Holdings

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

As of: *February 28, 2023* *View Date:* *March 7, 2023*

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					4.469060	31 Dec 2030		
		Local	16,944,844.140	100.000000	16,944,844.14	100.000000	16,944,844.14	0.00	1.42
		Base		100.000000	16,944,844.14	100.000000	16,944,844.14	0.00	1.42
US DOLLAR Total									
		Local	16,944,844.140		16,944,844.14		16,944,844.14	0.00	1.42
		Base			16,944,844.14		16,944,844.14	0.00	1.42
CASH EQUIVALENT Total									
		Base	16,944,844.140		16,944,844.14		16,944,844.14	0.00	1.42
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	33,064.000	50.738722	1,677,625.12	140.810000	4,655,741.84	2,978,116.72	0.39
		Base		50.738722	1,677,625.12	140.810000	4,655,741.84	2,978,116.72	0.39
00191U102	ASGN INC COMMON STOCK USD.01								
		Local	26,648.000	67.822303	1,807,328.72	88.800000	2,366,342.40	559,013.68	0.20
		Base		67.822303	1,807,328.72	88.800000	2,366,342.40	559,013.68	0.20
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	48,583.000	42.289901	2,054,570.26	72.510000	3,522,753.33	1,468,183.07	0.29
		Base		42.289901	2,054,570.26	72.510000	3,522,753.33	1,468,183.07	0.29
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	60,011.000	15.677565	940,826.37	25.850000	1,551,284.35	610,457.98	0.13
		Base		15.677565	940,826.37	25.850000	1,551,284.35	610,457.98	0.13
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	17,174.000	122.041614	2,095,942.68	193.960000	3,331,069.04	1,235,126.36	0.28
		Base		122.041614	2,095,942.68	193.960000	3,331,069.04	1,235,126.36	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							
	25,825.000	Local	42.712901	1,103,060.66	86.360000	2,230,247.00	1,127,186.34	0.19
		Base	42.712901	1,103,060.66	86.360000	2,230,247.00	1,127,186.34	0.19
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
	20,117.000	Local	86.690270	1,743,948.16	159.410000	3,206,850.97	1,462,902.81	0.27
		Base	86.690270	1,743,948.16	159.410000	3,206,850.97	1,462,902.81	0.27
008492100	AGREE REALTY CORP REIT USD.0001							
	2,112.000	Local	71.865502	151,779.94	70.780000	149,487.36	-2,292.58	0.01
		Base	71.865502	151,779.94	70.780000	149,487.36	-2,292.58	0.01
013872106	ALCOA CORP COMMON STOCK USD.01							
	94,489.000	Local	58.980938	5,573,049.82	48.940000	4,624,291.66	-948,758.16	0.39
		Base	58.980938	5,573,049.82	48.940000	4,624,291.66	-948,758.16	0.39
01749D105	ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01							
	34,770.000	Local	30.457200	1,058,996.85	43.680000	1,518,753.60	459,756.75	0.13
		Base	30.457200	1,058,996.85	43.680000	1,518,753.60	459,756.75	0.13
018522300	ALLETE INC COMMON STOCK							
	30,525.000	Local	66.409867	2,027,161.18	61.190000	1,867,824.75	-159,336.43	0.16
		Base	66.409867	2,027,161.18	61.190000	1,867,824.75	-159,336.43	0.16
023436108	AMEDISYS INC COMMON STOCK USD.001							
	17,351.000	Local	133.564989	2,317,486.12	91.950000	1,595,424.45	-722,061.67	0.13
		Base	133.564989	2,317,486.12	91.950000	1,595,424.45	-722,061.67	0.13
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	37,284.000	Local	62.046311	2,313,334.67	134.110000	5,000,157.24	2,686,822.57	0.42
		Base	62.046311	2,313,334.67	134.110000	5,000,157.24	2,686,822.57	0.42
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
	53,637.000	Local	24.976477	1,339,663.29	25.760000	1,381,689.12	42,025.83	0.12
		Base	24.976477	1,339,663.29	25.760000	1,381,689.12	42,025.83	0.12
035710839	ANNALY CAPITAL MANAGEMENT IN REIT USD.01							
	249,852.000	Local	17.814345	4,450,949.71	20.680000	5,166,939.36	715,989.65	0.43
		Base	17.814345	4,450,949.71	20.680000	5,166,939.36	715,989.65	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
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01							
	147,458.000	Local	33.824284	4,987,661.21	26.200000	3,863,399.60	-1,124,261.61	0.32
		Base	33.824284	4,987,661.21	26.200000	3,863,399.60	-1,124,261.61	0.32
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	178,866.000	Local	7.298297	1,305,417.25	10.540000	1,885,247.64	579,830.39	0.16
		Base	7.298297	1,305,417.25	10.540000	1,885,247.64	579,830.39	0.16
03750L109	APARTMENT INCOME REIT CO REIT USD.01							
	80,066.000	Local	39.337328	3,149,582.53	37.800000	3,026,494.80	-123,087.73	0.25
		Base	39.337328	3,149,582.53	37.800000	3,026,494.80	-123,087.73	0.25
038336103	APTARGROUP INC COMMON STOCK USD.01							
	34,863.000	Local	61.713962	2,151,533.85	116.720000	4,069,209.36	1,917,675.51	0.34
		Base	61.713962	2,151,533.85	116.720000	4,069,209.36	1,917,675.51	0.34
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
	32,847.000	Local	45.148492	1,482,992.53	117.990000	3,875,617.53	2,392,625.00	0.32
		Base	45.148492	1,482,992.53	117.990000	3,875,617.53	2,392,625.00	0.32
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
	56,526.000	Local	56.944460	3,218,842.55	32.300000	1,825,789.80	-1,393,052.75	0.15
		Base	56.944460	3,218,842.55	32.300000	1,825,789.80	-1,393,052.75	0.15
044186104	ASHLAND INC COMMON STOCK							
	26,598.000	Local	41.029840	1,091,311.68	101.780000	2,707,144.44	1,615,832.76	0.23
		Base	41.029840	1,091,311.68	101.780000	2,707,144.44	1,615,832.76	0.23
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	80,249.000	Local	19.405671	1,557,285.71	23.150000	1,857,764.35	300,478.64	0.16
		Base	19.405671	1,557,285.71	23.150000	1,857,764.35	300,478.64	0.16
05329W102	AUTONATION INC COMMON STOCK USD.01							
	18,267.000	Local	52.255805	954,556.79	136.510000	2,493,628.17	1,539,071.38	0.21
		Base	52.255805	954,556.79	136.510000	2,493,628.17	1,539,071.38	0.21
05368V106	AVIENT CORP COMMON STOCK USD.01							
	45,652.000	Local	34.927888	1,594,527.96	43.630000	1,991,796.76	397,268.80	0.17
		Base	34.927888	1,594,527.96	43.630000	1,991,796.76	397,268.80	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
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	13,287.000	Local	49.121041	652,671.27	219.660000	2,918,622.42	2,265,951.15	0.24
		Base	49.121041	652,671.27	219.660000	2,918,622.42	2,265,951.15	0.24
053807103	AVNET INC COMMON STOCK USD1.0							
	48,873.000	Local	31.035211	1,516,783.89	44.710000	2,185,111.83	668,327.94	0.18
		Base	31.035211	1,516,783.89	44.710000	2,185,111.83	668,327.94	0.18
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
	36,038.000	Local	75.240971	2,711,534.12	200.310000	7,218,771.78	4,507,237.66	0.60
		Base	75.240971	2,711,534.12	200.310000	7,218,771.78	4,507,237.66	0.60
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	72,130.000	Local	30.605498	2,207,574.60	71.800000	5,178,934.00	2,971,359.40	0.43
		Base	30.605498	2,207,574.60	71.800000	5,178,934.00	2,971,359.40	0.43
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
	21,368.000	Local	58.221733	1,244,082.00	74.860000	1,599,608.48	355,526.48	0.13
		Base	58.221733	1,244,082.00	74.860000	1,599,608.48	355,526.48	0.13
06417N103	BANK OZK COMMON STOCK							
	59,115.000	Local	40.453819	2,391,427.52	46.030000	2,721,063.45	329,635.93	0.23
		Base	40.453819	2,391,427.52	46.030000	2,721,063.45	329,635.93	0.23
077454106	BELDEN INC COMMON STOCK USD.01							
	22,860.000	Local	65.482219	1,496,923.52	84.380000	1,928,926.80	432,003.28	0.16
		Base	65.482219	1,496,923.52	84.380000	1,928,926.80	432,003.28	0.16
07831C103	BELLRING BRANDS INC COMMON STOCK USD.01							
	72,330.000	Local	18.786473	1,358,825.59	30.880000	2,233,550.40	874,724.81	0.19
		Base	18.786473	1,358,825.59	30.880000	2,233,550.40	874,724.81	0.19
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
	34,753.000	Local	48.813563	1,696,417.74	61.410000	2,134,181.73	437,763.99	0.18
		Base	48.813563	1,696,417.74	61.410000	2,134,181.73	437,763.99	0.18
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
	23,818.000	Local	80.219821	1,910,675.69	55.690000	1,326,424.42	-584,251.27	0.11
		Base	80.219821	1,910,675.69	55.690000	1,326,424.42	-584,251.27	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
093671105	H+R BLOCK INC COMMON STOCK							
	83,024.000	Local	17.319581	1,437,940.88	36.800000	3,055,283.20	1,617,342.32	0.26
		Base	17.319581	1,437,940.88	36.800000	3,055,283.20	1,617,342.32	0.26
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
	5,034.000	Local	332.062153	1,671,600.88	323.800000	1,630,009.20	-41,591.68	0.14
		Base	332.062153	1,671,600.88	323.800000	1,630,009.20	-41,591.68	0.14
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
	42,362.000	Local	35.227922	1,492,325.24	65.130000	2,759,037.06	1,266,711.82	0.23
		Base	35.227922	1,492,325.24	65.130000	2,759,037.06	1,266,711.82	0.23
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
	36,918.000	Local	38.351247	1,415,851.35	57.830000	2,134,967.94	719,116.59	0.18
		Base	38.351247	1,415,851.35	57.830000	2,134,967.94	719,116.59	0.18
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
	24,806.000	Local	76.384986	1,894,805.97	65.250000	1,618,591.50	-276,214.47	0.14
		Base	76.384986	1,894,805.97	65.250000	1,618,591.50	-276,214.47	0.14
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
	160,161.000	Local	17.599087	2,818,687.33	22.640000	3,626,045.04	807,357.71	0.30
		Base	17.599087	2,818,687.33	22.640000	3,626,045.04	807,357.71	0.30
114340102	AZENTA INC COMMON STOCK USD.01							
	40,062.000	Local	78.892341	3,160,584.97	43.890000	1,758,321.18	-1,402,263.79	0.15
		Base	78.892341	3,160,584.97	43.890000	1,758,321.18	-1,402,263.79	0.15
116794108	BRUKER CORP COMMON STOCK USD.01							
	53,412.000	Local	82.732017	4,418,882.48	68.920000	3,681,155.04	-737,727.44	0.31
		Base	82.732017	4,418,882.48	68.920000	3,681,155.04	-737,727.44	0.31
117043109	BRUNSWICK CORP COMMON STOCK USD.75							
	38,721.000	Local	33.233312	1,286,827.07	87.420000	3,384,989.82	2,098,162.75	0.28
		Base	33.233312	1,286,827.07	87.420000	3,384,989.82	2,098,162.75	0.28
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
	78,596.000	Local	37.692935	2,962,513.95	84.780000	6,663,368.88	3,700,854.93	0.56
		Base	37.692935	2,962,513.95	84.780000	6,663,368.88	3,700,854.93	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
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
	61,094.000	Local	17.408839	1,063,575.61	25.620000	1,565,228.28	501,652.67	0.13
		Base	17.408839	1,063,575.61	25.620000	1,565,228.28	501,652.67	0.13
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
	96,380.000	Local	10.876658	1,048,292.26	15.350000	1,479,433.00	431,140.74	0.12
		Base	10.876658	1,048,292.26	15.350000	1,479,433.00	431,140.74	0.12
12685J105	CABLE ONE INC COMMON STOCK USD.01							
	2,575.000	Local	737.747918	1,899,700.89	690.610000	1,778,320.75	-121,380.14	0.15
		Base	737.747918	1,899,700.89	690.610000	1,778,320.75	-121,380.14	0.15
127055101	CABOT CORP COMMON STOCK USD1.0							
	30,038.000	Local	35.277456	1,059,664.22	79.530000	2,388,922.14	1,329,257.92	0.20
		Base	35.277456	1,059,664.22	79.530000	2,388,922.14	1,329,257.92	0.20
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
	12,547.000	Local	184.335567	2,312,858.36	293.000000	3,676,271.00	1,363,412.64	0.31
		Base	184.335567	2,312,858.36	293.000000	3,676,271.00	1,363,412.64	0.31
12740C103	CADENCE BANK COMMON STOCK USD2.5							
	97,430.000	Local	25.983651	2,531,587.13	26.560000	2,587,740.80	56,153.67	0.22
		Base	25.983651	2,531,587.13	26.560000	2,587,740.80	56,153.67	0.22
13100M509	CALIX INC COMMON STOCK							
	30,403.000	Local	62.337850	1,895,257.64	51.150000	1,555,113.45	-340,144.19	0.13
		Base	62.337850	1,895,257.64	51.150000	1,555,113.45	-340,144.19	0.13
131193104	TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01							
	74,035.000	Local	30.255208	2,239,944.32	23.180000	1,716,131.30	-523,813.02	0.14
		Base	30.255208	2,239,944.32	23.180000	1,716,131.30	-523,813.02	0.14
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
	27,617.000	Local	81.386168	2,247,641.80	258.220000	7,131,261.74	4,883,619.94	0.60
		Base	81.386168	2,247,641.80	258.220000	7,131,261.74	4,883,619.94	0.60
146229109	CARTER S INC COMMON STOCK USD.01							
	20,380.000	Local	59.578717	1,214,214.25	75.390000	1,536,448.20	322,233.95	0.13
		Base	59.578717	1,214,214.25	75.390000	1,536,448.20	322,233.95	0.13

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
	19,895.000	Local	118.296116	2,353,501.23	207.950000	4,137,165.25	1,783,664.02	0.35
		Base	118.296116	2,353,501.23	207.950000	4,137,165.25	1,783,664.02	0.35
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
	39,738.000	Local	20.758699	824,909.19	42.920000	1,705,554.96	880,645.77	0.14
		Base	20.758699	824,909.19	42.920000	1,705,554.96	880,645.77	0.14
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001							
	21,574.000	Local	90.756870	1,957,988.72	90.800000	1,958,919.20	930.48	0.16
		Base	90.756870	1,957,988.72	90.800000	1,958,919.20	930.48	0.16
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
	106,464.000	Local	21.720148	2,312,413.82	30.570000	3,254,604.48	942,190.66	0.27
		Base	21.720148	2,312,413.82	30.570000	3,254,604.48	942,190.66	0.27
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
	22,311.000	Local	166.178824	3,707,615.75	133.500000	2,978,518.50	-729,097.25	0.25
		Base	166.178824	3,707,615.75	133.500000	2,978,518.50	-729,097.25	0.25
16359R103	CHEMED CORP COMMON STOCK USD1.0							
	7,940.000	Local	355.218008	2,820,430.98	521.580000	4,141,345.20	1,320,914.22	0.35
		Base	355.218008	2,820,430.98	521.580000	4,141,345.20	1,320,914.22	0.35
163851108	CHEMOURS CO/THE COMMON STOCK USD.01							
	80,594.000	Local	22.418400	1,806,788.52	34.180000	2,754,702.92	947,914.40	0.23
		Base	22.418400	1,806,788.52	34.180000	2,754,702.92	947,914.40	0.23
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
	14,801.000	Local	106.279728	1,573,046.25	118.360000	1,751,846.36	178,800.11	0.15
		Base	106.279728	1,573,046.25	118.360000	1,751,846.36	178,800.11	0.15
171484108	CHURCHILL DOWNS INC COMMON STOCK							
	17,578.000	Local	69.345224	1,218,950.35	245.780000	4,320,320.84	3,101,370.49	0.36
		Base	69.345224	1,218,950.35	245.780000	4,320,320.84	3,101,370.49	0.36
171779309	CIENA CORP COMMON STOCK USD.01							
	79,112.000	Local	25.827467	2,043,262.57	48.220000	3,814,780.64	1,771,518.07	0.32
		Base	25.827467	2,043,262.57	48.220000	3,814,780.64	1,771,518.07	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
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	29,404.000	59.987282	1,763,866.04	102.750000	3,021,261.00	1,257,394.96	0.25
		Base		59.987282	1,763,866.04	102.750000	3,021,261.00	1,257,394.96	0.25
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	26,855.000	50.576091	1,358,220.92	132.070000	3,546,739.85	2,188,518.93	0.30
		Base		50.576091	1,358,220.92	132.070000	3,546,739.85	2,188,518.93	0.30
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125								
		Local	275,185.000	17.276134	4,754,133.01	21.330000	5,869,696.05	1,115,563.04	0.49
		Base		17.276134	4,754,133.01	21.330000	5,869,696.05	1,115,563.04	0.49
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	2,458.000	446.154300	1,096,647.27	556.850000	1,368,737.30	272,090.03	0.11
		Base		446.154300	1,096,647.27	556.850000	1,368,737.30	272,090.03	0.11
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	92,348.000	29.376613	2,712,871.50	47.420000	4,379,142.16	1,666,270.66	0.37
		Base		29.376613	2,712,871.50	47.420000	4,379,142.16	1,666,270.66	0.37
19247G107	COHERENT CORP COMMON STOCK								
		Local	74,063.000	38.645106	2,862,172.51	43.130000	3,194,337.19	332,164.68	0.27
		Base		38.645106	2,862,172.51	43.130000	3,194,337.19	332,164.68	0.27
194014502	ENOVIS CORP COMMON STOCK USD.001								
		Local	25,446.000	54.304146	1,381,823.30	57.620000	1,466,198.52	84,375.22	0.12
		Base		54.304146	1,381,823.30	57.620000	1,466,198.52	84,375.22	0.12
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK								
		Local	18,907.000	93.602884	1,769,749.72	87.200000	1,648,690.40	-121,059.32	0.14
		Base		93.602884	1,769,749.72	87.200000	1,648,690.40	-121,059.32	0.14
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	60,900.000	33.931557	2,066,431.83	66.150000	4,028,535.00	1,962,103.17	0.34
		Base		33.931557	2,066,431.83	66.150000	4,028,535.00	1,962,103.17	0.34
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	62,665.000	17.546354	1,099,542.25	51.750000	3,242,913.75	2,143,371.50	0.27
		Base		17.546354	1,099,542.25	51.750000	3,242,913.75	2,143,371.50	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
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	23,782.000	Local	63.851038	1,518,505.38	58.880000	1,400,284.16	-118,221.22	0.12
		Base	63.851038	1,518,505.38	58.880000	1,400,284.16	-118,221.22	0.12
20602D101	CONCENTRIX CORP COMMON STOCK							
	22,626.000	Local	58.364383	1,320,552.54	136.840000	3,096,141.84	1,775,589.30	0.26
		Base	58.364383	1,320,552.54	136.840000	3,096,141.84	1,775,589.30	0.26
219798105	QUIDELORTHO CORP COMMON STOCK USD.001							
	28,569.000	Local	160.858168	4,595,557.00	86.940000	2,483,788.86	-2,111,768.14	0.21
		Base	160.858168	4,595,557.00	86.940000	2,483,788.86	-2,111,768.14	0.21
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
	60,036.000	Local	29.881791	1,793,983.18	25.430000	1,526,715.48	-267,267.70	0.13
		Base	29.881791	1,793,983.18	25.430000	1,526,715.48	-267,267.70	0.13
222070203	COTY INC CL A COMMON STOCK USD.01							
	195,212.000	Local	4.471704	872,930.28	11.300000	2,205,895.60	1,332,965.32	0.18
		Base	4.471704	872,930.28	11.300000	2,205,895.60	1,332,965.32	0.18
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	80,869.000	Local	36.767723	2,973,369.03	24.490000	1,980,481.81	-992,887.22	0.17
		Base	36.767723	2,973,369.03	24.490000	1,980,481.81	-992,887.22	0.17
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	11,839.000	Local	141.687617	1,677,439.70	108.960000	1,289,977.44	-387,462.26	0.11
		Base	141.687617	1,677,439.70	108.960000	1,289,977.44	-387,462.26	0.11
224441105	CRANE HOLDINGS CO COMMON STOCK USD1.0							
	25,484.000	Local	49.215965	1,254,219.66	119.780000	3,052,473.52	1,798,253.86	0.26
		Base	49.215965	1,254,219.66	119.780000	3,052,473.52	1,798,253.86	0.26
227046109	CROCS INC COMMON STOCK USD.001							
	32,973.000	Local	104.064698	3,431,325.29	121.710000	4,013,143.83	581,818.54	0.34
		Base	104.064698	3,431,325.29	121.710000	4,013,143.83	581,818.54	0.34
229663109	CUBESMART REIT USD.01							
	119,958.000	Local	40.104500	4,810,855.62	46.990000	5,636,826.42	825,970.80	0.47
		Base	40.104500	4,810,855.62	46.990000	5,636,826.42	825,970.80	0.47

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Base Currency: USD - US DOLLAR

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229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	34,337.000	Local	79.776734	2,739,293.73	131.820000	4,526,303.34	1,787,009.61	0.38
		Base	79.776734	2,739,293.73	131.820000	4,526,303.34	1,787,009.61	0.38
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	20,457.000	Local	83.958270	1,717,534.33	174.790000	3,575,679.03	1,858,144.70	0.30
		Base	83.958270	1,717,534.33	174.790000	3,575,679.03	1,858,144.70	0.30
23345M107	DTE MIDSTREAM LLC W/I COMMON STOCK							
	51,667.000	Local	41.701683	2,154,600.85	50.200000	2,593,683.40	439,082.55	0.22
		Base	41.701683	2,154,600.85	50.200000	2,593,683.40	439,082.55	0.22
235825205	DANA INC COMMON STOCK USD.01							
	68,133.000	Local	19.271506	1,313,025.50	15.840000	1,079,226.72	-233,798.78	0.09
		Base	19.271506	1,313,025.50	15.840000	1,079,226.72	-233,798.78	0.09
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	85,588.000	Local	32.190574	2,755,126.89	63.270000	5,415,152.76	2,660,025.87	0.45
		Base	32.190574	2,755,126.89	63.270000	5,415,152.76	2,660,025.87	0.45
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
	14,134.000	Local	97.425901	1,377,017.68	416.350000	5,884,690.90	4,507,673.22	0.49
		Base	97.425901	1,377,017.68	416.350000	5,884,690.90	4,507,673.22	0.49
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	29,694.000	Local	37.482307	1,112,999.63	128.630000	3,819,539.22	2,706,539.59	0.32
		Base	37.482307	1,112,999.63	128.630000	3,819,539.22	2,706,539.59	0.32
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	65,398.000	Local	32.068110	2,097,190.27	63.250000	4,136,423.50	2,039,233.23	0.35
		Base	32.068110	2,097,190.27	63.250000	4,136,423.50	2,039,233.23	0.35
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	93,875.000	Local	31.455490	2,952,884.16	14.130000	1,326,453.75	-1,626,430.41	0.11
		Base	31.455490	2,952,884.16	14.130000	1,326,453.75	-1,626,430.41	0.11
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333							
	15,731.000	Local	78.576228	1,236,082.65	84.210000	1,324,707.51	88,624.86	0.11
		Base	78.576228	1,236,082.65	84.210000	1,324,707.51	88,624.86	0.11

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268150109	DYNATRACE INC COMMON STOCK USD.001							
	115,259.000	Local	34.824456	4,013,832.00	42.530000	4,901,965.27	888,133.27	0.41
		Base	34.824456	4,013,832.00	42.530000	4,901,965.27	888,133.27	0.41
26884U109	EPR PROPERTIES REIT USD.01							
	40,063.000	Local	54.443405	2,181,166.13	40.840000	1,636,172.92	-544,993.21	0.14
		Base	54.443405	2,181,166.13	40.840000	1,636,172.92	-544,993.21	0.14
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	19,677.000	Local	75.741956	1,490,374.46	140.320000	2,761,076.64	1,270,702.18	0.23
		Base	75.741956	1,490,374.46	140.320000	2,761,076.64	1,270,702.18	0.23
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	75,269.000	Local	30.619139	2,304,671.98	76.210000	5,736,250.49	3,431,578.51	0.48
		Base	30.619139	2,304,671.98	76.210000	5,736,250.49	3,431,578.51	0.48
277276101	EASTGROUP PROPERTIES INC REIT							
	23,269.000	Local	124.844247	2,905,000.79	163.270000	3,799,129.63	894,128.84	0.32
		Base	124.844247	2,905,000.79	163.270000	3,799,129.63	894,128.84	0.32
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	25,449.000	Local	58.453665	1,487,587.32	167.220000	4,255,581.78	2,767,994.46	0.36
		Base	58.453665	1,487,587.32	167.220000	4,255,581.78	2,767,994.46	0.36
29109X106	ASPEN TECHNOLOGY INC COMMON STOCK							
	15,509.000	Local	185.181950	2,871,986.87	212.010000	3,288,063.09	416,076.22	0.27
		Base	185.181950	2,871,986.87	212.010000	3,288,063.09	416,076.22	0.27
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	53,289.000	Local	38.575189	2,055,633.23	56.520000	3,011,894.28	956,261.05	0.25
		Base	38.575189	2,055,633.23	56.520000	3,011,894.28	956,261.05	0.25
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	35,388.000	Local	30.233801	1,069,913.74	36.230000	1,282,107.24	212,193.50	0.11
		Base	30.233801	1,069,913.74	36.230000	1,282,107.24	212,193.50	0.11
29275Y102	ENERSYS COMMON STOCK USD.01							
	21,804.000	Local	66.303845	1,445,689.04	90.690000	1,977,404.76	531,715.72	0.17
		Base	66.303845	1,445,689.04	90.690000	1,977,404.76	531,715.72	0.17

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29404K106	ENVESTNET INC COMMON STOCK							
	29,545.000	Local	77.723419	2,296,338.41	62.510000	1,846,857.95	-449,480.46	0.15
		Base	77.723419	2,296,338.41	62.510000	1,846,857.95	-449,480.46	0.15
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01							
	87,070.000	Local	43.241699	3,765,054.75	38.660000	3,366,126.20	-398,928.55	0.28
		Base	43.241699	3,765,054.75	38.660000	3,366,126.20	-398,928.55	0.28
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
	231,115.000	Local	13.190885	3,048,611.34	6.030000	1,393,623.45	-1,654,987.89	0.12
		Base	13.190885	3,048,611.34	6.030000	1,393,623.45	-1,654,987.89	0.12
29605J106	ESAB CORP COMMON STOCK USD.001							
	27,591.000	Local	45.659329	1,259,786.56	58.650000	1,618,212.15	358,425.59	0.14
		Base	45.659329	1,259,786.56	58.650000	1,618,212.15	358,425.59	0.14
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	127,462.000	Local	28.888403	3,682,173.57	42.780000	5,452,824.36	1,770,650.79	0.46
		Base	28.888403	3,682,173.57	42.780000	5,452,824.36	1,770,650.79	0.46
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02							
	25,160.000	Local	129.364112	3,254,801.06	108.850000	2,738,666.00	-516,135.06	0.23
		Base	129.364112	3,254,801.06	108.850000	2,738,666.00	-516,135.06	0.23
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	19,082.000	Local	83.374802	1,590,957.97	131.180000	2,503,176.76	912,218.79	0.21
		Base	83.374802	1,590,957.97	131.180000	2,503,176.76	912,218.79	0.21
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	172,255.000	Local	20.669020	3,560,342.04	17.080000	2,942,115.40	-618,226.64	0.25
		Base	20.669020	3,560,342.04	17.080000	2,942,115.40	-618,226.64	0.25
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	17,657.000	Local	150.197155	2,652,031.17	164.510000	2,904,753.07	252,721.90	0.24
		Base	150.197155	2,652,031.17	164.510000	2,904,753.07	252,721.90	0.24
302520101	FNB CORP COMMON STOCK USD.01							
	187,327.000	Local	12.168598	2,279,506.88	14.270000	2,673,156.29	393,649.41	0.22
		Base	12.168598	2,279,506.88	14.270000	2,673,156.29	393,649.41	0.22

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302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	18,382.000	Local	115.821646	2,129,033.49	183.710000	3,376,957.22	1,247,923.73	0.28
		Base	115.821646	2,129,033.49	183.710000	3,376,957.22	1,247,923.73	0.28
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	13,338.000	Local	114.768568	1,530,783.16	677.390000	9,035,027.82	7,504,244.66	0.75
		Base	114.768568	1,530,783.16	677.390000	9,035,027.82	7,504,244.66	0.75
314211103	FEDERATED HERMES INC COMMON STOCK							
	45,144.000	Local	23.983249	1,082,699.78	39.350000	1,776,416.40	693,716.62	0.15
		Base	23.983249	1,082,699.78	39.350000	1,776,416.40	693,716.62	0.15
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	55,295.000	Local	27.440416	1,517,317.79	56.780000	3,139,650.10	1,622,332.31	0.26
		Base	27.440416	1,517,317.79	56.780000	3,139,650.10	1,622,332.31	0.26
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	69,318.000	Local	29.123614	2,018,790.66	36.680000	2,542,584.24	523,793.58	0.21
		Base	29.123614	2,018,790.66	36.680000	2,542,584.24	523,793.58	0.21
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	286,563.000	Local	12.641561	3,622,603.64	24.770000	7,098,165.51	3,475,561.87	0.59
		Base	12.641561	3,622,603.64	24.770000	7,098,165.51	3,475,561.87	0.59
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	70,563.000	Local	29.342109	2,070,467.25	52.750000	3,722,198.25	1,651,731.00	0.31
		Base	29.342109	2,070,467.25	52.750000	3,722,198.25	1,651,731.00	0.31
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01							
	39,547.000	Local	81.271638	3,214,049.46	88.250000	3,490,022.75	275,973.29	0.29
		Base	81.271638	3,214,049.46	88.250000	3,490,022.75	275,973.29	0.29
33829M101	FIVE BELOW COMMON STOCK USD.01							
	29,642.000	Local	85.587161	2,536,974.64	204.300000	6,055,860.60	3,518,885.96	0.51
		Base	85.587161	2,536,974.64	204.300000	6,055,860.60	3,518,885.96	0.51
343412102	FLUOR CORP COMMON STOCK USD.01							
	75,878.000	Local	27.812784	2,110,378.44	36.670000	2,782,446.26	672,067.82	0.23
		Base	27.812784	2,110,378.44	36.670000	2,782,446.26	672,067.82	0.23

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343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	102,602.000	Local	16.392648	1,681,918.52	27.880000	2,860,543.76	1,178,625.24	0.24
		Base	16.392648	1,681,918.52	27.880000	2,860,543.76	1,178,625.24	0.24
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	69,794.000	Local	39.078260	2,727,428.07	34.690000	2,421,153.86	-306,274.21	0.20
		Base	39.078260	2,727,428.07	34.690000	2,421,153.86	-306,274.21	0.20
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	42,352.000	Local	35.822660	1,517,161.31	43.720000	1,851,629.44	334,468.13	0.15
		Base	35.822660	1,517,161.31	43.720000	1,851,629.44	334,468.13	0.15
34964C106	FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01							
	68,484.000	Local	56.463900	3,866,873.73	61.950000	4,242,583.80	375,710.07	0.35
		Base	56.463900	3,866,873.73	61.950000	4,242,583.80	375,710.07	0.35
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	22,571.000	Local	77.112455	1,740,505.23	117.500000	2,652,092.50	911,587.27	0.22
		Base	77.112455	1,740,505.23	117.500000	2,652,092.50	911,587.27	0.22
35909D109	FRONTIER COMMUNICATIONS PARE COMMON STOCK USD.25							
	119,062.000	Local	22.310696	2,656,356.03	27.360000	3,257,536.32	601,180.29	0.27
		Base	22.310696	2,656,356.03	27.360000	3,257,536.32	601,180.29	0.27
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	89,445.000	Local	11.488502	1,027,589.03	17.200000	1,538,454.00	510,864.97	0.13
		Base	11.488502	1,027,589.03	17.200000	1,538,454.00	510,864.97	0.13
361448103	GATX CORP COMMON STOCK USD.625							
	18,797.000	Local	45.176589	849,184.34	109.090000	2,050,564.73	1,201,380.39	0.17
		Base	45.176589	849,184.34	109.090000	2,050,564.73	1,201,380.39	0.17
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01							
	63,356.000	Local	31.570998	2,000,212.12	49.570000	3,140,556.92	1,140,344.80	0.26
		Base	31.570998	2,000,212.12	49.570000	3,140,556.92	1,140,344.80	0.26
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
	134,980.000	Local	52.177376	7,042,902.21	19.230000	2,595,665.40	-4,447,236.81	0.22
		Base	52.177376	7,042,902.21	19.230000	2,595,665.40	-4,447,236.81	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
364760108	GAP INC/THE COMMON STOCK USD.05							
	112,650.000	Local	15.368631	1,731,276.24	13.010000	1,465,576.50	-265,699.74	0.12
		Base	15.368631	1,731,276.24	13.010000	1,465,576.50	-265,699.74	0.12
371901109	GENTEX CORP COMMON STOCK USD.06							
	125,272.000	Local	14.411300	1,805,332.34	28.550000	3,576,515.60	1,771,183.26	0.30
		Base	14.411300	1,805,332.34	28.550000	3,576,515.60	1,771,183.26	0.30
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	59,152.000	Local	38.271781	2,263,852.38	47.380000	2,802,621.76	538,769.38	0.23
		Base	38.271781	2,263,852.38	47.380000	2,802,621.76	538,769.38	0.23
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	41,339.000	Local	34.304070	1,418,095.96	58.340000	2,411,717.26	993,621.30	0.20
		Base	34.304070	1,418,095.96	58.340000	2,411,717.26	993,621.30	0.20
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	151,054.000	Local	17.201230	2,598,314.62	11.360000	1,715,973.44	-882,341.18	0.14
		Base	17.201230	2,598,314.62	11.360000	1,715,973.44	-882,341.18	0.14
384109104	GRACO INC COMMON STOCK USD1.0							
	89,998.000	Local	23.695670	2,132,562.95	69.540000	6,258,460.92	4,125,897.97	0.52
		Base	23.695670	2,132,562.95	69.540000	6,258,460.92	4,125,897.97	0.52
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	2,050.000	Local	457.060980	936,975.01	626.660000	1,284,653.00	347,677.99	0.11
		Base	457.060980	936,975.01	626.660000	1,284,653.00	347,677.99	0.11
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	16,380.000	Local	93.053264	1,524,212.46	113.290000	1,855,690.20	331,477.74	0.16
		Base	93.053264	1,524,212.46	113.290000	1,855,690.20	331,477.74	0.16
397624107	GREIF INC CL A COMMON STOCK							
	13,675.000	Local	50.362233	688,703.53	71.050000	971,608.75	282,905.22	0.08
		Base	50.362233	688,703.53	71.050000	971,608.75	282,905.22	0.08
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	47,273.000	Local	38.200889	1,805,870.62	27.050000	1,278,734.65	-527,135.97	0.11
		Base	38.200889	1,805,870.62	27.050000	1,278,734.65	-527,135.97	0.11

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
403949100	HF SINCLAIR CORP COMMON STOCK							
	71,821.000	Local	35.117585	2,522,180.06	49.720000	3,570,940.12	1,048,760.06	0.30
		Base	35.117585	2,522,180.06	49.720000	3,570,940.12	1,048,760.06	0.30
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	27,026.000	Local	91.776090	2,480,340.61	77.770000	2,101,812.02	-378,528.59	0.18
		Base	91.776090	2,480,340.61	77.770000	2,101,812.02	-378,528.59	0.18
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	72,208.000	Local	42.680301	3,081,859.19	47.990000	3,465,261.92	383,402.73	0.29
		Base	42.680301	3,081,859.19	47.990000	3,465,261.92	383,402.73	0.29
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	45,762.000	Local	33.738571	1,543,944.48	49.120000	2,247,829.44	703,884.96	0.19
		Base	33.738571	1,543,944.48	49.120000	2,247,829.44	703,884.96	0.19
410345102	HANESBRANDS INC COMMON STOCK USD.01							
	186,347.000	Local	16.274553	3,032,714.19	5.680000	1,058,450.96	-1,974,263.23	0.09
		Base	16.274553	3,032,714.19	5.680000	1,058,450.96	-1,974,263.23	0.09
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	18,990.000	Local	68.626538	1,303,217.96	139.480000	2,648,725.20	1,345,507.24	0.22
		Base	68.626538	1,303,217.96	139.480000	2,648,725.20	1,345,507.24	0.22
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	71,039.000	Local	24.573446	1,745,673.05	47.550000	3,377,904.45	1,632,231.40	0.28
		Base	24.573446	1,745,673.05	47.550000	3,377,904.45	1,632,231.40	0.28
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	58,459.000	Local	29.325724	1,714,352.52	40.450000	2,364,666.55	650,314.03	0.20
		Base	29.325724	1,714,352.52	40.450000	2,364,666.55	650,314.03	0.20
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	45,141.000	Local	80.298603	3,624,759.22	65.170000	2,941,838.97	-682,920.25	0.25
		Base	80.298603	3,624,759.22	65.170000	2,941,838.97	-682,920.25	0.25
42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01							
	203,234.000	Local	26.713509	5,429,093.38	19.500000	3,963,063.00	-1,466,030.38	0.33
		Base	26.713509	5,429,093.38	19.500000	3,963,063.00	-1,466,030.38	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
428291108	HEXCEL CORP COMMON STOCK USD.01							
	44,949.000	Local	43.272882	1,945,072.76	72.950000	3,279,029.55	1,333,956.79	0.27
		Base	43.272882	1,945,072.76	72.950000	3,279,029.55	1,333,956.79	0.27
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	56,178.000	Local	35.319127	1,984,157.91	26.500000	1,488,717.00	-495,440.91	0.12
		Base	35.319127	1,984,157.91	26.500000	1,488,717.00	-495,440.91	0.12
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	101,301.000	Local	21.462917	2,174,214.94	24.100000	2,441,354.10	267,139.16	0.20
		Base	21.462917	2,174,214.94	24.100000	2,441,354.10	267,139.16	0.20
443510607	HUBBELL INC COMMON STOCK USD.01							
	28,680.000	Local	84.901326	2,434,970.03	251.540000	7,214,167.20	4,779,197.17	0.60
		Base	84.901326	2,434,970.03	251.540000	7,214,167.20	4,779,197.17	0.60
449253103	IAA INC COMMON STOCK USD.01							
	71,433.000	Local	50.683900	3,620,503.04	40.910000	2,922,324.03	-698,179.01	0.24
		Base	50.683900	3,620,503.04	40.910000	2,922,324.03	-698,179.01	0.24
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	10,757.000	Local	226.370158	2,435,063.79	170.640000	1,835,574.48	-599,489.31	0.15
		Base	226.370158	2,435,063.79	170.640000	1,835,574.48	-599,489.31	0.15
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	17,170.000	Local	93.184186	1,599,972.47	123.240000	2,116,030.80	516,058.33	0.18
		Base	93.184186	1,599,972.47	123.240000	2,116,030.80	516,058.33	0.18
45073V108	ITT INC COMMON STOCK USD1.0							
	44,163.000	Local	32.574127	1,438,571.16	90.890000	4,013,975.07	2,575,403.91	0.34
		Base	32.574127	1,438,571.16	90.890000	4,013,975.07	2,575,403.91	0.34
451107106	IDACORP INC COMMON STOCK							
	27,001.000	Local	56.039178	1,513,113.84	103.400000	2,791,903.40	1,278,789.56	0.23
		Base	56.039178	1,513,113.84	103.400000	2,791,903.40	1,278,789.56	0.23
45332Y109	INARI MEDICAL INC COMMON STOCK USD.001							
	25,786.000	Local	71.632663	1,847,119.84	56.260000	1,450,720.36	-396,399.48	0.12
		Base	71.632663	1,847,119.84	56.260000	1,450,720.36	-396,399.48	0.12

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45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
	119,536.000	Local	22.047729	2,635,497.33	18.090000	2,162,406.24	-473,091.09	0.18
		Base	22.047729	2,635,497.33	18.090000	2,162,406.24	-473,091.09	0.18
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	18,761.000	Local	92.043685	1,726,831.57	82.560000	1,548,908.16	-177,923.41	0.13
		Base	92.043685	1,726,831.57	82.560000	1,548,908.16	-177,923.41	0.13
457187102	INGREDION INC COMMON STOCK USD.01							
	35,008.000	Local	56.963204	1,994,167.86	99.400000	3,479,795.20	1,485,627.34	0.29
		Base	56.963204	1,994,167.86	99.400000	3,479,795.20	1,485,627.34	0.29
45778Q107	INSPERITY INC COMMON STOCK USD.01							
	19,042.000	Local	92.214008	1,755,939.14	124.090000	2,362,921.78	606,982.64	0.20
		Base	92.214008	1,755,939.14	124.090000	2,362,921.78	606,982.64	0.20
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	38,802.000	Local	60.025423	2,329,106.46	55.620000	2,158,167.24	-170,939.22	0.18
		Base	60.025423	2,329,106.46	55.620000	2,158,167.24	-170,939.22	0.18
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
	54,936.000	Local	58.903514	3,235,923.45	86.110000	4,730,538.96	1,494,615.51	0.40
		Base	58.903514	3,235,923.45	86.110000	4,730,538.96	1,494,615.51	0.40
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	28,194.000	Local	24.577261	692,931.30	48.530000	1,368,254.82	675,323.52	0.11
		Base	24.577261	692,931.30	48.530000	1,368,254.82	675,323.52	0.11
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	67,097.000	Local	40.341685	2,706,806.01	61.370000	4,117,742.89	1,410,936.88	0.34
		Base	40.341685	2,706,806.01	61.370000	4,117,742.89	1,410,936.88	0.34
46590V100	JBG SMITH PROPERTIES REIT USD.01							
	52,867.000	Local	34.939256	1,847,133.66	17.250000	911,955.75	-935,177.91	0.08
		Base	34.939256	1,847,133.66	17.250000	911,955.75	-935,177.91	0.08
466313103	JABIL INC COMMON STOCK USD.001							
	71,831.000	Local	28.747353	2,064,951.09	83.030000	5,964,127.93	3,899,176.84	0.50
		Base	28.747353	2,064,951.09	83.030000	5,964,127.93	3,899,176.84	0.50

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	97,830.000	Local	18.157649	1,776,362.83	37.790000	3,696,995.70	1,920,632.87	0.31
		Base	18.157649	1,776,362.83	37.790000	3,696,995.70	1,920,632.87	0.31
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	172,958.000	Local	12.012502	2,077,658.26	8.300000	1,435,551.40	-642,106.86	0.12
		Base	12.012502	2,077,658.26	8.300000	1,435,551.40	-642,106.86	0.12
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	25,347.000	Local	104.463834	2,647,844.80	174.460000	4,422,037.62	1,774,192.82	0.37
		Base	104.463834	2,647,844.80	174.460000	4,422,037.62	1,774,192.82	0.37
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01							
	25,201.000	Local	74.538545	1,878,445.88	78.980000	1,990,374.98	111,929.10	0.17
		Base	74.538545	1,878,445.88	78.980000	1,990,374.98	111,929.10	0.17
48242W106	KBR INC COMMON STOCK USD.001							
	73,267.000	Local	27.326684	2,002,144.17	55.110000	4,037,744.37	2,035,600.20	0.34
		Base	27.326684	2,002,144.17	55.110000	4,037,744.37	2,035,600.20	0.34
48666K109	KB HOME COMMON STOCK USD1.0							
	44,357.000	Local	18.061933	801,173.17	35.270000	1,564,471.39	763,298.22	0.13
		Base	18.061933	801,173.17	35.270000	1,564,471.39	763,298.22	0.13
488401100	KEMPER CORP COMMON STOCK USD.1							
	34,116.000	Local	45.074689	1,537,768.09	61.600000	2,101,545.60	563,777.51	0.18
		Base	45.074689	1,537,768.09	61.600000	2,101,545.60	563,777.51	0.18
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	43,030.000	Local	29.102064	1,252,261.83	28.330000	1,219,039.90	-33,221.93	0.10
		Base	29.102064	1,252,261.83	28.330000	1,219,039.90	-33,221.93	0.10
49427F108	KILROY REALTY CORP REIT USD.01							
	56,173.000	Local	60.225920	3,383,070.60	36.020000	2,023,351.46	-1,359,719.14	0.17
		Base	60.225920	3,383,070.60	36.020000	2,023,351.46	-1,359,719.14	0.17
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	11,507.000	Local	202.232034	2,327,084.02	318.700000	3,667,280.90	1,340,196.88	0.31
		Base	202.232034	2,327,084.02	318.700000	3,667,280.90	1,340,196.88	0.31

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497266106	KIRBY CORP COMMON STOCK USD.1							
	31,985.000	Local	55.175242	1,764,780.12	72.530000	2,319,872.05	555,091.93	0.19
		Base	55.175242	1,764,780.12	72.530000	2,319,872.05	555,091.93	0.19
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	117,004.000	Local	22.002796	2,574,415.11	21.720000	2,541,326.88	-33,088.23	0.21
		Base	22.002796	2,574,415.11	21.720000	2,541,326.88	-33,088.23	0.21
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01							
	85,815.000	Local	43.494220	3,732,456.53	56.840000	4,877,724.60	1,145,268.07	0.41
		Base	43.494220	3,732,456.53	56.840000	4,877,724.60	1,145,268.07	0.41
500255104	KOHLS CORP COMMON STOCK USD.01							
	62,288.000	Local	21.534709	1,341,353.97	28.040000	1,746,555.52	405,201.55	0.15
		Base	21.534709	1,341,353.97	28.040000	1,746,555.52	405,201.55	0.15
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01							
	109,000.000	Local	16.819507	1,833,326.24	15.690000	1,710,210.00	-123,116.24	0.14
		Base	16.819507	1,833,326.24	15.690000	1,710,210.00	-123,116.24	0.14
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	46,600.000	Local	49.615853	2,312,098.77	104.560000	4,872,496.00	2,560,397.23	0.41
		Base	49.615853	2,312,098.77	104.560000	4,872,496.00	2,560,397.23	0.41
513847103	LANCASTER COLONY CORP COMMON STOCK							
	10,594.000	Local	84.750597	897,847.82	191.980000	2,033,836.12	1,135,988.30	0.17
		Base	84.750597	897,847.82	191.980000	2,033,836.12	1,135,988.30	0.17
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	19,185.000	Local	64.418033	1,235,859.96	180.790000	3,468,456.15	2,232,596.19	0.29
		Base	64.418033	1,235,859.96	180.790000	3,468,456.15	2,232,596.19	0.29
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	36,758.000	Local	65.972920	2,425,032.58	73.960000	2,718,621.68	293,589.10	0.23
		Base	65.972920	2,425,032.58	73.960000	2,718,621.68	293,589.10	0.23
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
	73,192.000	Local	56.834305	4,159,816.46	84.960000	6,218,392.32	2,058,575.86	0.52
		Base	56.834305	4,159,816.46	84.960000	6,218,392.32	2,058,575.86	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
521865204	LEAR CORP COMMON STOCK USD.01							
	31,565.000	Local	135.312468	4,271,138.06	139.650000	4,408,052.25	136,914.19	0.37
		Base	135.312468	4,271,138.06	139.650000	4,408,052.25	136,914.19	0.37
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	70,799.000	Local	40.323860	2,854,888.99	34.490000	2,441,857.51	-413,031.48	0.20
		Base	40.323860	2,854,888.99	34.490000	2,441,857.51	-413,031.48	0.20
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
	17,222.000	Local	95.945602	1,652,375.15	254.830000	4,388,682.26	2,736,307.11	0.37
		Base	95.945602	1,652,375.15	254.830000	4,388,682.26	2,736,307.11	0.37
53223X107	LIFE STORAGE INC REIT USD.01							
	45,391.000	Local	78.274751	3,552,969.23	120.520000	5,470,523.32	1,917,554.09	0.46
		Base	78.274751	3,552,969.23	120.520000	5,470,523.32	1,917,554.09	0.46
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	30,833.000	Local	52.805400	1,628,148.91	167.930000	5,177,785.69	3,549,636.78	0.43
		Base	52.805400	1,628,148.91	167.930000	5,177,785.69	3,549,636.78	0.43
536797103	LITHIA MOTORS INC COMMON STOCK							
	2,354.000	Local	294.644473	693,593.09	255.180000	600,693.72	-92,899.37	0.05
		Base	294.644473	693,593.09	255.180000	600,693.72	-92,899.37	0.05
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	13,220.000	Local	166.322256	2,198,780.23	258.730000	3,420,410.60	1,221,630.37	0.29
		Base	166.322256	2,198,780.23	258.730000	3,420,410.60	1,221,630.37	0.29
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	38,287.000	Local	17.109903	655,086.86	58.510000	2,240,172.37	1,585,085.51	0.19
		Base	17.109903	655,086.86	58.510000	2,240,172.37	1,585,085.51	0.19
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	36,421.000	Local	61.617983	2,244,188.56	53.810000	1,959,814.01	-284,374.55	0.16
		Base	61.617983	2,244,188.56	53.810000	1,959,814.01	-284,374.55	0.16
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	108,594.000	Local	22.085660	2,398,370.11	31.850000	3,458,718.90	1,060,348.79	0.29
		Base	22.085660	2,398,370.11	31.850000	3,458,718.90	1,060,348.79	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
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
	158,619.000	Local	12.612892	2,000,644.27	13.760000	2,182,597.44	181,953.17	0.18
		Base	12.612892	2,000,644.27	13.760000	2,182,597.44	181,953.17	0.18
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	30,544.000	Local	103.618303	3,164,917.44	96.930000	2,960,629.92	-204,287.52	0.25
		Base	103.618303	3,164,917.44	96.930000	2,960,629.92	-204,287.52	0.25
553368101	MP MATERIALS CORP COMMON STOCK USD.0001							
	49,302.000	Local	27.982822	1,379,609.11	35.000000	1,725,570.00	345,960.89	0.14
		Base	27.982822	1,379,609.11	35.000000	1,725,570.00	345,960.89	0.14
553498106	MSA SAFETY INC COMMON STOCK							
	19,676.000	Local	59.979714	1,180,160.86	134.350000	2,643,470.60	1,463,309.74	0.22
		Base	59.979714	1,180,160.86	134.350000	2,643,470.60	1,463,309.74	0.22
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	25,216.000	Local	66.161995	1,668,340.87	84.520000	2,131,256.32	462,915.45	0.18
		Base	66.161995	1,668,340.87	84.520000	2,131,256.32	462,915.45	0.18
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001							
	27,287.000	Local	58.412293	1,593,896.25	68.540000	1,870,250.98	276,354.73	0.16
		Base	58.412293	1,593,896.25	68.540000	1,870,250.98	276,354.73	0.16
554382101	MACERICH CO/THE REIT USD.01							
	117,949.000	Local	20.702370	2,441,823.87	11.950000	1,409,490.55	-1,032,333.32	0.12
		Base	20.702370	2,441,823.87	11.950000	1,409,490.55	-1,032,333.32	0.12
55616P104	MACY S INC COMMON STOCK USD.01							
	144,715.000	Local	26.260803	3,800,332.07	20.460000	2,960,868.90	-839,463.17	0.25
		Base	26.260803	3,800,332.07	20.460000	2,960,868.90	-839,463.17	0.25
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	33,322.000	Local	64.701901	2,155,996.76	143.750000	4,790,037.50	2,634,040.74	0.40
		Base	64.701901	2,155,996.76	143.750000	4,790,037.50	2,634,040.74	0.40
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	26,999.000	Local	57.518386	1,552,938.90	84.880000	2,291,675.12	738,736.22	0.19
		Base	57.518386	1,552,938.90	84.880000	2,291,675.12	738,736.22	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
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	20,464.000	Local	114.788835	2,349,038.71	152.990000	3,130,787.36	781,748.65	0.26
		Base	114.788835	2,349,038.71	152.990000	3,130,787.36	781,748.65	0.26
574795100	MASIMO CORP COMMON STOCK USD.001							
	25,825.000	Local	113.832354	2,939,720.54	167.310000	4,320,780.75	1,381,060.21	0.36
		Base	113.832354	2,939,720.54	167.310000	4,320,780.75	1,381,060.21	0.36
576323109	MASTEC INC COMMON STOCK USD.1							
	31,487.000	Local	50.475052	1,589,307.95	97.720000	3,076,909.64	1,487,601.69	0.26
		Base	50.475052	1,589,307.95	97.720000	3,076,909.64	1,487,601.69	0.26
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	6,632.000	Local	54.505855	361,482.83	53.790000	356,735.28	-4,747.55	0.03
		Base	54.505855	361,482.83	53.790000	356,735.28	-4,747.55	0.03
577081102	MATTEL INC COMMON STOCK USD1.0							
	189,259.000	Local	12.063821	2,283,186.78	17.990000	3,404,769.41	1,121,582.63	0.28
		Base	12.063821	2,283,186.78	17.990000	3,404,769.41	1,121,582.63	0.28
577933104	MAXIMUS INC COMMON STOCK							
	32,335.000	Local	63.691581	2,059,467.26	82.080000	2,654,056.80	594,589.54	0.22
		Base	63.691581	2,059,467.26	82.080000	2,654,056.80	594,589.54	0.22
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	319,346.000	Local	16.494010	5,267,296.09	10.300000	3,289,263.80	-1,978,032.29	0.27
		Base	16.494010	5,267,296.09	10.300000	3,289,263.80	-1,978,032.29	0.27
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	13,452.000	Local	116.970514	1,573,487.36	193.880000	2,608,073.76	1,034,586.40	0.22
		Base	116.970514	1,573,487.36	193.880000	2,608,073.76	1,034,586.40	0.22
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	30,963.000	Local	71.131027	2,202,429.98	52.340000	1,620,603.42	-581,826.56	0.14
		Base	71.131027	2,202,429.98	52.340000	1,620,603.42	-581,826.56	0.14
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	28,775.000	Local	83.460541	2,401,577.07	155.490000	4,474,224.75	2,072,647.68	0.37
		Base	83.460541	2,401,577.07	155.490000	4,474,224.75	2,072,647.68	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
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	78,035.000	Local	25.973492	2,026,841.48	39.020000	3,044,925.70	1,018,084.22	0.25
		Base	25.973492	2,026,841.48	39.020000	3,044,925.70	1,018,084.22	0.25
626755102	MURPHY USA INC COMMON STOCK							
	11,101.000	Local	67.545282	749,820.18	255.090000	2,831,754.09	2,081,933.91	0.24
		Base	67.545282	749,820.18	255.090000	2,831,754.09	2,081,933.91	0.24
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	73,375.000	Local	21.023355	1,542,588.70	25.530000	1,873,263.75	330,675.05	0.16
		Base	21.023355	1,542,588.70	25.530000	1,873,263.75	330,675.05	0.16
62955J103	NOV INC COMMON STOCK USD.01							
	209,767.000	Local	12.791593	2,683,254.08	21.880000	4,589,701.96	1,906,447.88	0.38
		Base	12.791593	2,683,254.08	21.880000	4,589,701.96	1,906,447.88	0.38
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	48,851.000	Local	46.803169	2,286,381.60	57.280000	2,798,185.28	511,803.68	0.23
		Base	46.803169	2,286,381.60	57.280000	2,798,185.28	511,803.68	0.23
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
	69,728.000	Local	29.922626	2,086,444.90	50.510000	3,521,961.28	1,435,516.38	0.29
		Base	29.922626	2,086,444.90	50.510000	3,521,961.28	1,435,516.38	0.29
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
	95,447.000	Local	35.915481	3,428,024.90	45.320000	4,325,658.04	897,633.14	0.36
		Base	35.915481	3,428,024.90	45.320000	4,325,658.04	897,633.14	0.36
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
	45,128.000	Local	47.569926	2,146,735.61	42.300000	1,908,914.40	-237,821.21	0.16
		Base	47.569926	2,146,735.61	42.300000	1,908,914.40	-237,821.21	0.16
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	56,489.000	Local	12.357475	698,061.42	18.050000	1,019,626.45	321,565.03	0.09
		Base	12.357475	698,061.42	18.050000	1,019,626.45	321,565.03	0.09
640491106	NEOGEN CORP COMMON STOCK USD.16							
	115,407.000	Local	25.811541	2,978,832.52	17.690000	2,041,549.83	-937,282.69	0.17
		Base	25.811541	2,978,832.52	17.690000	2,041,549.83	-937,282.69	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
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001							
	51,337.000	Local	94.818648	4,867,704.94	103.100000	5,292,844.70	425,139.76	0.44
		Base	94.818648	4,867,704.94	103.100000	5,292,844.70	425,139.76	0.44
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	51,388.000	Local	36.187374	1,859,596.80	51.030000	2,622,329.64	762,732.84	0.22
		Base	36.187374	1,859,596.80	51.030000	2,622,329.64	762,732.84	0.22
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
	363,291.000	Local	12.563847	4,564,332.36	8.880000	3,226,024.08	-1,338,308.28	0.27
		Base	12.563847	4,564,332.36	8.880000	3,226,024.08	-1,338,308.28	0.27
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	87,921.000	Local	21.439576	1,884,988.94	38.500000	3,384,958.50	1,499,969.56	0.28
		Base	21.439576	1,884,988.94	38.500000	3,384,958.50	1,499,969.56	0.28
651587107	NEWMARKET CORP COMMON STOCK							
	3,638.000	Local	221.190003	804,689.23	343.500000	1,249,653.00	444,963.77	0.10
		Base	221.190003	804,689.23	343.500000	1,249,653.00	444,963.77	0.10
65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01							
	20,161.000	Local	175.704200	3,542,372.38	185.900000	3,747,929.90	205,557.52	0.31
		Base	175.704200	3,542,372.38	185.900000	3,747,929.90	205,557.52	0.31
655664100	NORDSTROM INC COMMON STOCK							
	59,487.000	Local	16.963455	1,009,105.04	19.480000	1,158,806.76	149,701.72	0.10
		Base	16.963455	1,009,105.04	19.480000	1,158,806.76	149,701.72	0.10
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
	30,855.000	Local	60.186189	1,857,044.85	57.780000	1,782,801.90	-74,242.95	0.15
		Base	60.186189	1,857,044.85	57.780000	1,782,801.90	-74,242.95	0.15
67000B104	NOVANTA INC COMMON STOCK							
	19,059.000	Local	132.490453	2,525,135.54	156.910000	2,990,547.69	465,412.15	0.25
		Base	132.490453	2,525,135.54	156.910000	2,990,547.69	465,412.15	0.25
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	106,913.000	Local	25.036902	2,676,770.34	35.720000	3,818,932.36	1,142,162.02	0.32
		Base	25.036902	2,676,770.34	35.720000	3,818,932.36	1,142,162.02	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
67098H104	O I GLASS INC COMMON STOCK							
	74,442.000	Local	14.254322	1,061,120.21	22.220000	1,654,101.24	592,981.03	0.14
		Base	14.254322	1,061,120.21	22.220000	1,654,101.24	592,981.03	0.14
680033107	OLD NATIONAL BANCORP COMMON STOCK							
	156,410.000	Local	16.413309	2,567,205.59	17.670000	2,763,764.70	196,559.11	0.23
		Base	16.413309	2,567,205.59	17.670000	2,763,764.70	196,559.11	0.23
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	151,131.000	Local	17.037624	2,574,913.17	26.370000	3,985,324.47	1,410,411.30	0.33
		Base	17.037624	2,574,913.17	26.370000	3,985,324.47	1,410,411.30	0.33
680665205	OLIN CORP COMMON STOCK USD1.0							
	68,021.000	Local	21.909600	1,490,312.87	57.750000	3,928,212.75	2,437,899.88	0.33
		Base	21.909600	1,490,312.87	57.750000	3,928,212.75	2,437,899.88	0.33
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	31,084.000	Local	68.154654	2,118,519.28	57.540000	1,788,573.36	-329,945.92	0.15
		Base	68.154654	2,118,519.28	57.540000	1,788,573.36	-329,945.92	0.15
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	125,059.000	Local	30.003115	3,752,159.59	26.790000	3,350,330.61	-401,828.98	0.28
		Base	30.003115	3,752,159.59	26.790000	3,350,330.61	-401,828.98	0.28
68213N109	OMNICELL INC COMMON STOCK USD.001							
	23,844.000	Local	114.716025	2,735,288.91	54.440000	1,298,067.36	-1,437,221.55	0.11
		Base	114.716025	2,735,288.91	54.440000	1,298,067.36	-1,437,221.55	0.11
68235P108	ONE GAS INC COMMON STOCK							
	28,912.000	Local	49.631477	1,434,945.27	80.160000	2,317,585.92	882,640.65	0.19
		Base	49.631477	1,434,945.27	80.160000	2,317,585.92	882,640.65	0.19
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001							
	82,568.000	Local	28.775601	2,375,943.80	30.670000	2,532,360.56	156,416.76	0.21
		Base	28.775601	2,375,943.80	30.670000	2,532,360.56	156,416.76	0.21
686688102	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001							
	26,039.000	Local	85.102572	2,215,985.86	84.520000	2,200,816.28	-15,169.58	0.18
		Base	85.102572	2,215,985.86	84.520000	2,200,816.28	-15,169.58	0.18

Base Currency: USD - US DOLLAR

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688239201	OSHKOSH CORP COMMON STOCK USD.01							
	34,922.000	Local	46.812312	1,634,779.56	89.190000	3,114,693.18	1,479,913.62	0.26
		Base	46.812312	1,634,779.56	89.190000	3,114,693.18	1,479,913.62	0.26
690742101	OWENS CORNING COMMON STOCK USD.001							
	49,908.000	Local	61.466521	3,067,671.11	97.790000	4,880,503.32	1,812,832.21	0.41
		Base	61.466521	3,067,671.11	97.790000	4,880,503.32	1,812,832.21	0.41
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
	61,036.000	Local	32.852488	2,005,184.45	43.710000	2,667,883.56	662,699.11	0.22
		Base	32.852488	2,005,184.45	43.710000	2,667,883.56	662,699.11	0.22
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
	49,208.000	Local	72.265702	3,556,050.65	67.110000	3,302,348.88	-253,701.77	0.28
		Base	72.265702	3,556,050.65	67.110000	3,302,348.88	-253,701.77	0.28
69349H107	PNM RESOURCES INC COMMON STOCK							
	45,838.000	Local	24.642432	1,129,559.79	49.000000	2,246,062.00	1,116,502.21	0.19
		Base	24.642432	1,129,559.79	49.000000	2,246,062.00	1,116,502.21	0.19
693656100	PVH CORP COMMON STOCK USD1.0							
	34,830.000	Local	46.309225	1,612,950.29	80.240000	2,794,759.20	1,181,808.91	0.23
		Base	46.309225	1,612,950.29	80.240000	2,794,759.20	1,181,808.91	0.23
695263103	PACWEST BANCORP COMMON STOCK							
	62,912.000	Local	39.711575	2,498,334.59	27.750000	1,745,808.00	-752,526.59	0.15
		Base	39.711575	2,498,334.59	27.750000	1,745,808.00	-752,526.59	0.15
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	17,168.000	Local	82.679072	1,419,434.31	83.950000	1,441,253.60	21,819.29	0.12
		Base	82.679072	1,419,434.31	83.950000	1,441,253.60	21,819.29	0.12
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	120,071.000	Local	22.054297	2,648,081.48	13.750000	1,650,976.25	-997,105.23	0.14
		Base	22.054297	2,648,081.48	13.750000	1,650,976.25	-997,105.23	0.14
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	46,261.000	Local	22.821948	1,055,766.15	26.520000	1,226,841.72	171,075.57	0.10
		Base	22.821948	1,055,766.15	26.520000	1,226,841.72	171,075.57	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	22,001.000	Local	149.276250	3,284,226.78	192.610000	4,237,612.61	953,385.83	0.35
		Base	149.276250	3,284,226.78	192.610000	4,237,612.61	953,385.83	0.35
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	119,429.000	Local	30.493865	3,641,851.81	14.270000	1,704,251.83	-1,937,599.98	0.14
		Base	30.493865	3,641,851.81	14.270000	1,704,251.83	-1,937,599.98	0.14
707569109	PENN ENTERTAINMENT INC COMMON STOCK USD.01							
	82,837.000	Local	27.608131	2,286,974.73	30.530000	2,529,013.61	242,038.88	0.21
		Base	27.608131	2,286,974.73	30.530000	2,529,013.61	242,038.88	0.21
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	20,281.000	Local	148.226381	3,006,179.24	259.990000	5,272,857.19	2,266,677.95	0.44
		Base	148.226381	3,006,179.24	259.990000	5,272,857.19	2,266,677.95	0.44
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01							
	83,133.000	Local	45.455898	3,778,885.20	56.590000	4,704,496.47	925,611.27	0.39
		Base	45.455898	3,778,885.20	56.590000	4,704,496.47	925,611.27	0.39
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
	121,897.000	Local	16.993046	2,071,401.34	14.830000	1,807,732.51	-263,668.83	0.15
		Base	16.993046	2,071,401.34	14.830000	1,807,732.51	-263,668.83	0.15
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	23,994.000	Local	29.301794	703,067.24	23.390000	561,219.66	-141,847.58	0.05
		Base	29.301794	703,067.24	23.390000	561,219.66	-141,847.58	0.05
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	40,828.000	Local	62.714263	2,560,497.95	74.090000	3,024,946.52	464,448.57	0.25
		Base	62.714263	2,560,497.95	74.090000	3,024,946.52	464,448.57	0.25
731068102	POLARIS INC COMMON STOCK USD.01							
	29,095.000	Local	65.152498	1,895,611.94	113.750000	3,309,556.25	1,413,944.31	0.28
		Base	65.152498	1,895,611.94	113.750000	3,309,556.25	1,413,944.31	0.28
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
	47,674.000	Local	48.331740	2,304,167.36	47.800000	2,278,817.20	-25,350.16	0.19
		Base	48.331740	2,304,167.36	47.800000	2,278,817.20	-25,350.16	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
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	29,040.000	Local	39.984561	1,161,151.65	89.960000	2,612,438.40	1,451,286.75	0.22
		Base	39.984561	1,161,151.65	89.960000	2,612,438.40	1,451,286.75	0.22
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	45,885.000	Local	40.828091	1,873,396.97	46.160000	2,118,051.60	244,654.63	0.18
		Base	40.828091	1,873,396.97	46.160000	2,118,051.60	244,654.63	0.18
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
	30,545.000	Local	91.908313	2,807,339.41	82.250000	2,512,326.25	-295,013.16	0.21
		Base	91.908313	2,807,339.41	82.250000	2,512,326.25	-295,013.16	0.21
74164M108	PRIMERICA INC COMMON STOCK							
	19,705.000	Local	55.954470	1,102,582.84	191.940000	3,782,177.70	2,679,594.86	0.32
		Base	55.954470	1,102,582.84	191.940000	3,782,177.70	2,679,594.86	0.32
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
	27,520.000	Local	22.685867	624,315.05	24.720000	680,294.40	55,979.35	0.06
		Base	22.685867	624,315.05	24.720000	680,294.40	55,979.35	0.06
74340E103	PROGYNY INC COMMON STOCK USD.0001							
	40,177.000	Local	55.030692	2,210,968.12	37.560000	1,509,048.12	-701,920.00	0.13
		Base	55.030692	2,210,968.12	37.560000	1,509,048.12	-701,920.00	0.13
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	48,761.000	Local	55.463711	2,704,465.99	73.490000	3,583,445.89	878,979.90	0.30
		Base	55.463711	2,704,465.99	73.490000	3,583,445.89	878,979.90	0.30
74758T303	QUALYS INC COMMON STOCK USD.001							
	18,461.000	Local	105.931930	1,955,609.36	118.150000	2,181,167.15	225,557.79	0.18
		Base	105.931930	1,955,609.36	118.150000	2,181,167.15	225,557.79	0.18
749607107	RLI CORP COMMON STOCK USD1.0							
	2,696.000	Local	112.453691	303,175.15	137.910000	371,805.36	68,630.21	0.03
		Base	112.453691	303,175.15	137.910000	371,805.36	68,630.21	0.03
74967X103	RH COMMON STOCK USD.0001							
	2,499.000	Local	323.600288	808,677.12	299.030000	747,275.97	-61,401.15	0.06
		Base	323.600288	808,677.12	299.030000	747,275.97	-61,401.15	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
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	68,942.000	Local	38.575116	2,659,445.63	88.630000	6,110,329.46	3,450,883.83	0.51
		Base	38.575116	2,659,445.63	88.630000	6,110,329.46	3,450,883.83	0.51
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	129,040.000	Local	30.709554	3,962,760.90	26.940000	3,476,337.60	-486,423.30	0.29
		Base	30.709554	3,962,760.90	26.940000	3,476,337.60	-486,423.30	0.29
754907103	RAYONIER INC REIT							
	78,194.000	Local	26.033259	2,035,644.64	33.580000	2,625,754.52	590,109.88	0.22
		Base	26.033259	2,035,644.64	33.580000	2,625,754.52	590,109.88	0.22
758750103	REGAL REXNORD CORP COMMON STOCK USD.01							
	35,327.000	Local	109.517123	3,868,911.41	157.640000	5,568,948.28	1,700,036.87	0.47
		Base	109.517123	3,868,911.41	157.640000	5,568,948.28	1,700,036.87	0.47
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	35,692.000	Local	68.161624	2,432,824.67	144.470000	5,156,423.24	2,723,598.57	0.43
		Base	68.161624	2,432,824.67	144.470000	5,156,423.24	2,723,598.57	0.43
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
	31,343.000	Local	62.041216	1,944,557.82	247.840000	7,768,049.12	5,823,491.30	0.65
		Base	62.041216	1,944,557.82	247.840000	7,768,049.12	5,823,491.30	0.65
759916109	REPLIGEN CORP COMMON STOCK USD.01							
	27,575.000	Local	94.072618	2,594,052.45	174.370000	4,808,252.75	2,214,200.30	0.40
		Base	94.072618	2,594,052.45	174.370000	4,808,252.75	2,214,200.30	0.40
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
	97,989.000	Local	53.081478	5,201,400.90	60.460000	5,924,414.94	723,014.04	0.49
		Base	53.081478	5,201,400.90	60.460000	5,924,414.94	723,014.04	0.49
77634L105	R1 RCM INC COMMON STOCK USD.01							
	73,400.000	Local	22.789348	1,672,738.17	14.200000	1,042,280.00	-630,458.17	0.09
		Base	22.789348	1,672,738.17	14.200000	1,042,280.00	-630,458.17	0.09
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	35,055.000	Local	84.575586	2,964,797.17	118.790000	4,164,183.45	1,199,386.28	0.35
		Base	84.575586	2,964,797.17	118.790000	4,164,183.45	1,199,386.28	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
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	26,836.000	Local	66.376883	1,781,290.04	97.910000	2,627,512.76	846,222.72	0.22
		Base	66.376883	1,781,290.04	97.910000	2,627,512.76	846,222.72	0.22
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	54,722.000	Local	33.231201	1,818,477.78	60.250000	3,297,000.50	1,478,522.72	0.28
		Base	33.231201	1,818,477.78	60.250000	3,297,000.50	1,478,522.72	0.28
78440X887	SL GREEN REALTY CORP REIT USD.01							
	35,273.000	Local	73.744183	2,601,178.56	34.050000	1,201,045.65	-1,400,132.91	0.10
		Base	73.744183	2,601,178.56	34.050000	1,201,045.65	-1,400,132.91	0.10
78442P106	SLM CORP COMMON STOCK USD.2							
	133,612.000	Local	10.041276	1,341,635.00	14.380000	1,921,340.56	579,705.56	0.16
		Base	10.041276	1,341,635.00	14.380000	1,921,340.56	579,705.56	0.16
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	474.750000	11,746,264.50	1,101,032.87	0.98
		Base	430.249439	10,645,231.63	474.750000	11,746,264.50	1,101,032.87	0.98
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	123,345.000	Local	21.423815	2,642,520.52	11.910000	1,469,038.95	-1,173,481.57	0.12
		Base	21.423815	2,642,520.52	11.910000	1,469,038.95	-1,173,481.57	0.12
78709Y105	SAIA INC COMMON STOCK USD.001							
	14,131.000	Local	335.053028	4,734,634.34	270.870000	3,827,663.97	-906,970.37	0.32
		Base	335.053028	4,734,634.34	270.870000	3,827,663.97	-906,970.37	0.32
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	29,440.000	Local	58.783227	1,730,578.21	106.640000	3,139,481.60	1,408,903.39	0.26
		Base	58.783227	1,730,578.21	106.640000	3,139,481.60	1,408,903.39	0.26
80874P109	LIGHT + WONDER INC COMMON STOCK USD.001							
	50,025.000	Local	52.620239	2,632,327.45	62.610000	3,132,065.25	499,737.80	0.26
		Base	52.620239	2,632,327.45	62.610000	3,132,065.25	499,737.80	0.26
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	21,599.000	Local	64.209339	1,386,857.51	82.500000	1,781,917.50	395,059.99	0.15
		Base	64.209339	1,386,857.51	82.500000	1,781,917.50	395,059.99	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
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
	32,188.000	Local	72.006674	2,317,750.81	101.530000	3,268,047.64	950,296.83	0.27
		Base	72.006674	2,317,750.81	101.530000	3,268,047.64	950,296.83	0.27
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
	22,449.000	Local	39.588940	888,732.11	75.390000	1,692,430.11	803,698.00	0.14
		Base	39.588940	888,732.11	75.390000	1,692,430.11	803,698.00	0.14
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
	82,137.000	Local	20.872255	1,714,384.42	67.530000	5,546,711.61	3,832,327.19	0.46
		Base	20.872255	1,714,384.42	67.530000	5,546,711.61	3,832,327.19	0.46
82489T104	SHOCKWAVE MEDICAL INC COMMON STOCK USD.001							
	19,300.000	Local	170.207837	3,285,011.26	190.240000	3,671,632.00	386,620.74	0.31
		Base	170.207837	3,285,011.26	190.240000	3,671,632.00	386,620.74	0.31
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
	17,774.000	Local	64.069493	1,138,771.16	178.530000	3,173,192.22	2,034,421.06	0.27
		Base	64.069493	1,138,771.16	178.530000	3,173,192.22	2,034,421.06	0.27
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
	44,676.000	Local	23.092746	1,031,691.52	53.400000	2,385,698.40	1,354,006.88	0.20
		Base	23.092746	1,031,691.52	53.400000	2,385,698.40	1,354,006.88	0.20
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
	22,749.000	Local	91.530520	2,082,227.81	107.860000	2,453,707.14	371,479.33	0.20
		Base	91.530520	2,082,227.81	107.860000	2,453,707.14	371,479.33	0.20
82982T106	SITIME CORP COMMON STOCK USD.0001							
	8,586.000	Local	272.532617	2,339,965.05	124.150000	1,065,951.90	-1,274,013.15	0.09
		Base	272.532617	2,339,965.05	124.150000	1,065,951.90	-1,274,013.15	0.09
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
	71,673.000	Local	35.618238	2,552,865.94	44.510000	3,190,165.23	637,299.29	0.27
		Base	35.618238	2,552,865.94	44.510000	3,190,165.23	637,299.29	0.27
835495102	SONOCO PRODUCTS CO COMMON STOCK							
	52,073.000	Local	37.437900	1,949,503.77	59.060000	3,075,431.38	1,125,927.61	0.26
		Base	37.437900	1,949,503.77	59.060000	3,075,431.38	1,125,927.61	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
83601L102	SOTERA HEALTH CO COMMON STOCK USD.01							
	52,729.000	Local	20.048398	1,057,131.96	16.690000	880,047.01	-177,084.95	0.07
		Base	20.048398	1,057,131.96	16.690000	880,047.01	-177,084.95	0.07
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
	32,950.000	Local	78.886549	2,599,311.80	63.010000	2,076,179.50	-523,132.30	0.17
		Base	78.886549	2,599,311.80	63.010000	2,076,179.50	-523,132.30	0.17
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01							
	589,339.000	Local	6.060659	3,571,782.86	5.300000	3,123,496.70	-448,286.16	0.26
		Base	6.060659	3,571,782.86	5.300000	3,123,496.70	-448,286.16	0.26
84857L101	SPIRE INC COMMON STOCK USD1.0							
	28,032.000	Local	76.769175	2,151,993.51	70.400000	1,973,452.80	-178,540.71	0.16
		Base	76.769175	2,151,993.51	70.400000	1,973,452.80	-178,540.71	0.16
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
	74,581.000	Local	42.899784	3,199,508.76	41.180000	3,071,245.58	-128,263.18	0.26
		Base	42.899784	3,199,508.76	41.180000	3,071,245.58	-128,263.18	0.26
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	56,528.000	Local	21.724040	1,228,016.56	30.290000	1,712,233.12	484,216.56	0.14
		Base	21.724040	1,228,016.56	30.290000	1,712,233.12	484,216.56	0.14
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
	25,743.000	Local	107.135208	2,757,981.65	55.390000	1,425,904.77	-1,332,076.88	0.12
		Base	107.135208	2,757,981.65	55.390000	1,425,904.77	-1,332,076.88	0.12
858912108	STERICYCLE INC COMMON STOCK USD.01							
	49,228.000	Local	48.421172	2,383,677.46	47.680000	2,347,191.04	-36,486.42	0.20
		Base	48.421172	2,383,677.46	47.680000	2,347,191.04	-36,486.42	0.20
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	56,756.000	Local	36.113066	2,049,633.15	66.830000	3,793,003.48	1,743,370.33	0.32
		Base	36.113066	2,049,633.15	66.830000	3,793,003.48	1,743,370.33	0.32
867652406	SUNPOWER CORP COMMON STOCK USD.001							
	45,578.000	Local	28.842250	1,314,572.07	15.020000	684,581.56	-629,990.51	0.06
		Base	28.842250	1,314,572.07	15.020000	684,581.56	-629,990.51	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
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	113,802.000	Local	59.398929	6,759,716.96	24.040000	2,735,800.08	-4,023,916.88	0.23
		Base	59.398929	6,759,716.96	24.040000	2,735,800.08	-4,023,916.88	0.23
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001							
	24,800.000	Local	81.324400	2,016,845.12	97.970000	2,429,656.00	412,810.88	0.20
		Base	81.324400	2,016,845.12	97.970000	2,429,656.00	412,810.88	0.20
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	21,292.000	Local	103.997767	2,214,320.46	117.610000	2,504,152.12	289,831.66	0.21
		Base	103.997767	2,214,320.46	117.610000	2,504,152.12	289,831.66	0.21
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	77,678.000	Local	25.822610	2,005,848.72	41.810000	3,247,717.18	1,241,868.46	0.27
		Base	25.822610	2,005,848.72	41.810000	3,247,717.18	1,241,868.46	0.27
87162W100	TD SYNNEX CORP COMMON STOCK USD.001							
	22,451.000	Local	52.303546	1,174,266.92	96.520000	2,166,970.52	992,703.60	0.18
		Base	52.303546	1,174,266.92	96.520000	2,166,970.52	992,703.60	0.18
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	54,953.000	Local	58.761719	3,229,132.77	40.220000	2,210,209.66	-1,018,923.11	0.18
		Base	58.761719	3,229,132.77	40.220000	2,210,209.66	-1,018,923.11	0.18
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	53,924.000	Local	14.219437	766,768.93	23.840000	1,285,548.16	518,779.23	0.11
		Base	14.219437	766,768.93	23.840000	1,285,548.16	518,779.23	0.11
875372203	TANDEM DIABETES CARE INC COMMON STOCK							
	34,337.000	Local	126.557273	4,345,597.08	35.860000	1,231,324.82	-3,114,272.26	0.10
		Base	126.557273	4,345,597.08	35.860000	1,231,324.82	-3,114,272.26	0.10
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	57,860.000	Local	24.655357	1,426,558.96	35.830000	2,073,123.80	646,564.84	0.17
		Base	24.655357	1,426,558.96	35.830000	2,073,123.80	646,564.84	0.17
87901J105	TEGNA INC COMMON STOCK USD1.0							
	119,146.000	Local	15.022475	1,789,867.82	17.400000	2,073,140.40	283,272.58	0.17
		Base	15.022475	1,789,867.82	17.400000	2,073,140.40	283,272.58	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
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	91,310.000	Local	16.485181	1,505,261.88	42.740000	3,902,589.40	2,397,327.52	0.33
		Base	16.485181	1,505,261.88	42.740000	3,902,589.40	2,397,327.52	0.33
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	57,740.000	Local	32.285906	1,864,188.19	58.530000	3,379,522.20	1,515,334.01	0.28
		Base	32.285906	1,864,188.19	58.530000	3,379,522.20	1,515,334.01	0.28
88076W103	TERADATA CORP COMMON STOCK USD.01							
	54,364.000	Local	29.684619	1,613,774.63	40.760000	2,215,876.64	602,102.01	0.19
		Base	29.684619	1,613,774.63	40.760000	2,215,876.64	602,102.01	0.19
880779103	TEREX CORP COMMON STOCK USD.01							
	36,047.000	Local	23.872494	860,531.79	59.210000	2,134,342.87	1,273,811.08	0.18
		Base	23.872494	860,531.79	59.210000	2,134,342.87	1,273,811.08	0.18
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	28,294.000	Local	84.034168	2,377,662.75	136.890000	3,873,165.66	1,495,502.91	0.32
		Base	84.034168	2,377,662.75	136.890000	3,873,165.66	1,495,502.91	0.32
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	26,647.000	Local	70.746487	1,885,181.64	66.230000	1,764,830.81	-120,350.83	0.15
		Base	70.746487	1,885,181.64	66.230000	1,764,830.81	-120,350.83	0.15
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	35,734.000	Local	51.330212	1,834,233.80	101.540000	3,628,430.36	1,794,196.56	0.30
		Base	51.330212	1,834,233.80	101.540000	3,628,430.36	1,794,196.56	0.30
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	28,668.000	Local	46.802163	1,341,724.42	90.990000	2,608,501.32	1,266,776.90	0.22
		Base	46.802163	1,341,724.42	90.990000	2,608,501.32	1,266,776.90	0.22
887389104	TIMKEN CO COMMON STOCK							
	35,351.000	Local	32.030038	1,132,293.88	85.450000	3,020,742.95	1,888,449.07	0.25
		Base	32.030038	1,132,293.88	85.450000	3,020,742.95	1,888,449.07	0.25
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
	56,285.000	Local	30.782093	1,732,570.12	59.940000	3,373,722.90	1,641,152.78	0.28
		Base	30.782093	1,732,570.12	59.940000	3,373,722.90	1,641,152.78	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89055F103	TOPBUILD CORP COMMON STOCK							
	17,074.000	Local	126.357803	2,157,433.12	207.590000	3,544,391.66	1,386,958.54	0.30
		Base	126.357803	2,157,433.12	207.590000	3,544,391.66	1,386,958.54	0.30
891092108	TORO CO COMMON STOCK USD1.0							
	55,647.000	Local	45.819065	2,549,693.53	110.440000	6,145,654.68	3,595,961.15	0.51
		Base	45.819065	2,549,693.53	110.440000	6,145,654.68	3,595,961.15	0.51
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01							
	43,407.000	Local	43.690958	1,896,493.43	41.950000	1,820,923.65	-75,569.78	0.15
		Base	43.690958	1,896,493.43	41.950000	1,820,923.65	-75,569.78	0.15
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	58,603.000	Local	35.930001	2,105,605.85	51.130000	2,996,371.39	890,765.54	0.25
		Base	35.930001	2,105,605.85	51.130000	2,996,371.39	890,765.54	0.25
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	55,957.000	Local	28.060451	1,570,178.66	21.570000	1,206,992.49	-363,186.17	0.10
		Base	28.060451	1,570,178.66	21.570000	1,206,992.49	-363,186.17	0.10
902681105	UGI CORP COMMON STOCK							
	111,814.000	Local	28.264496	3,160,366.35	37.230000	4,162,835.22	1,002,468.87	0.35
		Base	28.264496	3,160,366.35	37.230000	4,162,835.22	1,002,468.87	0.35
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
	23,219.000	Local	75.056178	1,742,729.39	90.660000	2,105,034.54	362,305.15	0.18
		Base	75.056178	1,742,729.39	90.660000	2,105,034.54	362,305.15	0.18
90278Q108	UFP INDUSTRIES INC COMMON STOCK							
	32,838.000	Local	83.980000	2,757,735.24	85.530000	2,808,634.14	50,898.90	0.23
		Base	83.980000	2,757,735.24	85.530000	2,808,634.14	50,898.90	0.23
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
	115,911.000	Local	17.341813	2,010,106.92	17.660000	2,046,988.26	36,881.34	0.17
		Base	17.341813	2,010,106.92	17.660000	2,046,988.26	36,881.34	0.17
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
	100,764.000	Local	8.882707	895,057.06	9.930000	1,000,586.52	105,529.46	0.08
		Base	8.882707	895,057.06	9.930000	1,000,586.52	105,529.46	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
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
	105,216.000	Local	8.072433	849,349.07	8.800000	925,900.80	76,551.73	0.08
		Base	8.072433	849,349.07	8.800000	925,900.80	76,551.73	0.08
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	71,911.000	Local	36.265530	2,607,890.51	40.770000	2,931,811.47	323,920.96	0.24
		Base	36.265530	2,607,890.51	40.770000	2,931,811.47	323,920.96	0.24
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	125,106.000	Local	22.483795	2,812,857.61	30.630000	3,831,996.78	1,019,139.17	0.32
		Base	22.483795	2,812,857.61	30.630000	3,831,996.78	1,019,139.17	0.32
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	24,339.000	Local	85.901402	2,090,754.22	246.040000	5,988,367.56	3,897,613.34	0.50
		Base	85.901402	2,090,754.22	246.040000	5,988,367.56	3,897,613.34	0.50
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
	87,136.000	Local	17.816568	1,552,464.51	34.750000	3,027,976.00	1,475,511.49	0.25
		Base	17.816568	1,552,464.51	34.750000	3,027,976.00	1,475,511.49	0.25
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	23,207.000	Local	106.800418	2,478,517.31	135.850000	3,152,670.95	674,153.64	0.26
		Base	106.800418	2,478,517.31	135.850000	3,152,670.95	674,153.64	0.26
91529Y106	UNUM GROUP COMMON STOCK USD.1							
	99,866.000	Local	26.381472	2,634,612.06	44.550000	4,449,030.30	1,814,418.24	0.37
		Base	26.381472	2,634,612.06	44.550000	4,449,030.30	1,814,418.24	0.37
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	224,438.000	Local	10.761660	2,415,325.39	11.580000	2,598,992.04	183,666.65	0.22
		Base	10.761660	2,415,325.39	11.580000	2,598,992.04	183,666.65	0.22
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	11,392.000	Local	116.122745	1,322,870.31	317.330000	3,615,023.36	2,292,153.05	0.30
		Base	116.122745	1,322,870.31	317.330000	3,615,023.36	2,292,153.05	0.30
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	94,533.000	Local	14.302112	1,352,021.53	35.200000	3,327,561.60	1,975,540.07	0.28
		Base	14.302112	1,352,021.53	35.200000	3,327,561.60	1,975,540.07	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	175.580000	6,320,880.00	-257,504.40	0.53
		Base	182.732900	6,578,384.40	175.580000	6,320,880.00	-257,504.40	0.53
92552V100	VIASAT INC COMMON STOCK USD.0001							
	40,365.000	Local	62.228037	2,511,834.73	31.760000	1,281,992.40	-1,229,842.33	0.11
		Base	62.228037	2,511,834.73	31.760000	1,281,992.40	-1,229,842.33	0.11
925815102	VICOR CORP COMMON STOCK USD.01							
	11,903.000	Local	117.814475	1,402,345.69	47.000000	559,441.00	-842,904.69	0.05
		Base	117.814475	1,402,345.69	47.000000	559,441.00	-842,904.69	0.05
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01							
	43,388.000	Local	52.436211	2,275,102.33	39.640000	1,719,900.32	-555,202.01	0.14
		Base	52.436211	2,275,102.33	39.640000	1,719,900.32	-555,202.01	0.14
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	69,193.000	Local	11.520846	797,161.88	21.230000	1,468,967.39	671,805.51	0.12
		Base	11.520846	797,161.88	21.230000	1,468,967.39	671,805.51	0.12
92839U206	VISTEON CORP COMMON STOCK							
	15,029.000	Local	117.939580	1,772,513.95	167.040000	2,510,444.16	737,930.21	0.21
		Base	117.939580	1,772,513.95	167.040000	2,510,444.16	737,930.21	0.21
928881101	VONTIER CORP COMMON STOCK USD.0001							
	84,372.000	Local	30.634826	2,584,721.50	26.170000	2,208,015.24	-376,706.26	0.18
		Base	30.634826	2,584,721.50	26.170000	2,208,015.24	-376,706.26	0.18
929042109	VORNADO REALTY TRUST REIT USD.04							
	86,009.000	Local	22.685926	1,951,193.78	19.780000	1,701,258.02	-249,935.76	0.14
		Base	22.685926	1,951,193.78	19.780000	1,701,258.02	-249,935.76	0.14
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01							
	51,893.000	Local	66.330357	3,442,081.20	74.490000	3,865,509.57	423,428.37	0.32
		Base	66.330357	3,442,081.20	74.490000	3,865,509.57	423,428.37	0.32
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
	34,887.000	Local	20.561459	717,327.61	35.070000	1,223,487.09	506,159.48	0.10
		Base	20.561459	717,327.61	35.070000	1,223,487.09	506,159.48	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							
	17,763.000	Local	117.037096	2,078,929.93	304.710000	5,412,563.73	3,333,633.80	0.45
		Base	117.037096	2,078,929.93	304.710000	5,412,563.73	3,333,633.80	0.45
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
	14,570.000	Local	151.247262	2,203,672.61	175.230000	2,553,101.10	349,428.49	0.21
		Base	151.247262	2,203,672.61	175.230000	2,553,101.10	349,428.49	0.21
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	92,926.000	Local	38.156916	3,545,769.53	53.120000	4,936,229.12	1,390,459.59	0.41
		Base	38.156916	3,545,769.53	53.120000	4,936,229.12	1,390,459.59	0.41
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	91,009.000	Local	9.151909	832,906.05	21.960000	1,998,557.64	1,165,651.59	0.17
		Base	9.151909	832,906.05	21.960000	1,998,557.64	1,165,651.59	0.17
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	31,388.000	Local	31.370015	984,642.02	46.450000	1,457,972.60	473,330.58	0.12
		Base	31.370015	984,642.02	46.450000	1,457,972.60	473,330.58	0.12
959802109	WESTERN UNION CO COMMON STOCK USD.01							
	206,224.000	Local	17.948384	3,701,387.51	12.960000	2,672,663.04	-1,028,724.47	0.22
		Base	17.948384	3,701,387.51	12.960000	2,672,663.04	-1,028,724.47	0.22
960413102	WESTLAKE CORP COMMON STOCK USD.01							
	18,389.000	Local	92.498424	1,700,953.52	119.140000	2,190,865.46	489,911.94	0.18
		Base	92.498424	1,700,953.52	119.140000	2,190,865.46	489,911.94	0.18
96208T104	WEX INC COMMON STOCK USD.01							
	23,280.000	Local	102.320935	2,382,031.37	192.810000	4,488,616.80	2,106,585.43	0.37
		Base	102.320935	2,382,031.37	192.810000	4,488,616.80	2,106,585.43	0.37
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	22,930.000	Local	43.697935	1,001,993.65	44.490000	1,020,155.70	18,162.05	0.09
		Base	43.697935	1,001,993.65	44.490000	1,020,155.70	18,162.05	0.09
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
	35,626.000	Local	44.690050	1,592,127.72	124.920000	4,450,399.92	2,858,272.20	0.37
		Base	44.690050	1,592,127.72	124.920000	4,450,399.92	2,858,272.20	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
974155103	WINGSTOP INC COMMON STOCK USD.01							
	15,975.000	Local	133.836827	2,138,043.31	170.350000	2,721,341.25	583,297.94	0.23
		Base	133.836827	2,138,043.31	170.350000	2,721,341.25	583,297.94	0.23
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	32,450.000	Local	70.583605	2,290,437.99	92.130000	2,989,618.50	699,180.51	0.25
		Base	70.583605	2,290,437.99	92.130000	2,989,618.50	699,180.51	0.25
977852102	WOLFSPEED INC COMMON STOCK USD.00125							
	66,332.000	Local	47.196497	3,130,638.01	73.980000	4,907,241.36	1,776,603.35	0.41
		Base	47.196497	3,130,638.01	73.980000	4,907,241.36	1,776,603.35	0.41
980745103	WOODWARD INC COMMON STOCK USD.001455							
	32,129.000	Local	52.276975	1,679,606.93	99.000000	3,180,771.00	1,501,164.07	0.27
		Base	52.276975	1,679,606.93	99.000000	3,180,771.00	1,501,164.07	0.27
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
	23,123.000	Local	71.589063	1,655,353.90	84.000000	1,942,332.00	286,978.10	0.16
		Base	71.589063	1,655,353.90	84.000000	1,942,332.00	286,978.10	0.16
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
	16,193.000	Local	22.459665	363,689.36	60.440000	978,704.92	615,015.56	0.08
		Base	22.459665	363,689.36	60.440000	978,704.92	615,015.56	0.08
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	47,168.000	Local	58.252587	2,747,658.03	77.020000	3,632,879.36	885,221.33	0.30
		Base	58.252587	2,747,658.03	77.020000	3,632,879.36	885,221.33	0.30
983793100	XPO INC COMMON STOCK USD.001							
	61,499.000	Local	25.718348	1,581,652.66	33.360000	2,051,606.64	469,953.98	0.17
		Base	25.718348	1,581,652.66	33.360000	2,051,606.64	469,953.98	0.17
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
	59,829.000	Local	24.284664	1,452,927.15	16.490000	986,580.21	-466,346.94	0.08
		Base	24.284664	1,452,927.15	16.490000	986,580.21	-466,346.94	0.08
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
	46,058.000	Local	74.497628	3,431,211.75	38.980000	1,795,340.84	-1,635,870.91	0.15
		Base	74.497628	3,431,211.75	38.980000	1,795,340.84	-1,635,870.91	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
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	50,633.000	Local	37.188755	1,882,978.24	42.720000	2,163,041.76	280,063.52	0.18
		Base	37.188755	1,882,978.24	42.720000	2,163,041.76	280,063.52	0.18
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	68,779.000	Local	43.707103	3,006,130.86	49.570000	3,409,375.03	403,244.17	0.28
		Base	43.707103	3,006,130.86	49.570000	3,409,375.03	403,244.17	0.28
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
	57,518.000	Local	35.780696	2,058,034.08	42.950000	2,470,398.10	412,364.02	0.21
		Base	35.780696	2,058,034.08	42.950000	2,470,398.10	412,364.02	0.21
G3922B107	GENPACT LTD COMMON STOCK USD.01							
	90,035.000	Local	44.895778	4,042,191.33	47.730000	4,297,370.55	255,179.22	0.36
		Base	44.895778	4,042,191.33	47.730000	4,297,370.55	255,179.22	0.36
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
	12,811.000	Local	118.457167	1,517,554.77	112.690000	1,443,671.59	-73,883.18	0.12
		Base	118.457167	1,517,554.77	112.690000	1,443,671.59	-73,883.18	0.12
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
	70,772.000	Local	26.643783	1,885,633.83	27.460000	1,943,399.12	57,765.29	0.16
		Base	26.643783	1,885,633.83	27.460000	1,943,399.12	57,765.29	0.16
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
	33,625.000	Local	143.876727	4,837,854.94	140.400000	4,720,950.00	-116,904.94	0.39
		Base	143.876727	4,837,854.94	140.400000	4,720,950.00	-116,904.94	0.39
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	28,582.000	Local	71.067785	2,031,259.43	47.320000	1,352,500.24	-678,759.19	0.11
		Base	71.067785	2,031,259.43	47.320000	1,352,500.24	-678,759.19	0.11
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	88,961.000	Local	25.652679	2,282,087.96	45.840000	4,077,972.24	1,795,884.28	0.34
		Base	25.652679	2,282,087.96	45.840000	4,077,972.24	1,795,884.28	0.34
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	23,337.000	Local	122.005247	2,847,236.44	214.900000	5,015,121.30	2,167,884.86	0.42
		Base	122.005247	2,847,236.44	214.900000	5,015,121.30	2,167,884.86	0.42

& 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
G8473T100	STERIS PLC COMMON STOCK USD75.0								
			6,188.000						
		Local		247.764919	1,533,169.32	188.030000	1,163,529.64	-369,639.68	0.10
		Base		247.764919	1,533,169.32	188.030000	1,163,529.64	-369,639.68	0.10
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
			71,901.000						
		Local		38.970944	2,802,049.81	37.690000	2,709,948.69	-92,101.12	0.23
		Base		38.970944	2,802,049.81	37.690000	2,709,948.69	-92,101.12	0.23
US DOLLAR Total									
			23,910,330.000						
		Local			894,814,775.66		1,180,052,561.91	285,237,786.25	98.58
		Base			894,814,775.66		1,180,052,561.91	285,237,786.25	98.58
EQUITY Total									
			23,910,330.000						
		Base			894,814,775.66		1,180,052,561.91	285,237,786.25	98.58

& 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								
		40,855,174.140	Base	911,759,619.80		1,196,997,406.05	285,237,786.25	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								
		-607.050	Local	1.000000	-607.05	1.000000	-607.05	0.00	0.00
			Base	1.000000	-607.05	1.000000	-607.05	0.00	0.00
US DOLLAR Total									
		-607.050	Local		-607.05		-607.05	0.00	0.00
			Base		-607.05		-607.05	0.00	0.00
CASH Total									
		-607.050	Base		-607.05		-607.05	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.469060	31 Dec 2030		
		5,074,580.680	Local	100.000000	5,074,580.68	100.000000	5,074,580.68	0.00	0.65
			Base	100.000000	5,074,580.68	100.000000	5,074,580.68	0.00	0.65
US DOLLAR Total									
		5,074,580.680	Local		5,074,580.68		5,074,580.68	0.00	0.65
			Base		5,074,580.68		5,074,580.68	0.00	0.65
CASH EQUIVALENT Total									
		5,074,580.680	Base		5,074,580.68		5,074,580.68	0.00	0.65
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
000360206	AAON INC COMMON STOCK USD.004								
		33,469.000	Local	30.144525	1,008,907.12	90.960000	3,044,340.24	2,035,433.12	0.39
			Base	30.144525	1,008,907.12	90.960000	3,044,340.24	2,035,433.12	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
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	26,542.000	28.869797	766,262.16	54.390000	1,443,619.38	677,357.22	0.18
		Base		28.869797	766,262.16	54.390000	1,443,619.38	677,357.22	0.18
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	52,681.000	30.237690	1,592,951.74	48.410000	2,550,287.21	957,335.47	0.33
		Base		30.237690	1,592,951.74	48.410000	2,550,287.21	957,335.47	0.33
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	22,323.000	35.878969	800,926.22	22.360000	499,142.28	-301,783.94	0.06
		Base		35.878969	800,926.22	22.360000	499,142.28	-301,783.94	0.06
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	34,511.000	39.858826	1,375,567.93	90.010000	3,106,335.11	1,730,767.18	0.40
		Base		39.858826	1,375,567.93	90.010000	3,106,335.11	1,730,767.18	0.40
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	9,729.000	49.920759	485,679.06	41.840000	407,061.36	-78,617.70	0.05
		Base		49.920759	485,679.06	41.840000	407,061.36	-78,617.70	0.05
002121101	A10 NETWORKS INC COMMON STOCK USD.00001								
		Local	50,887.000	14.092617	717,130.99	15.220000	774,500.14	57,369.15	0.10
		Base		14.092617	717,130.99	15.220000	774,500.14	57,369.15	0.10
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	8,536.000	48.009645	409,810.33	42.050000	358,938.80	-50,871.53	0.05
		Base		48.009645	409,810.33	42.050000	358,938.80	-50,871.53	0.05
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	19,798.000	33.965212	672,443.26	40.650000	804,788.70	132,345.44	0.10
		Base		33.965212	672,443.26	40.650000	804,788.70	132,345.44	0.10
00258W108	AARON S CO INC/THE COMMON STOCK USD.5								
		Local	24,512.000	19.041496	466,745.15	14.350000	351,747.20	-114,997.95	0.05
		Base		19.041496	466,745.15	14.350000	351,747.20	-114,997.95	0.05
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	39,383.000	17.131856	674,703.89	29.410000	1,158,254.03	483,550.14	0.15
		Base		17.131856	674,703.89	29.410000	1,158,254.03	483,550.14	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
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01								
		Local	63,499.000	38.331720	2,434,025.89	59.150000	3,755,965.85	1,321,939.96	0.48
		Base		38.331720	2,434,025.89	59.150000	3,755,965.85	1,321,939.96	0.48
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	75,619.000	22.872960	1,729,630.33	14.570000	1,101,768.83	-627,861.50	0.14
		Base		22.872960	1,729,630.33	14.570000	1,101,768.83	-627,861.50	0.14
00486H105	ADTRAN HOLDINGS INC COMMON STOCK								
		Local	61,726.000	18.681643	1,153,143.07	17.450000	1,077,118.70	-76,024.37	0.14
		Base		18.681643	1,153,143.07	17.450000	1,077,118.70	-76,024.37	0.14
00653Q102	ADAPTHEALTH CORP COMMON STOCK								
		Local	61,158.000	23.228781	1,420,625.80	15.990000	977,916.42	-442,709.38	0.13
		Base		23.228781	1,420,625.80	15.990000	977,916.42	-442,709.38	0.13
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001								
		Local	12,830.000	76.915399	986,824.57	108.640000	1,393,851.20	407,026.63	0.18
		Base		76.915399	986,824.57	108.640000	1,393,851.20	407,026.63	0.18
00676P107	ADEIA INC COMMON STOCK								
		Local	83,663.000	10.647139	890,771.56	9.860000	824,917.18	-65,854.38	0.11
		Base		10.647139	890,771.56	9.860000	824,917.18	-65,854.38	0.11
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
		Local	36,158.000	35.293450	1,276,140.55	39.120000	1,414,500.96	138,360.41	0.18
		Base		35.293450	1,276,140.55	39.120000	1,414,500.96	138,360.41	0.18
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	21,953.000	21.614124	474,494.86	41.150000	903,365.95	428,871.09	0.12
		Base		21.614124	474,494.86	41.150000	903,365.95	428,871.09	0.12
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	60,285.000	24.707920	1,489,516.96	56.340000	3,396,456.90	1,906,939.94	0.43
		Base		24.707920	1,489,516.96	56.340000	3,396,456.90	1,906,939.94	0.43
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	29,770.000	37.492494	1,116,151.55	93.080000	2,770,991.60	1,654,840.05	0.35
		Base		37.492494	1,116,151.55	93.080000	2,770,991.60	1,654,840.05	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	19,900.000	Local	49.951169	994,028.26	85.740000	1,706,226.00	712,197.74	0.22
		Base	49.951169	994,028.26	85.740000	1,706,226.00	712,197.74	0.22
00847J105	AGILYSYS INC COMMON STOCK USD.3							
	15,769.000	Local	19.515308	307,736.89	79.910000	1,260,100.79	952,363.90	0.16
		Base	19.515308	307,736.89	79.910000	1,260,100.79	952,363.90	0.16
00848J104	AGILITI INC COMMON STOCK USD.0001							
	26,545.000	Local	16.987900	450,943.81	19.060000	505,947.70	55,003.89	0.06
		Base	16.987900	450,943.81	19.060000	505,947.70	55,003.89	0.06
008492100	AGREE REALTY CORP REIT USD.0001							
	45,031.000	Local	59.929841	2,698,700.68	70.780000	3,187,294.18	488,593.50	0.41
		Base	59.929841	2,698,700.68	70.780000	3,187,294.18	488,593.50	0.41
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
	8,196.000	Local	85.150387	697,892.57	182.390000	1,494,868.44	796,975.87	0.19
		Base	85.150387	697,892.57	182.390000	1,494,868.44	796,975.87	0.19
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
	39,746.000	Local	50.089375	1,990,852.31	50.830000	2,020,289.18	29,436.87	0.26
		Base	50.089375	1,990,852.31	50.830000	2,020,289.18	29,436.87	0.26
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
	24,767.000	Local	47.987126	1,188,497.15	100.920000	2,499,485.64	1,310,988.49	0.32
		Base	47.987126	1,188,497.15	100.920000	2,499,485.64	1,310,988.49	0.32
014491104	ALEXANDER + BALDWIN INC REIT							
	57,771.000	Local	20.258706	1,170,365.72	18.670000	1,078,584.57	-91,781.15	0.14
		Base	20.258706	1,170,365.72	18.670000	1,078,584.57	-91,781.15	0.14
01741R102	ATI INC COMMON STOCK USD.1							
	103,063.000	Local	12.481347	1,286,365.02	40.650000	4,189,510.95	2,903,145.93	0.54
		Base	12.481347	1,286,365.02	40.650000	4,189,510.95	2,903,145.93	0.54
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
	12,454.000	Local	103.608318	1,290,337.99	102.550000	1,277,157.70	-13,180.29	0.16
		Base	103.608318	1,290,337.99	102.550000	1,277,157.70	-13,180.29	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01								
		Local	39,701.000	34.928375	1,386,691.42	41.070000	1,630,520.07	243,828.65	0.21
		Base		34.928375	1,386,691.42	41.070000	1,630,520.07	243,828.65	0.21
01988P108	VERADIGM INC COMMON STOCK USD.01								
		Local	87,010.000	8.961973	779,781.23	16.610000	1,445,236.10	665,454.87	0.18
		Base		8.961973	779,781.23	16.610000	1,445,236.10	665,454.87	0.18
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	35,813.000	17.447054	624,831.35	16.550000	592,705.15	-32,126.20	0.08
		Base		17.447054	624,831.35	16.550000	592,705.15	-32,126.20	0.08
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	41,454.000	34.976587	1,449,919.45	25.230000	1,045,884.42	-404,035.03	0.13
		Base		34.976587	1,449,919.45	25.230000	1,045,884.42	-404,035.03	0.13
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	91,226.000	12.589262	1,148,468.01	8.800000	802,788.80	-345,679.21	0.10
		Base		12.589262	1,148,468.01	8.800000	802,788.80	-345,679.21	0.10
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	138,740.000	11.082655	1,537,607.49	14.370000	1,993,693.80	456,086.31	0.26
		Base		11.082655	1,537,607.49	14.370000	1,993,693.80	456,086.31	0.26
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	55,282.000	26.702272	1,476,155.01	41.650000	2,302,495.30	826,340.29	0.29
		Base		26.702272	1,476,155.01	41.650000	2,302,495.30	826,340.29	0.29
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	29,434.000	47.573189	1,400,269.24	89.300000	2,628,456.20	1,228,186.96	0.34
		Base		47.573189	1,400,269.24	89.300000	2,628,456.20	1,228,186.96	0.34
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	22,145.000	15.717086	348,054.87	20.870000	462,166.15	114,111.28	0.06
		Base		15.717086	348,054.87	20.870000	462,166.15	114,111.28	0.06
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	13,237.000	53.158008	703,652.55	50.980000	674,822.26	-28,830.29	0.09
		Base		53.158008	703,652.55	50.980000	674,822.26	-28,830.29	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
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
	4,615.000	Local	94.491835	436,079.82	84.960000	392,090.40	-43,989.42	0.05
		Base	94.491835	436,079.82	84.960000	392,090.40	-43,989.42	0.05
03071H100	AMERISAFE INC COMMON STOCK USD.01							
	15,255.000	Local	39.933239	609,181.56	54.540000	832,007.70	222,826.14	0.11
		Base	39.933239	609,181.56	54.540000	832,007.70	222,826.14	0.11
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
	51,915.000	Local	33.805102	1,754,991.86	47.870000	2,485,171.05	730,179.19	0.32
		Base	33.805102	1,754,991.86	47.870000	2,485,171.05	730,179.19	0.32
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
	30,021.000	Local	21.588796	648,117.24	31.860000	956,469.06	308,351.82	0.12
		Base	21.588796	648,117.24	31.860000	956,469.06	308,351.82	0.12
034164103	ANDERSONS INC/THE COMMON STOCK							
	24,789.000	Local	29.740745	737,243.34	45.630000	1,131,122.07	393,878.73	0.14
		Base	29.740745	737,243.34	45.630000	1,131,122.07	393,878.73	0.14
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
	31,143.000	Local	16.847585	524,684.33	12.380000	385,550.34	-139,133.99	0.05
		Base	16.847585	524,684.33	12.380000	385,550.34	-139,133.99	0.05
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
	11,635.000	Local	34.904617	406,115.22	31.700000	368,829.50	-37,285.72	0.05
		Base	34.904617	406,115.22	31.700000	368,829.50	-37,285.72	0.05
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
	17,686.000	Local	25.543515	451,762.61	45.760000	809,311.36	357,548.75	0.10
		Base	25.543515	451,762.61	45.760000	809,311.36	357,548.75	0.10
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
	103,007.000	Local	16.120935	1,660,569.20	11.490000	1,183,550.43	-477,018.77	0.15
		Base	16.120935	1,660,569.20	11.490000	1,183,550.43	-477,018.77	0.15
03763A207	APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001							
	31,619.000	Local	74.557900	2,357,446.24	34.900000	1,103,503.10	-1,253,943.14	0.14
		Base	74.557900	2,357,446.24	34.900000	1,103,503.10	-1,253,943.14	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
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	30,716.000	52.706749	1,618,940.51	142.860000	4,388,087.76	2,769,147.25	0.56
		Base		52.706749	1,618,940.51	142.860000	4,388,087.76	2,769,147.25	0.56
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	19,446.000	35.695725	694,139.06	96.200000	1,870,705.20	1,176,566.14	0.24
		Base		35.695725	694,139.06	96.200000	1,870,705.20	1,176,566.14	0.24
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	106,573.000	9.546503	1,017,399.43	11.070000	1,179,763.11	162,363.68	0.15
		Base		9.546503	1,017,399.43	11.070000	1,179,763.11	162,363.68	0.15
039653100	ARCOSA INC COMMON STOCK USD.01								
		Local	38,507.000	35.179290	1,354,648.91	60.600000	2,333,524.20	978,875.29	0.30
		Base		35.179290	1,354,648.91	60.600000	2,333,524.20	978,875.29	0.30
03966V107	ARCONIC CORP COMMON STOCK USD.01								
		Local	80,818.000	13.512308	1,092,037.70	26.440000	2,136,827.92	1,044,790.22	0.27
		Base		13.512308	1,092,037.70	26.440000	2,136,827.92	1,044,790.22	0.27
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001								
		Local	41,516.000	30.241547	1,255,508.05	18.210000	756,006.36	-499,501.69	0.10
		Base		30.241547	1,255,508.05	18.210000	756,006.36	-499,501.69	0.10
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	70,454.000	6.516211	459,093.11	3.800000	267,725.20	-191,367.91	0.03
		Base		6.516211	459,093.11	3.800000	267,725.20	-191,367.91	0.03
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		Local	53,937.000	13.457029	725,831.80	12.820000	691,472.34	-34,359.46	0.09
		Base		13.457029	725,831.80	12.820000	691,472.34	-34,359.46	0.09
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	105,229.000	12.748604	1,341,522.84	5.430000	571,393.47	-770,129.37	0.07
		Base		12.748604	1,341,522.84	5.430000	571,393.47	-770,129.37	0.07
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	17,626.000	92.286735	1,626,645.99	227.100000	4,002,864.60	2,376,218.61	0.51
		Base		92.286735	1,626,645.99	227.100000	4,002,864.60	2,376,218.61	0.51

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
	18,087.000	Local	39.329669	711,355.72	45.030000	814,457.61	103,101.89	0.10
		Base	39.329669	711,355.72	45.030000	814,457.61	103,101.89	0.10
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
	20,525.000	Local	47.411157	973,113.99	100.810000	2,069,125.25	1,096,011.26	0.26
		Base	47.411157	973,113.99	100.810000	2,069,125.25	1,096,011.26	0.26
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
	37,029.000	Local	36.938970	1,367,813.11	28.070000	1,039,404.03	-328,409.08	0.13
		Base	36.938970	1,367,813.11	28.070000	1,039,404.03	-328,409.08	0.13
05367P100	AVID TECHNOLOGY INC COMMON STOCK USD.01							
	26,443.000	Local	26.328071	696,193.18	29.060000	768,433.58	72,240.40	0.10
		Base	26.328071	696,193.18	29.060000	768,433.58	72,240.40	0.10
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001							
	49,506.000	Local	28.641358	1,417,919.09	16.460000	814,868.76	-603,050.33	0.10
		Base	28.641358	1,417,919.09	16.460000	814,868.76	-603,050.33	0.10
05379B107	AVISTA CORP COMMON STOCK							
	58,751.000	Local	34.987327	2,055,540.46	41.120000	2,415,841.12	360,300.66	0.31
		Base	34.987327	2,055,540.46	41.120000	2,415,841.12	360,300.66	0.31
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
	26,160.000	Local	35.864593	938,217.75	128.540000	3,362,606.40	2,424,388.65	0.43
		Base	35.864593	938,217.75	128.540000	3,362,606.40	2,424,388.65	0.43
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
	42,524.000	Local	25.870301	1,100,108.66	47.390000	2,015,212.36	915,103.70	0.26
		Base	25.870301	1,100,108.66	47.390000	2,015,212.36	915,103.70	0.26
05508R106	B+G FOODS INC COMMON STOCK USD.01							
	57,073.000	Local	24.053502	1,372,805.50	12.670000	723,114.91	-649,690.59	0.09
		Base	24.053502	1,372,805.50	12.670000	723,114.91	-649,690.59	0.09
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001							
	12,746.000	Local	69.805063	889,735.33	39.780000	507,035.88	-382,699.45	0.06
		Base	69.805063	889,735.33	39.780000	507,035.88	-382,699.45	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
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	23,309.000	42.464353	989,801.61	121.620000	2,834,840.58	1,845,038.97	0.36
		Base		42.464353	989,801.61	121.620000	2,834,840.58	1,845,038.97	0.36
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	25,591.000	73.449838	1,879,654.80	130.000000	3,326,830.00	1,447,175.20	0.43
		Base		73.449838	1,879,654.80	130.000000	3,326,830.00	1,447,175.20	0.43
05945F103	BANCFIRST CORP COMMON STOCK USD1.0								
		Local	13,873.000	52.735810	731,603.89	90.250000	1,252,038.25	520,434.36	0.16
		Base		52.735810	731,603.89	90.250000	1,252,038.25	520,434.36	0.16
05969A105	BANCORP INC/THE COMMON STOCK USD1.0								
		Local	44,582.000	24.042778	1,071,875.11	34.590000	1,542,091.38	470,216.27	0.20
		Base		24.042778	1,071,875.11	34.590000	1,542,091.38	470,216.27	0.20
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	44,554.000	17.171061	765,039.46	17.550000	781,922.70	16,883.24	0.10
		Base		17.171061	765,039.46	17.550000	781,922.70	16,883.24	0.10
06652K103	BANKUNITED INC COMMON STOCK USD.01								
		Local	61,534.000	24.999472	1,538,317.48	35.420000	2,179,534.28	641,216.80	0.28
		Base		24.999472	1,538,317.48	35.420000	2,179,534.28	641,216.80	0.28
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	27,228.000	45.637162	1,242,608.64	62.980000	1,714,819.44	472,210.80	0.22
		Base		45.637162	1,242,608.64	62.980000	1,714,819.44	472,210.80	0.22
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	40,271.000	33.219169	1,337,769.16	42.140000	1,697,019.94	359,250.78	0.22
		Base		33.219169	1,337,769.16	42.140000	1,697,019.94	359,250.78	0.22
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	61,069.000	9.880285	603,379.15	1.410000	86,107.29	-517,271.86	0.01
		Base		9.880285	603,379.15	1.410000	86,107.29	-517,271.86	0.01
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	28,013.000	20.135596	564,058.45	23.790000	666,429.27	102,370.82	0.09
		Base		20.135596	564,058.45	23.790000	666,429.27	102,370.82	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	35,856.000	30.616910	1,097,799.92	29.060000	1,041,975.36	-55,824.56	0.13
		Base		30.616910	1,097,799.92	29.060000	1,041,975.36	-55,824.56	0.13
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	23,048.000	31.752753	731,837.46	14.350000	330,738.80	-401,098.66	0.04
		Base		31.752753	731,837.46	14.350000	330,738.80	-401,098.66	0.04
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001								
		Local	27,245.000	45.787976	1,247,493.41	23.260000	633,718.70	-613,774.71	0.08
		Base		45.787976	1,247,493.41	23.260000	633,718.70	-613,774.71	0.08
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	18,629.000	36.837234	686,240.84	32.000000	596,128.00	-90,112.84	0.08
		Base		36.837234	686,240.84	32.000000	596,128.00	-90,112.84	0.08
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	69,915.000	18.159870	1,269,647.33	26.100000	1,824,781.50	555,134.17	0.23
		Base		18.159870	1,269,647.33	26.100000	1,824,781.50	555,134.17	0.23
095229100	AVANTAX INC COMMON STOCK USD.0001								
		Local	38,132.000	14.740736	562,093.76	28.590000	1,090,193.88	528,100.12	0.14
		Base		14.740736	562,093.76	28.590000	1,090,193.88	528,100.12	0.14
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	31,415.000	38.595598	1,212,480.70	69.110000	2,171,090.65	958,609.95	0.28
		Base		38.595598	1,212,480.70	69.110000	2,171,090.65	958,609.95	0.28
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001								
		Local	23,740.000	41.591894	987,391.57	77.450000	1,838,663.00	851,271.43	0.24
		Base		41.591894	987,391.57	77.450000	1,838,663.00	851,271.43	0.24
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	36,935.000	37.141818	1,371,833.05	55.160000	2,037,334.60	665,501.55	0.26
		Base		37.141818	1,371,833.05	55.160000	2,037,334.60	665,501.55	0.26
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
		Local	136,630.000	10.404525	1,421,570.26	5.890000	804,750.70	-616,819.56	0.10
		Base		10.404525	1,421,570.26	5.890000	804,750.70	-616,819.56	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001								
		Local	25,737.000	12.625287	324,937.00	25.070000	645,226.59	320,289.59	0.08
		Base		12.625287	324,937.00	25.070000	645,226.59	320,289.59	0.08
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	35,064.000	24.872617	872,133.45	38.000000	1,332,432.00	460,298.55	0.17
		Base		24.872617	872,133.45	38.000000	1,332,432.00	460,298.55	0.17
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	18,740.000	29.343520	549,897.56	27.240000	510,477.60	-39,419.96	0.07
		Base		29.343520	549,897.56	27.240000	510,477.60	-39,419.96	0.07
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	70,143.000	11.801369	827,783.40	12.960000	909,053.28	81,269.88	0.12
		Base		11.801369	827,783.40	12.960000	909,053.28	81,269.88	0.12
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	23,537.000	35.990689	847,112.85	40.790000	960,074.23	112,961.38	0.12
		Base		35.990689	847,112.85	40.790000	960,074.23	112,961.38	0.12
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	24,141.000	33.828809	816,661.27	56.200000	1,356,724.20	540,062.93	0.17
		Base		33.828809	816,661.27	56.200000	1,356,724.20	540,062.93	0.17
126501105	CTS CORP COMMON STOCK								
		Local	25,388.000	19.501604	495,106.72	43.310000	1,099,554.28	604,447.56	0.14
		Base		19.501604	495,106.72	43.310000	1,099,554.28	604,447.56	0.14
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	104,656.000	17.841319	1,867,201.03	23.930000	2,504,418.08	637,217.05	0.32
		Base		17.841319	1,867,201.03	23.930000	2,504,418.08	637,217.05	0.32
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	30,228.000	33.750234	1,020,202.07	56.800000	1,716,950.40	696,748.33	0.22
		Base		33.750234	1,020,202.07	56.800000	1,716,950.40	696,748.33	0.22
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	14,121.000	41.201661	581,808.65	32.270000	455,684.67	-126,123.98	0.06
		Base		41.201661	581,808.65	32.270000	455,684.67	-126,123.98	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
129500104	CALERES INC COMMON STOCK USD.01							
	29,039.000	Local	16.201271	470,468.72	26.110000	758,208.29	287,739.57	0.10
		Base	16.201271	470,468.72	26.110000	758,208.29	287,739.57	0.10
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
	43,659.000	Local	38.923379	1,699,355.80	57.240000	2,499,041.16	799,685.36	0.32
		Base	38.923379	1,699,355.80	57.240000	2,499,041.16	799,685.36	0.32
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01							
	40,722.000	Local	64.471096	2,625,391.98	38.760000	1,578,384.72	-1,047,007.26	0.20
		Base	64.471096	2,625,391.98	38.760000	1,578,384.72	-1,047,007.26	0.20
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01							
	102,840.000	Local	11.618120	1,194,807.45	8.390000	862,827.60	-331,979.85	0.11
		Base	11.618120	1,194,807.45	8.390000	862,827.60	-331,979.85	0.11
140755109	CARA THERAPEUTICS INC COMMON STOCK USD.001							
	35,945.000	Local	14.186463	509,932.43	10.160000	365,201.20	-144,731.23	0.05
		Base	14.186463	509,932.43	10.160000	365,201.20	-144,731.23	0.05
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
	33,352.000	Local	34.499909	1,150,640.98	19.710000	657,367.92	-493,273.06	0.08
		Base	34.499909	1,150,640.98	19.710000	657,367.92	-493,273.06	0.08
14174T107	CARETRUST REIT INC REIT USD.01							
	84,588.000	Local	16.033683	1,356,257.19	19.670000	1,663,845.96	307,588.77	0.21
		Base	16.033683	1,356,257.19	19.670000	1,663,845.96	307,588.77	0.21
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
	38,579.000	Local	23.262607	897,448.10	48.330000	1,864,523.07	967,074.97	0.24
		Base	23.262607	897,448.10	48.330000	1,864,523.07	967,074.97	0.24
14575E105	CARS.COM INC COMMON STOCK USD.01							
	49,332.000	Local	15.545623	766,896.68	19.200000	947,174.40	180,277.72	0.12
		Base	15.545623	766,896.68	19.200000	947,174.40	180,277.72	0.12
14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001							
	76,246.000	Local	13.595323	1,036,589.02	15.260000	1,163,513.96	126,924.94	0.15
		Base	13.595323	1,036,589.02	15.260000	1,163,513.96	126,924.94	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
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,599.000	143.143122	944,601.46	285.000000	1,880,715.00	936,113.54	0.24
		Base		143.143122	944,601.46	285.000000	1,880,715.00	936,113.54	0.24
15202L107	CENTERSPACE REIT								
		Local	12,001.000	77.227439	926,806.50	62.610000	751,382.61	-175,423.89	0.10
		Base		77.227439	926,806.50	62.610000	751,382.61	-175,423.89	0.10
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,750.000	24.468346	189,629.68	40.500000	313,875.00	124,245.32	0.04
		Base		24.468346	189,629.68	40.500000	313,875.00	124,245.32	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	33,008.000	22.673403	748,403.68	38.430000	1,268,497.44	520,093.76	0.16
		Base		22.673403	748,403.68	38.430000	1,268,497.44	520,093.76	0.16
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	21,684.000	22.140829	480,101.74	22.430000	486,372.12	6,270.38	0.06
		Base		22.140829	480,101.74	22.430000	486,372.12	6,270.38	0.06
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	40,737.000	11.822982	481,632.83	12.070000	491,695.59	10,062.76	0.06
		Base		11.822982	481,632.83	12.070000	491,695.59	10,062.76	0.06
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	22,519.000	32.600582	734,132.50	59.810000	1,346,861.39	612,728.89	0.17
		Base		32.600582	734,132.50	59.810000	1,346,861.39	612,728.89	0.17
156727109	CERENCE INC COMMON STOCK USD.01								
		Local	31,363.000	35.169003	1,103,005.45	27.380000	858,718.94	-244,286.51	0.11
		Base		35.169003	1,103,005.45	27.380000	858,718.94	-244,286.51	0.11
157210105	CEVA INC COMMON STOCK USD.001								
		Local	18,466.000	28.376159	523,994.16	31.560000	582,786.96	58,792.80	0.07
		Base		28.376159	523,994.16	31.560000	582,786.96	58,792.80	0.07
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	38,869.000	16.843274	654,681.23	12.210000	474,590.49	-180,090.74	0.06
		Base		16.843274	654,681.23	12.210000	474,590.49	-180,090.74	0.06

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
	38,082.000	Local	27.738243	1,056,327.78	37.440000	1,425,790.08	369,462.30	0.18
		Base	27.738243	1,056,327.78	37.440000	1,425,790.08	369,462.30	0.18
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
	27,124.000	Local	29.270312	793,927.93	32.550000	882,886.20	88,958.27	0.11
		Base	29.270312	793,927.93	32.550000	882,886.20	88,958.27	0.11
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867							
	14,129.000	Local	101.729804	1,437,340.40	128.090000	1,809,783.61	372,443.21	0.23
		Base	101.729804	1,437,340.40	128.090000	1,809,783.61	372,443.21	0.23
168615102	CHICO S FAS INC COMMON STOCK USD.01							
	99,618.000	Local	6.551251	652,622.49	5.750000	572,803.50	-79,818.99	0.07
		Base	6.551251	652,622.49	5.750000	572,803.50	-79,818.99	0.07
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1							
	10,375.000	Local	50.618799	525,170.04	41.870000	434,401.25	-90,768.79	0.06
		Base	50.618799	525,170.04	41.870000	434,401.25	-90,768.79	0.06
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01							
	14,332.000	Local	25.493136	365,367.63	35.750000	512,369.00	147,001.37	0.07
		Base	25.493136	365,367.63	35.750000	512,369.00	147,001.37	0.07
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
	85,352.000	Local	15.838866	1,351,878.85	13.610000	1,161,640.72	-190,238.13	0.15
		Base	15.838866	1,351,878.85	13.610000	1,161,640.72	-190,238.13	0.15
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01							
	16,217.000	Local	34.182158	554,332.05	29.270000	474,671.59	-79,660.46	0.06
		Base	34.182158	554,332.05	29.270000	474,671.59	-79,660.46	0.06
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
	11,831.000	Local	53.839496	636,975.08	98.200000	1,161,804.20	524,829.12	0.15
		Base	53.839496	636,975.08	98.200000	1,161,804.20	524,829.12	0.15
17888H103	CIVITAS RESOURCES INC COMMON STOCK							
	41,506.000	Local	55.682249	2,311,147.43	70.170000	2,912,476.02	601,328.59	0.37
		Base	55.682249	2,311,147.43	70.170000	2,912,476.02	601,328.59	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
18482P103	CLEARFIELD INC COMMON STOCK USD.01								
		Local	9,107.000	106.056754	965,858.86	62.690000	570,917.83	-394,941.03	0.07
		Base		106.056754	965,858.86	62.690000	570,917.83	-394,941.03	0.07
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	13,332.000	35.646841	475,243.69	38.590000	514,481.88	39,238.19	0.07
		Base		35.646841	475,243.69	38.590000	514,481.88	39,238.19	0.07
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	34,028.000	50.143344	1,706,277.70	64.740000	2,202,972.72	496,695.02	0.28
		Base		50.143344	1,706,277.70	64.740000	2,202,972.72	496,695.02	0.28
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001								
		Local	51,409.000	16.374990	841,821.88	6.770000	348,038.93	-493,782.95	0.04
		Base		16.374990	841,821.88	6.770000	348,038.93	-493,782.95	0.04
192576106	COHU INC COMMON STOCK USD1.0								
		Local	37,931.000	18.632109	706,734.51	37.200000	1,411,033.20	704,298.69	0.18
		Base		18.632109	706,734.51	37.200000	1,411,033.20	704,298.69	0.18
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001								
		Local	26,736.000	21.942478	586,654.09	26.530000	709,306.08	122,651.99	0.09
		Base		21.942478	586,654.09	26.530000	709,306.08	122,651.99	0.09
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	62,630.000	28.848374	1,806,773.65	29.730000	1,861,989.90	55,216.25	0.24
		Base		28.848374	1,806,773.65	29.730000	1,861,989.90	55,216.25	0.24
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	28,479.000	34.230353	974,846.23	145.440000	4,141,985.76	3,167,139.53	0.53
		Base		34.230353	974,846.23	145.440000	4,141,985.76	3,167,139.53	0.53
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	42,792.000	45.366026	1,941,302.98	61.050000	2,612,451.60	671,148.62	0.33
		Base		45.366026	1,941,302.98	61.050000	2,612,451.60	671,148.62	0.33
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	99,761.000	9.044072	902,245.65	6.060000	604,551.66	-297,693.99	0.08
		Base		9.044072	902,245.65	6.060000	604,551.66	-297,693.99	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	18,736.000	33.634584	630,177.56	38.740000	725,832.64	95,655.08	0.09
		Base		33.634584	630,177.56	38.740000	725,832.64	95,655.08	0.09
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	27,101.000	58.457309	1,584,251.52	38.530000	1,044,201.53	-540,049.99	0.13
		Base		58.457309	1,584,251.52	38.530000	1,044,201.53	-540,049.99	0.13
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	11,331.000	42.695183	483,779.12	30.010000	340,043.31	-143,735.81	0.04
		Base		42.695183	483,779.12	30.010000	340,043.31	-143,735.81	0.04
205768302	COMSTOCK RESOURCES INC COMMON STOCK USD.5								
		Local	72,794.000	11.750200	855,344.06	12.140000	883,719.16	28,375.10	0.11
		Base		11.750200	855,344.06	12.140000	883,719.16	28,375.10	0.11
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	22,040.000	21.231559	467,943.55	15.990000	352,419.60	-115,523.95	0.05
		Base		21.231559	467,943.55	15.990000	352,419.60	-115,523.95	0.05
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	24,275.000	62.489594	1,516,934.90	96.190000	2,335,012.25	818,077.35	0.30
		Base		62.489594	1,516,934.90	96.190000	2,335,012.25	818,077.35	0.30
20848V105	CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01								
		Local	14,054.000	56.875438	799,327.40	41.040000	576,776.16	-222,551.24	0.07
		Base		56.875438	799,327.40	41.040000	576,776.16	-222,551.24	0.07
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	26,104.000	24.353229	635,716.69	54.730000	1,428,671.92	792,955.23	0.18
		Base		24.353229	635,716.69	54.730000	1,428,671.92	792,955.23	0.18
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	58,814.000	15.462640	909,419.71	3.030000	178,206.42	-731,213.29	0.02
		Base		15.462640	909,419.71	3.030000	178,206.42	-731,213.29	0.02
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	76,297.000	19.088937	1,456,428.62	20.830000	1,589,266.51	132,837.89	0.20
		Base		19.088937	1,456,428.62	20.830000	1,589,266.51	132,837.89	0.20

Base Currency: USD - US DOLLAR

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21871N101	CORECIVIC INC COMMON STOCK USD.01							
	91,566.000	Local	9.979502	913,783.05	9.710000	889,105.86	-24,677.19	0.11
		Base	9.979502	913,783.05	9.710000	889,105.86	-24,677.19	0.11
22041X102	CORSAIR GAMING INC COMMON STOCK							
	30,577.000	Local	19.224008	587,812.50	17.500000	535,097.50	-52,715.00	0.07
		Base	19.224008	587,812.50	17.500000	535,097.50	-52,715.00	0.07
221006109	CORVEL CORP COMMON STOCK USD.0001							
	7,287.000	Local	67.882751	494,661.61	180.280000	1,313,700.36	819,038.75	0.17
		Base	67.882751	494,661.61	180.280000	1,313,700.36	819,038.75	0.17
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
	28,215.000	Local	11.873422	335,008.59	26.450000	746,286.75	411,278.16	0.10
		Base	11.873422	335,008.59	26.450000	746,286.75	411,278.16	0.10
228903100	ARTIVION INC COMMON STOCK USD.01							
	32,116.000	Local	14.967089	480,683.02	13.240000	425,215.84	-55,467.18	0.05
		Base	14.967089	480,683.02	13.240000	425,215.84	-55,467.18	0.05
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
	24,340.000	Local	28.571915	695,440.41	30.800000	749,672.00	54,231.59	0.10
		Base	28.571915	695,440.41	30.800000	749,672.00	54,231.59	0.10
232109108	CUTERA INC COMMON STOCK USD.001							
	14,215.000	Local	37.237783	529,335.08	32.430000	460,992.45	-68,342.63	0.06
		Base	37.237783	529,335.08	32.430000	460,992.45	-68,342.63	0.06
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
	75,359.000	Local	26.106376	1,967,350.42	43.360000	3,267,566.24	1,300,215.82	0.42
		Base	26.106376	1,967,350.42	43.360000	3,267,566.24	1,300,215.82	0.42
23291C103	DMC GLOBAL INC COMMON STOCK USD.05							
	14,776.000	Local	51.785982	765,189.67	26.770000	395,553.52	-369,636.15	0.05
		Base	51.785982	765,189.67	26.770000	395,553.52	-369,636.15	0.05
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
	12,553.000	Local	44.288679	555,955.79	28.910000	362,907.23	-193,048.56	0.05
		Base	44.288679	555,955.79	28.910000	362,907.23	-193,048.56	0.05

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238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	33,420.000	32.163494	1,074,903.96	40.020000	1,337,468.40	262,564.44	0.17
		Base		32.163494	1,074,903.96	40.020000	1,337,468.40	262,564.44	0.17
24790A127	DENBURY INC DENBURY CW23								
		Local	1,126.000	708.923739	798,248.13	49.310000	55,523.06	-742,725.07	0.01
		Base		708.923739	798,248.13	49.310000	55,523.06	-742,725.07	0.01
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	34,352.000	28.598292	982,408.52	18.440000	633,450.88	-348,957.64	0.08
		Base		28.598292	982,408.52	18.440000	633,450.88	-348,957.64	0.08
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
		Local	40,496.000	16.624752	673,235.95	9.790000	396,455.84	-276,780.11	0.05
		Base		16.624752	673,235.95	9.790000	396,455.84	-276,780.11	0.05
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	166,736.000	9.545719	1,591,614.96	8.720000	1,453,937.92	-137,677.04	0.19
		Base		9.545719	1,591,614.96	8.720000	1,453,937.92	-137,677.04	0.19
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	28,104.000	14.150591	397,688.21	33.370000	937,830.48	540,142.27	0.12
		Base		14.150591	397,688.21	33.370000	937,830.48	540,142.27	0.12
25400W102	DIGITAL TURBINE INC COMMON STOCK USD.0001								
		Local	71,756.000	17.603601	1,263,163.96	10.740000	770,659.44	-492,504.52	0.10
		Base		17.603601	1,263,163.96	10.740000	770,659.44	-492,504.52	0.10
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01								
		Local	25,804.000	27.677215	714,182.85	30.640000	790,634.56	76,451.71	0.10
		Base		27.677215	714,182.85	30.640000	790,634.56	76,451.71	0.10
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		Local	12,486.000	61.758228	771,113.23	76.670000	957,301.62	186,188.39	0.12
		Base		61.758228	771,113.23	76.670000	957,301.62	186,188.39	0.12
254543101	DIODES INC COMMON STOCK USD.667								
		Local	36,211.000	44.296211	1,604,010.08	91.690000	3,320,186.59	1,716,176.51	0.42
		Base		44.296211	1,604,010.08	91.690000	3,320,186.59	1,716,176.51	0.42

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25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	19,933.000	23.405461	466,541.06	42.310000	843,365.23	376,824.17	0.11
		Base		23.405461	466,541.06	42.310000	843,365.23	376,824.17	0.11
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	22,519.000	56.620504	1,275,037.12	93.030000	2,094,942.57	819,905.45	0.27
		Base		56.620504	1,275,037.12	93.030000	2,094,942.57	819,905.45	0.27
25862V105	DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001								
		Local	59,036.000	26.971111	1,592,266.52	26.270000	1,550,875.72	-41,390.80	0.20
		Base		26.971111	1,592,266.52	26.270000	1,550,875.72	-41,390.80	0.20
25961D105	DOUGLAS ELLIMAN INC COMMON STOCK								
		Local	53,703.000	6.230308	334,586.24	4.220000	226,626.66	-107,959.58	0.03
		Base		6.230308	334,586.24	4.220000	226,626.66	-107,959.58	0.03
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	27,013.000	35.019606	945,984.63	34.250000	925,195.25	-20,789.38	0.12
		Base		35.019606	945,984.63	34.250000	925,195.25	-20,789.38	0.12
268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001								
		Local	94,490.000	10.547352	996,619.30	10.300000	973,247.00	-23,372.30	0.12
		Base		10.547352	996,619.30	10.300000	973,247.00	-23,372.30	0.12
26856L103	ELF BEAUTY INC COMMON STOCK USD.01								
		Local	40,049.000	26.382517	1,056,593.44	74.750000	2,993,662.75	1,937,069.31	0.38
		Base		26.382517	1,056,593.44	74.750000	2,993,662.75	1,937,069.31	0.38
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	15,638.000	12.431072	194,397.10	11.970000	187,186.86	-7,210.24	0.02
		Base		12.431072	194,397.10	11.970000	187,186.86	-7,210.24	0.02
268948106	EAGLE BANCORP INC COMMON STOCK USD.01								
		Local	25,419.000	51.654253	1,312,999.45	43.810000	1,113,606.39	-199,393.06	0.14
		Base		51.654253	1,312,999.45	43.810000	1,113,606.39	-199,393.06	0.14
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	8,293.000	51.887903	430,306.38	28.000000	232,204.00	-198,102.38	0.03
		Base		51.887903	430,306.38	28.000000	232,204.00	-198,102.38	0.03

Base Currency: USD - US DOLLAR

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27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
	72,288.000	Local	21.230533	1,534,712.76	15.100000	1,091,548.80	-443,163.96	0.14
		Base	21.230533	1,534,712.76	15.100000	1,091,548.80	-443,163.96	0.14
278715206	EBIX INC COMMON STOCK USD.1							
	18,704.000	Local	23.930952	447,604.53	17.380000	325,075.52	-122,529.01	0.04
		Base	23.930952	447,604.53	17.380000	325,075.52	-122,529.01	0.04
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
	41,272.000	Local	42.976734	1,773,735.77	42.700000	1,762,314.40	-11,421.37	0.23
		Base	42.976734	1,773,735.77	42.700000	1,762,314.40	-11,421.37	0.23
282914100	8X8 INC COMMON STOCK USD.001							
	88,943.000	Local	12.466897	1,108,843.23	5.320000	473,176.76	-635,666.47	0.06
		Base	12.466897	1,108,843.23	5.320000	473,176.76	-635,666.47	0.06
28852N109	ELLINGTON FINANCIAL INC REIT							
	45,724.000	Local	17.902222	818,561.18	12.870000	588,467.88	-230,093.30	0.08
		Base	17.902222	818,561.18	12.870000	588,467.88	-230,093.30	0.08
29082K105	EMBECTA CORP COMMON STOCK USD.01							
	46,058.000	Local	32.297067	1,487,538.30	31.950000	1,471,553.10	-15,985.20	0.19
		Base	32.297067	1,487,538.30	31.950000	1,471,553.10	-15,985.20	0.19
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
	35,359.000	Local	42.375514	1,498,355.79	12.380000	437,744.42	-1,060,611.37	0.06
		Base	42.375514	1,498,355.79	12.380000	437,744.42	-1,060,611.37	0.06
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
	21,659.000	Local	26.757137	579,532.82	44.410000	961,876.19	382,343.37	0.12
		Base	26.757137	579,532.82	44.410000	961,876.19	382,343.37	0.12
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
	15,515.000	Local	51.699650	802,120.07	48.500000	752,477.50	-49,642.57	0.10
		Base	51.699650	802,120.07	48.500000	752,477.50	-49,642.57	0.10
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
	18,624.000	Local	35.899925	668,600.20	51.680000	962,488.32	293,888.12	0.12
		Base	35.899925	668,600.20	51.680000	962,488.32	293,888.12	0.12

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292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	14,608.000	51.752393	755,998.96	193.010000	2,819,490.08	2,063,491.12	0.36
		Base		51.752393	755,998.96	193.010000	2,819,490.08	2,063,491.12	0.36
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2								
		Local	45,290.000	23.031846	1,043,112.30	26.930000	1,219,659.70	176,547.40	0.16
		Base		23.031846	1,043,112.30	26.930000	1,219,659.70	176,547.40	0.16
29332G102	ENHABIT INC COMMON STOCK USD.01								
		Local	39,514.000	20.731991	819,203.90	15.350000	606,539.90	-212,664.00	0.08
		Base		20.731991	819,203.90	15.350000	606,539.90	-212,664.00	0.08
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	16,567.000	58.379754	967,177.38	107.500000	1,780,952.50	813,775.12	0.23
		Base		58.379754	967,177.38	107.500000	1,780,952.50	813,775.12	0.23
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	25,054.000	23.869998	598,038.93	48.750000	1,221,382.50	623,343.57	0.16
		Base		23.869998	598,038.93	48.750000	1,221,382.50	623,343.57	0.16
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	44,184.000	34.501478	1,524,413.31	89.480000	3,953,584.32	2,429,171.01	0.51
		Base		34.501478	1,524,413.31	89.480000	3,953,584.32	2,429,171.01	0.51
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	21,428.000	29.942887	641,616.18	54.170000	1,160,754.76	519,138.58	0.15
		Base		29.942887	641,616.18	54.170000	1,160,754.76	519,138.58	0.15
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	20,589.000	52.164301	1,074,010.79	93.190000	1,918,688.91	844,678.12	0.25
		Base		52.164301	1,074,010.79	93.190000	1,918,688.91	844,678.12	0.25
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01								
		Local	113,381.000	22.886387	2,594,881.45	25.760000	2,920,694.56	325,813.11	0.37
		Base		22.886387	2,594,881.45	25.760000	2,920,694.56	325,813.11	0.37
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	18,167.000	20.731322	376,625.93	29.550000	536,834.85	160,208.92	0.07
		Base		20.731322	376,625.93	29.550000	536,834.85	160,208.92	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
30040P103	EVERTEC INC COMMON STOCK USD.01								
		Local	51,924.000	25.946376	1,347,239.65	36.810000	1,911,322.44	564,082.79	0.24
		Base		25.946376	1,347,239.65	36.810000	1,911,322.44	564,082.79	0.24
30190A104	F+G ANNUITIES + LIFE INC COMMON STOCK								
		Local	2,097.000	22.000000	46,134.00	20.370000	42,715.89	-3,418.11	0.01
		Base		22.000000	46,134.00	20.370000	42,715.89	-3,418.11	0.01
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	40,326.000	41.578374	1,676,689.53	102.900000	4,149,545.40	2,472,855.87	0.53
		Base		41.578374	1,676,689.53	102.900000	4,149,545.40	2,472,855.87	0.53
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001								
		Local	104,596.000	12.080985	1,263,622.68	18.720000	1,958,037.12	694,414.44	0.25
		Base		12.080985	1,263,622.68	18.720000	1,958,037.12	694,414.44	0.25
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	42,753.000	15.564300	665,420.52	8.820000	377,081.46	-288,339.06	0.05
		Base		15.564300	665,420.52	8.820000	377,081.46	-288,339.06	0.05
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	28,030.000	33.070136	926,955.92	37.690000	1,056,450.70	129,494.78	0.14
		Base		33.070136	926,955.92	37.690000	1,056,450.70	129,494.78	0.14
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	14,955.000	43.890000	656,374.95	27.200000	406,776.00	-249,598.95	0.05
		Base		43.890000	656,374.95	27.200000	406,776.00	-249,598.95	0.05
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	48,289.000	18.357649	886,472.51	52.770000	2,548,210.53	1,661,738.02	0.33
		Base		18.357649	886,472.51	52.770000	2,548,210.53	1,661,738.02	0.33
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001								
		Local	30,845.000	36.481365	1,125,267.71	39.860000	1,229,481.70	104,213.99	0.16
		Base		36.481365	1,125,267.71	39.860000	1,229,481.70	104,213.99	0.16
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	147,016.000	7.462610	1,097,123.14	14.510000	2,133,202.16	1,036,079.02	0.27
		Base		7.462610	1,097,123.14	14.510000	2,133,202.16	1,036,079.02	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
318910106	FIRST BANCORP/NC COMMON STOCK								
		Local	28,440.000	37.085424	1,054,709.45	41.490000	1,179,975.60	125,266.15	0.15
		Base		37.085424	1,054,709.45	41.490000	1,179,975.60	125,266.15	0.15
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	74,360.000	9.235263	686,734.17	16.010000	1,190,503.60	503,769.43	0.15
		Base		9.235263	686,734.17	16.010000	1,190,503.60	503,769.43	0.15
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	75,526.000	20.792608	1,570,382.52	24.640000	1,860,960.64	290,578.12	0.24
		Base		20.792608	1,570,382.52	24.640000	1,860,960.64	290,578.12	0.24
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01								
		Local	101,679.000	19.267720	1,959,122.46	27.350000	2,780,920.65	821,798.19	0.36
		Base		19.267720	1,959,122.46	27.350000	2,780,920.65	821,798.19	0.36
346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	61,339.000	20.627439	1,265,266.50	30.100000	1,846,303.90	581,037.40	0.24
		Base		20.627439	1,265,266.50	30.100000	1,846,303.90	581,037.40	0.24
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	8,951.000	37.835401	338,664.67	32.890000	294,398.39	-44,266.28	0.04
		Base		37.835401	338,664.67	32.890000	294,398.39	-44,266.28	0.04
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	21,175.000	52.190199	1,105,127.46	103.210000	2,185,471.75	1,080,344.29	0.28
		Base		52.190199	1,105,127.46	103.210000	2,185,471.75	1,080,344.29	0.28
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	81,389.000	22.155884	1,803,245.26	27.150000	2,209,711.35	406,466.09	0.28
		Base		22.155884	1,803,245.26	27.150000	2,209,711.35	406,466.09	0.28
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01								
		Local	65,683.000	15.298922	1,004,879.11	14.010000	920,218.83	-84,660.28	0.12
		Base		15.298922	1,004,879.11	14.010000	920,218.83	-84,660.28	0.12
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	30,985.000	42.857080	1,327,926.63	95.570000	2,961,236.45	1,633,309.82	0.38
		Base		42.857080	1,327,926.63	95.570000	2,961,236.45	1,633,309.82	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
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
	73,169.000	Local	9.832010	719,398.31	2.420000	177,068.98	-542,329.33	0.02
		Base	9.832010	719,398.31	2.420000	177,068.98	-542,329.33	0.02
35905A109	FRONTDOOR INC COMMON STOCK USD.01							
	64,897.000	Local	23.580795	1,530,322.85	28.250000	1,833,340.25	303,017.40	0.23
		Base	23.580795	1,530,322.85	28.250000	1,833,340.25	303,017.40	0.23
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
	15,707.000	Local	53.621404	842,231.40	32.790000	515,032.53	-327,198.87	0.07
		Base	53.621404	842,231.40	32.790000	515,032.53	-327,198.87	0.07
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
	42,455.000	Local	38.807703	1,647,581.05	69.760000	2,961,660.80	1,314,079.75	0.38
		Base	38.807703	1,647,581.05	69.760000	2,961,660.80	1,314,079.75	0.38
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001							
	20,562.000	Local	12.758790	262,346.23	8.750000	179,917.50	-82,428.73	0.02
		Base	12.758790	262,346.23	8.750000	179,917.50	-82,428.73	0.02
36162J106	GEO GROUP INC/THE COMMON STOCK USD.01							
	98,867.000	Local	8.478809	838,274.40	8.760000	866,074.92	27,800.52	0.11
		Base	8.478809	838,274.40	8.760000	866,074.92	27,800.52	0.11
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	34,035.000	Local	30.847912	1,049,908.67	16.615000	565,491.53	-484,417.14	0.07
		Base	30.847912	1,049,908.67	16.615000	565,491.53	-484,417.14	0.07
36251C103	GMS INC COMMON STOCK USD.01							
	33,771.000	Local	26.348841	889,826.72	60.710000	2,050,237.41	1,160,410.69	0.26
		Base	26.348841	889,826.72	60.710000	2,050,237.41	1,160,410.69	0.26
36472T109	GANNETT CO INC COMMON STOCK USD.01							
	116,340.000	Local	7.117964	828,103.98	3.030000	352,510.20	-475,593.78	0.05
		Base	7.117964	828,103.98	3.030000	352,510.20	-475,593.78	0.05
371532102	GENESCO INC COMMON STOCK USD1.0							
	9,888.000	Local	49.142126	485,917.34	44.970000	444,663.36	-41,253.98	0.06
		Base	49.142126	485,917.34	44.970000	444,663.36	-41,253.98	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
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
	395,281.000	Local	4.037070	1,595,777.25	6.230000	2,462,600.63	866,823.38	0.32
		Base	4.037070	1,595,777.25	6.230000	2,462,600.63	866,823.38	0.32
37253A103	GENTHERM INC COMMON STOCK							
	26,438.000	Local	52.803653	1,396,022.97	63.510000	1,679,077.38	283,054.41	0.21
		Base	52.803653	1,396,022.97	63.510000	1,679,077.38	283,054.41	0.21
374297109	GETTY REALTY CORP REIT USD.01							
	34,115.000	Local	24.252885	827,387.17	34.330000	1,171,167.95	343,780.78	0.15
		Base	24.252885	827,387.17	34.330000	1,171,167.95	343,780.78	0.15
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
	24,664.000	Local	27.968005	689,802.87	53.410000	1,317,304.24	627,501.37	0.17
		Base	27.968005	689,802.87	53.410000	1,317,304.24	627,501.37	0.17
377322102	GLAUKOS CORP COMMON STOCK USD.001							
	37,989.000	Local	39.392497	1,496,481.58	47.230000	1,794,220.47	297,738.89	0.23
		Base	39.392497	1,496,481.58	47.230000	1,794,220.47	297,738.89	0.23
379378201	GLOBAL NET LEASE INC REIT USD.01							
	82,658.000	Local	16.396404	1,355,293.95	14.120000	1,167,130.96	-188,162.99	0.15
		Base	16.396404	1,355,293.95	14.120000	1,167,130.96	-188,162.99	0.15
38046C109	GOGO INC COMMON STOCK USD.0001							
	51,690.000	Local	22.631878	1,169,841.78	16.460000	850,817.40	-319,024.38	0.11
		Base	22.631878	1,169,841.78	16.460000	850,817.40	-319,024.38	0.11
381013101	GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01							
	17,479.000	Local	55.447970	969,175.06	41.110000	718,561.69	-250,613.37	0.09
		Base	55.447970	969,175.06	41.110000	718,561.69	-250,613.37	0.09
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
	34,825.000	Local	27.063674	942,492.46	43.200000	1,504,440.00	561,947.54	0.19
		Base	27.063674	942,492.46	43.200000	1,504,440.00	561,947.54	0.19
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01							
	41,690.000	Local	15.489776	645,768.77	5.990000	249,723.10	-396,045.67	0.03
		Base	15.489776	645,768.77	5.990000	249,723.10	-396,045.67	0.03

Base Currency: USD - US DOLLAR

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392709101	GREEN BRICK PARTNERS INC COMMON STOCK USD.01							
	21,631.000	Local	22.926947	495,932.79	31.200000	674,887.20	178,954.41	0.09
		Base	22.926947	495,932.79	31.200000	674,887.20	178,954.41	0.09
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001							
	37,259.000	Local	33.264222	1,239,391.65	18.930000	705,312.87	-534,078.78	0.09
		Base	33.264222	1,239,391.65	18.930000	705,312.87	-534,078.78	0.09
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
	47,219.000	Local	25.938517	1,224,790.84	34.670000	1,637,082.73	412,291.89	0.21
		Base	25.938517	1,224,790.84	34.670000	1,637,082.73	412,291.89	0.21
393657101	GREENBRIER COMPANIES INC COMMON STOCK							
	26,106.000	Local	33.001876	861,546.97	32.110000	838,263.66	-23,283.31	0.11
		Base	33.001876	861,546.97	32.110000	838,263.66	-23,283.31	0.11
398433102	GRIFFON CORP COMMON STOCK USD.25							
	37,718.000	Local	18.206633	686,717.79	36.470000	1,375,575.46	688,857.67	0.18
		Base	18.206633	686,717.79	36.470000	1,375,575.46	688,857.67	0.18
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
	11,612.000	Local	86.422108	1,003,533.52	221.070000	2,567,064.84	1,563,531.32	0.33
		Base	86.422108	1,003,533.52	221.070000	2,567,064.84	1,563,531.32	0.33
401617105	GUESS? INC COMMON STOCK USD.01							
	24,277.000	Local	14.911118	361,997.22	21.040000	510,788.08	148,790.86	0.07
		Base	14.911118	361,997.22	21.040000	510,788.08	148,790.86	0.07
40416E103	HCI GROUP INC COMMON STOCK							
	5,510.000	Local	55.701846	306,917.17	52.500000	289,275.00	-17,642.17	0.04
		Base	55.701846	306,917.17	52.500000	289,275.00	-17,642.17	0.04
404251100	HNI CORP COMMON STOCK USD1.0							
	32,941.000	Local	42.464982	1,398,838.96	31.250000	1,029,406.25	-369,432.71	0.13
		Base	42.464982	1,398,838.96	31.250000	1,029,406.25	-369,432.71	0.13
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	71,126.000	Local	16.718401	1,189,113.01	17.830000	1,268,176.58	79,063.57	0.16
		Base	16.718401	1,189,113.01	17.830000	1,268,176.58	79,063.57	0.16

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410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	24,278.000	Local	14.771611	358,625.16	23.620000	573,446.36	214,821.20	0.07
		Base	14.771611	358,625.16	23.620000	573,446.36	214,821.20	0.07
413160102	HARMONIC INC COMMON STOCK USD.001							
	83,963.000	Local	7.074568	594,001.97	13.190000	1,107,471.97	513,470.00	0.14
		Base	7.074568	594,001.97	13.190000	1,107,471.97	513,470.00	0.14
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001							
	23,618.000	Local	39.699117	937,613.74	44.030000	1,039,900.54	102,286.80	0.13
		Base	39.699117	937,613.74	44.030000	1,039,900.54	102,286.80	0.13
415864107	HARSCO CORP COMMON STOCK USD1.25							
	63,290.000	Local	13.875072	878,153.31	8.460000	535,433.40	-342,719.91	0.07
		Base	13.875072	878,153.31	8.460000	535,433.40	-342,719.91	0.07
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
	10,535.000	Local	17.000016	179,095.17	37.740000	397,590.90	218,495.73	0.05
		Base	17.000016	179,095.17	37.740000	397,590.90	218,495.73	0.05
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
	40,942.000	Local	23.365875	956,645.66	11.200000	458,550.40	-498,095.26	0.06
		Base	23.365875	956,645.66	11.200000	458,550.40	-498,095.26	0.06
420261109	HAWKINS INC COMMON STOCK USD.01							
	15,065.000	Local	22.975336	346,123.44	40.670000	612,693.55	266,570.11	0.08
		Base	22.975336	346,123.44	40.670000	612,693.55	266,570.11	0.08
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
	9,925.000	Local	44.844780	445,084.44	54.710000	542,996.75	97,912.31	0.07
		Base	44.844780	445,084.44	54.710000	542,996.75	97,912.31	0.07
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	59,000.000	Local	17.483128	1,031,504.57	13.270000	782,930.00	-248,574.57	0.10
		Base	17.483128	1,031,504.57	13.270000	782,930.00	-248,574.57	0.10
42222N103	HEALTHSTREAM INC COMMON STOCK							
	19,234.000	Local	25.555668	491,537.71	25.650000	493,352.10	1,814.39	0.06
		Base	25.555668	491,537.71	25.650000	493,352.10	1,814.39	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
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
	37,089.000	Local	17.621239	653,554.12	16.130000	598,245.57	-55,308.55	0.08
		Base	17.621239	653,554.12	16.130000	598,245.57	-55,308.55	0.08
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
	15,816.000	Local	25.282819	399,873.06	34.330000	542,963.28	143,090.22	0.07
		Base	25.282819	399,873.06	34.330000	542,963.28	143,090.22	0.07
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
	113,649.000	Local	5.407501	614,557.08	8.280000	941,013.72	326,456.64	0.12
		Base	5.407501	614,557.08	8.280000	941,013.72	326,456.64	0.12
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	83,848.000	Local	24.062248	2,017,571.37	42.080000	3,528,323.84	1,510,752.47	0.45
		Base	24.062248	2,017,571.37	42.080000	3,528,323.84	1,510,752.47	0.45
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
	27,956.000	Local	29.773377	832,344.52	27.870000	779,133.72	-53,210.80	0.10
		Base	29.773377	832,344.52	27.870000	779,133.72	-53,210.80	0.10
427825500	HERSHA HOSPITALITY TRUST A REIT USD.01							
	26,207.000	Local	15.395897	403,480.26	8.360000	219,090.52	-184,389.74	0.03
		Base	15.395897	403,480.26	8.360000	219,090.52	-184,389.74	0.03
42805E306	HESKA CORP COMMON STOCK USD.001							
	8,105.000	Local	106.294292	861,515.24	81.430000	659,990.15	-201,525.09	0.08
		Base	106.294292	861,515.24	81.430000	659,990.15	-201,525.09	0.08
428567101	HIBBETT INC COMMON STOCK USD.01							
	10,199.000	Local	38.397522	391,616.33	71.930000	733,614.07	341,997.74	0.09
		Base	38.397522	391,616.33	71.930000	733,614.07	341,997.74	0.09
431571108	HILLENBRAND INC COMMON STOCK							
	55,313.000	Local	27.663582	1,530,155.70	47.140000	2,607,454.82	1,077,299.12	0.33
		Base	27.663582	1,530,155.70	47.140000	2,607,454.82	1,077,299.12	0.33
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
	36,521.000	Local	34.829696	1,272,015.34	33.170000	1,211,401.57	-60,613.77	0.16
		Base	34.829696	1,272,015.34	33.170000	1,211,401.57	-60,613.77	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
43785V102	HOMESTREET INC COMMON STOCK							
	14,165.000	Local	31.763132	449,924.77	25.230000	357,382.95	-92,541.82	0.05
		Base	31.763132	449,924.77	25.230000	357,382.95	-92,541.82	0.05
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
	95,150.000	Local	11.037744	1,050,241.32	12.810000	1,218,871.50	168,630.18	0.16
		Base	11.037744	1,050,241.32	12.810000	1,218,871.50	168,630.18	0.16
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
	32,570.000	Local	27.003090	879,490.63	36.960000	1,203,787.20	324,296.57	0.15
		Base	27.003090	879,490.63	36.960000	1,203,787.20	324,296.57	0.15
44109J106	HOSTESS BRANDS INC COMMON STOCK USD.0001							
	106,621.000	Local	20.897622	2,228,125.34	24.700000	2,633,538.70	405,413.36	0.34
		Base	20.897622	2,228,125.34	24.700000	2,633,538.70	405,413.36	0.34
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
	26,005.000	Local	46.135734	1,199,759.75	91.730000	2,385,438.65	1,185,678.90	0.31
		Base	46.135734	1,199,759.75	91.730000	2,385,438.65	1,185,678.90	0.31
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
	102,124.000	Local	11.471915	1,171,557.82	9.230000	942,604.52	-228,953.30	0.12
		Base	11.471915	1,171,557.82	9.230000	942,604.52	-228,953.30	0.12
45031U101	ISTAR INC REIT USD.001							
	69,041.000	Local	12.927983	892,560.85	7.700000	531,615.70	-360,945.15	0.07
		Base	12.927983	892,560.85	7.700000	531,615.70	-360,945.15	0.07
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01							
	36,347.000	Local	63.217974	2,297,783.69	79.680000	2,896,128.96	598,345.27	0.37
		Base	63.217974	2,297,783.69	79.680000	2,896,128.96	598,345.27	0.37
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01							
	28,214.000	Local	48.382669	1,365,068.61	58.860000	1,660,676.04	295,607.43	0.21
		Base	48.382669	1,365,068.61	58.860000	1,660,676.04	295,607.43	0.21
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01							
	52,216.000	Local	19.886684	1,038,403.07	4.100000	214,085.60	-824,317.47	0.03
		Base	19.886684	1,038,403.07	4.100000	214,085.60	-824,317.47	0.03

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45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
	24,132.000	Local	40.487001	977,032.32	133.920000	3,231,757.44	2,254,725.12	0.41
		Base	40.487001	977,032.32	133.920000	3,231,757.44	2,254,725.12	0.41
45768S105	INNOSPEC INC COMMON STOCK USD.01							
	19,722.000	Local	63.268492	1,247,781.20	109.460000	2,158,770.12	910,988.92	0.28
		Base	63.268492	1,247,781.20	109.460000	2,158,770.12	910,988.92	0.28
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
	15,512.000	Local	34.639211	537,323.44	29.750000	461,482.00	-75,841.44	0.06
		Base	34.639211	537,323.44	29.750000	461,482.00	-75,841.44	0.06
45780L104	INOGEN INC COMMON STOCK USD.001							
	18,254.000	Local	41.716379	761,490.79	15.670000	286,040.18	-475,450.61	0.04
		Base	41.716379	761,490.79	15.670000	286,040.18	-475,450.61	0.04
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
	18,678.000	Local	53.408156	997,557.53	115.380000	2,155,067.64	1,157,510.11	0.28
		Base	53.408156	997,557.53	115.380000	2,155,067.64	1,157,510.11	0.28
45781M101	INNOVIVA INC COMMON STOCK USD.01							
	50,015.000	Local	12.111166	605,739.99	12.070000	603,681.05	-2,058.94	0.08
		Base	12.111166	605,739.99	12.070000	603,681.05	-2,058.94	0.08
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
	22,277.000	Local	112.017163	2,495,406.35	88.410000	1,969,509.57	-525,896.78	0.25
		Base	112.017163	2,495,406.35	88.410000	1,969,509.57	-525,896.78	0.25
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
	26,384.000	Local	49.504440	1,306,125.14	74.980000	1,978,272.32	672,147.18	0.25
		Base	49.504440	1,306,125.14	74.980000	1,978,272.32	672,147.18	0.25
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
	14,216.000	Local	41.113097	584,463.79	120.410000	1,711,748.56	1,127,284.77	0.22
		Base	41.113097	584,463.79	120.410000	1,711,748.56	1,127,284.77	0.22
458665304	INTERFACE INC COMMON STOCK USD.1							
	46,324.000	Local	14.672508	679,689.27	8.820000	408,577.68	-271,111.59	0.05
		Base	14.672508	679,689.27	8.820000	408,577.68	-271,111.59	0.05

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45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	23,623.000	Local	72.204077	1,705,676.91	72.990000	1,724,242.77	18,565.86	0.22
		Base	72.204077	1,705,676.91	72.990000	1,724,242.77	18,565.86	0.22
46131B704	INVESCO MORTGAGE CAPITAL REIT USD.01							
	29,601.000	Local	82.013724	2,427,688.24	12.530000	370,900.53	-2,056,787.71	0.05
		Base	82.013724	2,427,688.24	12.530000	370,900.53	-2,056,787.71	0.05
462726100	IROBOT CORP COMMON STOCK USD.01							
	21,685.000	Local	40.560508	879,554.61	41.090000	891,036.65	11,482.04	0.11
		Base	40.560508	879,554.61	41.090000	891,036.65	11,482.04	0.11
46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001							
	106,276.000	Local	11.633912	1,236,405.62	11.270000	1,197,730.52	-38,675.10	0.15
		Base	11.633912	1,236,405.62	11.270000	1,197,730.52	-38,675.10	0.15
46565G104	ITEOS THERAPEUTICS INC COMMON STOCK USD.001							
	19,548.000	Local	35.487925	693,717.96	17.710000	346,195.08	-347,522.88	0.04
		Base	35.487925	693,717.96	17.710000	346,195.08	-347,522.88	0.04
465741106	ITRON INC COMMON STOCK							
	35,978.000	Local	47.288544	1,701,347.23	55.770000	2,006,493.06	305,145.83	0.26
		Base	47.288544	1,701,347.23	55.770000	2,006,493.06	305,145.83	0.26
466032109	J + J SNACK FOODS CORP COMMON STOCK							
	11,922.000	Local	95.991766	1,144,413.83	141.210000	1,683,505.62	539,091.79	0.22
		Base	95.991766	1,144,413.83	141.210000	1,683,505.62	539,091.79	0.22
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
	16,769.000	Local	88.744582	1,488,157.89	78.400000	1,314,689.60	-173,468.29	0.17
		Base	88.744582	1,488,157.89	78.400000	1,314,689.60	-173,468.29	0.17
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
	25,371.000	Local	59.009499	1,497,130.00	110.890000	2,813,390.19	1,316,260.19	0.36
		Base	59.009499	1,497,130.00	110.890000	2,813,390.19	1,316,260.19	0.36
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
	86,729.000	Local	15.513692	1,345,486.98	14.290000	1,239,357.41	-106,129.57	0.16
		Base	15.513692	1,345,486.98	14.290000	1,239,357.41	-106,129.57	0.16

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48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
	45,691.000	Local	19.253006	879,689.08	14.500000	662,519.50	-217,169.58	0.08
		Base	19.253006	879,689.08	14.500000	662,519.50	-217,169.58	0.08
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	12,695.000	Local	70.461660	894,510.78	79.320000	1,006,967.40	112,456.62	0.13
		Base	70.461660	894,510.78	79.320000	1,006,967.40	112,456.62	0.13
483548103	KAMAN CORP COMMON STOCK USD1.0							
	22,313.000	Local	38.360457	855,936.88	26.000000	580,138.00	-275,798.88	0.07
		Base	38.360457	855,936.88	26.000000	580,138.00	-275,798.88	0.07
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
	27,547.000	Local	17.316507	477,017.83	16.730000	460,861.31	-16,156.52	0.06
		Base	17.316507	477,017.83	16.730000	460,861.31	-16,156.52	0.06
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	72,425.000	Local	15.180543	1,099,450.81	16.980000	1,229,776.50	130,325.69	0.16
		Base	15.180543	1,099,450.81	16.980000	1,229,776.50	130,325.69	0.16
50050N103	KONTOOR BRANDS INC COMMON STOCK							
	39,312.000	Local	36.633218	1,440,125.06	52.150000	2,050,120.80	609,995.74	0.26
		Base	36.633218	1,440,125.06	52.150000	2,050,120.80	609,995.74	0.26
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	16,643.000	Local	30.004139	499,358.89	35.890000	597,317.27	97,958.38	0.08
		Base	30.004139	499,358.89	35.890000	597,317.27	97,958.38	0.08
500643200	KORN FERRY COMMON STOCK USD.01							
	42,510.000	Local	32.541691	1,383,347.28	55.890000	2,375,883.90	992,536.62	0.30
		Base	32.541691	1,383,347.28	55.890000	2,375,883.90	992,536.62	0.30
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	46,243.000	Local	21.547880	996,438.61	53.300000	2,464,751.90	1,468,313.29	0.32
		Base	21.547880	996,438.61	53.300000	2,464,751.90	1,468,313.29	0.32
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	16,322.000	Local	59.004827	963,076.79	104.310000	1,702,547.82	739,471.03	0.22
		Base	59.004827	963,076.79	104.310000	1,702,547.82	739,471.03	0.22

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50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		Local	20,252.000	62.940164	1,274,664.21	112.810000	2,284,628.12	1,009,963.91	0.29
		Base		62.940164	1,274,664.21	112.810000	2,284,628.12	1,009,963.91	0.29
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	32,257.000	35.985280	1,160,777.19	35.820000	1,155,445.74	-5,331.45	0.15
		Base		35.985280	1,160,777.19	35.820000	1,155,445.74	-5,331.45	0.15
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	34,272.000	18.628802	638,446.31	32.380000	1,109,727.36	471,281.05	0.14
		Base		18.628802	638,446.31	32.380000	1,109,727.36	471,281.05	0.14
511656100	LAKELAND FINANCIAL CORP COMMON STOCK								
		Local	20,188.000	71.117343	1,435,716.93	71.620000	1,445,864.56	10,147.63	0.19
		Base		71.117343	1,435,716.93	71.620000	1,445,864.56	10,147.63	0.19
516806205	VITAL ENERGY INC COMMON STOCK USD.01								
		Local	13,390.000	74.767809	1,001,140.96	51.390000	688,112.10	-313,028.86	0.09
		Base		74.767809	1,001,140.96	51.390000	688,112.10	-313,028.86	0.09
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	15,419.000	35.451224	546,622.42	50.110000	772,646.09	226,023.67	0.10
		Base		35.451224	546,622.42	50.110000	772,646.09	226,023.67	0.10
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	8,655.000	112.340277	972,305.10	32.930000	285,009.15	-687,295.95	0.04
		Base		112.340277	972,305.10	32.930000	285,009.15	-687,295.95	0.04
527064109	LESLIE S INC COMMON STOCK USD.001								
		Local	118,062.000	13.379679	1,579,631.62	12.610000	1,488,761.82	-90,869.80	0.19
		Base		13.379679	1,579,631.62	12.610000	1,488,761.82	-90,869.80	0.19
529043101	LXP INDUSTRIAL TRUST REIT USD.0001								
		Local	219,572.000	10.544956	2,315,377.02	10.430000	2,290,135.96	-25,241.06	0.29
		Base		10.544956	2,315,377.02	10.430000	2,290,135.96	-25,241.06	0.29
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	12,781.000	103.759254	1,326,147.03	72.140000	922,021.34	-404,125.69	0.12
		Base		103.759254	1,326,147.03	72.140000	922,021.34	-404,125.69	0.12

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535555106	LINDSAY CORP COMMON STOCK USD1.0							
	8,744.000	Local	88.682508	775,439.85	150.490000	1,315,884.56	540,444.71	0.17
		Base	88.682508	775,439.85	150.490000	1,315,884.56	540,444.71	0.17
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
	21,537.000	Local	18.332843	394,834.44	12.660000	272,658.42	-122,176.02	0.03
		Base	18.332843	394,834.44	12.660000	272,658.42	-122,176.02	0.03
538146101	LIVEPERSON INC COMMON STOCK USD.001							
	55,788.000	Local	17.999994	1,004,183.67	10.120000	564,574.56	-439,609.11	0.07
		Base	17.999994	1,004,183.67	10.120000	564,574.56	-439,609.11	0.07
53814L108	LIVENT CORP COMMON STOCK USD.001							
	142,845.000	Local	17.193120	2,455,951.20	23.450000	3,349,715.25	893,764.05	0.43
		Base	17.193120	2,455,951.20	23.450000	3,349,715.25	893,764.05	0.43
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	52,939.000	Local	27.582423	1,460,185.91	23.630000	1,250,948.57	-209,237.34	0.16
		Base	27.582423	1,460,185.91	23.630000	1,250,948.57	-209,237.34	0.16
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
	45,401.000	Local	25.748524	1,169,008.74	37.000000	1,679,837.00	510,828.26	0.21
		Base	25.748524	1,169,008.74	37.000000	1,679,837.00	510,828.26	0.21
55303J106	MGP INGREDIENTS INC COMMON STOCK							
	12,261.000	Local	82.484077	1,011,337.27	101.440000	1,243,755.84	232,418.57	0.16
		Base	82.484077	1,011,337.27	101.440000	1,243,755.84	232,418.57	0.16
55305B101	M/I HOMES INC COMMON STOCK USD.01							
	21,844.000	Local	26.338927	575,347.52	57.840000	1,263,456.96	688,109.44	0.16
		Base	26.338927	575,347.52	57.840000	1,263,456.96	688,109.44	0.16
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	13,221.000	Local	42.435416	561,038.64	120.610000	1,594,584.81	1,033,546.17	0.20
		Base	42.435416	561,038.64	120.610000	1,594,584.81	1,033,546.17	0.20
554489104	VERIS RESIDENTIAL INC REIT USD.01							
	63,106.000	Local	13.209289	833,585.41	16.140000	1,018,530.84	184,945.43	0.13
		Base	13.209289	833,585.41	16.140000	1,018,530.84	184,945.43	0.13

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556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	58,301.000	Local	24.057732	1,402,589.85	36.300000	2,116,326.30	713,736.45	0.27
		Base	24.057732	1,402,589.85	36.300000	2,116,326.30	713,736.45	0.27
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	19,750.000	Local	36.522964	721,328.54	34.370000	678,807.50	-42,521.04	0.09
		Base	36.522964	721,328.54	34.370000	678,807.50	-42,521.04	0.09
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
	19,429.000	Local	16.958293	329,482.68	16.090000	312,612.61	-16,870.07	0.04
		Base	16.958293	329,482.68	16.090000	312,612.61	-16,870.07	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001							
	17,149.000	Local	18.278889	313,464.67	33.580000	575,863.42	262,398.75	0.07
		Base	18.278889	313,464.67	33.580000	575,863.42	262,398.75	0.07
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	45,853.000	Local	11.491223	526,907.05	22.070000	1,011,975.71	485,068.66	0.13
		Base	11.491223	526,907.05	22.070000	1,011,975.71	485,068.66	0.13
57638P104	MASTERBRAND INC COMMON STOCK							
	102,981.000	Local	7.588300	781,450.72	9.740000	1,003,034.94	221,584.22	0.13
		Base	7.588300	781,450.72	9.740000	1,003,034.94	221,584.22	0.13
576690101	MATERION CORP COMMON STOCK							
	16,348.000	Local	45.841370	749,414.72	111.680000	1,825,744.64	1,076,329.92	0.23
		Base	45.841370	749,414.72	111.680000	1,825,744.64	1,076,329.92	0.23
57686G105	MATSON INC COMMON STOCK							
	30,087.000	Local	39.905014	1,200,622.17	66.510000	2,001,086.37	800,464.20	0.26
		Base	39.905014	1,200,622.17	66.510000	2,001,086.37	800,464.20	0.26
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
	24,374.000	Local	37.648821	917,652.36	38.160000	930,111.84	12,459.48	0.12
		Base	37.648821	917,652.36	38.160000	930,111.84	12,459.48	0.12
57776J100	MAXLINEAR INC COMMON STOCK							
	57,560.000	Local	32.089533	1,847,073.52	34.210000	1,969,127.60	122,054.08	0.25
		Base	32.089533	1,847,073.52	34.210000	1,969,127.60	122,054.08	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
58470H101	MEDIFAST INC COMMON STOCK USD.001							
	8,702.000	Local	77.798689	677,004.19	112.130000	975,755.26	298,751.07	0.12
		Base	77.798689	677,004.19	112.130000	975,755.26	298,751.07	0.12
58502B106	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01							
	65,242.000	Local	24.043865	1,568,669.84	15.740000	1,026,909.08	-541,760.76	0.13
		Base	24.043865	1,568,669.84	15.740000	1,026,909.08	-541,760.76	0.13
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
	32,143.000	Local	12.986131	417,413.22	10.780000	346,501.54	-70,911.68	0.04
		Base	12.986131	417,413.22	10.780000	346,501.54	-70,911.68	0.04
589400100	MERCURY GENERAL CORP COMMON STOCK							
	21,166.000	Local	30.052792	636,097.40	34.050000	720,702.30	84,604.90	0.09
		Base	30.052792	636,097.40	34.050000	720,702.30	84,604.90	0.09
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
	45,327.000	Local	34.742542	1,574,775.22	70.580000	3,199,179.66	1,624,404.44	0.41
		Base	34.742542	1,574,775.22	70.580000	3,199,179.66	1,624,404.44	0.41
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
	29,124.000	Local	49.517506	1,442,147.85	109.230000	3,181,214.52	1,739,066.67	0.41
		Base	49.517506	1,442,147.85	109.230000	3,181,214.52	1,739,066.67	0.41
59064R109	MESA LABORATORIES INC COMMON STOCK							
	3,995.000	Local	242.707332	969,615.79	176.520000	705,197.40	-264,418.39	0.09
		Base	242.707332	969,615.79	176.520000	705,197.40	-264,418.39	0.09
59100U108	PATHWARD FINANCIAL INC COMMON STOCK USD.01							
	22,926.000	Local	29.439338	674,926.27	51.010000	1,169,455.26	494,528.99	0.15
		Base	29.439338	674,926.27	51.010000	1,169,455.26	494,528.99	0.15
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
	29,126.000	Local	24.480432	713,017.07	48.730000	1,419,309.98	706,292.91	0.18
		Base	24.480432	713,017.07	48.730000	1,419,309.98	706,292.91	0.18
596680108	MIDDLESEX WATER CO COMMON STOCK							
	14,047.000	Local	102.108812	1,434,322.48	76.500000	1,074,595.50	-359,726.98	0.14
		Base	102.108812	1,434,322.48	76.500000	1,074,595.50	-359,726.98	0.14

Base Currency: USD - US DOLLAR

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600544100	MILLERKNOLL INC COMMON STOCK USD.2							
	60,170.000	Local	20.386105	1,226,631.91	23.870000	1,436,257.90	209,625.99	0.18
		Base	20.386105	1,226,631.91	23.870000	1,436,257.90	209,625.99	0.18
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	25,842.000	Local	51.832161	1,339,446.70	60.750000	1,569,901.50	230,454.80	0.20
		Base	51.832161	1,339,446.70	60.750000	1,569,901.50	230,454.80	0.20
60646V105	MISTER CAR WASH INC COMMON STOCK USD.01							
	63,073.000	Local	8.240766	519,769.86	9.230000	582,163.79	62,393.93	0.07
		Base	8.240766	519,769.86	9.230000	582,163.79	62,393.93	0.07
60783X104	MODIVCARE INC COMMON STOCK USD.001							
	10,132.000	Local	65.121844	659,814.52	98.190000	994,861.08	335,046.56	0.13
		Base	65.121844	659,814.52	98.190000	994,861.08	335,046.56	0.13
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	10,570.000	Local	30.439939	321,750.15	73.620000	778,163.40	456,413.25	0.10
		Base	30.439939	321,750.15	73.620000	778,163.40	456,413.25	0.10
610236101	MONRO INC COMMON STOCK USD.01							
	25,050.000	Local	46.114918	1,155,178.70	50.440000	1,263,522.00	108,343.30	0.16
		Base	46.114918	1,155,178.70	50.440000	1,263,522.00	108,343.30	0.16
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	23,064.000	Local	56.043360	1,292,584.06	98.620000	2,274,571.68	981,987.62	0.29
		Base	56.043360	1,292,584.06	98.620000	2,274,571.68	981,987.62	0.29
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
	15,466.000	Local	25.842952	399,687.10	13.090000	202,449.94	-197,237.16	0.03
		Base	25.842952	399,687.10	13.090000	202,449.94	-197,237.16	0.03
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
	12,654.000	Local	22.755832	287,952.30	34.620000	438,081.48	150,129.18	0.06
		Base	22.755832	287,952.30	34.620000	438,081.48	150,129.18	0.06
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	45,284.000	Local	30.271781	1,370,827.32	73.970000	3,349,657.48	1,978,830.16	0.43
		Base	30.271781	1,370,827.32	73.970000	3,349,657.48	1,978,830.16	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
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
	56,195.000	Local	29.431258	1,653,889.54	46.430000	2,609,133.85	955,244.31	0.33
		Base	29.431258	1,653,889.54	46.430000	2,609,133.85	955,244.31	0.33
628464109	MYERS INDUSTRIES INC COMMON STOCK							
	29,065.000	Local	15.337193	445,775.51	25.840000	751,039.60	305,264.09	0.10
		Base	15.337193	445,775.51	25.840000	751,039.60	305,264.09	0.10
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
	64,531.000	Local	21.106660	1,362,033.90	18.920000	1,220,926.52	-141,107.38	0.16
		Base	21.106660	1,362,033.90	18.920000	1,220,926.52	-141,107.38	0.16
628778102	N B T BANCORP INC COMMON STOCK USD.01							
	34,116.000	Local	27.905441	952,022.03	40.590000	1,384,768.44	432,746.41	0.18
		Base	27.905441	952,022.03	40.590000	1,384,768.44	432,746.41	0.18
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
	66,560.000	Local	17.209965	1,145,495.26	23.340000	1,553,510.40	408,015.14	0.20
		Base	17.209965	1,145,495.26	23.340000	1,553,510.40	408,015.14	0.20
62945V109	NV5 GLOBAL INC COMMON STOCK USD.01							
	9,913.000	Local	122.850882	1,217,820.79	105.220000	1,043,045.86	-174,774.93	0.13
		Base	122.850882	1,217,820.79	105.220000	1,043,045.86	-174,774.93	0.13
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
	30,015.000	Local	34.678303	1,040,869.27	40.490000	1,215,307.35	174,438.08	0.16
		Base	34.678303	1,040,869.27	40.490000	1,215,307.35	174,438.08	0.16
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
	18,583.000	Local	26.322524	489,151.46	46.650000	866,896.95	377,745.49	0.11
		Base	26.322524	489,151.46	46.650000	866,896.95	377,745.49	0.11
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	4,047.000	Local	87.406321	353,733.38	68.630000	277,745.61	-75,987.77	0.04
		Base	87.406321	353,733.38	68.630000	277,745.61	-75,987.77	0.04
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01							
	62,842.000	Local	26.923423	1,691,921.77	37.360000	2,347,777.12	655,855.35	0.30
		Base	26.923423	1,691,921.77	37.360000	2,347,777.12	655,855.35	0.30

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

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640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	149,677.000	12.486943	1,869,008.20	1.380000	206,554.26	-1,662,453.94	0.03
		Base		12.486943	1,869,008.20	1.380000	206,554.26	-1,662,453.94	0.03
64049M209	NEOGENOMICS INC COMMON STOCK USD.001								
		Local	100,581.000	19.503046	1,961,635.88	16.850000	1,694,789.85	-266,846.03	0.22
		Base		19.503046	1,961,635.88	16.850000	1,694,789.85	-266,846.03	0.22
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	23,013.000	22.132287	509,330.31	18.100000	416,535.30	-92,795.01	0.05
		Base		22.132287	509,330.31	18.100000	416,535.30	-92,795.01	0.05
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	54,656.000	30.586615	1,671,742.04	28.440000	1,554,416.64	-117,325.40	0.20
		Base		30.586615	1,671,742.04	28.440000	1,554,416.64	-117,325.40	0.20
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02								
		Local	295,496.000	4.919533	1,453,702.18	2.670000	788,974.32	-664,727.86	0.10
		Base		4.919533	1,453,702.18	2.670000	788,974.32	-664,727.86	0.10
65341D102	NEXPOINT RESIDENTIAL REIT USD.01								
		Local	18,903.000	49.575522	937,126.09	48.430000	915,472.29	-21,653.80	0.12
		Base		49.575522	937,126.09	48.430000	915,472.29	-21,653.80	0.12
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01								
		Local	43,609.000	24.307831	1,060,040.22	18.110000	789,758.99	-270,281.23	0.10
		Base		24.307831	1,060,040.22	18.110000	789,758.99	-270,281.23	0.10
665531307	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	53,774.000	31.509454	1,694,389.38	31.040000	1,669,144.96	-25,244.42	0.21
		Base		31.509454	1,694,389.38	31.040000	1,669,144.96	-25,244.42	0.21
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	33,478.000	14.360549	480,762.47	14.710000	492,461.38	11,698.91	0.06
		Base		14.360549	480,762.47	14.710000	492,461.38	11,698.91	0.06
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	101,127.000	12.322125	1,246,099.58	13.820000	1,397,575.14	151,475.56	0.18
		Base		12.322125	1,246,099.58	13.820000	1,397,575.14	151,475.56	0.18

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
	27,951.000	Local	51.622420	1,442,898.27	48.340000	1,351,151.34	-91,746.93	0.17
		Base	51.622420	1,442,898.27	48.340000	1,351,151.34	-91,746.93	0.17
67011P100	NOW INC COMMON STOCK USD.01							
	87,949.000	Local	8.964469	788,416.11	12.850000	1,130,144.65	341,728.54	0.14
		Base	8.964469	788,416.11	12.850000	1,130,144.65	341,728.54	0.14
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
	39,355.000	Local	40.860200	1,608,053.17	39.840000	1,567,903.20	-40,149.97	0.20
		Base	40.860200	1,608,053.17	39.840000	1,567,903.20	-40,149.97	0.20
670704105	NUVASIVE INC COMMON STOCK USD.001							
	41,516.000	Local	39.240600	1,629,112.75	43.230000	1,794,736.68	165,623.93	0.23
		Base	39.240600	1,629,112.75	43.230000	1,794,736.68	165,623.93	0.23
67098H104	O I GLASS INC COMMON STOCK							
	123,545.000	Local	15.822703	1,954,815.84	22.220000	2,745,169.90	790,354.06	0.35
		Base	15.822703	1,954,815.84	22.220000	2,745,169.90	790,354.06	0.35
67103X102	OFG BANCORP COMMON STOCK USD1.0							
	37,877.000	Local	17.903184	678,118.90	30.420000	1,152,218.34	474,099.44	0.15
		Base	17.903184	678,118.90	30.420000	1,152,218.34	474,099.44	0.15
671044105	OSI SYSTEMS INC COMMON STOCK							
	12,483.000	Local	62.340455	778,195.90	92.550000	1,155,301.65	377,105.75	0.15
		Base	62.340455	778,195.90	92.550000	1,155,301.65	377,105.75	0.15
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
	79,843.000	Local	12.324669	984,038.58	20.890000	1,667,920.27	683,881.69	0.21
		Base	12.324669	984,038.58	20.890000	1,667,920.27	683,881.69	0.21
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01							
	38,676.000	Local	45.353974	1,754,110.28	16.440000	635,833.44	-1,118,276.84	0.08
		Base	45.353974	1,754,110.28	16.440000	635,833.44	-1,118,276.84	0.08
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
	50,889.000	Local	16.802984	855,087.04	9.130000	464,616.57	-390,470.47	0.06
		Base	16.802984	855,087.04	9.130000	464,616.57	-390,470.47	0.06

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68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	7,623.000	21.838238	166,472.89	52.500000	400,207.50	233,734.61	0.05
		Base		21.838238	166,472.89	52.500000	400,207.50	233,734.61	0.05
68218J103	OMNIAB INC COMMON STOCK USD.0001								
		Local	62,740.000	8.780774	550,905.73	4.170000	261,625.80	-289,279.93	0.03
		Base		8.780774	550,905.73	4.170000	261,625.80	-289,279.93	0.03
68218J202	OMNIAB INC 12.5 EARNOUT COMMON STOCK								
		Local	4,855.000	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								
		Local	4,855.000	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
68287N100	ONESPAN INC COMMON STOCK USD.001								
		Local	28,111.000	13.558232	381,135.45	13.520000	380,060.72	-1,074.73	0.05
		Base		13.558232	381,135.45	13.520000	380,060.72	-1,074.73	0.05
683344105	ONTO INNOVATION INC COMMON STOCK								
		Local	39,433.000	31.918924	1,258,658.94	82.470000	3,252,039.51	1,993,380.57	0.42
		Base		31.918924	1,258,658.94	82.470000	3,252,039.51	1,993,380.57	0.42
68401U204	OPTIMIZERX CORP COMMON STOCK USD.001								
		Local	13,660.000	61.413123	838,903.26	17.850000	243,831.00	-595,072.26	0.03
		Base		61.413123	838,903.26	17.850000	243,831.00	-595,072.26	0.03
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	57,833.000	10.699239	618,769.08	6.310000	364,926.23	-253,842.85	0.05
		Base		10.699239	618,769.08	6.310000	364,926.23	-253,842.85	0.05
68621F102	ORGANOGENESIS HOLDINGS INC COMMON STOCK								
		Local	56,298.000	12.503627	703,929.22	2.450000	137,930.10	-565,999.12	0.02
		Base		12.503627	703,929.22	2.450000	137,930.10	-565,999.12	0.02
68629Y103	ORION OFFICE REIT INC REIT USD.01								
		Local	45,102.000	17.067661	769,785.64	8.560000	386,073.12	-383,712.52	0.05
		Base		17.067661	769,785.64	8.560000	386,073.12	-383,712.52	0.05

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68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1								
		Local	26,772.000	29.868044	799,627.27	20.600000	551,503.20	-248,124.07	0.07
		Base		29.868044	799,627.27	20.600000	551,503.20	-248,124.07	0.07
689648103	OTTER TAIL CORP COMMON STOCK USD5.0								
		Local	33,168.000	70.718382	2,345,587.30	70.890000	2,351,279.52	5,692.22	0.30
		Base		70.718382	2,345,587.30	70.890000	2,351,279.52	5,692.22	0.30
69007J106	OUTFRONT MEDIA INC REIT USD.01								
		Local	116,345.000	15.442285	1,796,632.64	17.450000	2,030,220.25	233,587.61	0.26
		Base		15.442285	1,796,632.64	17.450000	2,030,220.25	233,587.61	0.26
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	60,709.000	19.443129	1,180,372.91	15.330000	930,668.97	-249,703.94	0.12
		Base		19.443129	1,180,372.91	15.330000	930,668.97	-249,703.94	0.12
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	11,915.000	55.380099	659,853.88	117.610000	1,401,323.15	741,469.27	0.18
		Base		55.380099	659,853.88	117.610000	1,401,323.15	741,469.27	0.18
69318J100	PC CONNECTION INC COMMON STOCK USD.01								
		Local	9,002.000	49.295856	443,761.30	43.800000	394,287.60	-49,473.70	0.05
		Base		49.295856	443,761.30	43.800000	394,287.60	-49,473.70	0.05
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		Local	23,518.000	18.845564	443,209.98	37.440000	880,513.92	437,303.94	0.11
		Base		18.845564	443,209.98	37.440000	880,513.92	437,303.94	0.11
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	47,780.000	12.735428	608,498.77	21.150000	1,010,547.00	402,048.23	0.13
		Base		12.735428	608,498.77	21.150000	1,010,547.00	402,048.23	0.13
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	31,040.000	32.798353	1,018,060.87	42.560000	1,321,062.40	303,001.53	0.17
		Base		32.798353	1,018,060.87	42.560000	1,321,062.40	303,001.53	0.17
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		Local	75,663.000	31.981811	2,419,839.80	32.420000	2,452,994.46	33,154.66	0.31
		Base		31.981811	2,419,839.80	32.420000	2,452,994.46	33,154.66	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
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
	36,539.000	Local	42.942754	1,569,085.29	42.570000	1,555,465.23	-13,620.06	0.20
		Base	42.942754	1,569,085.29	42.570000	1,555,465.23	-13,620.06	0.20
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001							
	20,095.000	Local	82.062826	1,649,052.48	60.000000	1,205,700.00	-443,352.48	0.15
		Base	82.062826	1,649,052.48	60.000000	1,205,700.00	-443,352.48	0.15
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
	44,192.000	Local	17.080851	754,836.95	27.780000	1,227,653.76	472,816.81	0.16
		Base	17.080851	754,836.95	27.780000	1,227,653.76	472,816.81	0.16
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1							
	15,487.000	Local	20.824286	322,505.72	16.420000	254,296.54	-68,209.18	0.03
		Base	20.824286	322,505.72	16.420000	254,296.54	-68,209.18	0.03
700658107	PARK NATIONAL CORP COMMON STOCK							
	11,528.000	Local	94.073051	1,084,474.13	127.770000	1,472,932.56	388,458.43	0.19
		Base	94.073051	1,084,474.13	127.770000	1,472,932.56	388,458.43	0.19
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
	17,147.000	Local	46.317172	794,200.55	72.850000	1,249,158.95	454,958.40	0.16
		Base	46.317172	794,200.55	72.850000	1,249,158.95	454,958.40	0.16
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
	172,667.000	Local	6.529326	1,127,399.07	13.700000	2,365,537.90	1,238,138.83	0.30
		Base	6.529326	1,127,399.07	13.700000	2,365,537.90	1,238,138.83	0.30
70451X104	PAYONEER GLOBAL INC COMMON STOCK USD.01							
	158,959.000	Local	7.330449	1,165,240.78	5.800000	921,962.20	-243,278.58	0.12
		Base	7.330449	1,165,240.78	5.800000	921,962.20	-243,278.58	0.12
70788V102	RANGER OIL CORP A COMMON STOCK							
	15,228.000	Local	48.020836	731,261.29	41.500000	631,962.00	-99,299.29	0.08
		Base	48.020836	731,261.29	41.500000	631,962.00	-99,299.29	0.08
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
	22,451.000	Local	9.939907	223,160.85	15.020000	337,214.02	114,053.17	0.04
		Base	9.939907	223,160.85	15.020000	337,214.02	114,053.17	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
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	70,818.000	17.246152	1,221,337.97	13.030000	922,758.54	-298,579.43	0.12
		Base		17.246152	1,221,337.97	13.030000	922,758.54	-298,579.43	0.12
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01								
		Local	53,491.000	8.673367	463,947.05	13.785000	737,373.44	273,426.39	0.09
		Base		8.673367	463,947.05	13.785000	737,373.44	273,426.39	0.09
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	27,577.000	37.532748	1,035,040.60	70.800000	1,952,451.60	917,411.00	0.25
		Base		37.532748	1,035,040.60	70.800000	1,952,451.60	917,411.00	0.25
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	16,783.000	18.274574	306,702.18	18.780000	315,184.74	8,482.56	0.04
		Base		18.274574	306,702.18	18.780000	315,184.74	8,482.56	0.04
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	16,197.000	27.439660	444,440.17	15.710000	254,454.87	-189,985.30	0.03
		Base		27.439660	444,440.17	15.710000	254,454.87	-189,985.30	0.03
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	49,127.000	11.372387	558,691.25	17.620000	865,617.74	306,926.49	0.11
		Base		11.372387	558,691.25	17.620000	865,617.74	306,926.49	0.11
724078100	PIPER SANDLER COS COMMON STOCK USD.01								
		Local	11,254.000	66.391503	747,169.98	150.990000	1,699,241.46	952,071.48	0.22
		Base		66.391503	747,169.98	150.990000	1,699,241.46	952,071.48	0.22
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	128,869.000	5.681213	732,132.21	4.340000	559,291.46	-172,840.75	0.07
		Base		5.681213	732,132.21	4.340000	559,291.46	-172,840.75	0.07
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	22,043.000	48.355382	1,065,897.69	95.890000	2,113,703.27	1,047,805.58	0.27
		Base		48.355382	1,065,897.69	95.890000	2,113,703.27	1,047,805.58	0.27
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	7,225.000	33.271910	240,389.55	44.350000	320,428.75	80,039.20	0.04
		Base		33.271910	240,389.55	44.350000	320,428.75	80,039.20	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
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
	10,519.000	Local	62.665244	659,175.70	70.400000	740,537.60	81,361.90	0.09
		Base	62.665244	659,175.70	70.400000	740,537.60	81,361.90	0.09
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
	39,441.000	Local	52.986341	2,089,834.27	60.250000	2,376,320.25	286,485.98	0.30
		Base	52.986341	2,089,834.27	60.250000	2,376,320.25	286,485.98	0.30
741511109	PRICESMART INC COMMON STOCK USD.0001							
	19,936.000	Local	68.846096	1,372,515.77	69.720000	1,389,937.92	17,422.15	0.18
		Base	68.846096	1,372,515.77	69.720000	1,389,937.92	17,422.15	0.18
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
	42,975.000	Local	33.144440	1,424,382.32	19.890000	854,772.75	-569,609.57	0.11
		Base	33.144440	1,424,382.32	19.890000	854,772.75	-569,609.57	0.11
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
	12,324.000	Local	26.312929	324,280.54	24.720000	304,649.28	-19,631.26	0.04
		Base	26.312929	324,280.54	24.720000	304,649.28	-19,631.26	0.04
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
	34,242.000	Local	31.441800	1,076,630.10	57.440000	1,966,860.48	890,230.38	0.25
		Base	31.441800	1,076,630.10	57.440000	1,966,860.48	890,230.38	0.25
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
	76,629.000	Local	13.181062	1,010,051.61	8.810000	675,101.49	-334,950.12	0.09
		Base	13.181062	1,010,051.61	8.810000	675,101.49	-334,950.12	0.09
743713109	PROTO LABS INC COMMON STOCK USD.001							
	21,595.000	Local	74.287102	1,604,229.97	31.440000	678,946.80	-925,283.17	0.09
		Base	74.287102	1,604,229.97	31.440000	678,946.80	-925,283.17	0.09
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
	59,945.000	Local	17.357346	1,040,486.12	23.350000	1,399,715.75	359,229.63	0.18
		Base	17.357346	1,040,486.12	23.350000	1,399,715.75	359,229.63	0.18
743CVR037	PROGENIC PHARMACEUTICALS INC. COMMON STOCK							
	79,656.000	Local	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

& 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
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0							
	10,853.000	Local	100.236775	1,087,869.72	195.780000	2,124,800.34	1,036,930.62	0.27
		Base	100.236775	1,087,869.72	195.780000	2,124,800.34	1,036,930.62	0.27
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
	26,383.000	Local	17.249532	455,094.39	25.950000	684,638.85	229,544.46	0.09
		Base	17.249532	455,094.39	25.950000	684,638.85	229,544.46	0.09
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
	40,154.000	Local	10.048646	403,493.35	16.970000	681,413.38	277,920.03	0.09
		Base	10.048646	403,493.35	16.970000	681,413.38	277,920.03	0.09
749607107	RLI CORP COMMON STOCK USD1.0							
	18,935.000	Local	40.164902	760,522.42	137.910000	2,611,325.85	1,850,803.43	0.33
		Base	40.164902	760,522.42	137.910000	2,611,325.85	1,850,803.43	0.33
749660106	RPC INC COMMON STOCK USD.1							
	66,265.000	Local	5.532347	366,600.97	8.770000	581,144.05	214,543.08	0.07
		Base	5.532347	366,600.97	8.770000	581,144.05	214,543.08	0.07
74967X103	RH COMMON STOCK USD.0001							
	7,764.000	Local	37.290815	289,525.89	299.030000	2,321,668.92	2,032,143.03	0.30
		Base	37.290815	289,525.89	299.030000	2,321,668.92	2,032,143.03	0.30
74971D101	RPT REALTY REIT USD.01							
	67,889.000	Local	12.087843	820,631.58	10.720000	727,770.08	-92,861.50	0.09
		Base	12.087843	820,631.58	10.720000	727,770.08	-92,861.50	0.09
74982T103	RXO INC COMMON STOCK							
	91,463.000	Local	17.004000	1,555,236.85	20.570000	1,881,393.91	326,157.06	0.24
		Base	17.004000	1,555,236.85	20.570000	1,881,393.91	326,157.06	0.24
750491102	RADNET INC COMMON STOCK USD.0001							
	38,828.000	Local	19.200040	745,499.17	23.585000	915,758.38	170,259.21	0.12
		Base	19.200040	745,499.17	23.585000	915,758.38	170,259.21	0.12
750917106	RAMBUS INC COMMON STOCK USD.001							
	85,594.000	Local	14.266069	1,221,089.89	44.230000	3,785,822.62	2,564,732.73	0.48
		Base	14.266069	1,221,089.89	44.230000	3,785,822.62	2,564,732.73	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
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	50,944.000	12.131009	618,002.13	8.200000	417,740.80	-200,261.33	0.05
		Base		12.131009	618,002.13	8.200000	417,740.80	-200,261.33	0.05
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	14,530.000	29.844383	433,638.88	18.490000	268,659.70	-164,979.18	0.03
		Base		29.844383	433,638.88	18.490000	268,659.70	-164,979.18	0.03
75574U101	READY CAPITAL CORP REIT USD.0001								
		Local	80,373.000	12.984748	1,043,623.17	11.260000	904,999.98	-138,623.19	0.12
		Base		12.984748	1,043,623.17	11.260000	904,999.98	-138,623.19	0.12
75605Y106	ANYWHERE REAL ESTATE INC COMMON STOCK USD.01								
		Local	87,185.000	7.991434	696,733.16	5.790000	504,801.15	-191,932.01	0.06
		Base		7.991434	696,733.16	5.790000	504,801.15	-191,932.01	0.06
758075402	REDWOOD TRUST INC REIT USD.01								
		Local	90,267.000	11.144704	1,005,998.99	7.610000	686,931.87	-319,067.12	0.09
		Base		11.144704	1,005,998.99	7.610000	686,931.87	-319,067.12	0.09
75901B107	REGENXBIO INC COMMON STOCK USD.0001								
		Local	29,996.000	52.023373	1,560,493.09	22.250000	667,411.00	-893,082.09	0.09
		Base		52.023373	1,560,493.09	22.250000	667,411.00	-893,082.09	0.09
75970E107	RENASANT CORP COMMON STOCK USD5.0								
		Local	44,559.000	32.168541	1,433,398.00	35.980000	1,603,232.82	169,834.82	0.21
		Base		32.168541	1,433,398.00	35.980000	1,603,232.82	169,834.82	0.21
76009N100	UPBOUND GROUP INC COMMON STOCK USD.01								
		Local	39,900.000	23.350832	931,698.20	26.850000	1,071,315.00	139,616.80	0.14
		Base		23.350832	931,698.20	26.850000	1,071,315.00	139,616.80	0.14
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	116,143.000	15.163551	1,761,140.30	18.340000	2,130,062.62	368,922.32	0.27
		Base		15.163551	1,761,140.30	18.340000	2,130,062.62	368,922.32	0.27
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	25,533.000	13.212738	337,360.83	18.060000	461,125.98	123,765.15	0.06
		Base		13.212738	337,360.83	18.060000	461,125.98	123,765.15	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
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
	99,180.000	Local	15.850045	1,572,007.46	14.230000	1,411,331.40	-160,676.06	0.18
		Base	15.850045	1,572,007.46	14.230000	1,411,331.40	-160,676.06	0.18
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
	12,362.000	Local	21.735359	268,692.51	33.010000	408,069.62	139,377.11	0.05
		Base	21.735359	268,692.51	33.010000	408,069.62	139,377.11	0.05
775133101	ROGERS CORP COMMON STOCK USD1.0							
	14,980.000	Local	106.814393	1,600,079.60	147.200000	2,205,056.00	604,976.40	0.28
		Base	106.814393	1,600,079.60	147.200000	2,205,056.00	604,976.40	0.28
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01							
	24,138.000	Local	11.028779	266,212.67	18.650000	450,173.70	183,961.03	0.06
		Base	11.028779	266,212.67	18.650000	450,173.70	183,961.03	0.06
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
	31,061.000	Local	26.694928	829,171.15	37.260000	1,157,332.86	328,161.71	0.15
		Base	26.694928	829,171.15	37.260000	1,157,332.86	328,161.71	0.15
784305104	SJW GROUP COMMON STOCK USD.001							
	21,257.000	Local	79.829200	1,696,929.31	76.440000	1,624,885.08	-72,044.23	0.21
		Base	79.829200	1,696,929.31	76.440000	1,624,885.08	-72,044.23	0.21
78454L100	SM ENERGY CO COMMON STOCK USD.01							
	97,789.000	Local	16.746939	1,637,666.39	29.510000	2,885,753.39	1,248,087.00	0.37
		Base	16.746939	1,637,666.39	29.510000	2,885,753.39	1,248,087.00	0.37
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
	28,703.000	Local	55.975301	1,606,659.06	150.640000	4,323,819.92	2,717,160.86	0.55
		Base	55.975301	1,606,659.06	150.640000	4,323,819.92	2,717,160.86	0.55
78473E103	SPX TECHNOLOGIES INC COMMON STOCK USD.01							
	35,985.000	Local	25.584784	920,668.47	70.440000	2,534,783.40	1,614,114.93	0.32
		Base	25.584784	920,668.47	70.440000	2,534,783.40	1,614,114.93	0.32
78573M104	SABRE CORP COMMON STOCK USD.01							
	261,491.000	Local	6.114800	1,598,965.17	5.060000	1,323,144.46	-275,820.71	0.17
		Base	6.114800	1,598,965.17	5.060000	1,323,144.46	-275,820.71	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
78645L100	SAFEHOLD INC REIT USD.01								
		Local	19,313.000	39.180696	756,696.79	29.880000	577,072.44	-179,624.35	0.07
		Base		39.180696	756,696.79	29.880000	577,072.44	-179,624.35	0.07
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	11,737.000	64.484807	756,858.18	80.690000	947,058.53	190,200.35	0.12
		Base		64.484807	756,858.18	80.690000	947,058.53	190,200.35	0.12
790148100	ST JOE CO/THE COMMON STOCK								
		Local	26,945.000	26.605830	716,894.10	42.830000	1,154,054.35	437,160.25	0.15
		Base		26.605830	716,894.10	42.830000	1,154,054.35	437,160.25	0.15
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	85,223.000	9.812455	836,246.81	16.090000	1,371,238.07	534,991.26	0.18
		Base		9.812455	836,246.81	16.090000	1,371,238.07	534,991.26	0.18
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	7,111.000	75.758498	538,718.68	89.770000	638,354.47	99,635.79	0.08
		Base		75.758498	538,718.68	89.770000	638,354.47	99,635.79	0.08
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	45,735.000	23.720362	1,084,850.77	60.460000	2,765,138.10	1,680,287.33	0.35
		Base		23.720362	1,084,850.77	60.460000	2,765,138.10	1,680,287.33	0.35
804395101	SAUL CENTERS INC REIT USD.01								
		Local	10,276.000	42.498719	436,716.84	39.320000	404,052.32	-32,664.52	0.05
		Base		42.498719	436,716.84	39.320000	404,052.32	-32,664.52	0.05
806037107	SCANSOURCE INC COMMON STOCK								
		Local	20,104.000	33.003255	663,497.44	31.180000	626,842.72	-36,654.72	0.08
		Base		33.003255	663,497.44	31.180000	626,842.72	-36,654.72	0.08
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	23,672.000	32.926684	779,440.46	45.610000	1,079,679.92	300,239.46	0.14
		Base		32.926684	779,440.46	45.610000	1,079,679.92	300,239.46	0.14
808541106	MATIV HOLDINGS INC COMMON STOCK USD.1								
		Local	43,753.000	29.229289	1,278,869.07	25.910000	1,133,640.23	-145,228.84	0.15
		Base		29.229289	1,278,869.07	25.910000	1,133,640.23	-145,228.84	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	46,159.000	14.945304	689,860.28	12.620000	582,526.58	-107,333.70	0.07
		Base		14.945304	689,860.28	12.620000	582,526.58	-107,333.70	0.07
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	65,547.000	28.980715	1,899,598.90	30.510000	1,999,838.97	100,240.07	0.26
		Base		28.980715	1,899,598.90	30.510000	1,999,838.97	100,240.07	0.26
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	82,921.000	16.601507	1,376,613.56	27.190000	2,254,621.99	878,008.43	0.29
		Base		16.601507	1,376,613.56	27.190000	2,254,621.99	878,008.43	0.29
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	50,580.000	27.131700	1,372,321.39	30.810000	1,558,369.80	186,048.41	0.20
		Base		27.131700	1,372,321.39	30.810000	1,558,369.80	186,048.41	0.20
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,214.000	32.836841	138,374.45	55.600000	234,298.40	95,923.95	0.03
		Base		32.836841	138,374.45	55.600000	234,298.40	95,923.95	0.03
81761L102	SERVICE PROPERTIES TRUST REIT USD.01								
		Local	131,759.000	11.564839	1,523,771.64	10.980000	1,446,713.82	-77,057.82	0.19
		Base		11.564839	1,523,771.64	10.980000	1,446,713.82	-77,057.82	0.19
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	38,935.000	38.451548	1,497,111.04	73.950000	2,879,243.25	1,382,132.21	0.37
		Base		38.451548	1,497,111.04	73.950000	2,879,243.25	1,382,132.21	0.37
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	29,717.000	53.571955	1,591,997.78	55.790000	1,657,911.43	65,913.65	0.21
		Base		53.571955	1,591,997.78	55.790000	1,657,911.43	65,913.65	0.21
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
		Local	39,896.000	35.357984	1,410,642.11	19.520000	778,769.92	-631,872.19	0.10
		Base		35.357984	1,410,642.11	19.520000	778,769.92	-631,872.19	0.10
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	13,635.000	17.957814	244,854.80	26.350000	359,282.25	114,427.45	0.05
		Base		17.957814	244,854.80	26.350000	359,282.25	114,427.45	0.05

Base Currency: USD - US DOLLAR

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825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	19,110.000	53.553673	1,023,410.69	75.220000	1,437,454.20	414,043.51	0.18
		Base		53.553673	1,023,410.69	75.220000	1,437,454.20	414,043.51	0.18
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	101,113.000	23.368185	2,362,827.25	22.230000	2,247,741.99	-115,085.26	0.29
		Base		23.368185	2,362,827.25	22.230000	2,247,741.99	-115,085.26	0.29
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001								
		Local	67,009.000	32.473845	2,176,039.90	38.290000	2,565,774.61	389,734.71	0.33
		Base		32.473845	2,176,039.90	38.290000	2,565,774.61	389,734.71	0.33
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001								
		Local	12,769.000	57.748100	737,385.49	38.040000	485,732.76	-251,652.73	0.06
		Base		57.748100	737,385.49	38.040000	485,732.76	-251,652.73	0.06
82981J109	SITE CENTERS CORP REIT USD.1								
		Local	147,234.000	9.696788	1,427,696.92	13.370000	1,968,518.58	540,821.66	0.25
		Base		9.696788	1,427,696.92	13.370000	1,968,518.58	540,821.66	0.25
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		Local	58,938.000	23.513273	1,385,825.28	26.400000	1,555,963.20	170,137.92	0.20
		Base		23.513273	1,385,825.28	26.400000	1,555,963.20	170,137.92	0.20
830879102	SKYWEST INC COMMON STOCK								
		Local	40,294.000	22.421308	903,444.19	19.070000	768,406.58	-135,037.61	0.10
		Base		22.421308	903,444.19	19.070000	768,406.58	-135,037.61	0.10
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	17,521.000	28.253713	495,033.31	39.860000	698,387.06	203,353.75	0.09
		Base		28.253713	495,033.31	39.860000	698,387.06	203,353.75	0.09
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	13,294.000	22.164385	294,653.33	56.890000	756,295.66	461,642.33	0.10
		Base		22.164385	294,653.33	56.890000	756,295.66	461,642.33	0.10
83570H108	SONOS INC COMMON STOCK USD.001								
		Local	101,338.000	27.316116	2,768,160.58	19.430000	1,968,997.34	-799,163.24	0.25
		Base		27.316116	2,768,160.58	19.430000	1,968,997.34	-799,163.24	0.25

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84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	24,289.000	30.865964	749,703.40	38.190000	927,596.91	177,893.51	0.12
		Base		30.865964	749,703.40	38.190000	927,596.91	177,893.51	0.12
847215100	SPARTANNASH CO COMMON STOCK								
		Local	28,092.000	21.958835	616,867.59	26.760000	751,741.92	134,874.33	0.10
		Base		21.958835	616,867.59	26.760000	751,741.92	134,874.33	0.10
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	14,944.000	29.808739	445,461.79	38.970000	582,367.68	136,905.89	0.07
		Base		29.808739	445,461.79	38.970000	582,367.68	136,905.89	0.07
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,546.000	57.478285	548,687.71	115.680000	1,104,281.28	555,593.57	0.14
		Base		57.478285	548,687.71	115.680000	1,104,281.28	555,593.57	0.14
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	16,817.000	69.108265	1,162,193.69	104.090000	1,750,481.53	588,287.84	0.22
		Base		69.108265	1,162,193.69	104.090000	1,750,481.53	588,287.84	0.22
858927106	STELLAR BANCORP INC COMMON STOCK USD.01								
		Local	35,401.000	26.100683	923,990.27	29.250000	1,035,479.25	111,488.98	0.13
		Base		26.100683	923,990.27	29.250000	1,035,479.25	111,488.98	0.13
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	21,603.000	33.232084	717,912.72	42.490000	917,911.47	199,998.75	0.12
		Base		33.232084	717,912.72	42.490000	917,911.47	199,998.75	0.12
861896108	STONEX GROUP INC COMMON STOCK USD.01								
		Local	13,716.000	41.507680	569,319.34	100.830000	1,382,984.28	813,664.94	0.18
		Base		41.507680	569,319.34	100.830000	1,382,984.28	813,664.94	0.18
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
		Local	17,722.000	74.925770	1,327,834.50	85.250000	1,510,800.50	182,966.00	0.19
		Base		74.925770	1,327,834.50	85.250000	1,510,800.50	182,966.00	0.19
86333M108	STRIDE INC COMMON STOCK USD.0001								
		Local	32,555.000	41.122078	1,338,729.25	42.470000	1,382,610.85	43,881.60	0.18
		Base		41.122078	1,338,729.25	42.470000	1,382,610.85	43,881.60	0.18

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864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	14,070.000	45.471193	639,779.69	58.270000	819,858.90	180,079.21	0.10
		Base		45.471193	639,779.69	58.270000	819,858.90	180,079.21	0.10
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	85,127.000	11.438877	973,757.27	7.400000	629,939.80	-343,817.47	0.08
		Base		11.438877	973,757.27	7.400000	629,939.80	-343,817.47	0.08
866683105	SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.001								
		Local	25,940.000	18.311687	475,005.16	20.050000	520,097.00	45,091.84	0.07
		Base		18.311687	475,005.16	20.050000	520,097.00	45,091.84	0.07
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	66,418.000	9.554358	634,581.37	9.510000	631,635.18	-2,946.19	0.08
		Base		9.554358	634,581.37	9.510000	631,635.18	-2,946.19	0.08
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01								
		Local	167,553.000	10.869832	1,821,272.93	10.570000	1,771,035.21	-50,237.72	0.23
		Base		10.869832	1,821,272.93	10.570000	1,771,035.21	-50,237.72	0.23
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	43,049.000	21.885019	942,128.19	37.590000	1,618,211.91	676,083.72	0.21
		Base		21.885019	942,128.19	37.590000	1,618,211.91	676,083.72	0.21
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	11,153.000	25.823647	288,011.14	21.840000	243,581.52	-44,429.62	0.03
		Base		25.823647	288,011.14	21.840000	243,581.52	-44,429.62	0.03
871332102	SYLVAMO CORP COMMON STOCK USD1.0								
		Local	26,340.000	32.441049	854,497.22	49.330000	1,299,352.20	444,854.98	0.17
		Base		32.441049	854,497.22	49.330000	1,299,352.20	444,854.98	0.17
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01								
		Local	26,439.000	19.839775	524,543.82	23.840000	630,305.76	105,761.94	0.08
		Base		19.839775	524,543.82	23.840000	630,305.76	105,761.94	0.08
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	81,392.000	12.524516	1,019,395.39	13.290000	1,081,699.68	62,304.29	0.14
		Base		12.524516	1,019,395.39	13.290000	1,081,699.68	62,304.29	0.14

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87484T108	TALOS ENERGY INC COMMON STOCK								
		Local	51,947.000	16.409217	852,409.57	17.810000	925,176.07	72,766.50	0.12
		Base		16.409217	852,409.57	17.810000	925,176.07	72,766.50	0.12
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	83,097.000	14.891697	1,237,455.35	18.890000	1,569,702.33	332,246.98	0.20
		Base		14.891697	1,237,455.35	18.890000	1,569,702.33	332,246.98	0.20
87874R100	TECHTARGET COMMON STOCK USD.001								
		Local	21,484.000	39.066354	839,301.54	37.730000	810,591.32	-28,710.22	0.10
		Base		39.066354	839,301.54	37.730000	810,591.32	-28,710.22	0.10
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	79,485.000	19.848883	1,577,688.46	12.690000	1,008,664.65	-569,023.81	0.13
		Base		19.848883	1,577,688.46	12.690000	1,008,664.65	-569,023.81	0.13
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	14,809.000	53.670612	794,808.09	70.820000	1,048,773.38	253,965.29	0.13
		Base		53.670612	794,808.09	70.820000	1,048,773.38	253,965.29	0.13
88337F105	ODP CORP/THE COMMON STOCK USD.01								
		Local	77,606.000	25.585652	1,985,600.12	45.280000	3,513,999.68	1,528,399.56	0.45
		Base		25.585652	1,985,600.12	45.280000	3,513,999.68	1,528,399.56	0.45
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	104,450.000	11.833314	1,235,989.62	9.790000	1,022,565.50	-213,424.12	0.13
		Base		11.833314	1,235,989.62	9.790000	1,022,565.50	-213,424.12	0.13
886029206	THRYV HOLDINGS INC COMMON STOCK								
		Local	24,435.000	30.165603	737,096.51	23.840000	582,530.40	-154,566.11	0.07
		Base		30.165603	737,096.51	23.840000	582,530.40	-154,566.11	0.07
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	31,518.000	15.252523	480,729.01	18.290000	576,464.22	95,735.21	0.07
		Base		15.252523	480,729.01	18.290000	576,464.22	95,735.21	0.07
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	40,538.000	15.663549	634,968.93	12.410000	503,076.58	-131,892.35	0.06
		Base		15.663549	634,968.93	12.410000	503,076.58	-131,892.35	0.06

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890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	10,035.000	58.682658	588,880.47	74.790000	750,517.65	161,637.18	0.10
		Base		58.682658	588,880.47	74.790000	750,517.65	161,637.18	0.10
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	14,119.000	35.081015	495,308.85	44.030000	621,659.57	126,350.72	0.08
		Base		35.081015	495,308.85	44.030000	621,659.57	126,350.72	0.08
894650100	TREDEGAR CORP COMMON STOCK								
		Local	20,037.000	17.313634	346,913.28	11.620000	232,829.94	-114,083.34	0.03
		Base		17.313634	346,913.28	11.620000	232,829.94	-114,083.34	0.03
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	40,195.000	38.440290	1,545,107.44	48.790000	1,961,114.05	416,006.61	0.25
		Base		38.440290	1,545,107.44	48.790000	1,961,114.05	416,006.61	0.25
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	64,826.000	23.874537	1,547,690.73	27.910000	1,809,293.66	261,602.93	0.23
		Base		23.874537	1,547,690.73	27.910000	1,809,293.66	261,602.93	0.23
89679E300	TRIUMPH FINANCIAL INC COMMON STOCK USD.01								
		Local	18,324.000	50.584986	926,919.28	60.850000	1,115,015.40	188,096.12	0.14
		Base		50.584986	926,919.28	60.850000	1,115,015.40	188,096.12	0.14
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	51,607.000	13.407713	691,931.84	12.620000	651,280.34	-40,651.50	0.08
		Base		13.407713	691,931.84	12.620000	651,280.34	-40,651.50	0.08
896818119	TRIUMPH GROUP INC TRIUMPH GROUP INC 27								
		Local	15,559.000	0.000000	0.00	0.760000	11,824.84	11,824.84	0.00
		Base		0.000000	0.00	0.760000	11,824.84	11,824.84	0.00
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	26,056.000	19.134537	498,569.49	18.700000	487,247.20	-11,322.29	0.06
		Base		19.134537	498,569.49	18.700000	487,247.20	-11,322.29	0.06
898202106	TRUPANION INC COMMON STOCK USD.00001								
		Local	27,999.000	79.620254	2,229,287.50	59.380000	1,662,580.62	-566,706.88	0.21
		Base		79.620254	2,229,287.50	59.380000	1,662,580.62	-566,706.88	0.21

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898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
	15,173.000	Local	29.624311	449,489.67	37.460000	568,380.58	118,890.91	0.07
		Base	29.624311	449,489.67	37.460000	568,380.58	118,890.91	0.07
898402102	TRUSTMARK CORP COMMON STOCK							
	48,541.000	Local	31.044606	1,506,936.22	29.400000	1,427,105.40	-79,830.82	0.18
		Base	31.044606	1,506,936.22	29.400000	1,427,105.40	-79,830.82	0.18
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
	15,042.000	Local	36.746882	552,746.60	40.260000	605,590.92	52,844.32	0.08
		Base	36.746882	552,746.60	40.260000	605,590.92	52,844.32	0.08
90187B804	TWO HARBORS INVESTMENT CORP REIT CNY1.0							
	76,890.000	Local	26.460401	2,034,540.24	16.570000	1,274,067.30	-760,472.94	0.16
		Base	26.460401	2,034,540.24	16.570000	1,274,067.30	-760,472.94	0.16
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
	8,871.000	Local	67.792598	601,388.14	60.780000	539,179.38	-62,208.76	0.07
		Base	67.792598	601,388.14	60.780000	539,179.38	-62,208.76	0.07
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
	10,355.000	Local	67.578041	699,770.61	101.330000	1,049,272.15	349,501.54	0.13
		Base	67.578041	699,770.61	101.330000	1,049,272.15	349,501.54	0.13
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
	60,291.000	Local	22.669504	1,366,767.05	12.140000	731,932.74	-634,834.31	0.09
		Base	22.669504	1,366,767.05	12.140000	731,932.74	-634,834.31	0.09
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
	36,232.000	Local	26.749206	969,177.24	31.860000	1,154,351.52	185,174.28	0.15
		Base	26.749206	969,177.24	31.860000	1,154,351.52	185,174.28	0.15
904677200	UNIFI INC COMMON STOCK USD.1							
	61.000	Local	24.727541	1,508.38	10.350000	631.35	-877.03	0.00
		Base	24.727541	1,508.38	10.350000	631.35	-877.03	0.00
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
	12,008.000	Local	111.173645	1,334,973.13	196.130000	2,355,129.04	1,020,155.91	0.30
		Base	111.173645	1,334,973.13	196.130000	2,355,129.04	1,020,155.91	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
909214306	UNISYS CORP COMMON STOCK USD.01								
		Local	53,982.000	15.771414	851,372.47	4.980000	268,830.36	-582,542.11	0.03
		Base		15.771414	851,372.47	4.980000	268,830.36	-582,542.11	0.03
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	84,549.000	23.352260	1,974,410.27	33.110000	2,799,417.39	825,007.12	0.36
		Base		23.352260	1,974,410.27	33.110000	2,799,417.39	825,007.12	0.36
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	17,257.000	26.724243	461,180.26	28.540000	492,514.78	31,334.52	0.06
		Base		26.724243	461,180.26	28.540000	492,514.78	31,334.52	0.06
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	46,437.000	24.095701	1,118,932.08	40.730000	1,891,379.01	772,446.93	0.24
		Base		24.095701	1,118,932.08	40.730000	1,891,379.01	772,446.93	0.24
913259107	UNITIL CORP COMMON STOCK								
		Local	12,774.000	52.840687	674,986.94	54.320000	693,883.68	18,896.74	0.09
		Base		52.840687	674,986.94	54.320000	693,883.68	18,896.74	0.09
91325V108	UNITI GROUP INC REIT USD.0001								
		Local	188,895.000	9.131524	1,724,899.26	5.490000	1,037,033.55	-687,865.71	0.13
		Base		9.131524	1,724,899.26	5.490000	1,037,033.55	-687,865.71	0.13
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	19,555.000	49.193725	961,983.30	50.590000	989,287.45	27,304.15	0.13
		Base		49.193725	961,983.30	50.590000	989,287.45	27,304.15	0.13
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	9,595.000	32.140340	308,386.56	12.720000	122,048.40	-186,338.16	0.02
		Base		32.140340	308,386.56	12.720000	122,048.40	-186,338.16	0.02
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	10,112.000	56.536618	571,698.28	53.020000	536,138.24	-35,560.04	0.07
		Base		56.536618	571,698.28	53.020000	536,138.24	-35,560.04	0.07
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	21,870.000	16.979053	371,331.88	19.330000	422,747.10	51,415.22	0.05
		Base		16.979053	371,331.88	19.330000	422,747.10	51,415.22	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
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	47,712.000	20.109554	959,467.04	26.950000	1,285,838.40	326,371.36	0.16
		Base		20.109554	959,467.04	26.950000	1,285,838.40	326,371.36	0.16
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	93,522.000	18.290067	1,710,523.69	15.400000	1,440,238.80	-270,284.89	0.18
		Base		18.290067	1,710,523.69	15.400000	1,440,238.80	-270,284.89	0.18
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	23,775.000	18.716952	444,995.53	17.300000	411,307.50	-33,688.03	0.05
		Base		18.716952	444,995.53	17.300000	411,307.50	-33,688.03	0.05
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	45,066.000	16.411211	739,587.64	6.440000	290,225.04	-449,362.60	0.04
		Base		16.411211	739,587.64	6.440000	290,225.04	-449,362.60	0.04
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
		Local	106,681.000	187.155497	19,965,935.56	187.450000	19,997,353.45	31,417.89	2.56
		Base		187.155497	19,965,935.56	187.450000	19,997,353.45	31,417.89	2.56
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01								
		Local	31,775.000	26.666338	847,322.88	17.690000	562,099.75	-285,223.13	0.07
		Base		26.666338	847,322.88	17.690000	562,099.75	-285,223.13	0.07
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1								
		Local	104,782.000	8.606103	901,764.65	13.270000	1,390,457.14	488,692.49	0.18
		Base		8.606103	901,764.65	13.270000	1,390,457.14	488,692.49	0.18
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	40,953.000	27.702490	1,134,500.08	21.270000	871,070.31	-263,429.77	0.11
		Base		27.702490	1,134,500.08	21.270000	871,070.31	-263,429.77	0.11
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01								
		Local	42,976.000	25.909096	1,113,469.33	26.660000	1,145,740.16	32,270.83	0.15
		Base		25.909096	1,113,469.33	26.660000	1,145,740.16	32,270.83	0.15
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	10,738.000	62.452994	670,620.25	151.440000	1,626,162.72	955,542.47	0.21
		Base		62.452994	670,620.25	151.440000	1,626,162.72	955,542.47	0.21

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92346J108	VERICEL CORP COMMON STOCK								
		Local	37,607.000	48.639430	1,829,183.05	30.410000	1,143,628.87	-685,554.18	0.15
		Base		48.639430	1,829,183.05	30.410000	1,143,628.87	-685,554.18	0.15
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	16,461.000	28.472406	468,684.28	25.710000	423,212.31	-45,471.97	0.05
		Base		28.472406	468,684.28	25.710000	423,212.31	-45,471.97	0.05
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	180,261.000	9.571743	1,725,411.99	10.940000	1,972,055.34	246,643.35	0.25
		Base		9.571743	1,725,411.99	10.940000	1,972,055.34	246,643.35	0.25
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK								
		Local	60,423.000	23.048629	1,392,667.29	22.800000	1,377,644.40	-15,022.89	0.18
		Base		23.048629	1,392,667.29	22.800000	1,377,644.40	-15,022.89	0.18
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,414.000	127.553325	690,573.70	210.430000	1,139,268.02	448,694.32	0.15
		Base		127.553325	690,573.70	210.430000	1,139,268.02	448,694.32	0.15
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	45,052.000	20.804399	937,279.77	28.560000	1,286,685.12	349,405.35	0.16
		Base		20.804399	937,279.77	28.560000	1,286,685.12	349,405.35	0.16
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	10,815.000	110.825373	1,198,576.41	173.430000	1,875,645.45	677,069.04	0.24
		Base		110.825373	1,198,576.41	173.430000	1,875,645.45	677,069.04	0.24
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01								
		Local	49,045.000	47.697543	2,339,326.02	49.910000	2,447,835.95	108,509.93	0.31
		Base		47.697543	2,339,326.02	49.910000	2,447,835.95	108,509.93	0.31
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	38,181.000	13.450932	513,570.02	27.400000	1,046,159.40	532,589.38	0.13
		Base		13.450932	513,570.02	27.400000	1,046,159.40	532,589.38	0.13
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	24,449.000	47.545172	1,162,431.90	87.230000	2,132,686.27	970,254.37	0.27
		Base		47.545172	1,162,431.90	87.230000	2,132,686.27	970,254.37	0.27

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01								
		Local	41,135.000	20.702804	851,609.84	38.270000	1,574,236.45	722,626.61	0.20
		Base		20.702804	851,609.84	38.270000	1,574,236.45	722,626.61	0.20
939653101	ELME COMMUNITIES REIT USD.01								
		Local	69,695.000	25.859773	1,802,296.88	18.610000	1,297,023.95	-505,272.93	0.17
		Base		25.859773	1,802,296.88	18.610000	1,297,023.95	-505,272.93	0.17
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	21,432.000	51.910626	1,112,548.53	55.120000	1,181,331.84	68,783.31	0.15
		Base		51.910626	1,112,548.53	55.120000	1,181,331.84	68,783.31	0.15
966084204	WHITESTONE REIT REIT USD.001								
		Local	36,969.000	11.504340	425,303.96	9.450000	349,357.05	-75,946.91	0.04
		Base		11.504340	425,303.96	9.450000	349,357.05	-75,946.91	0.04
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	24,283.000	30.265564	734,938.70	63.560000	1,543,427.48	808,488.78	0.20
		Base		30.265564	734,938.70	63.560000	1,543,427.48	808,488.78	0.20
97717P104	WISDOMTREE INC COMMON STOCK USD.01								
		Local	88,678.000	6.992514	620,082.18	5.970000	529,407.66	-90,674.52	0.07
		Base		6.992514	620,082.18	5.970000	529,407.66	-90,674.52	0.07
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	62,717.000	21.687914	1,360,200.90	16.750000	1,050,509.75	-309,691.15	0.13
		Base		21.687914	1,360,200.90	16.750000	1,050,509.75	-309,691.15	0.13
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	2,634.000	96.029176	252,940.85	93.360000	245,910.24	-7,030.61	0.03
		Base		96.029176	252,940.85	93.360000	245,910.24	-7,030.61	0.03
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	49,310.000	30.781983	1,517,859.56	27.450000	1,353,559.50	-164,300.06	0.17
		Base		30.781983	1,517,859.56	27.450000	1,353,559.50	-164,300.06	0.17
98262P101	WW INTERNATIONAL INC COMMON STOCK								
		Local	42,685.000	15.726827	671,299.63	3.660000	156,227.10	-515,072.53	0.02
		Base		15.726827	671,299.63	3.660000	156,227.10	-515,072.53	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
98379L100	XPEL INC COMMON STOCK							
	15,615.000	Local	60.596137	946,208.68	66.810000	1,043,238.15	97,029.47	0.13
		Base	60.596137	946,208.68	66.810000	1,043,238.15	97,029.47	0.13
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
	90,663.000	Local	18.973296	1,720,175.95	14.040000	1,272,908.52	-447,267.43	0.16
		Base	18.973296	1,720,175.95	14.040000	1,272,908.52	-447,267.43	0.16
98401F105	XENCOR INC COMMON STOCK USD.01							
	47,720.000	Local	37.940434	1,810,517.49	32.130000	1,533,243.60	-277,273.89	0.20
		Base	37.940434	1,810,517.49	32.130000	1,533,243.60	-277,273.89	0.20
98423J101	XPERI INC COMMON STOCK							
	33,214.000	Local	27.997812	929,919.32	11.690000	388,271.66	-541,647.66	0.05
		Base	27.997812	929,919.32	11.690000	388,271.66	-541,647.66	0.05
985817105	YELP INC COMMON STOCK USD.000001							
	55,508.000	Local	29.148156	1,617,955.85	30.020000	1,666,350.16	48,394.31	0.21
		Base	29.148156	1,617,955.85	30.020000	1,666,350.16	48,394.31	0.21
98888T107	ZIMVIE INC COMMON STOCK USD.01							
	16,621.000	Local	23.670588	393,428.85	11.380000	189,146.98	-204,281.87	0.02
		Base	23.670588	393,428.85	11.380000	189,146.98	-204,281.87	0.02
989817101	ZUMIEZ INC COMMON STOCK							
	12,404.000	Local	27.860948	345,587.20	23.260000	288,517.04	-57,070.16	0.04
		Base	27.860948	345,587.20	23.260000	288,517.04	-57,070.16	0.04
98986M103	ZYNEX INC COMMON STOCK USD.001							
	17,299.000	Local	17.574481	304,020.95	12.920000	223,503.08	-80,517.87	0.03
		Base	17.574481	304,020.95	12.920000	223,503.08	-80,517.87	0.03
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
	47,748.000	Local	30.639270	1,462,963.88	62.410000	2,979,952.68	1,516,988.80	0.38
		Base	30.639270	1,462,963.88	62.410000	2,979,952.68	1,516,988.80	0.38
G2717B108	CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01							
	129,442.000	Local	11.726200	1,517,862.79	12.940000	1,674,979.48	157,116.69	0.21
		Base	11.726200	1,517,862.79	12.940000	1,674,979.48	157,116.69	0.21

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G3323L100	FABRINET COMMON STOCK USD.01								
		Local	29,137.000	46.868220	1,365,599.34	121.870000	3,550,926.19	2,185,326.85	0.45
		Base		46.868220	1,365,599.34	121.870000	3,550,926.19	2,185,326.85	0.45
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01								
		Local	24,386.000	31.469219	767,408.38	31.280000	762,794.08	-4,614.30	0.10
		Base		31.469219	767,408.38	31.280000	762,794.08	-4,614.30	0.10
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
		Local	22,938.000	27.505402	630,918.90	32.950000	755,807.10	124,888.20	0.10
		Base		27.505402	630,918.90	32.950000	755,807.10	124,888.20	0.10
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002								
		Local	29,832.000	33.495141	999,227.06	24.100000	718,951.20	-280,275.86	0.09
		Base		33.495141	999,227.06	24.100000	718,951.20	-280,275.86	0.09
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK								
		Local	17,680.000	38.366954	678,327.75	26.710000	472,232.80	-206,094.95	0.06
		Base		38.366954	678,327.75	26.710000	472,232.80	-206,094.95	0.06
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	7,124.000	112.537004	801,713.62	150.310000	1,070,808.44	269,094.82	0.14
		Base		112.537004	801,713.62	150.310000	1,070,808.44	269,094.82	0.14
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	36,828.000	27.695191	1,019,958.49	71.620000	2,637,621.36	1,617,662.87	0.34
		Base		27.695191	1,019,958.49	71.620000	2,637,621.36	1,617,662.87	0.34
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1								
		Local	67,648.000	12.045569	814,858.64	7.100000	480,300.80	-334,557.84	0.06
		Base		12.045569	814,858.64	7.100000	480,300.80	-334,557.84	0.06
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01								
		Local	38,720.000	22.513226	871,712.13	16.700000	646,624.00	-225,088.13	0.08
		Base		22.513226	871,712.13	16.700000	646,624.00	-225,088.13	0.08
G9059U107	TRINSEO PLC COMMON STOCK								
		Local	52,544.000	41.692722	2,190,702.36	23.180000	1,217,969.92	-972,732.44	0.16
		Base		41.692722	2,190,702.36	23.180000	1,217,969.92	-972,732.44	0.16

Base Currency: USD - US DOLLAR

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N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
			36,928.000	19.014032	702,150.16	23.870000	881,471.36	179,321.20	0.11
		Base		19.014032	702,150.16	23.870000	881,471.36	179,321.20	0.11
N90064101	UNIQURE NV COMMON STOCK EUR.05								
			32,808.000	25.514229	837,070.83	20.960000	687,655.68	-149,415.15	0.09
		Base		25.514229	837,070.83	20.960000	687,655.68	-149,415.15	0.09
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01								
			25,385.000	12.991096	329,778.96	21.950000	557,200.75	227,421.79	0.07
		Base		12.991096	329,778.96	21.950000	557,200.75	227,421.79	0.07
US DOLLAR Total									
			26,340,773.000		634,071,953.47		776,467,598.73	142,395,645.26	99.35
		Base			634,071,953.47		776,467,598.73	142,395,645.26	99.35
EQUITY Total									
			26,340,773.000	Base	634,071,953.47		776,467,598.73	142,395,645.26	99.35

& 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									
		31,414,746.630	Base		639,145,927.10		781,541,572.36	142,395,645.26	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								
			-698,099.350	1.000000	-698,099.35	1.000000	-698,099.35	0.00	0.03
		Base		1.000000	-698,099.35	1.000000	-698,099.35	0.00	0.03
US DOLLAR Total									
			-698,099.350		-698,099.35		-698,099.35	0.00	0.03
		Base			-698,099.35		-698,099.35	0.00	0.03
CASH Total									
			-698,099.350	Base	-698,099.35		-698,099.35	0.00	0.03
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
0347M3RS5	ANGLESEA FDG PLC + ANG					5.000000	26 Apr 2023		
			10,000,000.000	99.222222	9,922,222.22	99.222222	9,922,222.22	0.00	0.38
		Base		99.222222	9,922,222.22	99.222222	9,922,222.22	0.00	0.38
15060YQ60	CEDAR SPRING CPTL CO					2.710000	06 Mar 2023		
			10,000,000.000	99.962361	9,996,236.11	99.962361	9,996,236.11	0.00	0.39
		Base		99.962361	9,996,236.11	99.962361	9,996,236.11	0.00	0.39
15060YV98	CEDAR SPRING CPTL CO					4.000000	09 Aug 2023		
			10,000,000.000	98.211111	9,821,111.11	95.955500	9,595,550.00	-225,561.11	0.37
		Base		98.211111	9,821,111.11	95.955500	9,595,550.00	-225,561.11	0.37
17327BR56	CITIGROUP GLOBAL MKTS INC S					2.230000	05 Apr 2023		
			10,000,000.000	99.783194	9,978,319.44	99.783194	9,978,319.44	0.00	0.39
		Base		99.783194	9,978,319.44	99.783194	9,978,319.44	0.00	0.39
2546R3QX5	DISNEY (WALT) CO THE					4.900000	31 Mar 2023		
			15,000,000.000	99.591667	14,938,750.00	99.591667	14,938,750.00	0.00	0.58
		Base		99.591667	14,938,750.00	99.591667	14,938,750.00	0.00	0.58

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588MSW8	HALKIN FINANCE LLC USC					4.850000	30 May 2023		
		Local	10,000,000.000	98.787500	9,878,750.00	98.774000	9,877,400.00	-1,350.00	0.38
		Base		98.787500	9,878,750.00	98.774000	9,877,400.00	-1,350.00	0.38
41282KR34	HARLEY DAVIDSON FND CP					5.400000	03 Apr 2023		
		Local	10,000,000.000	99.505000	9,950,500.00	99.505000	9,950,500.00	0.00	0.38
		Base		99.505000	9,950,500.00	99.505000	9,950,500.00	0.00	0.38
4499929H1	ILA FINANCIAL SQUARE GOVT					4.469060	31 Dec 2030		
		Local	41,666,547.130	100.000000	41,666,547.13	100.000000	41,666,547.13	0.00	1.61
		Base		100.000000	41,666,547.13	100.000000	41,666,547.13	0.00	1.61
52953BQ71	LEXINGTN PKR CAP CO LL					4.660000	07 Mar 2023		
		Local	6,000,000.000	99.922333	5,995,340.00	99.922333	5,995,340.00	0.00	0.23
		Base		99.922333	5,995,340.00	99.922333	5,995,340.00	0.00	0.23
65339NQ15	NEXTERA ENERGY CAP HLDGS INC					4.750000	01 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.39
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.39
912796YU7	TREASURY BILL 04/23 0.00000					4.137400	13 Apr 2023		
		Local	5,000,000.000	99.505811	4,975,290.53	99.505811	4,975,290.53	0.00	0.19
		Base		99.505811	4,975,290.53	99.505811	4,975,290.53	0.00	0.19
912796Z44	TREASURY BILL 08/23 0.00000					4.910100	24 Aug 2023		
		Local	10,000,000.000	97.599507	9,759,950.66	97.610300	9,761,030.00	1,079.34	0.38
		Base		97.599507	9,759,950.66	97.610300	9,761,030.00	1,079.34	0.38
912796Z51	TREASURY BILL 08/23 0.00000					4.920300	31 Aug 2023		
		Local	10,000,000.000	97.512515	9,751,251.50	97.502500	9,750,250.00	-1,001.50	0.38
		Base		97.512515	9,751,251.50	97.502500	9,750,250.00	-1,001.50	0.38
US DOLLAR Total									
		Local	157,666,547.130		156,634,268.70		156,407,435.43	-226,833.27	6.05
		Base			156,634,268.70		156,407,435.43	-226,833.27	6.05
CASH EQUIVALENT Total									
		Base	157,666,547.130		156,634,268.70		156,407,435.43	-226,833.27	6.05

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Base Currency: 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									
US DOLLAR							Exchange Rate:	1.000000	
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF								
			283,222.000	128.150355	36,294,999.97	107.180000	30,355,733.96	-5,939,266.01	1.17
		Base		128.150355	36,294,999.97	107.180000	30,355,733.96	-5,939,266.01	1.17
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE								
			177,300.000	26.344842	4,670,940.41	25.200000	4,467,960.00	-202,980.41	0.17
		Base		26.344842	4,670,940.41	25.200000	4,467,960.00	-202,980.41	0.17
78464A664	SPDR PORTFOLIO LONG TERM TREAS SPDR PORT LNG TRM TRSRY								
			70,000.000	33.329679	2,333,077.50	29.530000	2,067,100.00	-265,977.50	0.08
		Base		33.329679	2,333,077.50	29.530000	2,067,100.00	-265,977.50	0.08
US DOLLAR Total									
			530,522.000		43,299,017.88		36,890,793.96	-6,408,223.92	1.43
		Base			43,299,017.88		36,890,793.96	-6,408,223.92	1.43
EQUITY Total									
			530,522.000	Base	43,299,017.88		36,890,793.96	-6,408,223.92	1.43
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	99.941260	7,495,594.51	88.885115	6,666,383.63	-829,210.88	0.26
		Base		99.941260	7,495,594.51	88.885115	6,666,383.63	-829,210.88	0.26
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
			10,205,000.000	100.146646	10,219,965.24	95.319114	9,727,315.58	-492,649.66	0.38
		Base		100.146646	10,219,965.24	95.319114	9,727,315.58	-492,649.66	0.38
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15					5.150000	15 Nov 2046		
			10,062,000.000	99.867640	10,048,681.94	91.401486	9,196,817.52	-851,864.42	0.36
		Base		99.867640	10,048,681.94	91.401486	9,196,817.52	-851,864.42	0.36

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Base Currency: 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	99.657783	9,965,778.26	77.788512	7,778,851.20	-2,186,927.06	0.30
		Base		99.657783	9,965,778.26	77.788512	7,778,851.20	-2,186,927.06	0.30
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	10,000,000.000	99.991716	9,999,171.62	88.686203	8,868,620.30	-1,130,551.32	0.34
		Base		99.991716	9,999,171.62	88.686203	8,868,620.30	-1,130,551.32	0.34
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
		Local	5,000,000.000	101.031602	5,051,580.11	98.254001	4,912,700.05	-138,880.06	0.19
		Base		101.031602	5,051,580.11	98.254001	4,912,700.05	-138,880.06	0.19
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	10,000,000.000	99.951578	9,995,157.84	90.465572	9,046,557.20	-948,600.64	0.35
		Base		99.951578	9,995,157.84	90.465572	9,046,557.20	-948,600.64	0.35
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	18,000,000.000	99.998619	17,999,751.44	99.072815	17,833,106.70	-166,644.74	0.69
		Base		99.998619	17,999,751.44	99.072815	17,833,106.70	-166,644.74	0.69
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
		Local	10,000,000.000	99.941653	9,994,165.32	94.617759	9,461,775.90	-532,389.42	0.37
		Base		99.941653	9,994,165.32	94.617759	9,461,775.90	-532,389.42	0.37
025537AX9	AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.625					5.625000	01 Mar 2033		
		Local	10,000,000.000	99.630000	9,963,000.00	99.723390	9,972,339.00	9,339.00	0.39
		Base		99.630000	9,963,000.00	99.723390	9,972,339.00	9,339.00	0.39
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		Local	5,000,000.000	99.815850	4,990,792.52	126.157148	6,307,857.40	1,317,064.88	0.24
		Base		99.815850	4,990,792.52	126.157148	6,307,857.40	1,317,064.88	0.24
025816CJ6	AMERICAN EXPRESS CO SR UNSECURED 11/23 VAR					4.777985	03 Nov 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.822578	9,982,257.80	-17,742.20	0.39
		Base		100.000000	10,000,000.00	99.822578	9,982,257.80	-17,742.20	0.39
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR					5.196004	04 Nov 2026		
		Local	14,000,000.000	100.000000	14,000,000.00	99.399956	13,915,993.84	-84,006.16	0.54
		Base		100.000000	14,000,000.00	99.399956	13,915,993.84	-84,006.16	0.54

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Base Currency: 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				4.907860	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	99.999890	3,999,995.60	-4.40	0.15
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	99.999890	3,999,995.60	-4.40	0.15
02582JJV3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 3 A				3.750000	15 Aug 2027		
	10,000,000.000	Local	96.779392	9,677,939.20	97.065440	9,706,544.00	28,604.80	0.38
Original Face:	10,000,000.000	Base	96.779392	9,677,939.20	97.065440	9,706,544.00	28,604.80	0.38
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
	3,000,000.000	Local	99.963802	2,998,914.07	106.850560	3,205,516.80	206,602.73	0.12
		Base	99.963802	2,998,914.07	106.850560	3,205,516.80	206,602.73	0.12
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	7,546,000.000	Local	98.485334	7,431,703.30	85.255409	6,433,373.16	-998,330.14	0.25
		Base	98.485334	7,431,703.30	85.255409	6,433,373.16	-998,330.14	0.25
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	5,000,000.000	Local	99.931327	4,996,566.34	87.670255	4,383,512.75	-613,053.59	0.17
		Base	99.931327	4,996,566.34	87.670255	4,383,512.75	-613,053.59	0.17
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.850097	4,992,504.84	90.992993	4,549,649.65	-442,855.19	0.18
		Base	99.850097	4,992,504.84	90.992993	4,549,649.65	-442,855.19	0.18
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027		
	10,000,000.000	Local	99.997899	9,999,789.91	94.853024	9,485,302.40	-514,487.51	0.37
		Base	99.997899	9,999,789.91	94.853024	9,485,302.40	-514,487.51	0.37
053332BB7	AUTOZONE INC SR UNSECURED 08/32 4.75				4.750000	01 Aug 2032		
	5,000,000.000	Local	99.909360	4,995,467.98	95.328055	4,766,402.75	-229,065.23	0.18
		Base	99.909360	4,995,467.98	95.328055	4,766,402.75	-229,065.23	0.18
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	85.692306	12,853,845.90	-2,146,154.10	0.50
		Base	100.000000	15,000,000.00	85.692306	12,853,845.90	-2,146,154.10	0.50
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.000000	22 Jan 2025		
	10,000,000.000	Local	98.541510	9,854,150.98	97.416038	9,741,603.80	-112,547.18	0.38
		Base	98.541510	9,854,150.98	97.416038	9,741,603.80	-112,547.18	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
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	10,500,000.000	106.860701	11,220,373.58	95.277871	10,004,176.46	-1,216,197.12	0.39
		Base		106.860701	11,220,373.58	95.277871	10,004,176.46	-1,216,197.12	0.39
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	101.133430	5,056,671.50	93.969109	4,698,455.45	-358,216.05	0.18
		Base		101.133430	5,056,671.50	93.969109	4,698,455.45	-358,216.05	0.18
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
		Local	25,000,000.000	99.951158	24,987,789.57	98.240352	24,560,088.00	-427,701.57	0.95
		Base		99.951158	24,987,789.57	98.240352	24,560,088.00	-427,701.57	0.95
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4					5.400000	31 Jan 2028		
		Local	7,500,000.000	100.000000	7,500,000.00	97.556510	7,316,738.25	-183,261.75	0.28
		Base		100.000000	7,500,000.00	97.556510	7,316,738.25	-183,261.75	0.28
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
		Local	15,000,000.000	99.988563	14,998,284.49	98.611956	14,791,793.40	-206,491.09	0.57
		Base		99.988563	14,998,284.49	98.611956	14,791,793.40	-206,491.09	0.57
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
		Local	3,000,000.000	99.971429	2,999,142.86	95.512148	2,865,364.44	-133,778.42	0.11
		Base		99.971429	2,999,142.86	95.512148	2,865,364.44	-133,778.42	0.11
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	10,000,000.000	99.944111	9,994,411.10	85.122542	8,512,254.20	-1,482,156.90	0.33
		Base		99.944111	9,994,411.10	85.122542	8,512,254.20	-1,482,156.90	0.33
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	98.489187	29,546,756.10	-453,243.90	1.14
		Base		100.000000	30,000,000.00	98.489187	29,546,756.10	-453,243.90	1.14
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	5,000,000.000	115.124119	5,756,205.94	95.604471	4,780,223.55	-975,982.39	0.18
		Base		115.124119	5,756,205.94	95.604471	4,780,223.55	-975,982.39	0.18
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	94.791795	4,739,589.75	-260,410.25	0.18
		Base		100.000000	5,000,000.00	94.791795	4,739,589.75	-260,410.25	0.18

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Base Currency: 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	91.032803	9,070,122.52	90.667790	9,033,754.19	-36,368.33	0.35
Original Face:		Base	10,000,000.000	91.032803	9,070,122.52	90.667790	9,033,754.19	-36,368.33	0.35
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A					5.250000	25 Jan 2063		
		Local	8,030,123.640	95.200338	7,644,704.82	95.199220	7,644,615.07	-89.75	0.30
Original Face:		Base	8,035,647.000	95.200338	7,644,704.82	95.199220	7,644,615.07	-89.75	0.30
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	10,950,442.960	95.565478	10,464,843.14	85.249720	9,335,221.96	-1,129,621.18	0.36
Original Face:		Base	15,000,000.000	95.565478	10,464,843.14	85.249720	9,335,221.96	-1,129,621.18	0.36
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	8,583,513.210	98.138888	8,423,764.42	87.112610	7,477,322.39	-946,442.03	0.29
Original Face:		Base	10,000,000.000	98.138888	8,423,764.42	87.112610	7,477,322.39	-946,442.03	0.29
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
		Local	4,613,713.210	95.358267	4,399,556.96	87.041110	4,015,827.19	-383,729.77	0.16
Original Face:		Base	5,000,000.000	95.358267	4,399,556.96	87.041110	4,015,827.19	-383,729.77	0.16
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.590000	10 Nov 2047		
		Local	3,300,000.000	102.011512	3,366,379.90	96.498080	3,184,436.64	-181,943.26	0.12
Original Face:		Base	3,300,000.000	102.011512	3,366,379.90	96.498080	3,184,436.64	-181,943.26	0.12
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	0.38
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.38
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25					3.250000	09 Apr 2050		
		Local	3,000,000.000	99.639454	2,989,183.63	76.324678	2,289,740.34	-699,443.29	0.09
		Base		99.639454	2,989,183.63	76.324678	2,289,740.34	-699,443.29	0.09
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	15,000,000.000	99.993448	14,999,017.18	98.496978	14,774,546.70	-224,470.48	0.57
		Base		99.993448	14,999,017.18	98.496978	14,774,546.70	-224,470.48	0.57
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	20,000,000.000	100.055498	20,011,099.53	98.009177	19,601,835.40	-409,264.13	0.76
		Base		100.055498	20,011,099.53	98.009177	19,601,835.40	-409,264.13	0.76

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	94.161160	9,416,116.00	-583,884.00	0.36
		Base		100.000000	10,000,000.00	94.161160	9,416,116.00	-583,884.00	0.36
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	10,000,000.000	106.009352	10,600,935.17	91.520803	9,152,080.30	-1,448,854.87	0.35
		Base		106.009352	10,600,935.17	91.520803	9,152,080.30	-1,448,854.87	0.35
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6					5.348000	14 May 2029		
		Local	10,000,000.000	101.451921	10,145,192.10	100.150000	10,015,000.00	-130,192.10	0.39
Original Face:		Base	10,000,000.000	101.451921	10,145,192.10	100.150000	10,015,000.00	-130,192.10	0.39
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR					5.081190	06 Oct 2028		
		Local	15,000,000.000	100.000000	15,000,000.00	95.818733	14,372,809.95	-627,190.05	0.56
		Base		100.000000	15,000,000.00	95.818733	14,372,809.95	-627,190.05	0.56
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	99.151407	9,915,140.70	-84,859.30	0.38
		Base		100.000000	10,000,000.00	99.151407	9,915,140.70	-84,859.30	0.38
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183000	10 Feb 2048		
		Local	5,000,000.000	102.262362	5,113,118.11	95.402170	4,770,108.50	-343,009.61	0.18
Original Face:		Base	5,000,000.000	102.262362	5,113,118.11	95.402170	4,770,108.50	-343,009.61	0.18
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.808533	9,980,853.27	104.379768	10,437,976.80	457,123.53	0.40
		Base		99.808533	9,980,853.27	104.379768	10,437,976.80	457,123.53	0.40
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5					5.000000	02 Feb 2026		
		Local	6,000,000.000	99.832990	5,989,979.41	99.074620	5,944,477.20	-45,502.21	0.23
		Base		99.832990	5,989,979.41	99.074620	5,944,477.20	-45,502.21	0.23
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6					2.600000	07 Mar 2024		
		Local	8,393,000.000	100.551234	8,439,265.09	97.485837	8,181,986.30	-257,278.79	0.32
		Base		100.551234	8,439,265.09	97.485837	8,181,986.30	-257,278.79	0.32
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45					1.450000	15 Apr 2026		
		Local	5,000,000.000	99.972656	4,998,632.78	88.672348	4,433,617.40	-565,015.38	0.17
		Base		99.972656	4,998,632.78	88.672348	4,433,617.40	-565,015.38	0.17

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26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45					2.450000	01 Jun 2030		
		Local	13,000,000.000	99.769684	12,970,058.86	82.062579	10,668,135.27	-2,301,923.59	0.41
		Base		99.769684	12,970,058.86	82.062579	10,668,135.27	-2,301,923.59	0.41
291011BP8	EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875					0.875000	15 Oct 2026		
		Local	5,000,000.000	87.634072	4,381,703.59	86.452950	4,322,647.50	-59,056.09	0.17
		Base		87.634072	4,381,703.59	86.452950	4,322,647.50	-59,056.09	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	91.776148	4,588,807.40	-411,192.60	0.18
		Base		100.000000	5,000,000.00	91.776148	4,588,807.40	-411,192.60	0.18
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.500000	01 Dec 2032		
		Local	27,025.900	100.110746	27,055.83	102.407280	27,676.49	620.66	0.00
Original Face:		Base	5,000,000.000	100.110746	27,055.83	102.407280	27,676.49	620.66	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	1,221,887.000	91.441451	1,117,311.20	89.594658	1,094,745.48	-22,565.72	0.04
Original Face:		Base	10,000,000.000	91.441451	1,117,311.20	89.594658	1,094,745.48	-22,565.72	0.04
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.500000	01 Feb 2026		
		Local	161,009.660	101.060284	162,716.82	99.207355	159,733.42	-2,983.40	0.01
Original Face:		Base	5,085,000.000	101.060284	162,716.82	99.207355	159,733.42	-2,983.40	0.01
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	814,127.850	102.225743	832,248.24	98.336646	800,586.02	-31,662.22	0.03
Original Face:		Base	5,000,000.000	102.225743	832,248.24	98.336646	800,586.02	-31,662.22	0.03
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.500000	01 Oct 2047		
		Local	802,465.400	106.229850	852,457.79	98.172250	787,798.34	-64,659.45	0.03
Original Face:		Base	5,000,000.000	106.229850	852,457.79	98.172250	787,798.34	-64,659.45	0.03
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.000000	01 Apr 2033		
		Local	1,413,936.860	102.394201	1,447,789.35	92.610647	1,309,456.07	-138,333.28	0.05
Original Face:		Base	7,000,000.000	102.394201	1,447,789.35	92.610647	1,309,456.07	-138,333.28	0.05
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
		Local	957,998.460	100.718323	964,879.98	91.357809	875,206.40	-89,673.58	0.03
Original Face:		Base	3,550,000.000	100.718323	964,879.98	91.357809	875,206.40	-89,673.58	0.03

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3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
	968,906.800	Local	102.549823	993,612.21	94.699514	917,550.03	-76,062.18	0.04
Original Face:	5,000,000.000	Base	102.549823	993,612.21	94.699514	917,550.03	-76,062.18	0.04
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	570,894.600	Local	103.700874	592,022.69	102.546968	585,435.10	-6,587.59	0.02
Original Face:	10,300,000.000	Base	103.700874	592,022.69	102.546968	585,435.10	-6,587.59	0.02
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
	316,397.640	Local	99.726054	315,530.88	100.837120	319,046.27	3,515.39	0.01
Original Face:	14,598,876.000	Base	99.726054	315,530.88	100.837120	319,046.27	3,515.39	0.01
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
	318,351.340	Local	99.718927	317,456.54	100.597878	320,254.69	2,798.15	0.01
Original Face:	11,774,977.000	Base	99.718927	317,456.54	100.597878	320,254.69	2,798.15	0.01
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	144,851.940	Local	99.675400	144,381.75	99.998009	144,849.06	467.31	0.01
Original Face:	3,598,890.000	Base	99.675400	144,381.75	99.998009	144,849.06	467.31	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	74,820.340	Local	99.739803	74,625.66	100.117937	74,908.58	282.92	0.00
Original Face:	6,241,535.000	Base	99.739803	74,625.66	100.117937	74,908.58	282.92	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	94,957.250	Local	100.167307	95,116.12	100.609867	95,536.36	420.24	0.00
Original Face:	5,000,000.000	Base	100.167307	95,116.12	100.609867	95,536.36	420.24	0.00
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	171,792.100	Local	100.638493	172,888.98	101.543028	174,442.90	1,553.92	0.01
Original Face:	5,000,000.000	Base	100.638493	172,888.98	101.543028	174,442.90	1,553.92	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	124,135.600	Local	100.434315	124,674.74	101.328397	125,784.61	1,109.87	0.00
Original Face:	5,000,000.000	Base	100.434315	124,674.74	101.328397	125,784.61	1,109.87	0.00
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				4.246000	01 Jan 2037		
	377,439.600	Local	102.819818	388,082.71	101.700649	383,858.52	-4,224.19	0.01
Original Face:	6,000,000.000	Base	102.819818	388,082.71	101.700649	383,858.52	-4,224.19	0.01

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31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					4.008000	01 Oct 2036		
		Local	341,148.650	102.768183	350,592.27	100.913215	344,264.07	-6,328.20	0.01
Original Face:		Base	5,000,000.000	102.768183	350,592.27	100.913215	344,264.07	-6,328.20	0.01
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	1,177,895.710	99.950151	1,177,308.54	93.925190	1,106,340.78	-70,967.76	0.04
Original Face:		Base	8,208,821.000	99.950151	1,177,308.54	93.925190	1,106,340.78	-70,967.76	0.04
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9					0.900000	26 Feb 2027		
		Local	13,860,000.000	88.664654	12,288,921.06	86.348699	11,967,929.68	-320,991.38	0.46
		Base		88.664654	12,288,921.06	86.348699	11,967,929.68	-320,991.38	0.46
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75					0.750000	24 Feb 2026		
		Local	10,000,000.000	96.041387	9,604,138.73	88.753291	8,875,329.10	-728,809.63	0.34
		Base		96.041387	9,604,138.73	88.753291	8,875,329.10	-728,809.63	0.34
3130ALRG1	FEDERAL HOME LOAN BANK UNSECURED 03/23 0.125					0.125000	17 Mar 2023		
		Local	20,000,000.000	99.997586	19,999,517.14	99.760446	19,952,089.20	-47,427.94	0.77
		Base		99.997586	19,999,517.14	99.760446	19,952,089.20	-47,427.94	0.77
3130AMR53	FEDERAL HOME LOAN BANK BONDS 12/24 0.62					0.620000	09 Dec 2024		
		Local	10,000,000.000	97.225569	9,722,556.85	92.416731	9,241,673.10	-480,883.75	0.36
		Base		97.225569	9,722,556.85	92.416731	9,241,673.10	-480,883.75	0.36
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	94.616122	4,730,806.10	-269,193.90	0.18
		Base		100.000000	5,000,000.00	94.616122	4,730,806.10	-269,193.90	0.18
3130AUXL3	FEDERAL HOME LOAN BANK BONDS 02/28 6					6.000000	24 Feb 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	100.004186	10,000,418.60	418.60	0.39
		Base		100.000000	10,000,000.00	100.004186	10,000,418.60	418.60	0.39
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.500000	01 Dec 2033		
		Local	1,055,749.500	102.899904	1,086,365.22	94.897618	1,001,881.13	-84,484.09	0.04
Original Face:		Base	5,000,000.000	102.899904	1,086,365.22	94.897618	1,001,881.13	-84,484.09	0.04
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	1,107,193.070	108.909667	1,205,840.29	98.483379	1,090,401.15	-115,439.14	0.04
Original Face:		Base	7,231,153.000	108.909667	1,205,840.29	98.483379	1,090,401.15	-115,439.14	0.04

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3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
	1,713,052.860	Local	99.893301	1,711,225.05	90.067169	1,542,898.21	-168,326.84	0.06
Original Face:	8,000,000.000	Base	99.893301	1,711,225.05	90.067169	1,542,898.21	-168,326.84	0.06
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
	933,369.660	Local	102.617718	957,802.65	98.603893	920,338.82	-37,463.83	0.04
Original Face:	6,000,000.000	Base	102.617718	957,802.65	98.603893	920,338.82	-37,463.83	0.04
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
	1,519,618.300	Local	100.380675	1,525,403.11	91.355162	1,388,249.76	-137,153.35	0.05
Original Face:	5,000,000.000	Base	100.380675	1,525,403.11	91.355162	1,388,249.76	-137,153.35	0.05
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025		
	5,000,000.000	Local	104.208902	5,210,445.12	100.878251	5,043,912.55	-166,532.57	0.20
		Base	104.208902	5,210,445.12	100.878251	5,043,912.55	-166,532.57	0.20
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024		
	5,000,000.000	Local	102.720939	5,136,046.95	100.189089	5,009,454.45	-126,592.50	0.19
		Base	102.720939	5,136,046.95	100.189089	5,009,454.45	-126,592.50	0.19
3133BS3B6	FED HM LN PC POOL QF5294 FR 01/53 FIXED 6.5				6.500000	01 Jan 2053		
	10,177,974.930	Local	103.430723	10,527,153.07	102.780445	10,460,967.93	-66,185.14	0.40
Original Face:	10,193,893.000	Base	103.430723	10,527,153.07	102.780445	10,460,967.93	-66,185.14	0.40
3133BUNK9	FED HM LN PC POOL QF6694 FR 01/53 FIXED 7				7.000000	01 Jan 2053		
	19,701,238.700	Local	104.016043	20,492,448.87	103.397287	20,370,546.32	-121,902.55	0.79
Original Face:	19,717,301.000	Base	104.016043	20,492,448.87	103.397287	20,370,546.32	-121,902.55	0.79
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034		
	4,240,000.000	Local	113.774897	4,824,055.63	85.432680	3,622,345.63	-1,201,710.00	0.14
		Base	113.774897	4,824,055.63	85.432680	3,622,345.63	-1,201,710.00	0.14
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45				1.450000	11 Jun 2030		
	4,000,000.000	Local	87.229970	3,489,198.78	79.589089	3,183,563.56	-305,635.22	0.12
		Base	87.229970	3,489,198.78	79.589089	3,183,563.56	-305,635.22	0.12
3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68				1.680000	29 Apr 2030		
	3,500,000.000	Local	89.012599	3,115,440.97	81.212733	2,842,445.66	-272,995.31	0.11
		Base	89.012599	3,115,440.97	81.212733	2,842,445.66	-272,995.31	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EM6A5	FEDERAL FARM CREDIT BANK BONDS 09/30 1.57				1.570000	23 Sep 2030		
	3,771,000.000	Local	86.472297	3,260,870.31	80.015456	3,017,382.85	-243,487.46	0.12
		Base	86.472297	3,260,870.31	80.015456	3,017,382.85	-243,487.46	0.12
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74				1.740000	03 Jun 2030		
	3,135,000.000	Local	88.142606	2,763,270.70	81.334992	2,549,852.00	-213,418.70	0.10
		Base	88.142606	2,763,270.70	81.334992	2,549,852.00	-213,418.70	0.10
3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94				1.940000	30 Jun 2031		
	9,000,000.000	Local	88.521755	7,966,957.92	80.650183	7,258,516.47	-708,441.45	0.28
		Base	88.521755	7,966,957.92	80.650183	7,258,516.47	-708,441.45	0.28
3133EMYX4	FEDERAL FARM CREDIT BANK BONDS 05/23 0.125				0.125000	10 May 2023		
	7,000,000.000	Local	99.987726	6,999,140.82	99.118264	6,938,278.48	-60,862.34	0.27
		Base	99.987726	6,999,140.82	99.118264	6,938,278.48	-60,862.34	0.27
3133ENCN8	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR				4.575000	30 Nov 2023		
	10,000,000.000	Local	99.992416	9,999,241.60	100.006364	10,000,636.40	1,394.80	0.39
		Base	99.992416	9,999,241.60	100.006364	10,000,636.40	1,394.80	0.39
3133ENDJ6	FEDERAL FARM CREDIT BANK BONDS 11/24 VAR				4.630000	08 Nov 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.815266	9,981,526.60	-18,473.40	0.39
		Base	100.000000	10,000,000.00	99.815266	9,981,526.60	-18,473.40	0.39
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12				2.120000	12 Jan 2032		
	5,729,000.000	Local	88.850377	5,090,238.10	81.338627	4,659,889.94	-430,348.16	0.18
		Base	88.850377	5,090,238.10	81.338627	4,659,889.94	-430,348.16	0.18
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1				2.100000	13 Jan 2031		
	7,100,000.000	Local	90.921379	6,455,417.93	82.413575	5,851,363.83	-604,054.10	0.23
		Base	90.921379	6,455,417.93	82.413575	5,851,363.83	-604,054.10	0.23
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
	5,000,000.000	Local	128.833258	6,441,662.92	115.729724	5,786,486.20	-655,176.72	0.22
		Base	128.833258	6,441,662.92	115.729724	5,786,486.20	-655,176.72	0.22
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	5,000,000.000	Local	99.806943	4,990,347.17	89.644725	4,482,236.25	-508,110.92	0.17
		Base	99.806943	4,990,347.17	89.644725	4,482,236.25	-508,110.92	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
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.611283	25 Mar 2052		
		Local	278,694.690	108.057466	301,150.42	103.197190	287,605.09	-13,545.33	0.01
	Original Face:	Base	4,261,779.000	108.057466	301,150.42	103.197190	287,605.09	-13,545.33	0.01
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	504,724.100	102.896925	519,345.58	96.346530	486,284.16	-33,061.42	0.02
	Original Face:	Base	5,000,000.000	102.896925	519,345.58	96.346530	486,284.16	-33,061.42	0.02
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	3,537,143.100	98.525597	3,484,991.36	90.746660	3,209,839.22	-275,152.14	0.12
	Original Face:	Base	30,000,000.000	98.525597	3,484,991.36	90.746660	3,209,839.22	-275,152.14	0.12
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	583,137.800	101.016324	589,064.37	94.220840	549,437.33	-39,627.04	0.02
	Original Face:	Base	5,000,000.000	101.016324	589,064.37	94.220840	549,437.33	-39,627.04	0.02
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	998,434.080	99.935155	997,786.65	91.453640	913,104.31	-84,682.34	0.04
	Original Face:	Base	6,000,000.000	99.935155	997,786.65	91.453640	913,104.31	-84,682.34	0.04
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	852,544.750	99.401636	847,443.43	93.161580	794,244.16	-53,199.27	0.03
	Original Face:	Base	5,000,000.000	99.401636	847,443.43	93.161580	794,244.16	-53,199.27	0.03
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	572,840.880	100.721347	576,973.05	91.232800	522,618.77	-54,354.28	0.02
	Original Face:	Base	6,000,000.000	100.721347	576,973.05	91.232800	522,618.77	-54,354.28	0.02
3136AGDC3	FANNIE MAE FNR 2013 97 JF					4.967000	25 Apr 2038		
		Local	851,167.100	99.882752	850,169.12	98.760920	840,620.46	-9,548.66	0.03
	Original Face:	Base	5,000,000.000	99.882752	850,169.12	98.760920	840,620.46	-9,548.66	0.03
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	285,669.500	105.093932	300,221.31	96.982740	277,050.11	-23,171.20	0.01
	Original Face:	Base	5,000,000.000	105.093932	300,221.31	96.982740	277,050.11	-23,171.20	0.01
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.500000	25 Feb 2027		
		Local	278,570.830	101.607527	283,048.93	99.361000	276,790.76	-6,258.17	0.01
	Original Face:	Base	1,750,000.000	101.607527	283,048.93	99.361000	276,790.76	-6,258.17	0.01

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3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.700000	25 Mar 2043		
		Local	1,831,664.270	94.996209	1,740,011.62	97.488740	1,785,666.42	45,654.80	0.07
Original Face:		Base	3,651,802.000	94.996209	1,740,011.62	97.488740	1,785,666.42	45,654.80	0.07
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
		Local	289,932.620	101.267398	293,607.22	98.003840	284,145.10	-9,462.12	0.01
Original Face:		Base	8,500,000.000	101.267398	293,607.22	98.003840	284,145.10	-9,462.12	0.01
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
		Local	112,037.000	102.329025	114,646.37	97.687490	109,446.13	-5,200.24	0.00
Original Face:		Base	5,000,000.000	102.329025	114,646.37	97.687490	109,446.13	-5,200.24	0.00
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	457,038.450	101.794597	465,240.45	96.346700	440,341.46	-24,898.99	0.02
Original Face:		Base	5,000,000.000	101.794597	465,240.45	96.346700	440,341.46	-24,898.99	0.02
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	435,743.400	101.441520	442,024.73	96.697040	421,350.97	-20,673.76	0.02
Original Face:		Base	5,000,000.000	101.441520	442,024.73	96.697040	421,350.97	-20,673.76	0.02
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	619,271.040	101.683588	629,697.01	96.354820	596,697.50	-32,999.51	0.02
Original Face:		Base	6,000,000.000	101.683588	629,697.01	96.354820	596,697.50	-32,999.51	0.02
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	1,059,410.460	86.810869	919,683.43	100.000000	1,059,410.46	139,727.03	0.04
Original Face:		Base	6,000,000.000	86.810869	919,683.43	100.000000	1,059,410.46	139,727.03	0.04
3136AKQM8	FANNIEMAE ACES FNA 2014 M8 A2					3.056000	25 Jun 2024		
		Local	4,796,186.040	97.792387	4,690,304.81	97.004050	4,652,494.70	-37,810.11	0.18
Original Face:		Base	12,500,000.000	97.792387	4,690,304.81	97.004050	4,652,494.70	-37,810.11	0.18
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	10,692,273.000	101.720322	10,876,214.55	94.716080	10,127,301.85	-748,912.70	0.39
Original Face:		Base	10,692,273.000	101.720322	10,876,214.55	94.716080	10,127,301.85	-748,912.70	0.39
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.000000	25 Oct 2043		
		Local	41,275.650	101.830983	42,031.40	99.152950	40,926.02	-1,105.38	0.00
Original Face:		Base	15,000,000.000	101.830983	42,031.40	99.152950	40,926.02	-1,105.38	0.00

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.500000	25 Sep 2041		
		Local	207,643.920	104.225320	216,417.54	99.223180	206,030.90	-10,386.64	0.01
Original Face:		Base	11,000,000.000	104.225320	216,417.54	99.223180	206,030.90	-10,386.64	0.01
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
		Local	1,158,269.420	106.665675	1,235,475.89	92.148320	1,067,325.81	-168,150.08	0.04
Original Face:		Base	4,600,000.000	106.665675	1,235,475.89	92.148320	1,067,325.81	-168,150.08	0.04
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
		Local	2,984,978.500	102.119918	3,048,257.59	97.030170	2,896,329.71	-151,927.88	0.11
Original Face:		Base	6,976,000.000	102.119918	3,048,257.59	97.030170	2,896,329.71	-151,927.88	0.11
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	1,285,622.580	100.831595	1,296,313.75	93.669850	1,204,240.74	-92,073.01	0.05
Original Face:		Base	6,000,000.000	100.831595	1,296,313.75	93.669850	1,204,240.74	-92,073.01	0.05
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	1,285,300.080	101.173340	1,300,381.02	87.839200	1,128,997.31	-171,383.71	0.04
Original Face:		Base	6,000,000.000	101.173340	1,300,381.02	87.839200	1,128,997.31	-171,383.71	0.04
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	2,142,166.800	99.162743	2,124,231.36	87.839200	1,881,662.18	-242,569.18	0.07
Original Face:		Base	10,000,000.000	99.162743	2,124,231.36	87.839200	1,881,662.18	-242,569.18	0.07
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	1,071,083.400	99.877770	1,069,774.21	87.839200	940,831.09	-128,943.12	0.04
Original Face:		Base	5,000,000.000	99.877770	1,069,774.21	87.839200	940,831.09	-128,943.12	0.04
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	4,041,756.600	103.939290	4,200,973.13	86.909180	3,512,657.52	-688,315.61	0.14
Original Face:		Base	5,000,000.000	103.939290	4,200,973.13	86.909180	3,512,657.52	-688,315.61	0.14
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	5,657,775.970	104.228203	5,896,998.21	86.878100	4,915,368.26	-981,629.95	0.19
Original Face:		Base	7,000,000.000	104.228203	5,896,998.21	86.878100	4,915,368.26	-981,629.95	0.19
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
		Local	3,012,023.700	100.407511	3,024,298.04	76.285150	2,297,726.80	-726,571.24	0.09
Original Face:		Base	5,000,000.000	100.407511	3,024,298.04	76.285150	2,297,726.80	-726,571.24	0.09

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3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
		Local	4,749,361.720	100.638903	4,779,705.55	92.166010	4,377,297.20	-402,408.35	0.17
Original Face:		Base	5,173,000.000	100.638903	4,779,705.55	92.166010	4,377,297.20	-402,408.35	0.17
3136BMS41	FANNIE MAE FNR 2022 36 VA					4.500000	25 Jul 2033		
		Local	5,749,986.290	102.316902	5,883,207.84	97.101110	5,583,300.51	-299,907.33	0.22
Original Face:		Base	6,075,000.000	102.316902	5,883,207.84	97.101110	5,583,300.51	-299,907.33	0.22
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	109,253.800	99.899875	109,144.41	100.718799	110,039.12	894.71	0.00
Original Face:		Base	6,625,000.000	99.899875	109,144.41	100.718799	110,039.12	894.71	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	117,222.480	99.952296	117,166.56	102.242765	119,851.50	2,684.94	0.00
Original Face:		Base	6,000,000.000	99.952296	117,166.56	102.242765	119,851.50	2,684.94	0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	237,089.240	103.446943	245,261.57	97.245520	230,558.66	-14,702.91	0.01
Original Face:		Base	7,703,000.000	103.446943	245,261.57	97.245520	230,558.66	-14,702.91	0.01
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	477,131.600	102.599738	489,535.77	95.747410	456,841.15	-32,694.62	0.02
Original Face:		Base	10,000,000.000	102.599738	489,535.77	95.747410	456,841.15	-32,694.62	0.02
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	716,854.970	102.173455	732,435.49	89.139520	639,001.08	-93,434.41	0.02
Original Face:		Base	13,000,000.000	102.173455	732,435.49	89.139520	639,001.08	-93,434.41	0.02
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	150,805.020	100.393283	151,398.11	95.894120	144,613.15	-6,784.96	0.01
Original Face:		Base	3,000,000.000	100.393283	151,398.11	95.894120	144,613.15	-6,784.96	0.01
3137AMF85	FREDDIE MAC FHR 4023 EA					3.500000	15 Aug 2041		
		Local	287,910.620	102.616003	295,442.37	97.236650	279,954.64	-15,487.73	0.01
Original Face:		Base	12,500,000.000	102.616003	295,442.37	97.236650	279,954.64	-15,487.73	0.01
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	513,064.600	105.584743	541,717.94	96.314760	494,156.94	-47,561.00	0.02
Original Face:		Base	5,000,000.000	105.584743	541,717.94	96.314760	494,156.94	-47,561.00	0.02

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3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
		Local	1,949,112.720	101.532908	1,978,990.83	97.636910	1,903,053.43	-75,937.40	0.07
Original Face:		Base	8,000,000.000	101.532908	1,978,990.83	97.636910	1,903,053.43	-75,937.40	0.07
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	677,487.850	101.893491	690,316.02	90.799380	615,154.77	-75,161.25	0.02
Original Face:		Base	5,000,000.000	101.893491	690,316.02	90.799380	615,154.77	-75,161.25	0.02
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
		Local	206,113.250	103.239210	212,789.69	97.482730	200,924.82	-11,864.87	0.01
Original Face:		Base	5,000,000.000	103.239210	212,789.69	97.482730	200,924.82	-11,864.87	0.01
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	830,772.550	100.588291	835,659.91	93.143160	773,807.81	-61,852.10	0.03
Original Face:		Base	5,000,000.000	100.588291	835,659.91	93.143160	773,807.81	-61,852.10	0.03
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	912,713.550	102.716833	937,510.45	93.968170	857,660.22	-79,850.23	0.03
Original Face:		Base	5,000,000.000	102.716833	937,510.45	93.968170	857,660.22	-79,850.23	0.03
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.000000	15 Oct 2029		
		Local	4,584,386.990	100.374752	4,601,567.09	98.777950	4,528,363.49	-73,203.60	0.18
Original Face:		Base	6,280,000.000	100.374752	4,601,567.09	98.777950	4,528,363.49	-73,203.60	0.18
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	785,406.000	103.950489	816,433.38	96.208550	755,627.72	-60,805.66	0.03
Original Face:		Base	5,000,000.000	103.950489	816,433.38	96.208550	755,627.72	-60,805.66	0.03
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.500000	15 Apr 2031		
		Local	48,174.840	100.643552	48,484.87	98.303400	47,357.51	-1,127.36	0.00
Original Face:		Base	1,000,000.000	100.643552	48,484.87	98.303400	47,357.51	-1,127.36	0.00
3137B56H1	FREDDIE MAC FHR 4257 A					2.500000	15 Oct 2027		
		Local	100,170.850	100.705365	100,877.42	99.175800	99,345.24	-1,532.18	0.00
Original Face:		Base	5,000,000.000	100.705365	100,877.42	99.175800	99,345.24	-1,532.18	0.00
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	2,023,208.800	102.248296	2,068,696.52	93.378540	1,889,242.84	-179,453.68	0.07
Original Face:		Base	10,000,000.000	102.248296	2,068,696.52	93.378540	1,889,242.84	-179,453.68	0.07

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3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031		
	431,950.850	Local	101.268559	437,430.40	97.552340	421,378.16	-16,052.24	0.02
Original Face:	5,000,000.000	Base	101.268559	437,430.40	97.552340	421,378.16	-16,052.24	0.02
3137B7MZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K036 A2				3.527000	25 Oct 2023		
	9,971,978.200	Local	99.449502	9,917,082.61	98.904640	9,862,749.14	-54,333.47	0.38
Original Face:	10,000,000.000	Base	99.449502	9,917,082.61	98.904640	9,862,749.14	-54,333.47	0.38
3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039		
	1,784,977.000	Local	99.061339	1,768,222.11	90.178150	1,609,659.24	-158,562.87	0.06
Original Face:	1,784,977.000	Base	99.061339	1,768,222.11	90.178150	1,609,659.24	-158,562.87	0.06
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025		
	1,384,869.720	Local	100.848829	1,396,624.89	96.911530	1,342,098.43	-54,526.46	0.05
Original Face:	5,183,921.000	Base	100.848829	1,396,624.89	96.911530	1,342,098.43	-54,526.46	0.05
3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029		
	420,189.950	Local	100.794186	423,527.04	95.776930	402,445.03	-21,082.01	0.02
Original Face:	5,000,000.000	Base	100.794186	423,527.04	95.776930	402,445.03	-21,082.01	0.02
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
	1,293,178.320	Local	102.207702	1,321,727.85	97.241750	1,257,509.23	-64,218.62	0.05
Original Face:	3,000,000.000	Base	102.207702	1,321,727.85	97.241750	1,257,509.23	-64,218.62	0.05
3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033		
	61,069.150	Local	102.395105	62,531.82	99.493540	60,759.86	-1,771.96	0.00
Original Face:	5,000,000.000	Base	102.395105	62,531.82	99.493540	60,759.86	-1,771.96	0.00
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026		
	913,647.820	Local	101.717933	929,343.68	96.531310	881,956.21	-47,387.47	0.03
Original Face:	2,579,263.000	Base	101.717933	929,343.68	96.531310	881,956.21	-47,387.47	0.03
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033		
	102,692.750	Local	101.817840	104,559.54	99.159990	101,830.12	-2,729.42	0.00
Original Face:	5,000,000.000	Base	101.817840	104,559.54	99.159990	101,830.12	-2,729.42	0.00
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
	276,122.100	Local	102.524394	283,092.51	97.646890	269,624.64	-13,467.87	0.01
Original Face:	5,000,000.000	Base	102.524394	283,092.51	97.646890	269,624.64	-13,467.87	0.01

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3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375				0.375000	23 Sep 2025		
	10,000,000.000	Local	99.845374	9,984,537.44	89.861394	8,986,139.40	-998,398.04	0.35
		Base	99.845374	9,984,537.44	89.861394	8,986,139.40	-998,398.04	0.35
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029		
	246,756.700	Local	102.476999	252,868.86	99.209260	244,805.50	-8,063.36	0.01
Original Face:	5,000,000.000	Base	102.476999	252,868.86	99.209260	244,805.50	-8,063.36	0.01
3137FBBW5	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1				2.952000	25 Feb 2027		
	2,513,459.400	Local	96.318126	2,420,916.98	96.231120	2,418,730.13	-2,186.85	0.09
Original Face:	3,867,000.000	Base	96.318126	2,420,916.98	96.231120	2,418,730.13	-2,186.85	0.09
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
	2,038,008.900	Local	100.567381	2,049,572.17	89.447520	1,822,948.42	-226,623.75	0.07
Original Face:	5,000,000.000	Base	100.567381	2,049,572.17	89.447520	1,822,948.42	-226,623.75	0.07
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
	3,913,447.500	Local	99.548739	3,895,787.63	93.809150	3,671,171.84	-224,615.79	0.14
Original Face:	6,000,000.000	Base	99.548739	3,895,787.63	93.809150	3,671,171.84	-224,615.79	0.14
3137FDFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
	1,671,549.000	Local	111.586801	1,865,228.06	103.940240	1,737,412.04	-127,816.02	0.07
Original Face:	10,000,000.000	Base	111.586801	1,865,228.06	103.940240	1,737,412.04	-127,816.02	0.07
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	4,904,533.890	Local	103.255047	5,064,178.76	98.189100	4,815,717.69	-248,461.07	0.19
Original Face:	11,739,000.000	Base	103.255047	5,064,178.76	98.189100	4,815,717.69	-248,461.07	0.19
3137FWR85	FREDDIE MAC FHR 5028 BD				2.000000	25 Oct 2040		
	2,068,163.600	Local	102.107871	2,111,757.82	92.918560	1,921,707.84	-190,049.98	0.07
Original Face:	5,000,000.000	Base	102.107871	2,111,757.82	92.918560	1,921,707.84	-190,049.98	0.07
3137H2B78	FREDDIE MAC FHR 5139 DH				2.000000	25 Feb 2051		
	9,114,590.100	Local	102.722819	9,362,763.88	84.190570	7,673,625.36	-1,689,138.52	0.30
Original Face:	10,000,000.000	Base	102.722819	9,362,763.88	84.190570	7,673,625.36	-1,689,138.52	0.30
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A				4.510530	25 Oct 2026		
	5,330,165.160	Local	99.559607	5,306,691.48	98.898970	5,271,478.44	-35,213.04	0.20
Original Face:	6,000,000.000	Base	99.559607	5,306,691.48	98.898970	5,271,478.44	-35,213.04	0.20

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3137H8QV6	FREDDIE MAC FHR 5250 MA					4.000000	25 May 2052		
		Local	9,710,343.900	97.384843	9,456,403.12	95.612450	9,284,297.71	-172,105.41	0.36
Original Face:		Base	10,000,000.000	97.384843	9,456,403.12	95.612450	9,284,297.71	-172,105.41	0.36
3137H94L0	FREDDIE MAC FHR 5268 CA					5.000000	25 Mar 2039		
		Local	8,775,919.540	100.153640	8,789,402.82	98.496270	8,643,953.41	-145,449.41	0.33
Original Face:		Base	10,963,000.000	100.153640	8,789,402.82	98.496270	8,643,953.41	-145,449.41	0.33
3137H9KJ7	FREDDIE MAC FHR 5282 MA					5.500000	25 Jun 2042		
		Local	9,717,537.500	100.147356	9,731,856.89	100.939040	9,808,789.06	76,932.17	0.38
Original Face:		Base	10,000,000.000	100.147356	9,731,856.89	100.939040	9,808,789.06	76,932.17	0.38
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
		Local	1,055,466.200	103.500478	1,092,412.56	96.079516	1,014,086.82	-78,325.74	0.04
Original Face:		Base	10,000,000.000	103.500478	1,092,412.56	96.079516	1,014,086.82	-78,325.74	0.04
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
		Local	417,099.970	101.244575	422,291.09	97.237688	405,578.37	-16,712.72	0.02
Original Face:		Base	7,000,000.000	101.244575	422,291.09	97.237688	405,578.37	-16,712.72	0.02
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					3.784000	01 Nov 2035		
		Local	314,947.750	102.647265	323,285.25	101.180587	318,665.98	-4,619.27	0.01
Original Face:		Base	5,000,000.000	102.647265	323,285.25	101.180587	318,665.98	-4,619.27	0.01
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
		Local	1,541,567.400	104.887332	1,616,908.92	99.232476	1,529,735.50	-87,173.42	0.06
Original Face:		Base	20,000,000.000	104.887332	1,616,908.92	99.232476	1,529,735.50	-87,173.42	0.06
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					3.648000	01 May 2036		
		Local	360,726.400	102.785180	370,773.28	101.474102	366,043.88	-4,729.40	0.01
Original Face:		Base	5,000,000.000	102.785180	370,773.28	101.474102	366,043.88	-4,729.40	0.01
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					3.802000	01 Oct 2037		
		Local	116,999.920	105.346243	123,255.02	100.158511	117,185.38	-6,069.64	0.00
Original Face:		Base	4,000,000.000	105.346243	123,255.02	100.158511	117,185.38	-6,069.64	0.00
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
		Local	779,313.680	103.231110	804,494.16	95.371521	743,243.31	-61,250.85	0.03
Original Face:		Base	8,000,000.000	103.231110	804,494.16	95.371521	743,243.31	-61,250.85	0.03

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3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					4.039000	01 Aug 2037		
		Local	70,166.700	105.550183	74,061.08	98.557045	69,154.23	-4,906.85	0.00
Original Face:		Base	5,000,000.000	105.550183	74,061.08	98.557045	69,154.23	-4,906.85	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE					2.692000	01 Apr 2023		
		Local	592,213.320	100.073587	592,649.11	99.540194	589,490.29	-3,158.82	0.02
Original Face:		Base	4,950,000.000	100.073587	592,649.11	99.540194	589,490.29	-3,158.82	0.02
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.000000	01 Mar 2028		
		Local	523,368.720	101.414234	530,770.38	95.519836	499,920.94	-30,849.44	0.02
Original Face:		Base	6,000,000.000	101.414234	530,770.38	95.519836	499,920.94	-30,849.44	0.02
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.500000	01 Apr 2026		
		Local	483,115.800	101.867664	492,138.78	97.736478	472,180.37	-19,958.41	0.02
Original Face:		Base	10,000,000.000	101.867664	492,138.78	97.736478	472,180.37	-19,958.41	0.02
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.500000	01 Dec 2034		
		Local	959,062.740	103.527831	992,896.85	95.589018	916,758.66	-76,138.19	0.04
Original Face:		Base	6,000,000.000	103.527831	992,896.85	95.589018	916,758.66	-76,138.19	0.04
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.500000	01 May 2045		
		Local	1,736,485.160	104.400026	1,812,890.96	93.322121	1,620,524.78	-192,366.18	0.06
Original Face:		Base	6,750,000.000	104.400026	1,812,890.96	93.322121	1,620,524.78	-192,366.18	0.06
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
		Local	976,450.230	102.442420	1,000,299.25	95.842453	935,853.85	-64,445.40	0.04
Original Face:		Base	7,000,000.000	102.442420	1,000,299.25	95.842453	935,853.85	-64,445.40	0.04
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15					2.150000	01 Sep 2023		
		Local	7,927,553.950	99.927738	7,921,825.32	98.090724	7,776,195.07	-145,630.25	0.30
Original Face:		Base	8,500,000.000	99.927738	7,921,825.32	98.090724	7,776,195.07	-145,630.25	0.30
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
		Local	5,617,000.000	99.862966	5,609,302.80	93.824778	5,270,137.78	-339,165.02	0.20
Original Face:		Base	5,617,000.000	99.862966	5,609,302.80	93.824778	5,270,137.78	-339,165.02	0.20
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
		Local	1,189,322.520	100.948173	1,200,599.36	90.725380	1,079,017.38	-121,581.98	0.04
Original Face:		Base	5,948,304.000	100.948173	1,200,599.36	90.725380	1,079,017.38	-121,581.98	0.04

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3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
	1,616,113.560	Local	101.810535	1,645,373.86	91.999481	1,486,816.09	-158,557.77	0.06
Original Face:	7,922,201.000	Base	101.810535	1,645,373.86	91.999481	1,486,816.09	-158,557.77	0.06
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
	1,085,103.780	Local	101.748002	1,104,071.42	95.585766	1,037,204.76	-66,866.66	0.04
Original Face:	6,000,000.000	Base	101.748002	1,104,071.42	95.585766	1,037,204.76	-66,866.66	0.04
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
	2,452,945.170	Local	103.517061	2,539,216.75	95.845200	2,351,030.20	-188,186.55	0.09
Original Face:	11,523,254.000	Base	103.517061	2,539,216.75	95.845200	2,351,030.20	-188,186.55	0.09
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2				7.000000	25 Mar 2044		
	2,756,322.990	Local	115.149100	3,173,881.11	99.993450	2,756,142.45	-417,738.66	0.11
Original Face:	41,000,000.000	Base	115.149100	3,173,881.11	99.993450	2,756,142.45	-417,738.66	0.11
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
	100,641.900	Local	101.192466	101,842.02	103.766790	104,432.87	2,590.85	0.00
Original Face:	5,000,000.000	Base	101.192466	101,842.02	103.766790	104,432.87	2,590.85	0.00
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.270999	25 Oct 2032		
	373,680.040	Local	106.759261	398,938.05	99.101470	370,322.41	-28,615.64	0.01
Original Face:	5,855,000.000	Base	106.759261	398,938.05	99.101470	370,322.41	-28,615.64	0.01
31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.029117	25 Sep 2039		
	235,840.100	Local	104.169825	245,674.22	101.493940	239,363.41	-6,310.81	0.01
Original Face:	5,000,000.000	Base	104.169825	245,674.22	101.493940	239,363.41	-6,310.81	0.01
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.582141	25 Aug 2039		
	755,744.900	Local	102.236024	772,643.54	100.183310	757,130.26	-15,513.28	0.03
Original Face:	10,000,000.000	Base	102.236024	772,643.54	100.183310	757,130.26	-15,513.28	0.03
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	2,024,220.270	Local	101.809824	2,060,855.09	97.241810	1,968,388.43	-92,466.66	0.08
Original Face:	8,609,641.000	Base	101.809824	2,060,855.09	97.241810	1,968,388.43	-92,466.66	0.08
31397SFE9	FANNIE MAE FNR 2011 26 EB				3.000000	25 Apr 2026		
	1,007,854.600	Local	99.780727	1,005,644.65	97.021300	977,833.64	-27,811.01	0.04
Original Face:	5,000,000.000	Base	99.780727	1,005,644.65	97.021300	977,833.64	-27,811.01	0.04

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31398NWN0	FANNIE MAE FNR 2010 111 WA					5.992449	25 Oct 2040		
		Local	532,605.300	106.993697	569,854.10	101.960720	543,048.20	-26,805.90	0.02
Original Face:		Base	5,000,000.000	106.993697	569,854.10	101.960720	543,048.20	-26,805.90	0.02
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	602,164.490	99.723720	600,500.83	100.720748	606,504.58	6,003.75	0.02
Original Face:		Base	11,959,998.000	99.723720	600,500.83	100.720748	606,504.58	6,003.75	0.02
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	101,887.200	99.504717	101,382.57	99.855302	101,739.77	357.20	0.00
Original Face:		Base	5,000,000.000	99.504717	101,382.57	99.855302	101,739.77	357.20	0.00
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	105,488.110	100.462640	105,976.14	102.293889	107,907.89	1,931.75	0.00
Original Face:		Base	6,500,000.000	100.462640	105,976.14	102.293889	107,907.89	1,931.75	0.00
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	197,268.720	100.110210	197,486.13	102.497938	202,196.37	4,710.24	0.01
Original Face:		Base	8,000,000.000	100.110210	197,486.13	102.497938	202,196.37	4,710.24	0.01
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	36,060.860	100.366103	36,192.88	99.875748	36,016.05	-176.83	0.00
Original Face:		Base	5,457,127.000	100.366103	36,192.88	99.875748	36,016.05	-176.83	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	231,778.700	100.413714	232,737.60	100.452347	232,827.14	89.54	0.01
Original Face:		Base	5,000,000.000	100.413714	232,737.60	100.452347	232,827.14	89.54	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	511,968.080	100.760836	515,863.32	101.110907	517,655.57	1,792.25	0.02
Original Face:		Base	10,547,657.000	100.760836	515,863.32	101.110907	517,655.57	1,792.25	0.02
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
		Local	260,239.530	100.424344	261,343.84	100.640533	261,906.45	562.61	0.01
Original Face:		Base	17,500,000.000	100.424344	261,343.84	100.640533	261,906.45	562.61	0.01
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
		Local	59,525.440	102.723105	61,146.38	100.528506	59,840.04	-1,306.34	0.00
Original Face:		Base	9,397,749.000	102.723105	61,146.38	100.528506	59,840.04	-1,306.34	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
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
	3,490,061.370	Local	104.824118	3,658,426.04	95.838416	3,344,819.53	-313,606.51	0.13
Original Face:	15,243,777.000	Base	104.824118	3,658,426.04	95.838416	3,344,819.53	-313,606.51	0.13
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	567,350.280	Local	100.515699	570,276.10	88.790245	503,751.70	-66,524.40	0.02
Original Face:	4,744,826.000	Base	100.515699	570,276.10	88.790245	503,751.70	-66,524.40	0.02
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	658,679.070	Local	100.538191	662,224.02	88.786067	584,815.24	-77,408.78	0.02
Original Face:	4,166,154.000	Base	100.538191	662,224.02	88.786067	584,815.24	-77,408.78	0.02
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	2,388,001.100	Local	102.278925	2,442,421.85	92.752729	2,214,936.19	-227,485.66	0.09
Original Face:	10,000,000.000	Base	102.278925	2,442,421.85	92.752729	2,214,936.19	-227,485.66	0.09
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	3,655,244.170	Local	107.342186	3,923,618.98	97.346111	3,558,238.05	-365,380.93	0.14
Original Face:	9,938,165.000	Base	107.342186	3,923,618.98	97.346111	3,558,238.05	-365,380.93	0.14
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	2,139,807.560	Local	107.337401	2,296,813.82	97.346143	2,083,020.13	-213,793.69	0.08
Original Face:	6,864,195.000	Base	107.337401	2,296,813.82	97.346143	2,083,020.13	-213,793.69	0.08
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	919,955.190	Local	104.839098	964,472.72	98.056924	902,079.76	-62,392.96	0.03
Original Face:	11,668,342.000	Base	104.839098	964,472.72	98.056924	902,079.76	-62,392.96	0.03
3140HRGN7	FNMA POOL BL0204 FN 11/23 FIXED 3.31				3.310000	01 Nov 2023		
	5,237,345.670	Local	100.026040	5,238,709.48	98.410786	5,154,113.04	-84,596.44	0.20
Original Face:	5,547,000.000	Base	100.026040	5,238,709.48	98.410786	5,154,113.04	-84,596.44	0.20
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	2,318,856.000	Local	99.870797	2,315,859.98	94.121573	2,182,543.74	-133,316.24	0.08
Original Face:	10,000,000.000	Base	99.870797	2,315,859.98	94.121573	2,182,543.74	-133,316.24	0.08
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
	11,103,984.980	Local	105.968516	11,766,728.10	86.549840	9,610,481.23	-2,156,246.87	0.37
Original Face:	12,784,918.000	Base	105.968516	11,766,728.10	86.549840	9,610,481.23	-2,156,246.87	0.37

& 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
3140N9NR3	FNMA POOL BX4899 FN 01/53 FIXED 6.5				6.500000	01 Jan 2053		
	11,577,555.670	Local	103.330361	11,963,130.08	102.780426	11,899,461.04	-63,669.04	0.46
Original Face:	11,591,129.000	Base	103.330361	11,963,130.08	102.780426	11,899,461.04	-63,669.04	0.46
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	1,268,114.820	Local	100.531900	1,274,859.92	93.437480	1,184,894.53	-89,965.39	0.05
Original Face:	6,000,000.000	Base	100.531900	1,274,859.92	93.437480	1,184,894.53	-89,965.39	0.05
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	432,110.590	Local	104.322903	450,790.31	102.711002	443,825.12	-6,965.19	0.02
Original Face:	9,100,000.000	Base	104.322903	450,790.31	102.711002	443,825.12	-6,965.19	0.02
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
	164,943.270	Local	100.577532	165,895.87	97.533882	160,875.57	-5,020.30	0.01
Original Face:	7,060,000.000	Base	100.577532	165,895.87	97.533882	160,875.57	-5,020.30	0.01
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
	195,348.060	Local	101.405752	198,094.17	97.529937	190,522.84	-7,571.33	0.01
Original Face:	6,000,000.000	Base	101.405752	198,094.17	97.529937	190,522.84	-7,571.33	0.01
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
	733,822.400	Local	103.612409	760,331.07	96.125599	705,391.18	-54,939.89	0.03
Original Face:	5,000,000.000	Base	103.612409	760,331.07	96.125599	705,391.18	-54,939.89	0.03
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
	1,795,998.610	Local	103.076549	1,851,253.38	90.489529	1,625,190.68	-226,062.70	0.06
Original Face:	7,000,000.000	Base	103.076549	1,851,253.38	90.489529	1,625,190.68	-226,062.70	0.06
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	49,842.450	Local	100.389648	50,036.66	97.587167	48,639.83	-1,396.83	0.00
Original Face:	7,000,000.000	Base	100.389648	50,036.66	97.587167	48,639.83	-1,396.83	0.00
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
	490,505.150	Local	104.204168	511,126.81	95.853088	470,164.33	-40,962.48	0.02
Original Face:	6,100,000.000	Base	104.204168	511,126.81	95.853088	470,164.33	-40,962.48	0.02
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
	1,290,475.820	Local	101.193424	1,305,876.67	94.271974	1,216,557.03	-89,319.64	0.05
Original Face:	9,500,000.000	Base	101.193424	1,305,876.67	94.271974	1,216,557.03	-89,319.64	0.05

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31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
	753,605.950	Local	102.224050	770,366.52	95.584142	720,327.78	-50,038.74	0.03
Original Face:	5,000,000.000	Base	102.224050	770,366.52	95.584142	720,327.78	-50,038.74	0.03
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	1,243,426.520	Local	103.145747	1,282,541.57	95.843241	1,191,740.28	-90,801.29	0.05
Original Face:	7,899,440.000	Base	103.145747	1,282,541.57	95.843241	1,191,740.28	-90,801.29	0.05
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
	1,337,739.920	Local	104.790213	1,401,820.51	98.094810	1,312,253.43	-89,567.08	0.05
Original Face:	8,000,000.000	Base	104.790213	1,401,820.51	98.094810	1,312,253.43	-89,567.08	0.05
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
	1,481,803.140	Local	101.720817	1,507,302.26	94.346916	1,398,035.56	-109,266.70	0.05
Original Face:	6,000,000.000	Base	101.720817	1,507,302.26	94.346916	1,398,035.56	-109,266.70	0.05
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
	1,071,426.200	Local	101.832353	1,091,058.51	94.224443	1,009,545.37	-81,513.14	0.04
Original Face:	5,000,000.000	Base	101.832353	1,091,058.51	94.224443	1,009,545.37	-81,513.14	0.04
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033		
	769,812.200	Local	102.569302	789,591.00	98.480386	758,114.03	-31,476.97	0.03
Original Face:	5,000,000.000	Base	102.569302	789,591.00	98.480386	758,114.03	-31,476.97	0.03
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				3.879000	01 Feb 2037		
	253,195.550	Local	102.514981	259,563.37	101.688438	257,470.60	-2,092.77	0.01
Original Face:	5,000,000.000	Base	102.514981	259,563.37	101.688438	257,470.60	-2,092.77	0.01
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
	218,877.870	Local	104.505097	228,738.53	99.449352	217,672.62	-11,065.91	0.01
Original Face:	3,262,241.000	Base	104.505097	228,738.53	99.449352	217,672.62	-11,065.91	0.01
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				3.603000	01 Jan 2037		
	375,799.710	Local	102.505492	385,215.34	101.485980	381,384.02	-3,831.32	0.01
Original Face:	6,271,091.000	Base	102.505492	385,215.34	101.485980	381,384.02	-3,831.32	0.01
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
	234,030.120	Local	101.314493	237,106.43	97.736607	228,733.10	-8,373.33	0.01
Original Face:	12,000,000.000	Base	101.314493	237,106.43	97.736607	228,733.10	-8,373.33	0.01

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
	10,000,000.000	Local	99.141414	9,914,141.43	92.350407	9,235,040.70	-679,100.73	0.36
		Base	99.141414	9,914,141.43	92.350407	9,235,040.70	-679,100.73	0.36
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4				4.000000	26 May 2025		
	4,000,000.000	Local	105.614575	4,224,583.01	96.765277	3,870,611.08	-353,971.93	0.15
		Base	105.614575	4,224,583.01	96.765277	3,870,611.08	-353,971.93	0.15
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
	5,000,000.000	Local	99.729802	4,986,490.10	105.412651	5,270,632.55	284,142.45	0.20
		Base	99.729802	4,986,490.10	105.412651	5,270,632.55	284,142.45	0.20
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				4.804809	10 May 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	99.969106	14,995,365.90	-4,634.10	0.58
		Base	100.000000	15,000,000.00	99.969106	14,995,365.90	-4,634.10	0.58
341081GM3	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3				5.300000	01 Apr 2053		
	5,000,000.000	Local	99.502000	4,975,100.00	99.502000	4,975,100.00	0.00	0.19
		Base	99.502000	4,975,100.00	99.502000	4,975,100.00	0.00	0.19
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027		
	4,000,000.000	Local	96.097548	3,843,901.93	91.488250	3,659,530.00	-184,371.93	0.14
Original Face:	4,000,000.000	Base	96.097548	3,843,901.93	91.488250	3,659,530.00	-184,371.93	0.14
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	13,750,000.000	Local	99.916736	13,738,551.22	89.731620	12,338,097.75	-1,400,453.47	0.48
Original Face:	13,750,000.000	Base	99.916736	13,738,551.22	89.731620	12,338,097.75	-1,400,453.47	0.48
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,090,000.000	Local	102.759438	6,258,049.77	96.075600	5,851,004.04	-407,045.73	0.23
Original Face:	6,090,000.000	Base	102.759438	6,258,049.77	96.075600	5,851,004.04	-407,045.73	0.23
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
	1,052,142.230	Local	109.637093	1,153,538.16	105.463956	1,109,630.82	-43,907.34	0.04
Original Face:	8,707,929.000	Base	109.637093	1,153,538.16	105.463956	1,109,630.82	-43,907.34	0.04
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
	4,443,475.400	Local	105.160109	4,672,763.57	94.878458	4,215,900.94	-456,862.63	0.16
Original Face:	11,805,572.000	Base	105.160109	4,672,763.57	94.878458	4,215,900.94	-456,862.63	0.16

& Issue has redenominated but Local is not converted
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	769,612.900	100.000000	769,612.90	90.018565	692,794.49	-76,818.41	0.03
Original Face:		Base	10,000,000.000	100.000000	769,612.90	90.018565	692,794.49	-76,818.41	0.03
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
		Local	7,649,886.860	111.329593	8,516,587.87	94.753453	7,248,531.95	-1,268,055.92	0.28
Original Face:		Base	9,821,806.000	111.329593	8,516,587.87	94.753453	7,248,531.95	-1,268,055.92	0.28
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3					3.000000	20 Jun 2051		
		Local	12,053,509.680	106.424317	12,827,865.35	89.177508	10,749,019.56	-2,078,845.79	0.42
Original Face:		Base	12,889,444.000	106.424317	12,827,865.35	89.177508	10,749,019.56	-2,078,845.79	0.42
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5					3.500000	20 Jul 2051		
		Local	9,209,918.200	108.812588	10,021,550.38	91.948775	8,468,406.96	-1,553,143.42	0.33
Original Face:		Base	10,000,000.000	108.812588	10,021,550.38	91.948775	8,468,406.96	-1,553,143.42	0.33
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3					3.000000	20 May 2051		
		Local	9,153,409.650	106.114402	9,713,085.92	91.157432	8,344,013.18	-1,369,072.74	0.32
Original Face:		Base	10,204,176.000	106.114402	9,713,085.92	91.157432	8,344,013.18	-1,369,072.74	0.32
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5					3.500000	20 Jun 2051		
		Local	11,158,828.990	108.642136	12,123,190.14	92.505609	10,322,542.71	-1,800,647.43	0.40
Original Face:		Base	12,373,645.000	108.642136	12,123,190.14	92.505609	10,322,542.71	-1,800,647.43	0.40
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	914,241.540	107.856111	986,065.37	103.809148	949,066.35	-36,999.02	0.04
Original Face:		Base	6,000,000.000	107.856111	986,065.37	103.809148	949,066.35	-36,999.02	0.04
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	1,754,099.340	105.108163	1,843,701.59	96.363334	1,690,308.61	-153,392.98	0.07
Original Face:		Base	5,682,660.000	105.108163	1,843,701.59	96.363334	1,690,308.61	-153,392.98	0.07
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	653,230.060	105.332823	688,065.66	97.966267	639,945.10	-48,120.56	0.02
Original Face:		Base	5,271,946.000	105.332823	688,065.66	97.966267	639,945.10	-48,120.56	0.02
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	3,854,492.790	105.138959	4,052,573.60	95.528146	3,682,125.50	-370,448.10	0.14
Original Face:		Base	8,934,236.000	105.138959	4,052,573.60	95.528146	3,682,125.50	-370,448.10	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	97,508.670	100.715259	98,206.11	103.211428	100,640.09	2,433.98	0.00
	Original Face:	Base	7,000,000.000	100.715259	98,206.11	103.211428	100,640.09	2,433.98	0.00
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	648,685.090	102.214154	663,047.98	97.305081	631,203.55	-31,844.43	0.02
	Original Face:	Base	22,821,698.000	102.214154	663,047.98	97.305081	631,203.55	-31,844.43	0.02
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	89,872.300	102.333055	91,969.07	91.218952	81,980.57	-9,988.50	0.00
	Original Face:	Base	5,000,000.000	102.333055	91,969.07	91.218952	81,980.57	-9,988.50	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	1,403,917.430	100.715619	1,413,964.13	94.743564	1,330,121.41	-83,842.72	0.05
	Original Face:	Base	13,640,889.000	100.715619	1,413,964.13	94.743564	1,330,121.41	-83,842.72	0.05
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	672,702.200	107.073726	720,287.31	99.377293	668,513.24	-51,774.07	0.03
	Original Face:	Base	5,000,000.000	107.073726	720,287.31	99.377293	668,513.24	-51,774.07	0.03
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	1,407,886.700	105.629650	1,487,145.80	96.622039	1,360,328.84	-126,816.96	0.05
	Original Face:	Base	10,000,000.000	105.629650	1,487,145.80	96.622039	1,360,328.84	-126,816.96	0.05
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR					3.382000	20 Mar 2070		
		Local	4,978,630.730	106.249135	5,289,752.09	102.020760	5,079,236.91	-210,515.18	0.20
	Original Face:	Base	6,631,731.000	106.249135	5,289,752.09	102.020760	5,079,236.91	-210,515.18	0.20
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR					4.052000	20 Apr 2070		
		Local	5,492,702.750	111.683124	6,134,422.02	104.248150	5,726,041.00	-408,381.02	0.22
	Original Face:	Base	10,005,856.000	111.683124	6,134,422.02	104.248150	5,726,041.00	-408,381.02	0.22
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5					3.500000	20 May 2050		
		Local	4,201,892.930	106.499381	4,474,989.94	89.975036	3,780,654.68	-694,335.26	0.15
	Original Face:	Base	7,538,423.000	106.499381	4,474,989.94	89.975036	3,780,654.68	-694,335.26	0.15
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR					4.515000	20 May 2070		
		Local	5,791,635.000	110.236584	6,384,500.61	101.996790	5,907,281.79	-477,218.82	0.23
	Original Face:	Base	10,000,000.000	110.236584	6,384,500.61	101.996790	5,907,281.79	-477,218.82	0.23

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3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR					6.546000	20 Oct 2070		
		Local	6,022,057.000	108.352803	6,525,067.56	102.866126	6,194,656.74	-330,410.82	0.24
Original Face:		Base	10,000,000.000	108.352803	6,525,067.56	102.866126	6,194,656.74	-330,410.82	0.24
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE					4.577000	20 Jan 2071		
		Local	4,096,652.170	112.198770	4,596,393.35	98.651870	4,041,423.97	-554,969.38	0.16
Original Face:		Base	6,168,892.000	112.198770	4,596,393.35	98.651870	4,041,423.97	-554,969.38	0.16
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE					4.553000	20 Aug 2071		
		Local	8,376,973.500	109.362819	9,161,294.38	97.792271	8,192,032.63	-969,261.75	0.32
Original Face:		Base	10,000,000.000	109.362819	9,161,294.38	97.792271	8,192,032.63	-969,261.75	0.32
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR					6.313000	20 Feb 2072		
		Local	9,921,934.500	107.915140	10,707,269.48	104.231293	10,341,760.62	-365,508.86	0.40
Original Face:		Base	10,000,000.000	107.915140	10,707,269.48	104.231293	10,341,760.62	-365,508.86	0.40
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.588000	20 Oct 2067		
		Local	15,059,614.320	102.251177	15,398,632.85	98.762620	14,873,269.66	-525,363.19	0.58
Original Face:		Base	18,000,000.000	102.251177	15,398,632.85	98.762620	14,873,269.66	-525,363.19	0.58
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	83,214.460	100.680218	83,780.50	101.132676	84,157.01	376.51	0.00
Original Face:		Base	7,322,535.000	100.680218	83,780.50	101.132676	84,157.01	376.51	0.00
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	438,089.260	104.408207	457,401.14	101.089513	442,862.30	-14,538.84	0.02
Original Face:		Base	8,800,000.000	104.408207	457,401.14	101.089513	442,862.30	-14,538.84	0.02
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					5.177189	10 Sep 2027		
		Local	10,000,000.000	99.639232	9,963,923.20	97.944615	9,794,461.50	-169,461.70	0.38
		Base		99.639232	9,963,923.20	97.944615	9,794,461.50	-169,461.70	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	86.124336	8,612,433.60	-1,387,566.40	0.33
		Base		100.000000	10,000,000.00	86.124336	8,612,433.60	-1,387,566.40	0.33
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	85.498790	8,549,879.00	-1,450,121.00	0.33
		Base		100.000000	10,000,000.00	85.498790	8,549,879.00	-1,450,121.00	0.33

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38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5					5.000000	30 Jun 2027		
			10,000,000.000	100.000000	10,000,000.00	95.807259	9,580,725.90	-419,274.10	0.37
				100.000000	10,000,000.00	95.807259	9,580,725.90	-419,274.10	0.37
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.500000	16 Apr 2042		
			409,826.230	105.607096	432,805.58	95.591380	391,758.55	-41,047.03	0.02
Original Face:			2,500,000.000	105.607096	432,805.58	95.591380	391,758.55	-41,047.03	0.02
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
			2,314,049.520	105.429033	2,439,680.03	94.145650	2,178,576.96	-261,103.07	0.08
Original Face:			8,000,000.000	105.429033	2,439,680.03	94.145650	2,178,576.96	-261,103.07	0.08
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					1.968290	20 Apr 2067		
			5,583,932.100	103.353280	5,771,176.98	99.324770	5,546,227.72	-224,949.26	0.21
Original Face:			10,000,000.000	103.353280	5,771,176.98	99.324770	5,546,227.72	-224,949.26	0.21
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
			209,472.000	103.015759	215,789.17	94.677390	198,322.62	-17,466.55	0.01
Original Face:			10,000,000.000	103.015759	215,789.17	94.677390	198,322.62	-17,466.55	0.01
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					3.199980	20 Dec 2066		
			5,863,545.100	100.966224	5,920,200.07	99.098560	5,810,688.76	-109,511.31	0.22
Original Face:			10,000,000.000	100.966224	5,920,200.07	99.098560	5,810,688.76	-109,511.31	0.22
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.679140	20 Aug 2034		
			432,520.950	105.692832	457,143.64	101.692120	439,839.72	-17,303.92	0.02
Original Face:			5,000,000.000	105.692832	457,143.64	101.692120	439,839.72	-17,303.92	0.02
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.913310	20 Apr 2037		
			885,334.250	106.847487	945,957.40	101.946730	902,569.32	-43,388.08	0.03
Original Face:			10,000,000.000	106.847487	945,957.40	101.946730	902,569.32	-43,388.08	0.03
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
			173,401.800	101.316117	175,683.97	97.059780	168,303.41	-7,380.56	0.01
Original Face:			6,500,000.000	101.316117	175,683.97	97.059780	168,303.41	-7,380.56	0.01
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
			263,357.760	100.245723	264,004.89	98.309180	258,904.85	-5,100.04	0.01
Original Face:			12,000,000.000	100.245723	264,004.89	98.309180	258,904.85	-5,100.04	0.01

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38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	4,854,803.930	96.655278	4,692,424.22	94.880130	4,606,244.28	-86,179.94	0.18
Original Face:		Base	5,429,000.000	96.655278	4,692,424.22	94.880130	4,606,244.28	-86,179.94	0.18
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	1,519,071.570	101.706425	1,544,993.38	94.109940	1,429,597.34	-115,396.04	0.06
Original Face:		Base	3,000,000.000	101.706425	1,544,993.38	94.109940	1,429,597.34	-115,396.04	0.06
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA					2.600000	16 Aug 2034		
		Local	1,442,810.720	95.281436	1,374,730.77	87.180470	1,257,849.17	-116,881.60	0.05
Original Face:		Base	2,000,000.000	95.281436	1,374,730.77	87.180470	1,257,849.17	-116,881.60	0.05
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.082310	20 Nov 2042		
		Local	1,380,362.820	112.020548	1,546,290.00	99.321100	1,370,991.54	-175,298.46	0.05
Original Face:		Base	5,010,613.000	112.020548	1,546,290.00	99.321100	1,370,991.54	-175,298.46	0.05
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	3,294,700.080	101.286767	3,337,095.18	91.698863	3,021,202.51	-315,892.67	0.12
Original Face:		Base	6,068,715.000	101.286767	3,337,095.18	91.698863	3,021,202.51	-315,892.67	0.12
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	9,641,335.430	101.786585	9,813,586.06	95.659935	9,222,895.21	-590,690.85	0.36
Original Face:		Base	23,575,000.000	101.786585	9,813,586.06	95.659935	9,222,895.21	-590,690.85	0.36
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA					2.500000	20 Jul 2069		
		Local	7,106,340.860	102.266118	7,267,378.96	96.582790	6,863,502.27	-403,876.69	0.27
Original Face:		Base	19,739,472.000	102.266118	7,267,378.96	96.582790	6,863,502.27	-403,876.69	0.27
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					3.786460	20 Aug 2069		
		Local	5,396,162.500	102.621127	5,537,602.79	98.997160	5,342,047.62	-195,555.17	0.21
Original Face:		Base	10,000,000.000	102.621127	5,537,602.79	98.997160	5,342,047.62	-195,555.17	0.21
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA					2.250000	20 Jul 2069		
		Local	3,673,018.900	101.894459	3,742,602.75	96.218290	3,534,115.98	-208,486.77	0.14
Original Face:		Base	10,000,000.000	101.894459	3,742,602.75	96.218290	3,534,115.98	-208,486.77	0.14
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
		Local	6,077,249.670	100.252775	6,092,611.41	94.942050	5,769,865.42	-322,745.99	0.22
Original Face:		Base	11,000,000.000	100.252775	6,092,611.41	94.942050	5,769,865.42	-322,745.99	0.22

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38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB					3.401480	20 Jul 2070		
		Local	13,466,179.570	117.180996	15,779,803.41	89.495191	12,051,583.13	-3,728,220.28	0.47
Original Face:		Base	13,083,197.000	117.180996	15,779,803.41	89.495191	12,051,583.13	-3,728,220.28	0.47
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					5.391570	20 Aug 2070		
		Local	3,174,888.400	103.651322	3,290,813.81	100.335170	3,185,529.67	-105,284.14	0.12
Original Face:		Base	5,000,000.000	103.651322	3,290,813.81	100.335170	3,185,529.67	-105,284.14	0.12
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					5.541570	20 Aug 2070		
		Local	3,175,696.700	104.664802	3,323,836.65	100.868550	3,203,279.21	-120,557.44	0.12
Original Face:		Base	5,000,000.000	104.664802	3,323,836.65	100.868550	3,203,279.21	-120,557.44	0.12
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF					4.492990	20 Sep 2070		
		Local	7,030,962.500	104.465959	7,344,962.42	100.307290	7,052,567.94	-292,394.48	0.27
Original Face:		Base	10,000,000.000	104.465959	7,344,962.42	100.307290	7,052,567.94	-292,394.48	0.27
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA					5.624800	20 Jun 2048		
		Local	2,876,316.300	105.886580	3,045,632.96	101.108210	2,908,191.92	-137,441.04	0.11
Original Face:		Base	10,000,000.000	105.886580	3,045,632.96	101.108210	2,908,191.92	-137,441.04	0.11
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA					4.487610	20 Feb 2049		
		Local	2,612,095.080	104.235326	2,722,725.83	96.974440	2,533,064.58	-189,661.25	0.10
Original Face:		Base	10,000,000.000	104.235326	2,722,725.83	96.974440	2,533,064.58	-189,661.25	0.10
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE					3.000000	20 Aug 2049		
		Local	876,618.700	101.693904	891,467.78	89.891640	788,006.93	-103,460.85	0.03
Original Face:		Base	10,000,000.000	101.693904	891,467.78	89.891640	788,006.93	-103,460.85	0.03
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					5.408910	20 Jun 2034		
		Local	1,015,712.790	103.843888	1,054,755.65	100.466740	1,020,453.53	-34,302.12	0.04
Original Face:		Base	6,317,173.000	103.843888	1,054,755.65	100.466740	1,020,453.53	-34,302.12	0.04
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA					4.645540	20 Dec 2041		
		Local	2,289,173.000	104.353114	2,388,823.31	98.751510	2,260,592.90	-128,230.41	0.09
Original Face:		Base	11,457,930.000	104.353114	2,388,823.31	98.751510	2,260,592.90	-128,230.41	0.09
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT					5.515470	20 Jan 2050		
		Local	3,886,255.760	112.481020	4,371,300.10	101.360690	3,939,135.65	-432,164.45	0.15
Original Face:		Base	8,141,884.000	112.481020	4,371,300.10	101.360690	3,939,135.65	-432,164.45	0.15

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38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE					1.500000	20 Apr 2051		
		Local	5,601,362.210	100.311709	5,618,822.17	79.023240	4,426,377.90	-1,192,444.27	0.17
Original Face:		Base	10,000,000.000	100.311709	5,618,822.17	79.023240	4,426,377.90	-1,192,444.27	0.17
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE					2.000000	20 May 2051		
		Local	6,254,252.770	102.529917	6,412,480.19	82.153540	5,138,090.05	-1,274,390.14	0.20
Original Face:		Base	10,000,000.000	102.529917	6,412,480.19	82.153540	5,138,090.05	-1,274,390.14	0.20
38383HGM5	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 207 BT					7.000000	20 Dec 2062		
		Local	9,992,546.990	104.745831	10,466,776.36	108.940670	10,885,947.64	419,171.28	0.42
Original Face:		Base	10,000,000.000	104.745831	10,466,776.36	108.940670	10,885,947.64	419,171.28	0.42
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.926502	4,996,325.10	95.620530	4,781,026.50	-215,298.60	0.18
		Base		99.926502	4,996,325.10	95.620530	4,781,026.50	-215,298.60	0.18
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	4,000,000.000	99.970820	3,998,832.78	95.243726	3,809,749.04	-189,083.74	0.15
		Base		99.970820	3,998,832.78	95.243726	3,809,749.04	-189,083.74	0.15
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	110.289613	11,028,961.31	106.239264	10,623,926.40	-405,034.91	0.41
		Base		110.289613	11,028,961.31	106.239264	10,623,926.40	-405,034.91	0.41
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.414682	4,970,734.08	109.313928	5,465,696.40	494,962.32	0.21
		Base		99.414682	4,970,734.08	109.313928	5,465,696.40	494,962.32	0.21
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	10,000,000.000	99.991883	9,999,188.25	99.463029	9,946,302.90	-52,885.35	0.38
		Base		99.991883	9,999,188.25	99.463029	9,946,302.90	-52,885.35	0.38
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					4.957190	10 Dec 2025		
		Local	10,000,000.000	100.089348	10,008,934.77	99.372403	9,937,240.30	-71,694.47	0.38
		Base		100.089348	10,008,934.77	99.372403	9,937,240.30	-71,694.47	0.38
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	98.756819	4,937,840.94	104.657315	5,232,865.75	295,024.81	0.20
		Base		98.756819	4,937,840.94	104.657315	5,232,865.75	295,024.81	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
		Local	10,000,000.000	99.956356	9,995,635.58	85.489983	8,548,998.30	-1,446,637.28	0.33
		Base		99.956356	9,995,635.58	85.489983	8,548,998.30	-1,446,637.28	0.33
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	7,500,000.000	99.418489	7,456,386.65	68.440482	5,133,036.15	-2,323,350.50	0.20
		Base		99.418489	7,456,386.65	68.440482	5,133,036.15	-2,323,350.50	0.20
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					5.688290	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.997664	4,999,883.20	-116.80	0.19
		Base		100.000000	5,000,000.00	99.997664	4,999,883.20	-116.80	0.19
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
		Local	5,000,000.000	99.968124	4,998,406.18	94.404728	4,720,236.40	-278,169.78	0.18
		Base		99.968124	4,998,406.18	94.404728	4,720,236.40	-278,169.78	0.18
487836BZ0	KELLOGG CO SR UNSECURED 03/33 5.25					5.250000	01 Mar 2033		
		Local	1,000,000.000	99.823000	998,230.00	99.711214	997,112.14	-1,117.86	0.04
		Base		99.823000	998,230.00	99.711214	997,112.14	-1,117.86	0.04
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	10,000,000.000	99.776751	9,977,675.12	88.943297	8,894,329.70	-1,083,345.42	0.34
		Base		99.776751	9,977,675.12	88.943297	8,894,329.70	-1,083,345.42	0.34
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
		Local	10,000,000.000	99.841553	9,984,155.29	102.339890	10,233,989.00	249,833.71	0.40
		Base		99.841553	9,984,155.29	102.339890	10,233,989.00	249,833.71	0.40
49327M3H5	KEY BANK NA SR UNSECURED 01/33 5					5.000000	26 Jan 2033		
		Local	5,000,000.000	99.521533	4,976,076.67	96.049924	4,802,496.20	-173,580.47	0.19
		Base		99.521533	4,976,076.67	96.049924	4,802,496.20	-173,580.47	0.19
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875					2.875000	07 Feb 2050		
		Local	4,000,000.000	99.712648	3,988,505.92	69.814800	2,792,592.00	-1,195,913.92	0.11
		Base		99.712648	3,988,505.92	69.814800	2,792,592.00	-1,195,913.92	0.11
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	15,000,000.000	98.880428	14,832,064.24	62.456309	9,368,446.35	-5,463,617.89	0.36
		Base		98.880428	14,832,064.24	62.456309	9,368,446.35	-5,463,617.89	0.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3					1.300000	15 Apr 2028		
		Local	5,000,000.000	99.951350	4,997,567.49	82.717552	4,135,877.60	-861,689.89	0.16
		Base		99.951350	4,997,567.49	82.717552	4,135,877.60	-861,689.89	0.16
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
		Local	5,000,000.000	99.766047	4,988,302.33	107.929795	5,396,489.75	408,187.42	0.21
		Base		99.766047	4,988,302.33	107.929795	5,396,489.75	408,187.42	0.21
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
		Local	5,000,000.000	108.892628	5,444,631.38	94.291413	4,714,570.65	-730,060.73	0.18
		Base		108.892628	5,444,631.38	94.291413	4,714,570.65	-730,060.73	0.18
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3					0.460000	15 Jun 2026		
		Local	18,150,000.000	95.432271	17,320,957.23	95.436050	17,321,643.08	685.85	0.67
Original Face:		Base	18,150,000.000	95.432271	17,320,957.23	95.436050	17,321,643.08	685.85	0.67
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
		Local	20,000,000.000	100.535216	20,107,043.22	99.486114	19,897,222.80	-209,820.42	0.77
		Base		100.535216	20,107,043.22	99.486114	19,897,222.80	-209,820.42	0.77
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		Local	10,000,000.000	110.975385	11,097,538.52	106.326868	10,632,686.80	-464,851.72	0.41
		Base		110.975385	11,097,538.52	106.326868	10,632,686.80	-464,851.72	0.41
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875					1.875000	15 Oct 2032		
		Local	16,500,000.000	99.811485	16,468,895.07	76.000546	12,540,090.09	-3,928,804.98	0.48
		Base		99.811485	16,468,895.07	76.000546	12,540,090.09	-3,928,804.98	0.48
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7					3.700000	23 Oct 2024		
		Local	7,155,000.000	100.314943	7,177,534.19	97.423975	6,970,685.41	-206,848.78	0.27
		Base		100.314943	7,177,534.19	97.423975	6,970,685.41	-206,848.78	0.27
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
		Local	10,000,000.000	99.914901	9,991,490.14	92.797161	9,279,716.10	-711,774.04	0.36
		Base		99.914901	9,991,490.14	92.797161	9,279,716.10	-711,774.04	0.36
637639AA3	NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2					1.200000	23 Apr 2023		
		Local	7,000,000.000	99.849603	6,989,472.24	99.426873	6,959,881.11	-29,591.13	0.27
		Base		99.849603	6,989,472.24	99.426873	6,959,881.11	-29,591.13	0.27

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Base Currency: 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		
		Local	5,000,000.000	99.733267	4,986,663.34	85.261446	4,263,072.30	-723,591.04	0.16
		Base		99.733267	4,986,663.34	85.261446	4,263,072.30	-723,591.04	0.16
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.39
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.39
65339KBV1	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 VAR					4.832830	01 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.19
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.19
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6					3.600000	01 May 2030		
		Local	7,000,000.000	99.736773	6,981,574.12	89.202564	6,244,179.48	-737,394.64	0.24
		Base		99.736773	6,981,574.12	89.202564	6,244,179.48	-737,394.64	0.24
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		Local	5,000,000.000	99.934955	4,996,747.74	92.334554	4,616,727.70	-380,020.04	0.18
		Base		99.934955	4,996,747.74	92.334554	4,616,727.70	-380,020.04	0.18
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	5,000,000.000	99.728307	4,986,415.35	81.724675	4,086,233.75	-900,181.60	0.16
		Base		99.728307	4,986,415.35	81.724675	4,086,233.75	-900,181.60	0.16
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	5,000,000.000	99.862031	4,993,101.54	96.860478	4,843,023.90	-150,077.64	0.19
		Base		99.862031	4,993,101.54	96.860478	4,843,023.90	-150,077.64	0.19
665859AX2	NORTHERN TRUST CORP SUBORDINATED 11/32 6.125					6.125000	02 Nov 2032		
		Local	10,000,000.000	99.654586	9,965,458.56	105.514407	10,551,440.70	585,982.14	0.41
		Base		99.654586	9,965,458.56	105.514407	10,551,440.70	585,982.14	0.41
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	98.834000	34,591,900.00	-408,100.00	1.34
		Base		100.000000	35,000,000.00	98.834000	34,591,900.00	-408,100.00	1.34
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4					2.400000	15 Sep 2023		
		Local	2,250,000.000	98.413675	2,214,307.68	98.385634	2,213,676.77	-630.91	0.09
		Base		98.413675	2,214,307.68	98.385634	2,213,676.77	-630.91	0.09

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68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	10,000,000.000	99.970575	9,997,057.47	89.358431	8,935,843.10	-1,061,214.37	0.35
		Base		99.970575	9,997,057.47	89.358431	8,935,843.10	-1,061,214.37	0.35
6944PL2M0	PACIFIC LIFE GF II SECURED 144A 03/25 VAR					5.220476	30 Mar 2025		
		Local	15,000,000.000	100.020274	15,003,041.06	99.803049	14,970,457.35	-32,583.71	0.58
		Base		100.020274	15,003,041.06	99.803049	14,970,457.35	-32,583.71	0.58
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65					3.650000	15 Jun 2024		
		Local	20,000,000.000	99.954915	19,990,983.08	97.752872	19,550,574.40	-440,408.68	0.76
		Base		99.954915	19,990,983.08	97.752872	19,550,574.40	-440,408.68	0.76
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.600000	01 Mar 2024		
		Local	5,000,000.000	99.982488	4,999,124.38	98.719322	4,935,966.10	-63,158.28	0.19
		Base		99.982488	4,999,124.38	98.719322	4,935,966.10	-63,158.28	0.19
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	107.869999	5,393,499.93	88.057802	4,402,890.10	-990,609.83	0.17
		Base		107.869999	5,393,499.93	88.057802	4,402,890.10	-990,609.83	0.17
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	110.127083	3,303,812.48	107.530721	3,225,921.63	-77,890.85	0.12
		Base		110.127083	3,303,812.48	107.530721	3,225,921.63	-77,890.85	0.12
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	20,000,000.000	99.778397	19,955,679.47	79.830692	15,966,138.40	-3,989,541.07	0.62
		Base		99.778397	19,955,679.47	79.830692	15,966,138.40	-3,989,541.07	0.62
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625000	01 Oct 2038		
		Local	9,800,000.000	99.960344	9,796,113.67	108.647551	10,647,460.00	851,346.33	0.41
		Base		99.960344	9,796,113.67	108.647551	10,647,460.00	851,346.33	0.41
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					4.894201	12 Apr 2024		
		Local	7,500,000.000	100.000000	7,500,000.00	100.000002	7,500,000.15	0.15	0.29
		Base		100.000000	7,500,000.00	100.000002	7,500,000.15	0.15	0.29
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	7,500,000.000	99.975459	7,498,159.46	89.080581	6,681,043.58	-817,115.88	0.26
		Base		99.975459	7,498,159.46	89.080581	6,681,043.58	-817,115.88	0.26

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75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	15,000,000.000	99.907221	14,986,083.11	82.748659	12,412,298.85	-2,573,784.26	0.48
		Base		99.907221	14,986,083.11	82.748659	12,412,298.85	-2,573,784.26	0.48
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.350000	30 Sep 2024		
		Local	5,000,000.000	100.135594	5,006,779.71	97.262534	4,863,126.70	-143,653.01	0.19
		Base		100.135594	5,006,779.71	97.262534	4,863,126.70	-143,653.01	0.19
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					4.928000	22 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.829000	9,982,900.00	-17,100.00	0.39
		Base		100.000000	10,000,000.00	99.829000	9,982,900.00	-17,100.00	0.39
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR					4.551917	18 Nov 2027		
		Local	7,500,000.000	100.000000	7,500,000.00	97.712000	7,328,400.00	-171,600.00	0.28
		Base		100.000000	7,500,000.00	97.712000	7,328,400.00	-171,600.00	0.28
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					3.000000	14 Feb 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.58
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.58
78014RKV1	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					5.500000	14 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.823051	9,982,305.10	-17,694.90	0.39
		Base		100.000000	10,000,000.00	99.823051	9,982,305.10	-17,694.90	0.39
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	8,000,000.000	99.976704	7,998,136.34	93.980682	7,518,454.56	-479,681.78	0.29
		Base		99.976704	7,998,136.34	93.980682	7,518,454.56	-479,681.78	0.29
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
		Local	10,000,000.000	99.927411	9,992,741.13	92.438910	9,243,891.00	-748,850.13	0.36
		Base		99.927411	9,992,741.13	92.438910	9,243,891.00	-748,850.13	0.36
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.366602	03 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.170661	5,008,533.05	8,533.05	0.19
		Base		100.000000	5,000,000.00	100.170661	5,008,533.05	8,533.05	0.19
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25					4.250000	08 Aug 2025		
		Local	7,000,000.000	99.990928	6,999,364.99	97.453960	6,821,777.20	-177,587.79	0.26
		Base		99.990928	6,999,364.99	97.453960	6,821,777.20	-177,587.79	0.26

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83164M6H7	SBA POOL 510772 SBA 03/46 FLOATING VAR					6.075000	25 Mar 2046		
		Local	4,561,210.910	103.435065	4,717,891.46	106.788174	4,870,833.84	152,942.38	0.19
Original Face:		Base	6,137,472.000	103.435065	4,717,891.46	106.788174	4,870,833.84	152,942.38	0.19
83164M6Y0	SBA POOL 510787 SBA 04/46 FLOATING VAR					6.075000	25 Apr 2046		
		Local	6,665,885.780	103.434530	6,894,827.64	105.658287	7,043,060.73	148,233.09	0.27
Original Face:		Base	8,000,000.000	103.434530	6,894,827.64	105.658287	7,043,060.73	148,233.09	0.27
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR					7.625000	25 Dec 2041		
		Local	8,876,488.900	112.412906	9,978,319.14	111.830770	9,926,645.89	-51,673.25	0.38
Original Face:		Base	10,000,000.000	112.412906	9,978,319.14	111.830770	9,926,645.89	-51,673.25	0.38
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR					8.375000	25 Feb 2032		
		Local	7,944,257.890	111.344661	8,845,507.03	109.553983	8,703,250.94	-142,256.09	0.34
Original Face:		Base	10,000,000.000	111.344661	8,845,507.03	109.553983	8,703,250.94	-142,256.09	0.34
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR					7.625000	25 Jan 2032		
		Local	8,938,562.740	108.703158	9,716,499.99	106.232282	9,495,639.18	-220,860.81	0.37
Original Face:		Base	10,000,000.000	108.703158	9,716,499.99	106.232282	9,495,639.18	-220,860.81	0.37
8316A0DK3	SBA POOL 530105 SBA 03/47 FLOATING VAR					5.750000	25 Mar 2047		
		Local	9,752,100.420	102.688737	10,014,308.75	103.942177	10,136,545.48	122,236.73	0.39
Original Face:		Base	10,000,000.000	102.688737	10,014,308.75	103.942177	10,136,545.48	122,236.73	0.39
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR					4.750000	25 May 2047		
		Local	4,545,136.230	100.000000	4,545,136.23	98.700454	4,486,070.09	-59,066.14	0.17
Original Face:		Base	5,000,000.000	100.000000	4,545,136.23	98.700454	4,486,070.09	-59,066.14	0.17
8316A0HT0	SBA POOL 530241 SBA 10/32 FLOATING VAR					5.000000	25 Oct 2032		
		Local	9,560,507.670	99.800932	9,541,475.77	99.734021	9,535,078.73	-6,397.04	0.37
Original Face:		Base	10,000,000.000	99.800932	9,541,475.77	99.734021	9,535,078.73	-6,397.04	0.37
8316A0JJ0	SBA POOL 530264 SBA 12/32 FLOATING VAR					5.100000	25 Dec 2032		
		Local	9,754,650.840	99.993387	9,754,005.79	99.978570	9,752,560.42	-1,445.37	0.38
Original Face:		Base	10,000,000.000	99.993387	9,754,005.79	99.978570	9,752,560.42	-1,445.37	0.38
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	5,000,000.000	99.996002	4,999,800.10	99.167326	4,958,366.30	-41,433.80	0.19
		Base		99.996002	4,999,800.10	99.167326	4,958,366.30	-41,433.80	0.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR					4.475000	01 Aug 2024		
		Local	5,000,000.000	100.293981	5,014,699.04	98.192796	4,909,639.80	-105,059.24	0.19
		Base		100.293981	5,014,699.04	98.192796	4,909,639.80	-105,059.24	0.19
842587DK0	SOUTHERN CO SR UNSECURED 05/23 VAR					4.924809	10 May 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	99.960000	6,997,200.00	-2,800.00	0.27
		Base		100.000000	7,000,000.00	99.960000	6,997,200.00	-2,800.00	0.27
842587DL8	SOUTHERN CO SR UNSECURED 10/32 5.7					5.700000	15 Oct 2032		
		Local	10,000,000.000	99.895264	9,989,526.39	101.479659	10,147,965.90	158,439.51	0.39
		Base		99.895264	9,989,526.39	101.479659	10,147,965.90	158,439.51	0.39
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.908398	4,995,419.90	79.621604	3,981,080.20	-1,014,339.70	0.15
		Base		99.908398	4,995,419.90	79.621604	3,981,080.20	-1,014,339.70	0.15
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					4.974198	14 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.857339	4,992,866.95	-7,133.05	0.19
		Base		100.000000	5,000,000.00	99.857339	4,992,866.95	-7,133.05	0.19
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.100000	15 May 2023		
		Local	5,000,000.000	99.996678	4,999,833.91	99.542061	4,977,103.05	-22,730.86	0.19
		Base		99.996678	4,999,833.91	99.542061	4,977,103.05	-22,730.86	0.19
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	5,000,000.000	99.978309	4,998,915.45	96.556581	4,827,829.05	-171,086.40	0.19
		Base		99.978309	4,998,915.45	96.556581	4,827,829.05	-171,086.40	0.19
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		Local	5,000,000.000	105.671354	5,283,567.71	109.905767	5,495,288.35	211,720.64	0.21
		Base		105.671354	5,283,567.71	109.905767	5,495,288.35	211,720.64	0.21
89114YNX5	TORONTO DOMINION BANK SR UNSECURED 02/25 VAR					5.634000	10 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.073406	10,007,340.60	7,340.60	0.39
		Base		100.000000	10,000,000.00	100.073406	10,007,340.60	7,340.60	0.39
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	5,000,000.000	99.971084	4,998,554.21	89.258886	4,462,944.30	-535,609.91	0.17
		Base		99.971084	4,998,554.21	89.258886	4,462,944.30	-535,609.91	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
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	12,000,000.000	99.995989	11,999,518.68	99.519379	11,942,325.48	-57,193.20	0.46
		Base		99.995989	11,999,518.68	99.519379	11,942,325.48	-57,193.20	0.46
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	87.149140	3,921,711.30	-578,288.70	0.15
		Base		100.000000	4,500,000.00	87.149140	3,921,711.30	-578,288.70	0.15
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457					1.457000	01 Jul 2028		
		Local	2,375,000.000	100.085719	2,377,035.83	82.509050	1,959,589.94	-417,445.89	0.08
		Base		100.085719	2,377,035.83	82.509050	1,959,589.94	-417,445.89	0.08
90291UAD4	USAA AUTO OWNER TRUST USAOT 2022 A A4 144A					4.910000	16 Apr 2029		
		Local	7,000,000.000	99.991240	6,999,386.80	99.558680	6,969,107.60	-30,279.20	0.27
Original Face:		Base	7,000,000.000	99.991240	6,999,386.80	99.558680	6,969,107.60	-30,279.20	0.27
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
		Local	10,000,000.000	99.755131	9,975,513.05	95.736280	9,573,628.00	-401,885.05	0.37
		Base		99.755131	9,975,513.05	95.736280	9,573,628.00	-401,885.05	0.37
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.200000	15 Jan 2038		
		Local	5,000,000.000	99.745597	4,987,279.84	110.417077	5,520,853.85	533,574.01	0.21
		Base		99.745597	4,987,279.84	110.417077	5,520,853.85	533,574.01	0.21
911312BJ4	UNITED PARCEL SERVICE SR UNSECURED 04/23 VAR					5.203860	01 Apr 2023		
		Local	10,000,000.000	100.024732	10,002,473.21	100.021235	10,002,123.50	-349.71	0.39
		Base		100.024732	10,002,473.21	100.021235	10,002,123.50	-349.71	0.39
912810ES3	US TREASURY N/B 11/24 7.5					7.500000	15 Nov 2024		
		Local	5,000,000.000	108.400158	5,420,007.89	104.300781	5,215,039.05	-204,968.84	0.20
		Base		108.400158	5,420,007.89	104.300781	5,215,039.05	-204,968.84	0.20
912810EV6	US TREASURY N/B 08/25 6.875					6.875000	15 Aug 2025		
		Local	12,500,000.000	108.851069	13,606,383.61	105.156250	13,144,531.25	-461,852.36	0.51
		Base		108.851069	13,606,383.61	105.156250	13,144,531.25	-461,852.36	0.51
912810EW4	US TREASURY N/B 02/26 6					6.000000	15 Feb 2026		
		Local	12,500,000.000	107.032909	13,379,113.66	104.109375	13,013,671.88	-365,441.78	0.50
		Base		107.032909	13,379,113.66	104.109375	13,013,671.88	-365,441.78	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
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	113.508280	22,701,656.03	107.406250	21,481,250.00	-1,220,406.03	0.83
		Base	113.508280	22,701,656.03	107.406250	21,481,250.00	-1,220,406.03	0.83
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	115.310828	14,413,853.44	107.214844	13,401,855.50	-1,011,997.94	0.52
		Base	115.310828	14,413,853.44	107.214844	13,401,855.50	-1,011,997.94	0.52
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	110.634483	16,595,172.50	108.378906	16,256,835.90	-338,336.60	0.63
		Base	110.634483	16,595,172.50	108.378906	16,256,835.90	-338,336.60	0.63
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	117.652039	17,647,805.80	108.019531	16,202,929.65	-1,444,876.15	0.63
		Base	117.652039	17,647,805.80	108.019531	16,202,929.65	-1,444,876.15	0.63
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	115.091285	25,895,539.18	106.246094	23,905,371.15	-1,990,168.03	0.92
		Base	115.091285	25,895,539.18	106.246094	23,905,371.15	-1,990,168.03	0.92
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	114.907659	20,108,840.32	105.562500	18,473,437.50	-1,635,402.82	0.71
		Base	114.907659	20,108,840.32	105.562500	18,473,437.50	-1,635,402.82	0.71
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042		
	20,000,000.000	Local	88.905463	17,781,092.65	76.777344	15,355,468.80	-2,425,623.85	0.59
		Base	88.905463	17,781,092.65	76.777344	15,355,468.80	-2,425,623.85	0.59
912810TK4	US TREASURY N/B 08/42 3.375				3.375000	15 Aug 2042		
	10,000,000.000	Local	88.995531	8,899,553.06	89.828125	8,982,812.50	83,259.44	0.35
		Base	88.995531	8,899,553.06	89.828125	8,982,812.50	83,259.44	0.35
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	10,000,000.000	Local	97.612553	9,761,255.29	91.609375	9,160,937.50	-600,317.79	0.35
		Base	97.612553	9,761,255.29	91.609375	9,160,937.50	-600,317.79	0.35
9128284A5	US TREASURY N/B 02/23 2.625				2.625000	28 Feb 2023		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	100.878470	2,521,961.74	95.636719	2,390,917.98	-131,043.76	0.09
		Base	100.878470	2,521,961.74	95.636719	2,390,917.98	-131,043.76	0.09
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	98.127247	9,812,724.72	91.960938	9,196,093.80	-616,630.92	0.36
		Base	98.127247	9,812,724.72	91.960938	9,196,093.80	-616,630.92	0.36
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.927982	9,992,798.16	92.535156	9,253,515.60	-739,282.56	0.36
		Base	99.927982	9,992,798.16	92.535156	9,253,515.60	-739,282.56	0.36
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	5,000,000.000	Local	99.935679	4,996,783.97	90.390625	4,519,531.25	-477,252.72	0.17
		Base	99.935679	4,996,783.97	90.390625	4,519,531.25	-477,252.72	0.17
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	5,000,000.000	Local	99.598099	4,979,904.93	89.304688	4,465,234.40	-514,670.53	0.17
		Base	99.598099	4,979,904.93	89.304688	4,465,234.40	-514,670.53	0.17
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	10,000,000.000	Local	99.766644	9,976,664.40	93.820312	9,382,031.20	-594,633.20	0.36
		Base	99.766644	9,976,664.40	93.820312	9,382,031.20	-594,633.20	0.36
91282CEM9	US TREASURY N/B 04/29 2.875				2.875000	30 Apr 2029		
	10,000,000.000	Local	99.019709	9,901,970.91	93.199219	9,319,921.90	-582,049.01	0.36
		Base	99.019709	9,901,970.91	93.199219	9,319,921.90	-582,049.01	0.36
91282CEN7	US TREASURY N/B 04/27 2.75				2.750000	30 Apr 2027		
	10,000,000.000	Local	98.926780	9,892,677.98	94.109375	9,410,937.50	-481,740.48	0.36
		Base	98.926780	9,892,677.98	94.109375	9,410,937.50	-481,740.48	0.36
91282CEV9	US TREASURY N/B 06/29 3.25				3.250000	30 Jun 2029		
	10,000,000.000	Local	101.380559	10,138,055.87	95.140625	9,514,062.50	-623,993.37	0.37
		Base	101.380559	10,138,055.87	95.140625	9,514,062.50	-623,993.37	0.37
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
	5,000,000.000	Local	99.184819	4,959,240.96	97.292969	4,864,648.45	-94,592.51	0.19
		Base	99.184819	4,959,240.96	97.292969	4,864,648.45	-94,592.51	0.19

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91282CFL0	US TREASURY N/B 09/29 3.875					3.875000	30 Sep 2029		
	5,000,000.000	Local	97.852215	4,892,610.74		98.628906	4,931,445.30	38,834.56	0.19
		Base	97.852215	4,892,610.74		98.628906	4,931,445.30	38,834.56	0.19
91282CFM8	US TREASURY N/B 09/27 4.125					4.125000	30 Sep 2027		
	5,000,000.000	Local	99.070157	4,953,507.86		99.460938	4,973,046.90	19,539.04	0.19
		Base	99.070157	4,953,507.86		99.460938	4,973,046.90	19,539.04	0.19
91282CFV8	US TREASURY N/B 11/32 4.125					4.125000	15 Nov 2032		
	5,000,000.000	Local	99.896947	4,994,847.37		101.500000	5,075,000.00	80,152.63	0.20
		Base	99.896947	4,994,847.37		101.500000	5,075,000.00	80,152.63	0.20
91282CFW6	US TREASURY N/B 11/25 4.5					4.500000	15 Nov 2025		
	5,000,000.000	Local	100.901801	5,045,090.03		99.828125	4,991,406.25	-53,683.78	0.19
		Base	100.901801	5,045,090.03		99.828125	4,991,406.25	-53,683.78	0.19
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3					5.300000	15 Feb 2030		
	20,000,000.000	Local	99.858661	19,971,732.21		101.398238	20,279,647.60	307,915.39	0.78
		Base	99.858661	19,971,732.21		101.398238	20,279,647.60	307,915.39	0.78
91324PER9	UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35					5.350000	15 Feb 2033		
	20,000,000.000	Local	99.642168	19,928,433.50		102.190100	20,438,020.00	509,586.50	0.79
		Base	99.642168	19,928,433.50		102.190100	20,438,020.00	509,586.50	0.79
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
	5,000,000.000	Local	99.916172	4,995,808.62		77.253225	3,862,661.25	-1,133,147.37	0.15
		Base	99.916172	4,995,808.62		77.253225	3,862,661.25	-1,133,147.37	0.15
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					5.197200	20 Mar 2026		
	15,000,000.000	Local	100.000000	15,000,000.00		100.109271	15,016,390.65	16,390.65	0.58
		Base	100.000000	15,000,000.00		100.109271	15,016,390.65	16,390.65	0.58
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
	5,000,000.000	Local	99.997881	4,999,894.07		95.295443	4,764,772.15	-235,121.92	0.18
		Base	99.997881	4,999,894.07		95.295443	4,764,772.15	-235,121.92	0.18
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
	5,490,134.820	Local	99.992218	5,489,707.60		98.602600	5,413,415.68	-76,291.92	0.21
Original Face:	10,000,000.000	Base	99.992218	5,489,707.60		98.602600	5,413,415.68	-76,291.92	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
92348KBG7	VERIZON MASTER TRUST VZMT 2023 1 A					4.490000	22 Jan 2029		
		Local	10,000,000.000	99.979127	9,997,912.70	98.703540	9,870,354.00	-127,558.70	0.38
Original Face:		Base	10,000,000.000	99.979127	9,997,912.70	98.703540	9,870,354.00	-127,558.70	0.38
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	8,000,000.000	99.993550	7,999,484.03	99.566780	7,965,342.40	-34,141.63	0.31
Original Face:		Base	8,000,000.000	99.993550	7,999,484.03	99.566780	7,965,342.40	-34,141.63	0.31
92826CAE2	VISA INC SR UNSECURED 12/35 4.15					4.150000	14 Dec 2035		
		Local	6,853,000.000	90.277099	6,186,689.61	93.932792	6,437,214.24	250,524.63	0.25
		Base		90.277099	6,186,689.61	93.932792	6,437,214.24	250,524.63	0.25
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	103.640683	5,182,034.17	84.479990	4,223,999.50	-958,034.67	0.16
		Base		103.640683	5,182,034.17	84.479990	4,223,999.50	-958,034.67	0.16
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723000	15 May 2047		
		Local	4,124,165.030	106.070776	4,374,533.85	97.558530	4,023,474.78	-351,059.07	0.16
Original Face:		Base	9,250,000.000	106.070776	4,374,533.85	97.558530	4,023,474.78	-351,059.07	0.16
929160BA6	VULCAN MATERIALS CO SR UNSECURED 03/26 5.8					5.800000	01 Mar 2026		
		Local	25,000,000.000	99.968000	24,992,000.00	100.002744	25,000,686.00	8,686.00	0.97
		Base		99.968000	24,992,000.00	100.002744	25,000,686.00	8,686.00	0.97
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
		Local	5,000,000.000	99.961704	4,998,085.21	104.826724	5,241,336.20	243,250.99	0.20
		Base		99.961704	4,998,085.21	104.826724	5,241,336.20	243,250.99	0.20
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.400000	15 May 2023		
		Local	5,000,000.000	99.997006	4,999,850.28	99.388521	4,969,426.05	-30,424.23	0.19
		Base		99.997006	4,999,850.28	99.388521	4,969,426.05	-30,424.23	0.19
94974BFN5	WELLS FARGO + COMPANY SUBORDINATED 08/23 4.125					4.125000	15 Aug 2023		
		Local	5,000,000.000	100.318402	5,015,920.08	99.552824	4,977,641.20	-38,278.88	0.19
		Base		100.318402	5,015,920.08	99.552824	4,977,641.20	-38,278.88	0.19
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	15,000,000.000	96.903021	14,535,453.16	95.855544	14,378,331.60	-157,121.56	0.56
		Base		96.903021	14,535,453.16	95.855544	14,378,331.60	-157,121.56	0.56

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95000U3B7	WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR				4.897000	25 Jul 2033		
	5,000,000.000	Local	91.588967	4,579,448.34	95.417480	4,770,874.00	191,425.66	0.18
		Base	91.588967	4,579,448.34	95.417480	4,770,874.00	191,425.66	0.18
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
	7,000,000.000	Local	99.875802	6,991,306.12	93.220693	6,525,448.51	-465,857.61	0.25
		Base	99.875802	6,991,306.12	93.220693	6,525,448.51	-465,857.61	0.25
98162VAE9	WORLD OMNI AUTO RECEIVABLES TR WOART 2019 B A4				2.640000	16 Jun 2025		
	8,723,853.690	Local	100.217541	8,742,831.61	99.568680	8,686,225.96	-56,605.65	0.34
Original Face:	12,000,000.000	Base	100.217541	8,742,831.61	99.568680	8,686,225.96	-56,605.65	0.34
US DOLLAR Total								
	2,496,076,529.430	Local		2,529,572,766.44		2,392,034,248.05	-137,538,518.39	92.50
Original Face:	2,045,842,211.000	Base		2,529,572,766.44		2,392,034,248.05	-137,538,518.39	92.50
FIXED INCOME Total								
	2,496,076,529.430	Base		2,529,572,766.44		2,392,034,248.05	-137,538,518.39	92.50
Original Face:	2,045,842,211.000							

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Base Currency: 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									
		2,653,575,499.210	Base		2,728,807,953.67		2,584,634,378.09	-144,173,575.58	100.00
	Original Face:	2,045,842,211.000							

& Issue has redenominated but Local is not converted
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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									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			186,650.380	1.000000	186,650.38	1.000000	186,650.38	0.00	0.03
		Base		1.000000	186,650.38	1.000000	186,650.38	0.00	0.03
US DOLLAR Total									
			186,650.380		186,650.38		186,650.38	0.00	0.03
		Base			186,650.38		186,650.38	0.00	0.03
CASH Total									
			186,650.380	Base	186,650.38		186,650.38	0.00	0.03
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
02665KQA8	AMERICAN HONDA FINAN					4.750000	10 Mar 2023		
			5,000,000.000	99.881250	4,994,062.50	99.881250	4,994,062.50	0.00	0.77
		Base		99.881250	4,994,062.50	99.881250	4,994,062.50	0.00	0.77
02665KRQ2	AMERICAN HONDA FINAN					4.920000	24 Apr 2023		
			2,000,000.000	99.262000	1,985,240.00	99.262000	1,985,240.00	0.00	0.31
		Base		99.262000	1,985,240.00	99.262000	1,985,240.00	0.00	0.31
06367CRZ2	BANK OF MONTREAL					4.800000	01 Mar 2023		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.77
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.77
06417KV14	BANK OF NOVA SCOTIA/THE					3.600000	01 Aug 2023		
			3,000,000.000	98.470000	2,954,100.00	97.877900	2,936,337.00	-17,763.00	0.45
		Base		98.470000	2,954,100.00	97.877900	2,936,337.00	-17,763.00	0.45
06417MA54	BANK OF NOVA SCOTIA					4.050000	14 Jul 2023		
			1,400,000.000	99.803964	1,397,255.49	99.619800	1,394,677.20	-2,578.29	0.21
		Base		99.803964	1,397,255.49	99.619800	1,394,677.20	-2,578.29	0.21

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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
06417MM93	BANK OF NOVA SCOTIA					5.130000	03 Jul 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.143000	5,007,150.00	7,150.00	0.77
		Base		100.000000	5,000,000.00	100.143000	5,007,150.00	7,150.00	0.77
17327BTG0	CITIGROUP GLOBAL MKTS INC S					3.590000	16 Jun 2023		
		Local	3,000,000.000	98.932972	2,967,989.16	98.551000	2,956,530.00	-11,459.16	0.46
		Base		98.932972	2,967,989.16	98.551000	2,956,530.00	-11,459.16	0.46
2546R3QX5	DISNEY (WALT) CO THE					4.900000	31 Mar 2023		
		Local	5,000,000.000	99.591667	4,979,583.33	99.591667	4,979,583.33	0.00	0.77
		Base		99.591667	4,979,583.33	99.591667	4,979,583.33	0.00	0.77
2546R3RU0	DISNEY (WALT) CO THE					4.900000	28 Apr 2023		
		Local	5,000,000.000	99.210556	4,960,527.78	99.210556	4,960,527.78	0.00	0.76
		Base		99.210556	4,960,527.78	99.210556	4,960,527.78	0.00	0.76
41282KQ27	HARLEY DAVIDSON FND CP					5.300000	02 Mar 2023		
		Local	5,000,000.000	99.985278	4,999,263.89	99.985278	4,999,263.89	0.00	0.77
		Base		99.985278	4,999,263.89	99.985278	4,999,263.89	0.00	0.77
41282KR34	HARLEY DAVIDSON FND CP					5.400000	03 Apr 2023		
		Local	5,000,000.000	99.505000	4,975,250.00	99.505000	4,975,250.00	0.00	0.77
		Base		99.505000	4,975,250.00	99.505000	4,975,250.00	0.00	0.77
46593LUH0	JPMORGAN CHASE BK N A INSTL CT					5.000000	14 Jun 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.888000	4,994,400.00	-5,600.00	0.77
		Base		100.000000	5,000,000.00	99.888000	4,994,400.00	-5,600.00	0.77
65339NQ15	NEXTERA ENERGY CAP HLDGS INC					4.750000	01 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.77
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.77
78014XHE0	ROYAL BANK OF CANADA					4.980000	06 Apr 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.77
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.77
89115B5T3	TORONTO DOMINION BK					5.410000	26 Oct 2023		
		Local	4,500,000.000	99.817455	4,491,785.47	99.926300	4,496,683.50	4,898.03	0.69
		Base		99.817455	4,491,785.47	99.926300	4,496,683.50	4,898.03	0.69

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Base Currency: 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		
	5,000,000.000	Local	98.557000	4,927,850.00	98.437000	4,921,850.00	-6,000.00	0.76
		Base	98.557000	4,927,850.00	98.437000	4,921,850.00	-6,000.00	0.76
91842KQM1	VW CR INC				4.820000	21 Mar 2023		
	1,800,000.000	Local	99.732222	1,795,180.00	99.732222	1,795,180.00	0.00	0.28
		Base	99.732222	1,795,180.00	99.732222	1,795,180.00	0.00	0.28
91842KQU3	VW CR INC				4.370000	28 Mar 2023		
	5,000,000.000	Local	99.672250	4,983,612.50	99.672250	4,983,612.50	0.00	0.77
		Base	99.672250	4,983,612.50	99.672250	4,983,612.50	0.00	0.77
93142XQA2	WALGREENS BOOTS				5.000000	10 Mar 2023		
	5,000,000.000	Local	99.875000	4,993,750.00	99.875000	4,993,750.00	0.00	0.77
		Base	99.875000	4,993,750.00	99.875000	4,993,750.00	0.00	0.77
93142XSX0	WALGREENS BOOTS				5.260000	31 May 2023		
	5,000,000.000	Local	98.670389	4,933,519.44	98.707500	4,935,375.00	1,855.56	0.76
		Base	98.670389	4,933,519.44	98.707500	4,935,375.00	1,855.56	0.76
96130AQX9	WESTPAC BKING CORP N				5.180000	07 Jul 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.130800	5,006,540.00	6,540.00	0.77
		Base	100.000000	5,000,000.00	100.130800	5,006,540.00	6,540.00	0.77
979QHR003	SOUTH STREET REPO				4.580000	01 Mar 2023		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.39
		Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.39
US DOLLAR Total								
	99,700,000.000	Local		99,338,969.56		99,316,012.70	-22,956.86	15.29
		Base		99,338,969.56		99,316,012.70	-22,956.86	15.29
CASH EQUIVALENT Total								
	99,700,000.000	Base		99,338,969.56		99,316,012.70	-22,956.86	15.29

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

& Issue has redenominated but Local is not converted
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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
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	2,500,000.000	Local	99.941260	2,498,531.50	88.885115	2,222,127.88	-276,403.62	0.34
		Base	99.941260	2,498,531.50	88.885115	2,222,127.88	-276,403.62	0.34
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	3,000,000.000	Local	99.966257	2,998,987.70	95.368551	2,861,056.53	-137,931.17	0.44
		Base	99.966257	2,998,987.70	95.368551	2,861,056.53	-137,931.17	0.44
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	3,000,000.000	Local	99.897681	2,996,930.42	89.848385	2,695,451.55	-301,478.87	0.41
		Base	99.897681	2,996,930.42	89.848385	2,695,451.55	-301,478.87	0.41
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	3,000,000.000	Local	99.951578	2,998,547.35	90.465572	2,713,967.16	-284,580.19	0.42
		Base	99.951578	2,998,547.35	90.465572	2,713,967.16	-284,580.19	0.42
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	4,000,000.000	Local	99.941653	3,997,666.13	94.617759	3,784,710.36	-212,955.77	0.58
		Base	99.941653	3,997,666.13	94.617759	3,784,710.36	-212,955.77	0.58
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	3,000,000.000	Local	99.827925	2,994,837.76	94.462805	2,833,884.15	-160,953.61	0.44
		Base	99.827925	2,994,837.76	94.462805	2,833,884.15	-160,953.61	0.44
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025		
	3,000,000.000	Local	99.994467	2,999,834.01	99.223013	2,976,690.39	-23,143.62	0.46
		Base	99.994467	2,999,834.01	99.223013	2,976,690.39	-23,143.62	0.46
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.908881	4,995,444.06	96.200924	4,810,046.20	-185,397.86	0.74
		Base	99.908881	4,995,444.06	96.200924	4,810,046.20	-185,397.86	0.74
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				5.480000	04 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.711747	3,021,352.41	21,352.41	0.47
		Base	100.000000	3,000,000.00	100.711747	3,021,352.41	21,352.41	0.47
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025		
	2,000,000.000	Local	99.918219	1,998,364.38	97.049395	1,940,987.90	-57,376.48	0.30
		Base	99.918219	1,998,364.38	97.049395	1,940,987.90	-57,376.48	0.30

& Issue has redenominated but Local is not converted
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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
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					4.770000	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	99.999890	3,999,995.60	-4.40	0.62
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	99.999890	3,999,995.60	-4.40	0.62
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A					4.950000	15 Oct 2027		
		Local	2,500,000.000	99.995571	2,499,889.27	99.983870	2,499,596.75	-292.52	0.38
Original Face:		Base	2,500,000.000	99.995571	2,499,889.27	99.983870	2,499,596.75	-292.52	0.38
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR					5.154570	08 Sep 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.032348	5,001,617.40	1,617.40	0.77
		Base		100.000000	5,000,000.00	100.032348	5,001,617.40	1,617.40	0.77
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
		Local	2,000,000.000	99.967114	1,999,342.27	93.712750	1,874,255.00	-125,087.27	0.29
		Base		99.967114	1,999,342.27	93.712750	1,874,255.00	-125,087.27	0.29
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	3,000,000.000	99.950339	2,998,510.17	93.541846	2,806,255.38	-192,254.79	0.43
		Base		99.950339	2,998,510.17	93.541846	2,806,255.38	-192,254.79	0.43
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR					5.470000	12 Jan 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.591400	3,017,742.00	17,742.00	0.46
		Base		100.000000	3,000,000.00	100.591400	3,017,742.00	17,742.00	0.46
031162DN7	AMGEN INC SR UNSECURED 03/26 5.507					5.506000	02 Mar 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	99.838753	1,996,775.06	-3,224.94	0.31
		Base		100.000000	2,000,000.00	99.838753	1,996,775.06	-3,224.94	0.31
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15					5.150000	02 Mar 2028		
		Local	2,000,000.000	99.826000	1,996,520.00	99.631671	1,992,633.42	-3,886.58	0.31
		Base		99.826000	1,996,520.00	99.631671	1,992,633.42	-3,886.58	0.31
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
		Local	2,000,000.000	99.930115	1,998,602.29	95.267785	1,905,355.70	-93,246.59	0.29
		Base		99.930115	1,998,602.29	95.267785	1,905,355.70	-93,246.59	0.29
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
		Local	5,000,000.000	99.921381	4,996,069.05	92.346461	4,617,323.05	-378,746.00	0.71
		Base		99.921381	4,996,069.05	92.346461	4,617,323.05	-378,746.00	0.71

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
	5,000,000.000	Local	99.867538	4,993,376.91	88.731117	4,436,555.85	-556,821.06	0.68
		Base	99.867538	4,993,376.91	88.731117	4,436,555.85	-556,821.06	0.68
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5				4.500000	01 Feb 2028		
	3,000,000.000	Local	99.903604	2,997,108.13	96.952497	2,908,574.91	-88,533.22	0.45
		Base	99.903604	2,997,108.13	96.952497	2,908,574.91	-88,533.22	0.45
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.850000	23 Dec 2025		
	3,000,000.000	Local	99.816428	2,994,492.85	87.294525	2,618,835.75	-375,657.10	0.40
		Base	99.816428	2,994,492.85	87.294525	2,618,835.75	-375,657.10	0.40
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR				0.750000	26 Jan 2026		
	3,000,000.000	Local	97.876301	2,936,289.03	87.852827	2,635,584.81	-300,704.22	0.41
		Base	97.876301	2,936,289.03	87.852827	2,635,584.81	-300,704.22	0.41
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	94.421154	1,888,423.08	-111,576.92	0.29
		Base	100.000000	2,000,000.00	94.421154	1,888,423.08	-111,576.92	0.29
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6				6.000000	20 Oct 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	99.665123	2,989,953.69	-10,046.31	0.46
		Base	100.000000	3,000,000.00	99.665123	2,989,953.69	-10,046.31	0.46
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	3,564,000.000	Local	100.772193	3,591,520.96	99.986934	3,563,534.33	-27,986.63	0.55
		Base	100.772193	3,591,520.96	99.986934	3,563,534.33	-27,986.63	0.55
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR				0.981000	25 Sep 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	92.803455	3,712,138.20	-287,861.80	0.57
		Base	100.000000	4,000,000.00	92.803455	3,712,138.20	-287,861.80	0.57
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR				4.550000	18 Nov 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	90.732000	2,721,960.00	-278,040.00	0.42
		Base	100.000000	3,000,000.00	90.732000	2,721,960.00	-278,040.00	0.42
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR				4.693000	12 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	99.668000	2,990,040.00	-9,960.00	0.46
		Base	100.000000	3,000,000.00	99.668000	2,990,040.00	-9,960.00	0.46

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR				1.000000	30 Jul 2025		
	4,229,000.000	Local	100.000000	4,229,000.00	89.196131	3,772,104.38	-456,895.62	0.58
		Base	100.000000	4,229,000.00	89.196131	3,772,104.38	-456,895.62	0.58
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024		
	1,000,000.000	Local	99.951158	999,511.58	98.240352	982,403.52	-17,108.06	0.15
		Base	99.951158	999,511.58	98.240352	982,403.52	-17,108.06	0.15
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7				4.700000	14 Sep 2027		
	1,000,000.000	Local	99.959670	999,596.70	97.781258	977,812.58	-21,784.12	0.15
		Base	99.959670	999,596.70	97.781258	977,812.58	-21,784.12	0.15
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5				5.000000	30 Sep 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	93.282301	1,865,646.02	-134,353.98	0.29
		Base	100.000000	2,000,000.00	93.282301	1,865,646.02	-134,353.98	0.29
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	3,000,000.000	Local	99.942241	2,998,267.24	95.095856	2,852,875.68	-145,391.56	0.44
		Base	99.942241	2,998,267.24	95.095856	2,852,875.68	-145,391.56	0.44
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	2,000,000.000	Local	99.972541	1,999,450.82	96.320004	1,926,400.08	-73,050.74	0.30
		Base	99.972541	1,999,450.82	96.320004	1,926,400.08	-73,050.74	0.30
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024		
	3,000,000.000	Local	99.958801	2,998,764.03	94.652813	2,839,584.39	-159,179.64	0.44
		Base	99.958801	2,998,764.03	94.652813	2,839,584.39	-159,179.64	0.44
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				5.170000	25 Apr 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.630000	2,988,900.00	-11,100.00	0.46
		Base	100.000000	3,000,000.00	99.630000	2,988,900.00	-11,100.00	0.46
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR				3.430000	13 Jun 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	97.506515	2,925,195.45	-74,804.55	0.45
		Base	100.000000	3,000,000.00	97.506515	2,925,195.45	-74,804.55	0.45
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8				0.800000	30 Dec 2025		
	2,420,000.000	Local	98.900657	2,393,395.91	86.143052	2,084,661.86	-308,734.05	0.32
		Base	98.900657	2,393,395.91	86.143052	2,084,661.86	-308,734.05	0.32

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				5.010000	10 Jan 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.820017	2,994,600.51	-5,399.49	0.46
		Base	100.000000	3,000,000.00	99.820017	2,994,600.51	-5,399.49	0.46
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR				5.600000	18 Feb 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.847830	2,995,434.90	-4,565.10	0.46
		Base	100.000000	3,000,000.00	99.847830	2,995,434.90	-4,565.10	0.46
06418BAC2	BANK OF NOVA SCOTIA SR UNSECURED 03/24 2.44				2.440000	11 Mar 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	97.058380	1,941,167.60	-58,832.40	0.30
		Base	100.000000	2,000,000.00	97.058380	1,941,167.60	-58,832.40	0.30
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55				5.550000	23 Jan 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	99.201250	1,984,025.00	-15,975.00	0.31
		Base	100.000000	2,000,000.00	99.201250	1,984,025.00	-15,975.00	0.31
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	5,000,000.000	Local	99.939890	4,996,994.52	94.822013	4,741,100.65	-255,893.87	0.73
		Base	99.939890	4,996,994.52	94.822013	4,741,100.65	-255,893.87	0.73
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024		
	3,000,000.000	Local	99.961356	2,998,840.67	96.561774	2,896,853.22	-101,987.45	0.45
		Base	99.961356	2,998,840.67	96.561774	2,896,853.22	-101,987.45	0.45
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5				5.000000	20 Feb 2026		
	3,000,000.000	Local	99.662351	2,989,870.54	99.463041	2,983,891.23	-5,979.31	0.46
		Base	99.662351	2,989,870.54	99.463041	2,983,891.23	-5,979.31	0.46
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	0.30
		Base	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.30
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	88.709000	2,661,270.00	-338,730.00	0.41
		Base	100.000000	3,000,000.00	88.709000	2,661,270.00	-338,730.00	0.41
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.187000	09 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.46
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.46

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13607XG43	CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3					5.300000	28 Feb 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	99.752811	2,992,584.33	-7,415.67	0.46
		Base		100.000000	3,000,000.00	99.752811	2,992,584.33	-7,415.67	0.46
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR					1.343000	06 Dec 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	96.379911	2,891,397.33	-108,602.67	0.45
		Base		100.000000	3,000,000.00	96.379911	2,891,397.33	-108,602.67	0.45
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	2,000,000.000	99.966972	1,999,339.43	95.378749	1,907,574.98	-91,764.45	0.29
		Base		99.966972	1,999,339.43	95.378749	1,907,574.98	-91,764.45	0.29
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	3,000,000.000	99.930107	2,997,903.21	93.289764	2,798,692.92	-199,210.29	0.43
		Base		99.930107	2,997,903.21	93.289764	2,798,692.92	-199,210.29	0.43
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
		Local	3,000,000.000	99.905578	2,997,167.35	96.549549	2,896,486.47	-100,680.88	0.45
		Base		99.905578	2,997,167.35	96.549549	2,896,486.47	-100,680.88	0.45
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
		Local	3,000,000.000	99.976170	2,999,285.11	99.661515	2,989,845.45	-9,439.66	0.46
		Base		99.976170	2,999,285.11	99.661515	2,989,845.45	-9,439.66	0.46
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687					0.687000	12 Aug 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	90.226037	4,511,301.85	-488,698.15	0.69
		Base		100.000000	5,000,000.00	90.226037	4,511,301.85	-488,698.15	0.69
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375					1.375000	20 May 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	86.914579	2,607,437.37	-392,562.63	0.40
		Base		100.000000	3,000,000.00	86.914579	2,607,437.37	-392,562.63	0.40
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.100000	31 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	86.785967	4,339,298.35	-660,701.65	0.67
		Base		100.000000	5,000,000.00	86.785967	4,339,298.35	-660,701.65	0.67
17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5					0.500000	25 Sep 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	97.293682	2,918,810.46	-81,189.54	0.45
		Base		100.000000	3,000,000.00	97.293682	2,918,810.46	-81,189.54	0.45

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	97.900611	2,937,018.33	-62,981.67	0.45
		Base	100.000000	3,000,000.00	97.900611	2,937,018.33	-62,981.67	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	99.340700	4,967,035.00	-32,965.00	0.76
		Base	100.000000	5,000,000.00	99.340700	4,967,035.00	-32,965.00	0.76
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR				5.500000	21 Feb 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.932249	2,997,967.47	-2,032.53	0.46
		Base	100.000000	3,000,000.00	99.932249	2,997,967.47	-2,032.53	0.46
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45				0.450000	17 Jan 2024		
	3,000,000.000	Local	99.978206	2,999,346.17	95.904861	2,877,145.83	-122,200.34	0.44
		Base	99.978206	2,999,346.17	95.904861	2,877,145.83	-122,200.34	0.44
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024		
	2,000,000.000	Local	99.966807	1,999,336.14	93.481142	1,869,622.84	-129,713.30	0.29
		Base	99.966807	1,999,336.14	93.481142	1,869,622.84	-129,713.30	0.29
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A				2.110000	23 Aug 2027		
	1,882,480.750	Local	99.998620	1,882,454.77	98.894870	1,861,676.89	-20,777.88	0.29
Original Face:	3,000,000.000	Base	99.998620	1,882,454.77	98.894870	1,861,676.89	-20,777.88	0.29
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
	5,000,000.000	Local	99.877152	4,993,857.58	95.018522	4,750,926.10	-242,931.48	0.73
		Base	99.877152	4,993,857.58	95.018522	4,750,926.10	-242,931.48	0.73
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
	2,000,000.000	Local	99.916988	1,998,339.75	88.881262	1,777,625.24	-220,714.51	0.27
		Base	99.916988	1,998,339.75	88.881262	1,777,625.24	-220,714.51	0.27
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	95.587149	4,779,357.45	-220,642.55	0.74
		Base	100.000000	5,000,000.00	95.587149	4,779,357.45	-220,642.55	0.74
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
	300,984.520	Local	102.856433	309,581.94	96.890666	291,625.91	-17,956.03	0.04
Original Face:	2,090,000.000	Base	102.856433	309,581.94	96.890666	291,625.91	-17,956.03	0.04

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
	8.150	Local	100.368098	8.18	99.008546	8.07	-0.11	0.00
Original Face:	250,000.000	Base	100.368098	8.18	99.008546	8.07	-0.11	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	3,581.780	Local	100.024290	3,582.65	99.190716	3,552.79	-29.86	0.00
Original Face:	1,000,000.000	Base	100.024290	3,582.65	99.190716	3,552.79	-29.86	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
	3,430.290	Local	100.111069	3,434.10	99.248541	3,404.51	-29.59	0.00
Original Face:	2,206,300.000	Base	100.111069	3,434.10	99.248541	3,404.51	-29.59	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	183,442.650	Local	100.660572	184,654.42	96.570193	177,150.92	-7,503.50	0.03
Original Face:	5,000,000.000	Base	100.660572	184,654.42	96.570193	177,150.92	-7,503.50	0.03
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	594,993.250	Local	101.135031	601,746.61	94.648312	563,151.07	-38,595.54	0.09
Original Face:	5,000,000.000	Base	101.135031	601,746.61	94.648312	563,151.07	-38,595.54	0.09
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	3,606.320	Local	100.242352	3,615.06	99.241802	3,578.98	-36.08	0.00
Original Face:	1,000,000.000	Base	100.242352	3,615.06	99.241802	3,578.98	-36.08	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
	62,936.340	Local	100.460227	63,225.99	97.702307	61,490.26	-1,735.73	0.01
Original Face:	6,000,000.000	Base	100.460227	63,225.99	97.702307	61,490.26	-1,735.73	0.01
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
	59,259.550	Local	100.631240	59,633.62	98.012960	58,082.04	-1,551.58	0.01
Original Face:	5,000,000.000	Base	100.631240	59,633.62	98.012960	58,082.04	-1,551.58	0.01
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
	570,304.400	Local	103.179861	588,439.29	93.947430	535,786.33	-52,652.96	0.08
Original Face:	5,000,000.000	Base	103.179861	588,439.29	93.947430	535,786.33	-52,652.96	0.08
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
	535,161.200	Local	103.023345	551,340.97	96.188375	514,762.86	-36,578.11	0.08
Original Face:	5,700,000.000	Base	103.023345	551,340.97	96.188375	514,762.86	-36,578.11	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
	222,126.380	Local	102.840306	228,435.45	96.685501	214,764.00	-13,671.45	0.03
Original Face:	2,000,000.000	Base	102.840306	228,435.45	96.685501	214,764.00	-13,671.45	0.03
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	88.382104	2,651,463.12	-348,536.88	0.41
		Base	100.000000	3,000,000.00	88.382104	2,651,463.12	-348,536.88	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	89.394465	2,614,788.10	-310,211.90	0.40
Original Face:	3,000,000.000	Base	100.000000	2,925,000.00	89.394465	2,614,788.10	-310,211.90	0.40
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	90.670635	2,720,119.05	-279,880.95	0.42
		Base	100.000000	3,000,000.00	90.670635	2,720,119.05	-279,880.95	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	94.795777	2,843,873.31	-156,126.69	0.44
		Base	100.000000	3,000,000.00	94.795777	2,843,873.31	-156,126.69	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	92.189853	4,148,543.39	-351,456.61	0.64
		Base	100.000000	4,500,000.00	92.189853	4,148,543.39	-351,456.61	0.64
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	97.508166	2,437,704.15	-62,295.85	0.38
		Base	100.000000	2,500,000.00	97.508166	2,437,704.15	-62,295.85	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	96.598115	2,414,952.88	-85,047.12	0.37
		Base	100.000000	2,500,000.00	96.598115	2,414,952.88	-85,047.12	0.37
3130AUH31	FEDERAL HOME LOAN BANK BONDS 01/24 5.2				5.200000	30 Jan 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.651242	4,982,562.10	-17,437.90	0.77
		Base	100.000000	5,000,000.00	99.651242	4,982,562.10	-17,437.90	0.77
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025		
	3,000,000.000	Local	99.974945	2,999,248.34	89.959481	2,698,784.43	-300,463.91	0.42
		Base	99.974945	2,999,248.34	89.959481	2,698,784.43	-300,463.91	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
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69					0.690000	22 Jul 2025		
		Local	3,000,000.000	99.976055	2,999,281.64	90.641212	2,719,236.36	-280,045.28	0.42
		Base		99.976055	2,999,281.64	90.641212	2,719,236.36	-280,045.28	0.42
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375					2.375000	01 Mar 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	91.665716	2,749,971.48	-250,028.52	0.42
		Base		100.000000	3,000,000.00	91.665716	2,749,971.48	-250,028.52	0.42
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR					4.715000	06 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.998809	4,999,940.45	-59.55	0.77
		Base		100.000000	5,000,000.00	99.998809	4,999,940.45	-59.55	0.77
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	1,501,966.620	102.050635	1,532,766.48	86.426255	1,298,093.50	-234,672.98	0.20
Original Face:		Base	2,000,000.000	102.050635	1,532,766.48	86.426255	1,298,093.50	-234,672.98	0.20
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	91.386920	2,741,607.60	-258,392.40	0.42
		Base		100.000000	3,000,000.00	91.386920	2,741,607.60	-258,392.40	0.42
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65					0.650000	22 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	89.668641	4,483,432.05	-516,567.95	0.69
		Base		100.000000	5,000,000.00	89.668641	4,483,432.05	-516,567.95	0.69
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7					0.700000	23 Dec 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	89.205232	2,676,156.96	-323,843.04	0.41
		Base		100.000000	3,000,000.00	89.205232	2,676,156.96	-323,843.04	0.41
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	97.642296	1,952,845.92	-47,154.08	0.30
		Base		100.000000	2,000,000.00	97.642296	1,952,845.92	-47,154.08	0.30
3136BBHC9	FANNIE MAE FNR 2020 54 GY					2.000000	25 Jun 2044		
		Local	1,535,158.530	102.397201	1,571,959.37	89.501050	1,373,983.00	-197,976.37	0.21
Original Face:		Base	3,000,000.000	102.397201	1,571,959.37	89.501050	1,373,983.00	-197,976.37	0.21
3136BJK53	FANNIE MAE FNR 2021 74 BA					2.000000	25 Jun 2050		
		Local	2,738,101.710	101.702898	2,784,728.80	81.991970	2,245,023.53	-539,705.27	0.35
Original Face:		Base	3,000,000.000	101.702898	2,784,728.80	81.991970	2,245,023.53	-539,705.27	0.35

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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	90.153130	2,704,593.90	-295,406.10	0.42
		Base	100.000000	3,000,000.00	90.153130	2,704,593.90	-295,406.10	0.42
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028		
	1,009,048.290	Local	99.870025	1,007,736.78	94.350980	952,046.95	-55,689.83	0.15
Original Face:	8,190,000.000	Base	99.870025	1,007,736.78	94.350980	952,046.95	-55,689.83	0.15
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044		
	1,337,242.410	Local	102.443703	1,369,920.64	89.914380	1,202,373.22	-167,547.42	0.19
Original Face:	3,000,000.000	Base	102.443703	1,369,920.64	89.914380	1,202,373.22	-167,547.42	0.19
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
	156,659.510	Local	100.712252	157,775.32	94.992630	148,814.99	-8,960.33	0.02
Original Face:	1,500,000.000	Base	100.712252	157,775.32	94.992630	148,814.99	-8,960.33	0.02
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
	24,134.320	Local	101.227837	24,430.65	99.233175	23,949.25	-481.40	0.00
Original Face:	983,845.000	Base	101.227837	24,430.65	99.233175	23,949.25	-481.40	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
	576,026.830	Local	103.135014	594,085.35	96.079530	553,443.87	-40,641.48	0.09
Original Face:	5,200,000.000	Base	103.135014	594,085.35	96.079530	553,443.87	-40,641.48	0.09
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027		
	180,491.090	Local	100.732612	181,813.39	95.685567	172,703.92	-9,109.47	0.03
Original Face:	2,680,283.000	Base	100.732612	181,813.39	95.685567	172,703.92	-9,109.47	0.03
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	1,383,608.550	Local	101.167278	1,399,759.11	94.996282	1,314,376.68	-85,382.43	0.20
Original Face:	15,000,000.000	Base	101.167278	1,399,759.11	94.996282	1,314,376.68	-85,382.43	0.20
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	547,726.700	Local	100.691233	551,512.77	94.558161	517,920.29	-33,592.48	0.08
Original Face:	4,200,000.000	Base	100.691233	551,512.77	94.558161	517,920.29	-33,592.48	0.08
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5				5.000000	01 Nov 2024		
	8,242.640	Local	100.598473	8,291.97	99.794630	8,225.71	-66.26	0.00
Original Face:	1,500,000.000	Base	100.598473	8,291.97	99.794630	8,225.71	-66.26	0.00

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31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	22,785.120	Local	100.391089	22,874.23	97.587167	22,235.35	-638.88	0.00
Original Face:	3,200,000.000	Base	100.391089	22,874.23	97.587167	22,235.35	-638.88	0.00
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5				3.500000	01 Feb 2027		
	33,568.250	Local	101.439634	34,051.51	97.263059	32,649.51	-1,402.00	0.01
Original Face:	765,534.000	Base	101.439634	34,051.51	97.263059	32,649.51	-1,402.00	0.01
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	359,061.150	Local	101.165155	363,244.77	95.174491	341,734.62	-21,510.15	0.05
Original Face:	5,157,070.000	Base	101.165155	363,244.77	95.174491	341,734.62	-21,510.15	0.05
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5				4.500000	01 Mar 2025		
	27,420.950	Local	100.489699	27,555.23	99.042850	27,158.49	-396.74	0.00
Original Face:	5,000,000.000	Base	100.489699	27,555.23	99.042850	27,158.49	-396.74	0.00
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR				4.000000	01 Aug 2025		
	72,098.550	Local	100.764773	72,649.94	97.567392	70,344.67	-2,305.27	0.01
Original Face:	5,000,000.000	Base	100.764773	72,649.94	97.567392	70,344.67	-2,305.27	0.01
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
	139,035.920	Local	102.959070	143,150.09	94.784621	131,784.67	-11,365.42	0.02
Original Face:	2,000,000.000	Base	102.959070	143,150.09	94.784621	131,784.67	-11,365.42	0.02
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
	58,211.000	Local	102.805501	59,844.11	97.797119	56,928.68	-2,915.43	0.01
Original Face:	5,000,000.000	Base	102.805501	59,844.11	97.797119	56,928.68	-2,915.43	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	832,555.930	Local	105.561297	878,856.84	99.232962	826,169.91	-52,686.93	0.13
Original Face:	14,750,000.000	Base	105.561297	878,856.84	99.232962	826,169.91	-52,686.93	0.13
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025		
	38,805.660	Local	100.459263	38,983.88	97.235891	37,733.03	-1,250.85	0.01
Original Face:	2,000,000.000	Base	100.459263	38,983.88	97.235891	37,733.03	-1,250.85	0.01
31422XTW2	FARMER MAC NOTES 02/27 2				2.000000	25 Feb 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	90.360404	1,807,208.08	-192,791.92	0.28
		Base	100.000000	2,000,000.00	90.360404	1,807,208.08	-192,791.92	0.28

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341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				4.800000	10 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	99.969106	2,999,073.18	-926.82	0.46
		Base	100.000000	3,000,000.00	99.969106	2,999,073.18	-926.82	0.46
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.588000	20 Oct 2067		
	2,509,935.720	Local	102.251177	2,566,438.82	98.762620	2,478,878.28	-87,560.54	0.38
Original Face:	3,000,000.000	Base	102.251177	2,566,438.82	98.762620	2,478,878.28	-87,560.54	0.38
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	99.699664	2,990,989.92	-9,010.08	0.46
		Base	100.000000	3,000,000.00	99.699664	2,990,989.92	-9,010.08	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	88.775487	2,663,264.61	-336,735.39	0.41
		Base	100.000000	3,000,000.00	88.775487	2,663,264.61	-336,735.39	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	87.946634	2,638,399.02	-361,600.98	0.41
		Base	100.000000	3,000,000.00	87.946634	2,638,399.02	-361,600.98	0.41
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	86.124336	2,583,730.08	-416,269.92	0.40
		Base	100.000000	3,000,000.00	86.124336	2,583,730.08	-416,269.92	0.40
38150AHZ1	GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1				1.000000	07 Oct 2024		
	3,000,000.000	Local	99.946233	2,998,387.00	91.362639	2,740,879.17	-257,507.83	0.42
		Base	99.946233	2,998,387.00	91.362639	2,740,879.17	-257,507.83	0.42
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	96.765890	4,838,294.50	-161,705.50	0.74
		Base	100.000000	5,000,000.00	96.765890	4,838,294.50	-161,705.50	0.74
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				5.450000	31 Jan 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	95.652786	2,869,583.58	-130,416.42	0.44
		Base	100.000000	3,000,000.00	95.652786	2,869,583.58	-130,416.42	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	93.836066	4,691,803.30	-308,196.70	0.72
		Base	100.000000	5,000,000.00	93.836066	4,691,803.30	-308,196.70	0.72

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38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	8,783.480	Local	99.030339	8,698.31	99.688620	8,756.13	57.82	0.00
Original Face:	4,000,000.000	Base	99.030339	8,698.31	99.688620	8,756.13	57.82	0.00
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042		
	31,200.660	Local	99.265785	30,971.58	98.900130	30,857.49	-114.09	0.00
Original Face:	1,900,000.000	Base	99.265785	30,971.58	98.900130	30,857.49	-114.09	0.00
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
	151,000.700	Local	99.392672	150,083.63	98.327300	148,474.91	-1,608.72	0.02
Original Face:	3,000,000.000	Base	99.392672	150,083.63	98.327300	148,474.91	-1,608.72	0.02
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	830,921.410	Local	102.753517	853,800.97	94.462500	784,909.14	-68,891.83	0.12
Original Face:	3,000,000.000	Base	102.753517	853,800.97	94.462500	784,909.14	-68,891.83	0.12
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	408,964.390	Local	100.394482	410,577.68	95.659935	391,215.07	-19,362.61	0.06
Original Face:	1,000,000.000	Base	100.394482	410,577.68	95.659935	391,215.07	-19,362.61	0.06
41285JAB4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2023 A A2A				5.320000	15 Jun 2026		
	4,500,000.000	Local	99.997452	4,499,885.34	99.979620	4,499,082.90	-802.44	0.69
Original Face:	4,500,000.000	Base	99.997452	4,499,885.34	99.979620	4,499,082.90	-802.44	0.69
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				4.850000	06 Aug 2024		
	3,000,000.000	Local	100.027883	3,000,836.48	100.312649	3,009,379.47	8,542.99	0.46
		Base	100.027883	3,000,836.48	100.312649	3,009,379.47	8,542.99	0.46
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027		
	2,000,000.000	Local	99.988829	1,999,776.58	89.853936	1,797,078.72	-202,697.86	0.28
		Base	99.988829	1,999,776.58	89.853936	1,797,078.72	-202,697.86	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	97.395214	2,921,856.42	-78,143.58	0.45
		Base	100.000000	3,000,000.00	97.395214	2,921,856.42	-78,143.58	0.45
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026		
	2,000,000.000	Local	99.806940	1,996,138.80	98.010467	1,960,209.34	-35,929.46	0.30
		Base	99.806940	1,996,138.80	98.010467	1,960,209.34	-35,929.46	0.30

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	3,000,000.000	Local	99.913000	2,997,389.99	99.463029	2,983,890.87	-13,499.12	0.46
		Base	99.913000	2,997,389.99	99.463029	2,983,890.87	-13,499.12	0.46
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3				2.320000	16 Sep 2026		
	2,000,000.000	Local	99.982482	1,999,649.64	95.623820	1,912,476.40	-87,173.24	0.29
Original Face:	2,000,000.000	Base	99.982482	1,999,649.64	95.623820	1,912,476.40	-87,173.24	0.29
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	2,000,000.000	Local	99.945589	1,998,911.78	90.238560	1,804,771.20	-194,140.58	0.28
		Base	99.945589	1,998,911.78	90.238560	1,804,771.20	-194,140.58	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	86.288307	1,725,766.14	-274,233.86	0.27
		Base	100.000000	2,000,000.00	86.288307	1,725,766.14	-274,233.86	0.27
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	95.570859	2,867,125.77	-132,874.23	0.44
		Base	100.000000	3,000,000.00	95.570859	2,867,125.77	-132,874.23	0.44
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	99.253707	2,977,611.21	-22,388.79	0.46
		Base	100.000000	3,000,000.00	99.253707	2,977,611.21	-22,388.79	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	97.696953	2,930,908.59	-69,091.41	0.45
		Base	100.000000	3,000,000.00	97.696953	2,930,908.59	-69,091.41	0.45
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	3,000,000.000	Local	99.999632	2,999,988.97	99.911385	2,997,341.55	-2,647.42	0.46
		Base	99.999632	2,999,988.97	99.911385	2,997,341.55	-2,647.42	0.46
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023		
	2,335,000.000	Local	99.997546	2,334,942.71	97.660004	2,280,361.09	-54,581.62	0.35
		Base	99.997546	2,334,942.71	97.660004	2,280,361.09	-54,581.62	0.35
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025		
	3,000,000.000	Local	99.967317	2,999,019.51	97.088795	2,912,663.85	-86,355.66	0.45
		Base	99.967317	2,999,019.51	97.088795	2,912,663.85	-86,355.66	0.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	98.932610	1,978,652.20	-21,347.80	0.30
		Base	100.000000	2,000,000.00	98.932610	1,978,652.20	-21,347.80	0.30
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024		
	5,000,000.000	Local	99.978323	4,998,916.16	95.365976	4,768,298.80	-230,617.36	0.73
		Base	99.978323	4,998,916.16	95.365976	4,768,298.80	-230,617.36	0.73
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1				1.000000	18 Oct 2024		
	2,000,000.000	Local	99.949846	1,998,996.91	93.069149	1,861,382.98	-137,613.93	0.29
		Base	99.949846	1,998,996.91	93.069149	1,861,382.98	-137,613.93	0.29
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45				5.450000	30 Oct 2025		
	3,000,000.000	Local	99.879874	2,996,396.21	100.408491	3,012,254.73	15,858.52	0.46
		Base	99.879874	2,996,396.21	100.408491	3,012,254.73	15,858.52	0.46
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8				4.800000	15 Mar 2028		
	2,000,000.000	Local	99.838872	1,996,777.43	98.436023	1,968,720.46	-28,056.97	0.30
		Base	99.838872	1,996,777.43	98.436023	1,968,720.46	-28,056.97	0.30
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
	3,000,000.000	Local	99.915417	2,997,462.52	92.398254	2,771,947.62	-225,514.90	0.43
		Base	99.915417	2,997,462.52	92.398254	2,771,947.62	-225,514.90	0.43
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023		
	2,000,000.000	Local	99.967922	1,999,358.44	96.247998	1,924,959.96	-74,398.48	0.30
		Base	99.967922	1,999,358.44	96.247998	1,924,959.96	-74,398.48	0.30
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024		
	5,000,000.000	Local	99.936631	4,996,831.55	95.769345	4,788,467.25	-208,364.30	0.74
		Base	99.936631	4,996,831.55	95.769345	4,788,467.25	-208,364.30	0.74
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025		
	5,000,000.000	Local	99.863827	4,993,191.37	93.943948	4,697,197.40	-295,993.97	0.72
		Base	99.863827	4,993,191.37	93.943948	4,697,197.40	-295,993.97	0.72
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025		
	2,000,000.000	Local	100.250000	2,005,000.00	100.696109	2,013,922.18	8,922.18	0.31
		Base	100.250000	2,005,000.00	100.696109	2,013,922.18	8,922.18	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.62
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.62
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR					5.570000	21 Mar 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	99.952445	2,998,573.35	-1,426.65	0.46
		Base		100.000000	3,000,000.00	99.952445	2,998,573.35	-1,426.65	0.46
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	1,000,000.000	99.862032	998,620.32	96.860478	968,604.78	-30,015.54	0.15
		Base		99.862032	998,620.32	96.860478	968,604.78	-30,015.54	0.15
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	98.834000	4,941,700.00	-58,300.00	0.76
		Base		100.000000	5,000,000.00	98.834000	4,941,700.00	-58,300.00	0.76
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	2,000,000.000	99.970575	1,999,411.49	89.358431	1,787,168.62	-212,242.87	0.28
		Base		99.970575	1,999,411.49	89.358431	1,787,168.62	-212,242.87	0.28
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65					3.650000	15 Jun 2024		
		Local	3,000,000.000	99.954915	2,998,647.46	97.752872	2,932,586.16	-66,061.30	0.45
		Base		99.954915	2,998,647.46	97.752872	2,932,586.16	-66,061.30	0.45
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	2,000,000.000	99.988548	1,999,770.95	97.126611	1,942,532.22	-57,238.73	0.30
		Base		99.988548	1,999,770.95	97.126611	1,942,532.22	-57,238.73	0.30
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR					4.950000	13 Feb 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.137000	2,002,740.00	2,740.00	0.31
		Base		100.000000	2,000,000.00	100.137000	2,002,740.00	2,740.00	0.31
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	3,000,000.000	99.995411	2,999,862.33	90.624148	2,718,724.44	-281,137.89	0.42
		Base		99.995411	2,999,862.33	90.624148	2,718,724.44	-281,137.89	0.42
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					5.000000	12 Apr 2024		
		Local	2,500,000.000	100.000000	2,500,000.00	100.000002	2,500,000.05	0.05	0.38
		Base		100.000000	2,500,000.00	100.000002	2,500,000.05	0.05	0.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	2,000,000.000	99.975460	1,999,509.19	89.080581	1,781,611.62	-217,897.57	0.27
		Base		99.975460	1,999,509.19	89.080581	1,781,611.62	-217,897.57	0.27
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR					4.790000	05 Mar 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	99.856986	2,995,709.58	-4,290.42	0.46
		Base		100.000000	3,000,000.00	99.856986	2,995,709.58	-4,290.42	0.46
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					5.110000	10 Mar 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.175531	3,005,265.93	5,265.93	0.46
		Base		100.000000	3,000,000.00	100.175531	3,005,265.93	5,265.93	0.46
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					4.000000	06 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.990404	4,999,520.20	-479.80	0.77
		Base		100.000000	5,000,000.00	99.990404	4,999,520.20	-479.80	0.77
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	99.078000	2,972,340.00	-27,660.00	0.46
		Base		100.000000	3,000,000.00	99.078000	2,972,340.00	-27,660.00	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	91.587200	2,747,616.00	-252,384.00	0.42
		Base		100.000000	3,000,000.00	91.587200	2,747,616.00	-252,384.00	0.42
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					3.000000	14 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.77
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.77
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR					4.453000	05 Aug 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	99.665302	1,993,306.04	-6,693.96	0.31
		Base		100.000000	2,000,000.00	99.665302	1,993,306.04	-6,693.96	0.31
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15					5.150000	30 Dec 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	98.457042	4,922,852.10	-77,147.90	0.76
		Base		100.000000	5,000,000.00	98.457042	4,922,852.10	-77,147.90	0.76
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75					0.750000	07 Oct 2024		
		Local	2,000,000.000	99.928607	1,998,572.14	93.016660	1,860,333.20	-138,238.94	0.29
		Base		99.928607	1,998,572.14	93.016660	1,860,333.20	-138,238.94	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
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	2,000,000.000	99.976704	1,999,534.08	93.980682	1,879,613.64	-119,920.44	0.29
		Base		99.976704	1,999,534.08	93.980682	1,879,613.64	-119,920.44	0.29
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.600000	03 Mar 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	100.170661	3,005,119.83	5,119.83	0.46
		Base		100.000000	3,000,000.00	100.170661	3,005,119.83	5,119.83	0.46
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR					5.277257	13 Nov 2023		
		Local	1,950,000.000	100.059065	1,951,151.77	100.181723	1,953,543.60	2,391.83	0.30
		Base		100.059065	1,951,151.77	100.181723	1,953,543.60	2,391.83	0.30
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15					5.150000	06 Oct 2025		
		Local	2,000,000.000	99.812798	1,996,255.96	99.592642	1,991,852.84	-4,403.12	0.31
		Base		99.812798	1,996,255.96	99.592642	1,991,852.84	-4,403.12	0.31
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	2,000,000.000	99.909571	1,998,191.41	94.311258	1,886,225.16	-111,966.25	0.29
		Base		99.909571	1,998,191.41	94.311258	1,886,225.16	-111,966.25	0.29
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.46
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.46
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					4.970000	14 Feb 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	99.857339	1,997,146.78	-2,853.22	0.31
		Base		100.000000	2,000,000.00	99.857339	1,997,146.78	-2,853.22	0.31
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464					5.464000	13 Jan 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	99.759822	2,992,794.66	-7,205.34	0.46
		Base		100.000000	3,000,000.00	99.759822	2,992,794.66	-7,205.34	0.46
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	94.795672	2,843,870.16	-156,129.84	0.44
		Base		100.000000	3,000,000.00	94.795672	2,843,870.16	-156,129.84	0.44
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					4.905000	04 Mar 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	99.904160	2,997,124.80	-2,875.20	0.46
		Base		100.000000	3,000,000.00	99.904160	2,997,124.80	-2,875.20	0.46

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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
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5					0.500000	20 May 2024		
		Local	3,000,000.000	99.794692	2,993,840.77	93.836856	2,815,105.68	-178,735.09	0.43
		Base		99.794692	2,993,840.77	93.836856	2,815,105.68	-178,735.09	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	86.573590	2,597,207.70	-402,792.30	0.40
		Base		100.000000	3,000,000.00	86.573590	2,597,207.70	-402,792.30	0.40
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
		Local	3,000,000.000	99.993111	2,999,793.33	98.791282	2,963,738.46	-36,054.87	0.46
		Base		99.993111	2,999,793.33	98.791282	2,963,738.46	-36,054.87	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	96.552083	1,931,041.66	-68,958.34	0.30
		Base		100.000000	2,000,000.00	96.552083	1,931,041.66	-68,958.34	0.30
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR					5.570000	06 Jun 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.772000	3,023,160.00	23,160.00	0.47
		Base		100.000000	3,000,000.00	100.772000	3,023,160.00	23,160.00	0.47
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	98.449015	1,968,980.30	-31,019.70	0.30
		Base		100.000000	2,000,000.00	98.449015	1,968,980.30	-31,019.70	0.30
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156					5.156000	10 Jan 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	99.508506	2,985,255.18	-14,744.82	0.46
		Base		100.000000	3,000,000.00	99.508506	2,985,255.18	-14,744.82	0.46
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A					3.830000	15 Aug 2025		
		Local	5,000,000.000	99.993530	4,999,676.50	99.079850	4,953,992.50	-45,684.00	0.76
Original Face:		Base	5,000,000.000	99.993530	4,999,676.50	99.079850	4,953,992.50	-45,684.00	0.76
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	5,000,000.000	99.973779	4,998,688.96	93.741958	4,687,097.90	-311,591.06	0.72
		Base		99.973779	4,998,688.96	93.741958	4,687,097.90	-311,591.06	0.72
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	5,000,000.000	99.995989	4,999,799.44	99.519379	4,975,968.95	-23,830.49	0.77
		Base		99.995989	4,999,799.44	99.519379	4,975,968.95	-23,830.49	0.77

& 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
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
	3,000,000.000	Local		99.992594	2,999,777.83	93.037571	2,791,127.13	-208,650.70	0.43
		Base		99.992594	2,999,777.83	93.037571	2,791,127.13	-208,650.70	0.43
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65					3.650000	18 Aug 2025		
	3,000,000.000	Local		99.925211	2,997,756.34	96.536306	2,896,089.18	-101,667.16	0.45
		Base		99.925211	2,997,756.34	96.536306	2,896,089.18	-101,667.16	0.45
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4					5.400000	10 Nov 2025		
	3,000,000.000	Local		99.893266	2,996,797.98	100.970986	3,029,129.58	32,331.60	0.47
		Base		99.893266	2,996,797.98	100.970986	3,029,129.58	32,331.60	0.47
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8					4.800000	10 Jan 2025		
	2,000,000.000	Local		99.959758	1,999,195.16	99.469979	1,989,399.58	-9,795.58	0.31
		Base		99.959758	1,999,195.16	99.469979	1,989,399.58	-9,795.58	0.31
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	3,000,000.000	Local		99.916563	2,997,496.88	92.842332	2,785,269.96	-212,226.92	0.43
		Base		99.916563	2,997,496.88	92.842332	2,785,269.96	-212,226.92	0.43
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR					5.900000	28 Oct 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	101.646220	3,049,386.60	49,386.60	0.47
		Base		100.000000	3,000,000.00	101.646220	3,049,386.60	49,386.60	0.47
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
	1,000,000.000	Local		99.993155	999,931.55	99.427966	994,279.66	-5,651.89	0.15
		Base		99.993155	999,931.55	99.427966	994,279.66	-5,651.89	0.15
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
	2,000,000.000	Local		99.755131	1,995,102.61	95.736280	1,914,725.60	-80,377.01	0.29
		Base		99.755131	1,995,102.61	95.736280	1,914,725.60	-80,377.01	0.29
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local		99.972283	4,998,614.16	96.045875	4,802,293.75	-196,320.41	0.74
		Base		99.972283	4,998,614.16	96.045875	4,802,293.75	-196,320.41	0.74
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	3,000,000.000	Local		99.949428	2,998,482.83	92.256883	2,767,706.49	-230,776.34	0.43
		Base		99.949428	2,998,482.83	92.256883	2,767,706.49	-230,776.34	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
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	3,000,000.000	Local	94.335566	2,830,066.98	90.390625	2,711,718.75	-118,348.23	0.42
		Base	94.335566	2,830,066.98	90.390625	2,711,718.75	-118,348.23	0.42
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	2,000,000.000	Local	99.683872	1,993,677.43	88.902344	1,778,046.88	-215,630.55	0.27
		Base	99.683872	1,993,677.43	88.902344	1,778,046.88	-215,630.55	0.27
91282CCJ8	US TREASURY N/B 06/26 0.875				0.875000	30 Jun 2026		
	3,000,000.000	Local	93.176203	2,795,286.08	89.113281	2,673,398.43	-121,887.65	0.41
		Base	93.176203	2,795,286.08	89.113281	2,673,398.43	-121,887.65	0.41
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
	2,000,000.000	Local	97.983185	1,959,663.70	97.292969	1,945,859.38	-13,804.32	0.30
		Base	97.983185	1,959,663.70	97.292969	1,945,859.38	-13,804.32	0.30
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024		
	3,000,000.000	Local	99.992789	2,999,783.68	95.989197	2,879,675.91	-120,107.77	0.44
		Base	99.992789	2,999,783.68	95.989197	2,879,675.91	-120,107.77	0.44
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15				5.150000	15 Oct 2025		
	2,000,000.000	Local	99.991971	1,999,839.41	100.186839	2,003,736.78	3,897.37	0.31
		Base	99.991971	1,999,839.41	100.186839	2,003,736.78	3,897.37	0.31
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A				0.470000	20 Feb 2025		
	1,291,168.360	Local	99.990827	1,291,049.92	98.818410	1,275,912.04	-15,137.88	0.20
Original Face:	3,250,000.000	Base	99.990827	1,291,049.92	98.818410	1,275,912.04	-15,137.88	0.20
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				5.340000	20 Mar 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.109271	3,003,278.13	3,278.13	0.46
		Base	100.000000	3,000,000.00	100.109271	3,003,278.13	3,278.13	0.46
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	2,000,000.000	Local	99.997881	1,999,957.62	95.295443	1,905,908.86	-94,048.76	0.29
		Base	99.997881	1,999,957.62	95.295443	1,905,908.86	-94,048.76	0.29
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026		
	2,000,000.000	Local	99.879575	1,997,591.50	89.571005	1,791,420.10	-206,171.40	0.28
		Base	99.879575	1,997,591.50	89.571005	1,791,420.10	-206,171.40	0.28

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
	457,913.990	Local	99.998958	457,909.22	99.765260	456,839.08	-1,070.14	0.07
Original Face:	7,000,000.000	Base	99.998958	457,909.22	99.765260	456,839.08	-1,070.14	0.07
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875				0.875000	22 Nov 2023		
	3,000,000.000	Local	99.963495	2,998,904.84	96.770772	2,903,123.16	-95,781.68	0.45
		Base	99.963495	2,998,904.84	96.770772	2,903,123.16	-95,781.68	0.45
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	2,000,000.000	Local	99.968266	1,999,365.31	97.135742	1,942,714.84	-56,650.47	0.30
		Base	99.968266	1,999,365.31	97.135742	1,942,714.84	-56,650.47	0.30
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	5,000,000.000	Local	96.475213	4,823,760.66	95.855544	4,792,777.20	-30,983.46	0.74
		Base	96.475213	4,823,760.66	95.855544	4,792,777.20	-30,983.46	0.74
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	100.117103	3,003,513.09	3,513.09	0.46
		Base	100.000000	3,000,000.00	100.117103	3,003,513.09	3,513.09	0.46
US DOLLAR Total								
	575,617,154.020	Local		575,188,571.42		550,057,920.88	-25,130,650.54	84.68
Original Face:	183,523,032.000	Base		575,188,571.42		550,057,920.88	-25,130,650.54	84.68
FIXED INCOME Total								
	575,617,154.020	Base		575,188,571.42		550,057,920.88	-25,130,650.54	84.68
Original Face:	183,523,032.000							

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								
		675,503,804.400	Base	674,714,191.36		649,560,583.96	-25,153,607.40	100.00
	Original Face:	183,523,032.000						

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								
			108,570.400	1.000000	108,570.40	1.000000	108,570.40	0.00	0.04
		Base		1.000000	108,570.40	1.000000	108,570.40	0.00	0.04
US DOLLAR Total									
			108,570.400		108,570.40		108,570.40	0.00	0.04
		Base			108,570.40		108,570.40	0.00	0.04
CASH Total									
			108,570.400	Base	108,570.40		108,570.40	0.00	0.04
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					4.800000	23 May 2023		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.71
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.71
912796XQ7	TREASURY BILL 07/23 0.00000					3.152000	13 Jul 2023		
			3,000,000.000	98.826756	2,964,802.67	98.244200	2,947,326.00	-17,476.67	1.01
		Base		98.826756	2,964,802.67	98.244200	2,947,326.00	-17,476.67	1.01
912796XY0	TREASURY BILL 08/23 0.00000					3.201300	10 Aug 2023		
			2,000,000.000	98.559438	1,971,188.75	97.840600	1,956,812.00	-14,376.75	0.67
		Base		98.559438	1,971,188.75	97.840600	1,956,812.00	-14,376.75	0.67
912796YH6	TREASURY BILL 09/23 0.00000					3.725200	07 Sep 2023		
			2,000,000.000	98.033922	1,960,678.44	97.533100	1,950,662.00	-10,016.44	0.67
		Base		98.033922	1,960,678.44	97.533100	1,950,662.00	-10,016.44	0.67
912796YL7	TREASURY BILL 03/23 0.00000					3.630000	16 Mar 2023		
			3,000,000.000	99.848750	2,995,462.50	99.848750	2,995,462.50	0.00	1.02
		Base		99.848750	2,995,462.50	99.848750	2,995,462.50	0.00	1.02

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796YN3	TREASURY BILL 04/23 0.00000					3.865000	06 Apr 2023		
		Local	2,000,000.000	99.613500	1,992,270.00	99.613500	1,992,270.00	0.00	0.68
		Base		99.613500	1,992,270.00	99.613500	1,992,270.00	0.00	0.68
912796ZP7	TREASURY BILL 06/23 0.00000					4.565300	08 Jun 2023		
		Local	3,000,000.000	98.744543	2,962,336.28	98.728700	2,961,861.00	-475.28	1.01
		Base		98.744543	2,962,336.28	98.728700	2,961,861.00	-475.28	1.01
979QHR003	SOUTH STREET REPO					4.630000	01 Mar 2023		
		Local	28,500,000.000	100.000000	28,500,000.00	100.000000	28,500,000.00	0.00	9.74
		Base		100.000000	28,500,000.00	100.000000	28,500,000.00	0.00	9.74
985FHY004	MITSUBISHI UFJ REPO					4.540000	02 Mar 2023		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	10.25
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	10.25
US DOLLAR Total									
		Local	78,500,000.000		78,346,738.64		78,304,393.50	-42,345.14	26.75
		Base			78,346,738.64		78,304,393.50	-42,345.14	26.75
CASH EQUIVALENT Total									
		Base	78,500,000.000		78,346,738.64		78,304,393.50	-42,345.14	26.75

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.000000	15 Aug 2027		
		Local	361,836.860	102.067683	369,318.50	95.992252	347,335.35	-21,983.15	0.12
Original Face:		Base	5,000,000.000	102.067683	369,318.50	95.992252	347,335.35	-21,983.15	0.12
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.500000	20 Apr 2027		
		Local	263,528.820	101.549504	267,612.21	95.337300	251,241.26	-16,370.95	0.09
Original Face:		Base	4,372,786.000	101.549504	267,612.21	95.337300	251,241.26	-16,370.95	0.09
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.500000	20 May 2027		
		Local	349,328.150	101.373585	354,126.47	95.262741	332,779.57	-21,346.90	0.11
Original Face:		Base	5,000,000.000	101.373585	354,126.47	95.262741	332,779.57	-21,346.90	0.11

& Issue has redenominated but Local is not converted
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Base Currency: 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	220,005.230	102.270119	224,999.61	96.662033	212,661.53	-12,338.08	0.07
	Original Face:	Base	4,169,641.000	102.270119	224,999.61	96.662033	212,661.53	-12,338.08	0.07
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
		Local	174,932.720	101.024428	176,724.78	88.574120	154,945.12	-21,779.66	0.05
	Original Face:	Base	2,000,000.000	101.024428	176,724.78	88.574120	154,945.12	-21,779.66	0.05
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
		Local	102,974.000	101.452221	104,469.41	93.491720	96,272.16	-8,197.25	0.03
	Original Face:	Base	2,910,888.000	101.452221	104,469.41	93.491720	96,272.16	-8,197.25	0.03
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.625000	20 Sep 2040		
		Local	336,704.540	102.694995	345,778.71	97.346921	327,771.50	-18,007.21	0.11
	Original Face:	Base	9,450,000.000	102.694995	345,778.71	97.346921	327,771.50	-18,007.21	0.11
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
		Local	185,414.860	100.722434	186,754.36	95.051162	176,238.98	-10,515.38	0.06
	Original Face:	Base	2,500,000.000	100.722434	186,754.36	95.051162	176,238.98	-10,515.38	0.06
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	154,379.670	100.715612	155,484.43	94.743564	146,264.80	-9,219.63	0.05
	Original Face:	Base	1,500,000.000	100.715612	155,484.43	94.743564	146,264.80	-9,219.63	0.05
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.588000	20 Oct 2067		
		Local	2,509,935.720	102.185171	2,564,782.11	98.762620	2,478,878.28	-85,903.83	0.85
	Original Face:	Base	3,000,000.000	102.185171	2,564,782.11	98.762620	2,478,878.28	-85,903.83	0.85
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
		Local	305,420.290	104.725033	319,851.50	96.568737	294,940.52	-24,910.98	0.10
	Original Face:	Base	5,872,458.000	104.725033	319,851.50	96.568737	294,940.52	-24,910.98	0.10
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
		Local	1,997.520	100.513136	2,007.77	99.908350	1,995.69	-12.08	0.00
	Original Face:	Base	1,000,000.000	100.513136	2,007.77	99.908350	1,995.69	-12.08	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
		Local	17,977.630	103.867529	18,672.92	100.153349	18,005.20	-667.72	0.01
	Original Face:	Base	1,000,000.000	103.867529	18,672.92	100.153349	18,005.20	-667.72	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		
	46,032.400	Local	102.789144	47,316.31	101.443494	46,696.87	-619.44	0.02
Original Face:	2,000,000.000	Base	102.789144	47,316.31	101.443494	46,696.87	-619.44	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				5.090000	20 Sep 2063		
	355,548.450	Local	100.404102	356,985.23	99.902700	355,202.50	-1,782.73	0.12
Original Face:	1,500,000.000	Base	100.404102	356,985.23	99.902700	355,202.50	-1,782.73	0.12
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				5.040000	20 Feb 2064		
	437,603.440	Local	100.356558	439,163.75	99.837780	436,893.56	-2,270.19	0.15
Original Face:	1,530,000.000	Base	100.356558	439,163.75	99.837780	436,893.56	-2,270.19	0.15
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				3.380000	20 Jun 2067		
	588,556.660	Local	101.921530	599,865.95	99.430690	585,205.95	-14,660.00	0.20
Original Face:	1,200,000.000	Base	101.921530	599,865.95	99.430690	585,205.95	-14,660.00	0.20
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	888,747.940	Local	101.829702	905,009.38	91.648330	814,522.64	-90,486.74	0.28
Original Face:	4,400,000.000	Base	101.829702	905,009.38	91.648330	814,522.64	-90,486.74	0.28
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	6,587.620	Local	99.425589	6,549.78	99.688620	6,567.11	17.33	0.00
Original Face:	3,000,000.000	Base	99.425589	6,549.78	99.688620	6,567.11	17.33	0.00
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
	140,329.610	Local	100.548380	141,099.15	91.236700	128,032.11	-13,067.04	0.04
Original Face:	1,000,000.000	Base	100.548380	141,099.15	91.236700	128,032.11	-13,067.04	0.04
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	56,681.140	Local	101.181416	57,350.78	95.386750	54,066.30	-3,284.48	0.02
Original Face:	1,000,000.000	Base	101.181416	57,350.78	95.386750	54,066.30	-3,284.48	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	228,938.480	Local	100.665183	230,461.34	88.758280	203,201.86	-27,259.48	0.07
Original Face:	1,000,000.000	Base	100.665183	230,461.34	88.758280	203,201.86	-27,259.48	0.07
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	41,561.330	Local	100.741747	41,869.61	96.386380	40,059.46	-1,810.15	0.01
Original Face:	1,000,000.000	Base	100.741747	41,869.61	96.386380	40,059.46	-1,810.15	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA					1.625000	20 Jan 2070		
		Local	1,731,629.290	100.784105	1,745,207.08	95.673500	1,656,710.35	-88,496.73	0.57
Original Face:		Base	4,000,000.000	100.784105	1,745,207.08	95.673500	1,656,710.35	-88,496.73	0.57
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
		Local	830,921.410	102.753517	853,800.97	94.462500	784,909.14	-68,891.83	0.27
Original Face:		Base	3,000,000.000	102.753517	853,800.97	94.462500	784,909.14	-68,891.83	0.27
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	817,928.770	100.332335	820,647.03	95.659935	782,430.13	-38,216.90	0.27
Original Face:		Base	2,000,000.000	100.332335	820,647.03	95.659935	782,430.13	-38,216.90	0.27
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	400,618.600	100.064790	400,878.16	96.464260	386,453.77	-14,424.39	0.13
Original Face:		Base	2,000,000.000	100.064790	400,878.16	96.464260	386,453.77	-14,424.39	0.13
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA					3.798200	20 Apr 2071		
		Local	1,189,135.380	107.537280	1,278,763.84	97.442560	1,158,723.96	-120,039.88	0.40
Original Face:		Base	1,978,780.000	107.537280	1,278,763.84	97.442560	1,158,723.96	-120,039.88	0.40
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA					1.500000	20 Apr 2050		
		Local	885,098.540	102.085240	903,554.97	81.730730	723,397.50	-180,157.47	0.25
Original Face:		Base	2,000,000.000	102.085240	903,554.97	81.730730	723,397.50	-180,157.47	0.25
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP					1.250000	20 Jan 2051		
		Local	2,637,933.070	101.337945	2,673,227.16	80.168010	2,114,778.45	-558,448.71	0.72
Original Face:		Base	3,185,000.000	101.337945	2,673,227.16	80.168010	2,114,778.45	-558,448.71	0.72
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	1,185,030.100	102.214815	1,211,276.33	79.102330	937,386.42	-273,889.91	0.32
Original Face:		Base	2,000,000.000	102.214815	1,211,276.33	79.102330	937,386.42	-273,889.91	0.32
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.472900	20 Jun 2036		
		Local	1,295,558.790	103.943363	1,346,647.37	89.878150	1,164,424.27	-182,223.10	0.40
Original Face:		Base	2,000,000.000	103.943363	1,346,647.37	89.878150	1,164,424.27	-182,223.10	0.40
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA					2.000000	20 Jun 2051		
		Local	2,680,675.080	102.701745	2,753,100.09	87.628820	2,349,043.94	-404,056.15	0.80
Original Face:		Base	3,000,000.000	102.701745	2,753,100.09	87.628820	2,349,043.94	-404,056.15	0.80

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38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA				4.577730	20 Dec 2071		
	2,338,709.010	Local	100.954177	2,361,024.44	98.164460	2,295,781.07	-65,243.37	0.78
Original Face:	3,000,000.000	Base	100.954177	2,361,024.44	98.164460	2,295,781.07	-65,243.37	0.78
46513EFF4	AID ISRAEL US GOVT GUAR 09/23 5.5				5.500000	18 Sep 2023		
	1,978,000.000	Local	100.585844	1,989,587.99	100.107393	1,980,124.23	-9,463.76	0.68
		Base	100.585844	1,989,587.99	100.107393	1,980,124.23	-9,463.76	0.68
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				4.950000	20 Jan 2027		
	3,333,333.340	Local	100.000000	3,333,333.35	100.000000	3,333,333.34	-0.01	1.14
Original Face:	5,000,000.000	Base	100.000000	3,333,333.35	100.000000	3,333,333.34	-0.01	1.14
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				4.850000	15 Sep 2026		
	3,437,500.000	Local	100.000000	3,437,500.00	100.000000	3,437,500.00	0.00	1.17
Original Face:	5,500,000.000	Base	100.000000	3,437,500.00	100.000000	3,437,500.00	0.00	1.17
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	2,000,000.000	Local	99.954700	1,999,094.00	93.952000	1,879,040.00	-120,054.00	0.64
		Base	99.954700	1,999,094.00	93.952000	1,879,040.00	-120,054.00	0.64
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
	3,000,000.000	Local	101.601715	3,048,051.46	93.287660	2,798,629.80	-249,421.66	0.96
		Base	101.601715	3,048,051.46	93.287660	2,798,629.80	-249,421.66	0.96
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027		
	3,900,000.000	Local	101.664083	3,964,899.23	90.735622	3,538,689.26	-426,209.97	1.21
		Base	101.664083	3,964,899.23	90.735622	3,538,689.26	-426,209.97	1.21
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024		
	2,000,000.000	Local	101.062753	2,021,255.05	96.629930	1,932,598.60	-88,656.45	0.66
		Base	101.062753	2,021,255.05	96.629930	1,932,598.60	-88,656.45	0.66
90376PCX7	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	5,000,000.000	Local	100.721480	5,036,073.98	100.209000	5,010,450.00	-25,623.98	1.71
		Base	100.721480	5,036,073.98	100.209000	5,010,450.00	-25,623.98	1.71
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	1,826,194.980	Local	101.512063	1,853,808.20	91.334399	1,667,944.21	-185,863.99	0.57
Original Face:	2,000,000.000	Base	101.512063	1,853,808.20	91.334399	1,667,944.21	-185,863.99	0.57

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90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
	4,000,000.000	Local	100.598177	4,023,927.07	98.733015	3,949,320.60	-74,606.47	1.35
		Base	100.598177	4,023,927.07	98.733015	3,949,320.60	-74,606.47	1.35
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025		
	2,800,000.000	Local	101.280273	2,835,847.64	92.901963	2,601,254.96	-234,592.68	0.89
		Base	101.280273	2,835,847.64	92.901963	2,601,254.96	-234,592.68	0.89
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	3,000,000.000	Local	101.622556	3,048,676.68	89.574133	2,687,223.99	-361,452.69	0.92
		Base	101.622556	3,048,676.68	89.574133	2,687,223.99	-361,452.69	0.92
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
	2,500,000.000	Local	101.168487	2,529,212.17	92.699142	2,317,478.55	-211,733.62	0.79
		Base	101.168487	2,529,212.17	92.699142	2,317,478.55	-211,733.62	0.79
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023		
	4,230,418.000	Local	100.496728	4,251,431.66	98.254260	4,156,565.90	-94,865.76	1.42
Original Face:	5,000,000.000	Base	100.496728	4,251,431.66	98.254260	4,156,565.90	-94,865.76	1.42
90376PFL0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
	1,700,000.000	Local	101.154125	1,719,620.13	100.858000	1,714,586.00	-5,034.13	0.59
		Base	101.154125	1,719,620.13	100.858000	1,714,586.00	-5,034.13	0.59
912796X53	TREASURY BILL 06/23 0.00000					15 Jun 2023		
	3,000,000.000	Local	98.648500	2,959,455.00	98.618099	2,958,542.97	-912.03	1.01
		Base	98.648500	2,959,455.00	98.618099	2,958,542.97	-912.03	1.01
912796Y29	TREASURY BILL 07/23 0.00000				0.010000	27 Jul 2023		
	3,000,000.000	Local	98.075589	2,942,267.66	98.049300	2,941,479.00	-788.66	1.00
		Base	98.075589	2,942,267.66	98.049300	2,941,479.00	-788.66	1.00
912796YK9	TREASURY BILL 03/23 0.00000				0.010000	09 Mar 2023		
	3,000,000.000	Local	99.925778	2,997,773.33	99.900389	2,997,011.67	-761.66	1.02
		Base	99.925778	2,997,773.33	99.900389	2,997,011.67	-761.66	1.02
912796Z36	TREASURY BILL 08/23 0.00000				0.010000	17 Aug 2023		
	3,000,000.000	Local	97.741738	2,932,252.13	97.730236	2,931,907.08	-345.05	1.00
		Base	97.741738	2,932,252.13	97.730236	2,931,907.08	-345.05	1.00

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912796Z44	TREASURY BILL 08/23 0.00000					0.010000	24 Aug 2023		
		Local	3,000,000.000	97.599555	2,927,986.66	97.606810	2,928,204.30	217.64	1.00
		Base		97.599555	2,927,986.66	97.606810	2,928,204.30	217.64	1.00
912796Z51	TREASURY BILL 08/23 0.00000					0.010000	31 Aug 2023		
		Local	3,000,000.000	97.502556	2,925,076.68	97.512830	2,925,384.90	308.22	1.00
		Base		97.502556	2,925,076.68	97.512830	2,925,384.90	308.22	1.00
912796ZG7	TREASURY BILL 06/23 0.00000					0.010000	01 Jun 2023		
		Local	5,000,000.000	98.834667	4,941,733.34	98.794760	4,939,738.00	-1,995.34	1.69
		Base		98.834667	4,941,733.34	98.794760	4,939,738.00	-1,995.34	1.69
912796ZS1	TREASURY BILL 07/23 0.00000					0.010000	06 Jul 2023		
		Local	3,000,000.000	98.368403	2,951,052.09	98.324800	2,949,744.00	-1,308.09	1.01
		Base		98.368403	2,951,052.09	98.324800	2,949,744.00	-1,308.09	1.01
912797FD4	TREASURY BILL 05/23 0.00000					0.010000	09 May 2023		
		Local	3,000,000.000	99.121017	2,973,630.50	99.113973	2,973,419.19	-211.31	1.02
		Base		99.121017	2,973,630.50	99.113973	2,973,419.19	-211.31	1.02
912797FG7	TREASURY BILL 05/23 0.00000					0.010000	30 May 2023		
		Local	5,000,000.000	98.841250	4,942,062.50	98.833125	4,941,656.25	-406.25	1.69
		Base		98.841250	4,942,062.50	98.833125	4,941,656.25	-406.25	1.69
9128282U3	US TREASURY N/B 08/24 1.875					1.875000	31 Aug 2024		
		Local	2,000,000.000	97.976436	1,959,528.72	95.410156	1,908,203.12	-51,325.60	0.65
		Base		97.976436	1,959,528.72	95.410156	1,908,203.12	-51,325.60	0.65
9128283D0	US TREASURY N/B 10/24 2.25					2.250000	31 Oct 2024		
		Local	2,000,000.000	98.418063	1,968,361.26	95.664062	1,913,281.24	-55,080.02	0.65
		Base		98.418063	1,968,361.26	95.664062	1,913,281.24	-55,080.02	0.65
9128284L1	US TREASURY N/B 04/23 2.75					2.750000	30 Apr 2023		
		Local	2,000,000.000	100.421255	2,008,425.09	99.657766	1,993,155.32	-15,269.77	0.68
		Base		100.421255	2,008,425.09	99.657766	1,993,155.32	-15,269.77	0.68
9128286Z8	US TREASURY N/B 06/24 1.75					1.750000	30 Jun 2024		
		Local	2,000,000.000	101.747974	2,034,959.47	95.726562	1,914,531.24	-120,428.23	0.65
		Base		101.747974	2,034,959.47	95.726562	1,914,531.24	-120,428.23	0.65

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912828B66	US TREASURY N/B 02/24 2.75					2.750000	15 Feb 2024		
		Local	2,000,000.000	98.172574	1,963,451.47	97.765625	1,955,312.50	-8,138.97	0.67
		Base		98.172574	1,963,451.47	97.765625	1,955,312.50	-8,138.97	0.67
912828Q29	US TREASURY N/B 03/23 1.5					1.500000	31 Mar 2023		
		Local	2,000,000.000	100.110213	2,002,204.25	99.739733	1,994,794.66	-7,409.59	0.68
		Base		100.110213	2,002,204.25	99.739733	1,994,794.66	-7,409.59	0.68
912828R69	US TREASURY N/B 05/23 1.625					1.625000	31 May 2023		
		Local	2,000,000.000	100.356819	2,007,136.38	99.179682	1,983,593.64	-23,542.74	0.68
		Base		100.356819	2,007,136.38	99.179682	1,983,593.64	-23,542.74	0.68
912828S35	US TREASURY N/B 06/23 1.375					1.375000	30 Jun 2023		
		Local	3,000,000.000	100.405371	3,012,161.12	98.812500	2,964,375.00	-47,786.12	1.01
		Base		100.405371	3,012,161.12	98.812500	2,964,375.00	-47,786.12	1.01
912828S92	US TREASURY N/B 07/23 1.25					1.250000	31 Jul 2023		
		Local	2,000,000.000	100.427500	2,008,550.00	98.457031	1,969,140.62	-39,409.38	0.67
		Base		100.427500	2,008,550.00	98.457031	1,969,140.62	-39,409.38	0.67
912828YY0	US TREASURY N/B 12/24 1.75					1.750000	31 Dec 2024		
		Local	2,000,000.000	97.191678	1,943,833.55	94.558594	1,891,171.88	-52,661.67	0.65
		Base		97.191678	1,943,833.55	94.558594	1,891,171.88	-52,661.67	0.65
912828ZL7	US TREASURY N/B 04/25 0.375					0.375000	30 Apr 2025		
		Local	2,000,000.000	99.927440	1,998,548.80	91.093750	1,821,875.00	-176,673.80	0.62
		Base		99.927440	1,998,548.80	91.093750	1,821,875.00	-176,673.80	0.62
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
		Local	2,000,000.000	99.642336	1,992,846.72	90.570312	1,811,406.24	-181,440.48	0.62
		Base		99.642336	1,992,846.72	90.570312	1,811,406.24	-181,440.48	0.62
912828ZU7	US TREASURY N/B 06/23 0.25					0.250000	15 Jun 2023		
		Local	2,000,000.000	100.010932	2,000,218.63	98.652344	1,973,046.88	-27,171.75	0.67
		Base		100.010932	2,000,218.63	98.652344	1,973,046.88	-27,171.75	0.67
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	4,000,000.000	97.106570	3,884,262.79	90.390625	3,615,625.00	-268,637.79	1.24
		Base		97.106570	3,884,262.79	90.390625	3,615,625.00	-268,637.79	1.24

& 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
91282CAF8	US TREASURY N/B 08/23 0.125					0.125000	15 Aug 2023		
		Local	2,000,000.000	99.957112	1,999,142.24	97.765625	1,955,312.50	-43,829.74	0.67
		Base		99.957112	1,999,142.24	97.765625	1,955,312.50	-43,829.74	0.67
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
		Local	2,000,000.000	99.625677	1,992,513.53	89.808594	1,796,171.88	-196,341.65	0.61
		Base		99.625677	1,992,513.53	89.808594	1,796,171.88	-196,341.65	0.61
91282CAK7	US TREASURY N/B 09/23 0.125					0.125000	15 Sep 2023		
		Local	2,000,000.000	99.937856	1,998,757.12	97.402344	1,948,046.88	-50,710.24	0.67
		Base		99.937856	1,998,757.12	97.402344	1,948,046.88	-50,710.24	0.67
91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		
		Local	2,000,000.000	99.872356	1,997,447.11	89.640625	1,792,812.50	-204,634.61	0.61
		Base		99.872356	1,997,447.11	89.640625	1,792,812.50	-204,634.61	0.61
91282CAP6	US TREASURY N/B 10/23 0.125					0.125000	15 Oct 2023		
		Local	2,000,000.000	99.941511	1,998,830.22	96.984375	1,939,687.50	-59,142.72	0.66
		Base		99.941511	1,998,830.22	96.984375	1,939,687.50	-59,142.72	0.66
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
		Local	2,000,000.000	99.465203	1,989,304.06	89.304688	1,786,093.76	-203,210.30	0.61
		Base		99.465203	1,989,304.06	89.304688	1,786,093.76	-203,210.30	0.61
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
		Local	2,000,000.000	100.002473	2,000,049.46	96.640625	1,932,812.50	-67,236.96	0.66
		Base		100.002473	2,000,049.46	96.640625	1,932,812.50	-67,236.96	0.66
91282CAZ4	US TREASURY N/B 11/25 0.375					0.375000	30 Nov 2025		
		Local	2,000,000.000	99.864406	1,997,288.11	89.324219	1,786,484.38	-210,803.73	0.61
		Base		99.864406	1,997,288.11	89.324219	1,786,484.38	-210,803.73	0.61
91282CBA8	US TREASURY N/B 12/23 0.125					0.125000	15 Dec 2023		
		Local	2,000,000.000	99.933733	1,998,674.66	96.156250	1,923,125.00	-75,549.66	0.66
		Base		99.933733	1,998,674.66	96.156250	1,923,125.00	-75,549.66	0.66
91282CBC4	US TREASURY N/B 12/25 0.375					0.375000	31 Dec 2025		
		Local	2,000,000.000	99.734668	1,994,693.35	89.210938	1,784,218.76	-210,474.59	0.61
		Base		99.734668	1,994,693.35	89.210938	1,784,218.76	-210,474.59	0.61

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBE0	US TREASURY N/B 01/24 0.125				0.125000	15 Jan 2024		
	2,000,000.000	Local	99.907443	1,998,148.86	95.757812	1,915,156.24	-82,992.62	0.65
		Base	99.907443	1,998,148.86	95.757812	1,915,156.24	-82,992.62	0.65
91282CBH3	US TREASURY N/B 01/26 0.375				0.375000	31 Jan 2026		
	2,000,000.000	Local	99.766283	1,995,325.65	88.828125	1,776,562.50	-218,763.15	0.61
		Base	99.766283	1,995,325.65	88.828125	1,776,562.50	-218,763.15	0.61
91282CBM2	US TREASURY N/B 02/24 0.125				0.125000	15 Feb 2024		
	2,000,000.000	Local	99.913444	1,998,268.88	95.328125	1,906,562.50	-91,706.38	0.65
		Base	99.913444	1,998,268.88	95.328125	1,906,562.50	-91,706.38	0.65
91282CBN0	US TREASURY N/B 02/23 0.125				0.125000	28 Feb 2023		
	0.000	Local	0.000000	-2,492.59	0.000000	0.00	2,492.59	0.00
		Base	0.000000	-2,492.59	0.000000	0.00	2,492.59	0.00
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	2,000,000.000	Local	99.759491	1,995,189.82	88.902344	1,778,046.88	-217,142.94	0.61
		Base	99.759491	1,995,189.82	88.902344	1,778,046.88	-217,142.94	0.61
91282CBR1	US TREASURY N/B 03/24 0.25				0.250000	15 Mar 2024		
	2,000,000.000	Local	99.898343	1,997,966.86	95.074219	1,901,484.38	-96,482.48	0.65
		Base	99.898343	1,997,966.86	95.074219	1,901,484.38	-96,482.48	0.65
91282CBT7	US TREASURY N/B 03/26 0.75				0.750000	31 Mar 2026		
	2,000,000.000	Local	99.474598	1,989,491.95	89.472656	1,789,453.12	-200,038.83	0.61
		Base	99.474598	1,989,491.95	89.472656	1,789,453.12	-200,038.83	0.61
91282CBU4	US TREASURY N/B 03/23 0.125				0.125000	31 Mar 2023		
	3,000,000.000	Local	99.996883	2,999,906.49	99.624936	2,988,748.08	-11,158.41	1.02
		Base	99.996883	2,999,906.49	99.624936	2,988,748.08	-11,158.41	1.02
91282CBX8	US TREASURY N/B 04/23 0.125				0.125000	30 Apr 2023		
	4,000,000.000	Local	99.988507	3,999,540.26	99.224854	3,968,994.16	-30,546.10	1.36
		Base	99.988507	3,999,540.26	99.224854	3,968,994.16	-30,546.10	1.36
91282CCD1	US TREASURY N/B 05/23 0.125				0.125000	31 May 2023		
	3,000,000.000	Local	99.994629	2,999,838.86	98.813807	2,964,414.21	-35,424.65	1.01
		Base	99.994629	2,999,838.86	98.813807	2,964,414.21	-35,424.65	1.01

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
91282CCG4	US TREASURY N/B 06/24 0.25					0.250000	15 Jun 2024		
		Local	2,000,000.000	95.156855	1,903,137.09	93.968750	1,879,375.00	-23,762.09	0.64
		Base		95.156855	1,903,137.09	93.968750	1,879,375.00	-23,762.09	0.64
91282CCK5	US TREASURY N/B 06/23 0.125					0.125000	30 Jun 2023		
		Local	2,000,000.000	99.282111	1,985,642.22	98.402344	1,968,046.88	-17,595.34	0.67
		Base		99.282111	1,985,642.22	98.402344	1,968,046.88	-17,595.34	0.67
91282CCU3	US TREASURY N/B 08/23 0.125					0.125000	31 Aug 2023		
		Local	2,000,000.000	99.957023	1,999,140.46	97.582031	1,951,640.62	-47,499.84	0.67
		Base		99.957023	1,999,140.46	97.582031	1,951,640.62	-47,499.84	0.67
91282CCX7	US TREASURY N/B 09/24 0.375					0.375000	15 Sep 2024		
		Local	2,000,000.000	99.885130	1,997,702.60	93.187500	1,863,750.00	-133,952.60	0.64
		Base		99.885130	1,997,702.60	93.187500	1,863,750.00	-133,952.60	0.64
91282CDA6	US TREASURY N/B 09/23 0.25					0.250000	30 Sep 2023		
		Local	3,000,000.000	99.972090	2,999,162.69	97.222656	2,916,679.68	-82,483.01	1.00
		Base		99.972090	2,999,162.69	97.222656	2,916,679.68	-82,483.01	1.00
91282CDE8	US TREASURY FRN 10/23 VAR					4.842761	31 Oct 2023		
		Local	3,000,000.000	99.968988	2,999,069.63	99.966285	2,998,988.55	-81.08	1.02
		Base		99.968988	2,999,069.63	99.966285	2,998,988.55	-81.08	1.02
91282CDM0	US TREASURY N/B 11/23 0.5					0.500000	30 Nov 2023		
		Local	5,000,000.000	97.700610	4,885,030.49	96.632812	4,831,640.60	-53,389.89	1.65
		Base		97.700610	4,885,030.49	96.632812	4,831,640.60	-53,389.89	1.65
91282CDR9	US TREASURY N/B 12/23 0.75					0.750000	31 Dec 2023		
		Local	4,000,000.000	97.701695	3,908,067.80	96.453125	3,858,125.00	-49,942.80	1.32
		Base		97.701695	3,908,067.80	96.453125	3,858,125.00	-49,942.80	1.32
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
		Local	2,000,000.000	94.978836	1,899,576.71	93.820312	1,876,406.24	-23,170.47	0.64
		Base		94.978836	1,899,576.71	93.820312	1,876,406.24	-23,170.47	0.64
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
		Local	2,000,000.000	99.868308	1,997,366.15	96.945312	1,938,906.24	-58,459.91	0.66
		Base		99.868308	1,997,366.15	96.945312	1,938,906.24	-58,459.91	0.66

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Base Currency: 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	4,000,000.000	98.043067	3,921,722.66	97.015625	3,880,625.00	-41,097.66	1.33
		Base		98.043067	3,921,722.66	97.015625	3,880,625.00	-41,097.66	1.33
91282CEL1	US TREASURY FRN 04/24 VAR					4.737261	30 Apr 2024		
		Local	2,000,000.000	99.982319	1,999,646.37	99.848530	1,996,970.60	-2,675.77	0.68
		Base		99.982319	1,999,646.37	99.848530	1,996,970.60	-2,675.77	0.68
91282CER8	US TREASURY N/B 05/24 2.5					2.500000	31 May 2024		
		Local	5,000,000.000	98.660042	4,933,002.12	96.832031	4,841,601.55	-91,400.57	1.65
		Base		98.660042	4,933,002.12	96.832031	4,841,601.55	-91,400.57	1.65
91282CEX5	US TREASURY N/B 06/24 3					3.000000	30 Jun 2024		
		Local	3,000,000.000	99.292908	2,978,787.25	97.292969	2,918,789.07	-59,998.18	1.00
		Base		99.292908	2,978,787.25	97.292969	2,918,789.07	-59,998.18	1.00
91282CFA4	US TREASURY N/B 07/24 3					3.000000	31 Jul 2024		
		Local	2,000,000.000	98.086800	1,961,736.00	97.167969	1,943,359.38	-18,376.62	0.66
		Base		98.086800	1,961,736.00	97.167969	1,943,359.38	-18,376.62	0.66
91282CFD8	US TREASURY FRN 07/24 VAR					4.844726	31 Jul 2024		
		Local	3,000,000.000	100.005609	3,000,168.27	99.965756	2,998,972.68	-1,195.59	1.02
		Base		100.005609	3,000,168.27	99.965756	2,998,972.68	-1,195.59	1.02
91282CFG1	US TREASURY N/B 08/24 3.25					3.250000	31 Aug 2024		
		Local	2,000,000.000	99.888439	1,997,768.78	97.417969	1,948,359.38	-49,409.40	0.67
		Base		99.888439	1,997,768.78	97.417969	1,948,359.38	-49,409.40	0.67
US DOLLAR Total									
		Local	223,473,707.440		222,939,090.44		214,311,580.66	-8,627,509.78	73.21
Original Face:		Base	111,069,553.000		222,939,090.44		214,311,580.66	-8,627,509.78	73.21
FIXED INCOME Total									
		Base	223,473,707.440		222,939,090.44		214,311,580.66	-8,627,509.78	73.21
Original Face:			111,069,553.000						

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Base Currency: 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									
		302,082,277.840	Base		301,394,399.48		292,724,544.56	-8,669,854.92	100.00
	Original Face:	111,069,553.000							

& Issue has redenominated but Local is not converted
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Base Currency: 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					4.469060	31 Dec 2030		
		Local	12,613,221.570	100.000000	12,613,221.57	100.000000	12,613,221.57	0.00	0.50
		Base		100.000000	12,613,221.57	100.000000	12,613,221.57	0.00	0.50
US DOLLAR Total									
		Local	12,613,221.570		12,613,221.57		12,613,221.57	0.00	0.50
		Base			12,613,221.57		12,613,221.57	0.00	0.50
CASH EQUIVALENT Total									
		Base	12,613,221.570		12,613,221.57		12,613,221.57	0.00	0.50
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	42,467.000	22.742250	965,795.11	68.150000	2,894,126.05	1,928,330.94	0.11
		Base		22.742250	965,795.11	68.150000	2,894,126.05	1,928,330.94	0.11
00130H105	AES CORP COMMON STOCK USD.01								
		Local	50,131.000	19.778374	991,509.66	24.680000	1,237,233.08	245,723.42	0.05
		Base		19.778374	991,509.66	24.680000	1,237,233.08	245,723.42	0.05
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	534,900.000	25.656888	13,723,869.13	18.910000	10,114,959.00	-3,608,910.13	0.40
		Base		25.656888	13,723,869.13	18.910000	10,114,959.00	-3,608,910.13	0.40
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	130,859.000	38.220145	5,001,449.98	101.720000	13,310,977.48	8,309,527.50	0.52
		Base		38.220145	5,001,449.98	101.720000	13,310,977.48	8,309,527.50	0.52
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	132,729.000	51.182989	6,793,466.90	153.900000	20,426,993.10	13,633,526.20	0.80
		Base		51.182989	6,793,466.90	153.900000	20,426,993.10	13,633,526.20	0.80

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	53,451.000	42.066763	2,248,510.53	76.250000	4,075,638.75	1,827,128.22	0.16
		Base		42.066763	2,248,510.53	76.250000	4,075,638.75	1,827,128.22	0.16
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	34,892.000	82.476659	2,877,775.59	323.950000	11,303,263.40	8,425,487.81	0.44
		Base		82.476659	2,877,775.59	323.950000	11,303,263.40	8,425,487.81	0.44
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	4,513.000	159.336847	719,087.19	144.960000	654,204.48	-64,882.71	0.03
		Base		159.336847	719,087.19	144.960000	654,204.48	-64,882.71	0.03
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	121,011.000	28.979211	3,506,803.32	78.580000	9,509,044.38	6,002,241.06	0.37
		Base		28.979211	3,506,803.32	78.580000	9,509,044.38	6,002,241.06	0.37
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	22,219.000	40.242147	894,140.27	141.970000	3,154,431.43	2,260,291.16	0.12
		Base		40.242147	894,140.27	141.970000	3,154,431.43	2,260,291.16	0.12
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	16,646.000	98.394809	1,637,879.99	285.980000	4,760,423.08	3,122,543.09	0.19
		Base		98.394809	1,637,879.99	285.980000	4,760,423.08	3,122,543.09	0.19
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	11,802.000	51.215302	604,442.99	72.600000	856,825.20	252,382.21	0.03
		Base		51.215302	604,442.99	72.600000	856,825.20	252,382.21	0.03
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	9,519.000	62.512085	595,052.54	47.830000	455,293.77	-139,758.77	0.02
		Base		62.512085	595,052.54	47.830000	455,293.77	-139,758.77	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	8,792.000	101.363641	891,189.13	254.310000	2,235,893.52	1,344,704.39	0.09
		Base		101.363641	891,189.13	254.310000	2,235,893.52	1,344,704.39	0.09
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	11,206.000	137.438063	1,540,130.93	149.780000	1,678,434.68	138,303.75	0.07
		Base		137.438063	1,540,130.93	149.780000	1,678,434.68	138,303.75	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
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	5,452.000	186.537062	1,017,000.06	309.500000	1,687,394.00	670,393.94	0.07
		Base		186.537062	1,017,000.06	309.500000	1,687,394.00	670,393.94	0.07
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	18,839.000	42.693813	804,308.75	51.270000	965,875.53	161,566.78	0.04
		Base		42.693813	804,308.75	51.270000	965,875.53	161,566.78	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	19,905.000	47.659388	948,660.11	128.780000	2,563,365.90	1,614,705.79	0.10
		Base		47.659388	948,660.11	128.780000	2,563,365.90	1,614,705.79	0.10
02072L680	STRIVE 500 ETF STRIVE 500 ETF								
		Local	85,000.000	24.154129	2,053,101.00	25.260000	2,147,100.00	93,999.00	0.08
		Base		24.154129	2,053,101.00	25.260000	2,147,100.00	93,999.00	0.08
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	397,391.000	25.547365	10,152,292.95	90.300000	35,884,407.30	25,732,114.35	1.41
		Base		25.547365	10,152,292.95	90.300000	35,884,407.30	25,732,114.35	1.41
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	448,289.000	26.490645	11,875,464.90	90.060000	40,372,907.34	28,497,442.44	1.59
		Base		26.490645	11,875,464.90	90.060000	40,372,907.34	28,497,442.44	1.59
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	134,508.000	22.244687	2,992,088.35	46.430000	6,245,206.44	3,253,118.09	0.25
		Base		22.244687	2,992,088.35	46.430000	6,245,206.44	3,253,118.09	0.25
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	666,125.000	31.672159	21,097,617.18	94.230000	62,768,958.75	41,671,341.57	2.47
		Base		31.672159	21,097,617.18	94.230000	62,768,958.75	41,671,341.57	2.47
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	19,402.000	47.938936	930,111.23	82.710000	1,604,739.42	674,628.19	0.06
		Base		47.938936	930,111.23	82.710000	1,604,739.42	674,628.19	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	48,776.000	20.243011	987,373.12	15.980000	779,440.48	-207,932.64	0.03
		Base		20.243011	987,373.12	15.980000	779,440.48	-207,932.64	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
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
	38,566.000	Local	47.716004	1,840,215.40	87.970000	3,392,651.02	1,552,435.62	0.13
		Base	47.716004	1,840,215.40	87.970000	3,392,651.02	1,552,435.62	0.13
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
	44,865.000	Local	54.350564	2,438,438.05	173.990000	7,806,061.35	5,367,623.30	0.31
		Base	54.350564	2,438,438.05	173.990000	7,806,061.35	5,367,623.30	0.31
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
	55,763.000	Local	99.534578	5,550,346.70	61.110000	3,407,676.93	-2,142,669.77	0.13
		Base	99.534578	5,550,346.70	61.110000	3,407,676.93	-2,142,669.77	0.13
03027X100	AMERICAN TOWER CORP REIT USD.01							
	34,944.000	Local	91.889203	3,210,976.32	198.010000	6,919,261.44	3,708,285.12	0.27
		Base	91.889203	3,210,976.32	198.010000	6,919,261.44	3,708,285.12	0.27
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
	13,646.000	Local	79.213965	1,080,953.76	140.380000	1,915,625.48	834,671.72	0.08
		Base	79.213965	1,080,953.76	140.380000	1,915,625.48	834,671.72	0.08
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01							
	12,154.000	Local	50.337868	611,806.45	155.560000	1,890,676.24	1,278,869.79	0.07
		Base	50.337868	611,806.45	155.560000	1,890,676.24	1,278,869.79	0.07
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
	7,987.000	Local	56.159917	448,549.26	342.870000	2,738,502.69	2,289,953.43	0.11
		Base	56.159917	448,549.26	342.870000	2,738,502.69	2,289,953.43	0.11
031100100	AMETEK INC COMMON STOCK USD.01							
	17,236.000	Local	55.560921	957,648.04	141.560000	2,439,928.16	1,482,280.12	0.10
		Base	55.560921	957,648.04	141.560000	2,439,928.16	1,482,280.12	0.10
031162100	AMGEN INC COMMON STOCK USD.0001							
	40,046.000	Local	85.549154	3,425,901.43	231.660000	9,277,056.36	5,851,154.93	0.37
		Base	85.549154	3,425,901.43	231.660000	9,277,056.36	5,851,154.93	0.37
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
	44,663.000	Local	18.119235	809,259.38	77.520000	3,462,275.76	2,653,016.38	0.14
		Base	18.119235	809,259.38	77.520000	3,462,275.76	2,653,016.38	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
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
	38,603.000	Local	69.954275	2,700,444.89	183.470000	7,082,492.41	4,382,047.52	0.28
		Base	69.954275	2,700,444.89	183.470000	7,082,492.41	4,382,047.52	0.28
03662Q105	ANSYS INC COMMON STOCK USD.01							
	6,537.000	Local	149.900344	979,898.55	303.610000	1,984,698.57	1,004,800.02	0.08
		Base	149.900344	979,898.55	303.610000	1,984,698.57	1,004,800.02	0.08
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01							
	17,925.000	Local	99.299635	1,779,945.95	469.670000	8,418,834.75	6,638,888.80	0.33
		Base	99.299635	1,779,945.95	469.670000	8,418,834.75	6,638,888.80	0.33
03743Q108	APA CORP COMMON STOCK USD.625							
	24,131.000	Local	61.454940	1,482,969.15	38.380000	926,147.78	-556,821.37	0.04
		Base	61.454940	1,482,969.15	38.380000	926,147.78	-556,821.37	0.04
037833100	APPLE INC COMMON STOCK USD.00001							
	1,122,311.000	Local	17.550826	19,697,485.12	147.410000	165,439,864.51	145,742,379.39	6.51
		Base	17.550826	19,697,485.12	147.410000	165,439,864.51	145,742,379.39	6.51
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
	64,569.000	Local	28.867142	1,863,922.46	116.150000	7,499,689.35	5,635,766.89	0.30
		Base	28.867142	1,863,922.46	116.150000	7,499,689.35	5,635,766.89	0.30
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
	41,230.000	Local	29.564501	1,218,944.37	79.600000	3,281,908.00	2,062,963.63	0.13
		Base	29.564501	1,218,944.37	79.600000	3,281,908.00	2,062,963.63	0.13
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001							
	18,576.000	Local	78.583689	1,459,770.61	138.700000	2,576,491.20	1,116,720.59	0.10
		Base	78.583689	1,459,770.61	138.700000	2,576,491.20	1,116,720.59	0.10
04621X108	ASSURANT INC COMMON STOCK USD.01							
	3,966.000	Local	74.572660	295,755.17	127.390000	505,228.74	209,473.57	0.02
		Base	74.572660	295,755.17	127.390000	505,228.74	209,473.57	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK							
	10,499.000	Local	99.297790	1,042,527.50	112.810000	1,184,392.19	141,864.69	0.05
		Base	99.297790	1,042,527.50	112.810000	1,184,392.19	141,864.69	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
052769106	AUTODESK INC COMMON STOCK USD.01							
	16,201.000	Local	64.679255	1,047,868.61	198.690000	3,218,976.69	2,171,108.08	0.13
		Base	64.679255	1,047,868.61	198.690000	3,218,976.69	2,171,108.08	0.13
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
	31,133.000	Local	56.363223	1,754,756.22	219.820000	6,843,656.06	5,088,899.84	0.27
		Base	56.363223	1,754,756.22	219.820000	6,843,656.06	5,088,899.84	0.27
053332102	AUTOZONE INC COMMON STOCK USD.01							
	1,425.000	Local	337.795600	481,358.73	2,486.540000	3,543,319.50	3,061,960.77	0.14
		Base	337.795600	481,358.73	2,486.540000	3,543,319.50	3,061,960.77	0.14
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
	10,499.000	Local	142.419557	1,495,262.93	172.520000	1,811,287.48	316,024.55	0.07
		Base	142.419557	1,495,262.93	172.520000	1,811,287.48	316,024.55	0.07
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
	6,076.000	Local	62.178045	377,793.80	182.190000	1,106,986.44	729,192.64	0.04
		Base	62.178045	377,793.80	182.190000	1,106,986.44	729,192.64	0.04
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
	75,163.000	Local	36.076125	2,711,589.80	30.600000	2,299,987.80	-411,602.00	0.09
		Base	36.076125	2,711,589.80	30.600000	2,299,987.80	-411,602.00	0.09
058498106	BALL CORP COMMON STOCK							
	23,560.000	Local	23.370590	550,611.10	56.210000	1,324,307.60	773,696.50	0.05
		Base	23.370590	550,611.10	56.210000	1,324,307.60	773,696.50	0.05
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
	523,831.000	Local	24.779177	12,980,101.10	34.300000	17,967,403.30	4,987,302.20	0.71
		Base	24.779177	12,980,101.10	34.300000	17,967,403.30	4,987,302.20	0.71
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
	55,203.000	Local	36.540076	2,017,121.82	50.880000	2,808,728.64	791,606.82	0.11
		Base	36.540076	2,017,121.82	50.880000	2,808,728.64	791,606.82	0.11
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5							
	17,140.000	Local	30.156426	516,881.15	40.870000	700,511.80	183,630.65	0.03
		Base	30.156426	516,881.15	40.870000	700,511.80	183,630.65	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
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	37,835.000	38.825746	1,468,972.11	39.950000	1,511,508.25	42,536.14	0.06
		Base		38.825746	1,468,972.11	39.950000	1,511,508.25	42,536.14	0.06
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	21,404.000	146.797429	3,142,052.18	234.550000	5,020,308.20	1,878,256.02	0.20
		Base		146.797429	3,142,052.18	234.550000	5,020,308.20	1,878,256.02	0.20
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	15,342.000	47.170286	723,686.53	66.190000	1,015,486.98	291,800.45	0.04
		Base		47.170286	723,686.53	66.190000	1,015,486.98	291,800.45	0.04
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	135,223.000	109.095160	14,752,174.81	305.180000	41,267,355.14	26,515,180.33	1.62
		Base		109.095160	14,752,174.81	305.180000	41,267,355.14	26,515,180.33	1.62
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	15,038.000	38.220437	574,758.93	83.110000	1,249,808.18	675,049.25	0.05
		Base		38.220437	574,758.93	83.110000	1,249,808.18	675,049.25	0.05
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	1,616.000	466.970068	754,623.63	477.840000	772,189.44	17,565.81	0.03
		Base		466.970068	754,623.63	477.840000	772,189.44	17,565.81	0.03
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	10,808.000	114.400192	1,236,437.28	269.860000	2,916,646.88	1,680,209.60	0.11
		Base		114.400192	1,236,437.28	269.860000	2,916,646.88	1,680,209.60	0.11
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	11,781.000	125.276731	1,475,885.17	72.640000	855,771.84	-620,113.33	0.03
		Base		125.276731	1,475,885.17	72.640000	855,771.84	-620,113.33	0.03
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	11,272.000	346.471696	3,905,428.96	689.430000	7,771,254.96	3,865,826.00	0.31
		Base		346.471696	3,905,428.96	689.430000	7,771,254.96	3,865,826.00	0.31
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	42,046.000	94.394111	3,968,894.80	201.550000	8,474,371.30	4,505,476.50	0.33
		Base		94.394111	3,968,894.80	201.550000	8,474,371.30	4,505,476.50	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
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	2,912.000	538.606518	1,568,422.18	2,524.000000	7,349,888.00	5,781,465.82	0.29
		Base		538.606518	1,568,422.18	2,524.000000	7,349,888.00	5,781,465.82	0.29
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	17,574.000	35.082921	616,547.25	50.280000	883,620.72	267,073.47	0.03
		Base		35.082921	616,547.25	50.280000	883,620.72	267,073.47	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	10,706.000	94.515199	1,011,879.72	65.480000	701,028.88	-310,850.84	0.03
		Base		94.515199	1,011,879.72	65.480000	701,028.88	-310,850.84	0.03
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	107,498.000	21.266983	2,286,158.11	46.720000	5,022,306.56	2,736,148.45	0.20
		Base		21.266983	2,286,158.11	46.720000	5,022,306.56	2,736,148.45	0.20
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	159,575.000	48.653072	7,763,813.93	68.960000	11,004,292.00	3,240,478.07	0.43
		Base		48.653072	7,763,813.93	68.960000	11,004,292.00	3,240,478.07	0.43
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	8,830.000	118.635112	1,047,548.04	140.780000	1,243,087.40	195,539.36	0.05
		Base		118.635112	1,047,548.04	140.780000	1,243,087.40	195,539.36	0.05
11135F101	BROADCOM INC COMMON STOCK								
		Local	30,396.000	219.894831	6,683,923.28	594.290000	18,064,038.84	11,380,115.56	0.71
		Base		219.894831	6,683,923.28	594.290000	18,064,038.84	11,380,115.56	0.71
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	17,642.000	57.586388	1,015,939.06	56.070000	989,186.94	-26,752.12	0.04
		Base		57.586388	1,015,939.06	56.070000	989,186.94	-26,752.12	0.04
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	13,723.000	30.445659	417,805.78	64.870000	890,211.01	472,405.23	0.04
		Base		30.445659	417,805.78	64.870000	890,211.01	472,405.23	0.04
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	7,961.000	87.233533	694,466.16	126.170000	1,004,439.37	309,973.21	0.04
		Base		87.233533	694,466.16	126.170000	1,004,439.37	309,973.21	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
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	23,713.000	32.119884	761,658.80	85.140000	2,018,924.82	1,257,266.02	0.08
		Base		32.119884	761,658.80	85.140000	2,018,924.82	1,257,266.02	0.08
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	10,161.000	124.367837	1,263,701.59	202.420000	2,056,789.62	793,088.03	0.08
		Base		124.367837	1,263,701.59	202.420000	2,056,789.62	793,088.03	0.08
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	14,725.000	31.183024	459,170.03	85.890000	1,264,730.25	805,560.22	0.05
		Base		31.183024	459,170.03	85.890000	1,264,730.25	805,560.22	0.05
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	8,835.000	58.173321	513,961.29	99.960000	883,146.60	369,185.31	0.03
		Base		58.173321	513,961.29	99.960000	883,146.60	369,185.31	0.03
125523100	THE CIGNA GROUP COMMON STOCK USD.01								
		Local	22,946.000	84.682881	1,943,133.38	292.100000	6,702,526.60	4,759,393.22	0.26
		Base		84.682881	1,943,133.38	292.100000	6,702,526.60	4,759,393.22	0.26
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	26,998.000	108.710282	2,934,960.19	185.360000	5,004,349.28	2,069,389.09	0.20
		Base		108.710282	2,934,960.19	185.360000	5,004,349.28	2,069,389.09	0.20
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	21,784.000	27.829021	606,227.39	58.970000	1,284,602.48	678,375.09	0.05
		Base		27.829021	606,227.39	58.970000	1,284,602.48	678,375.09	0.05
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	157,792.000	7.299098	1,151,739.29	30.490000	4,811,078.08	3,659,338.79	0.19
		Base		7.299098	1,151,739.29	30.490000	4,811,078.08	3,659,338.79	0.19
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	98,616.000	50.931121	5,022,623.39	83.540000	8,238,380.64	3,215,757.25	0.32
		Base		50.931121	5,022,623.39	83.540000	8,238,380.64	3,215,757.25	0.32
127097103	COTERRA ENERGY INC COMMON STOCK USD.1								
		Local	59,177.000	20.265492	1,199,251.03	24.970000	1,477,649.69	278,398.66	0.06
		Base		20.265492	1,199,251.03	24.970000	1,477,649.69	278,398.66	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
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
	20,588.000	Local	48.041805	989,084.69	192.940000	3,972,248.72	2,983,164.03	0.16
		Base	48.041805	989,084.69	192.940000	3,972,248.72	2,983,164.03	0.16
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
	16,103.000	Local	86.018821	1,385,161.07	50.760000	817,388.28	-567,772.79	0.03
		Base	86.018821	1,385,161.07	50.760000	817,388.28	-567,772.79	0.03
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
	7,995.000	Local	166.396444	1,330,339.57	114.760000	917,506.20	-412,833.37	0.04
		Base	166.396444	1,330,339.57	114.760000	917,506.20	-412,833.37	0.04
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
	15,073.000	Local	39.815601	600,140.56	52.520000	791,633.96	191,493.40	0.03
		Base	39.815601	600,140.56	52.520000	791,633.96	191,493.40	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
	28,648.000	Local	61.863478	1,772,264.92	109.080000	3,124,923.84	1,352,658.92	0.12
		Base	61.863478	1,772,264.92	109.080000	3,124,923.84	1,352,658.92	0.12
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
	19,674.000	Local	44.036297	866,370.10	75.710000	1,489,518.54	623,148.44	0.06
		Base	44.036297	866,370.10	75.710000	1,489,518.54	623,148.44	0.06
143130102	CARMAX INC COMMON STOCK USD.5							
	11,860.000	Local	32.158580	381,400.76	69.040000	818,814.40	437,413.64	0.03
		Base	32.158580	381,400.76	69.040000	818,814.40	437,413.64	0.03
143658300	CARNIVAL CORP COMMON STOCK USD.01							
	75,160.000	Local	24.679891	1,854,940.57	10.620000	798,199.20	-1,056,741.37	0.03
		Base	24.679891	1,854,940.57	10.620000	798,199.20	-1,056,741.37	0.03
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
	62,764.000	Local	15.174485	952,411.38	45.030000	2,826,262.92	1,873,851.54	0.11
		Base	15.174485	952,411.38	45.030000	2,826,262.92	1,873,851.54	0.11
148806102	CATALENT INC COMMON STOCK USD.01							
	13,506.000	Local	87.125116	1,176,711.81	68.220000	921,379.32	-255,332.49	0.04
		Base	87.125116	1,176,711.81	68.220000	921,379.32	-255,332.49	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
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
	39,059.000	Local	74.768501	2,920,382.90	239.550000	9,356,583.45	6,436,200.55	0.37
		Base	74.768501	2,920,382.90	239.550000	9,356,583.45	6,436,200.55	0.37
150870103	CELANESE CORP COMMON STOCK USD.0001							
	7,486.000	Local	88.951876	665,893.74	116.230000	870,097.78	204,204.04	0.03
		Base	88.951876	665,893.74	116.230000	870,097.78	204,204.04	0.03
15135B101	CENTENE CORP COMMON STOCK USD.001							
	42,501.000	Local	53.658325	2,280,532.45	68.400000	2,907,068.40	626,535.95	0.11
		Base	53.658325	2,280,532.45	68.400000	2,907,068.40	626,535.95	0.11
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
	47,248.000	Local	21.417914	1,011,953.60	27.820000	1,314,439.36	302,485.76	0.05
		Base	21.417914	1,011,953.60	27.820000	1,314,439.36	302,485.76	0.05
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
	11,527.000	Local	106.831920	1,231,451.54	72.930000	840,664.11	-390,787.43	0.03
		Base	106.831920	1,231,451.54	72.930000	840,664.11	-390,787.43	0.03
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
	3,818.000	Local	358.886894	1,370,230.16	219.340000	837,440.12	-532,790.04	0.03
		Base	358.886894	1,370,230.16	219.340000	837,440.12	-532,790.04	0.03
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
	8,062.000	Local	296.444087	2,389,932.23	367.610000	2,963,671.82	573,739.59	0.12
		Base	296.444087	2,389,932.23	367.610000	2,963,671.82	573,739.59	0.12
166764100	CHEVRON CORP COMMON STOCK USD.75							
	133,515.000	Local	81.508850	10,882,654.06	160.770000	21,465,206.55	10,582,552.49	0.84
		Base	81.508850	10,882,654.06	160.770000	21,465,206.55	10,582,552.49	0.84
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
	2,080.000	Local	485.664774	1,010,182.73	1,491.080000	3,101,446.40	2,091,263.67	0.12
		Base	485.664774	1,010,182.73	1,491.080000	3,101,446.40	2,091,263.67	0.12
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
	18,302.000	Local	49.367056	903,515.86	83.780000	1,533,341.56	629,825.70	0.06
		Base	49.367056	903,515.86	83.780000	1,533,341.56	629,825.70	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
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
	11,798.000	Local	53.964277	636,670.54	120.700000	1,424,018.60	787,348.06	0.06
		Base	53.964277	636,670.54	120.700000	1,424,018.60	787,348.06	0.06
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
	308,165.000	Local	30.375411	9,360,638.52	48.420000	14,921,349.30	5,560,710.78	0.59
		Base	30.375411	9,360,638.52	48.420000	14,921,349.30	5,560,710.78	0.59
172908105	CINTAS CORP COMMON STOCK							
	6,478.000	Local	89.888163	582,295.52	438.470000	2,840,408.66	2,258,113.14	0.11
		Base	89.888163	582,295.52	438.470000	2,840,408.66	2,258,113.14	0.11
172967424	CITIGROUP INC COMMON STOCK USD.01							
	145,366.000	Local	78.574499	11,422,060.64	50.690000	7,368,602.54	-4,053,458.10	0.29
		Base	78.574499	11,422,060.64	50.690000	7,368,602.54	-4,053,458.10	0.29
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
	36,963.000	Local	24.893725	920,146.76	41.760000	1,543,574.88	623,428.12	0.06
		Base	24.893725	920,146.76	41.760000	1,543,574.88	623,428.12	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
	9,260.000	Local	75.253842	696,850.58	155.440000	1,439,374.40	742,523.82	0.06
		Base	75.253842	696,850.58	155.440000	1,439,374.40	742,523.82	0.06
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
	292,109.000	Local	32.957886	9,627,295.00	59.510000	17,383,406.59	7,756,111.59	0.68
		Base	32.957886	9,627,295.00	59.510000	17,383,406.59	7,756,111.59	0.68
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
	38,572.000	Local	29.741699	1,147,196.80	62.630000	2,415,764.36	1,268,567.56	0.10
		Base	29.741699	1,147,196.80	62.630000	2,415,764.36	1,268,567.56	0.10
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
	62,685.000	Local	40.369373	2,530,554.14	73.300000	4,594,810.50	2,064,256.36	0.18
		Base	40.369373	2,530,554.14	73.300000	4,594,810.50	2,064,256.36	0.18
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
	323,775.000	Local	18.474298	5,981,515.94	37.170000	12,034,716.75	6,053,200.81	0.47
		Base	18.474298	5,981,515.94	37.170000	12,034,716.75	6,053,200.81	0.47

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
200340107	COMERICA INC COMMON STOCK USD5.0							
	9,828.000	Local	47.836482	470,136.95	70.100000	688,942.80	218,805.85	0.03
		Base	47.836482	470,136.95	70.100000	688,942.80	218,805.85	0.03
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
	35,969.000	Local	23.560314	847,440.92	36.410000	1,309,631.29	462,190.37	0.05
		Base	23.560314	847,440.92	36.410000	1,309,631.29	462,190.37	0.05
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
	93,521.000	Local	49.773293	4,654,848.16	103.350000	9,665,395.35	5,010,547.19	0.38
		Base	49.773293	4,654,848.16	103.350000	9,665,395.35	5,010,547.19	0.38
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
	26,633.000	Local	58.009964	1,544,979.38	89.350000	2,379,658.55	834,679.17	0.09
		Base	58.009964	1,544,979.38	89.350000	2,379,658.55	834,679.17	0.09
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
	12,183.000	Local	68.409503	833,432.97	223.700000	2,725,337.10	1,891,904.13	0.11
		Base	68.409503	833,432.97	223.700000	2,725,337.10	1,891,904.13	0.11
21037T109	CONSTELLATION ENERGY COMMON STOCK							
	24,544.000	Local	37.555625	921,765.27	74.890000	1,838,100.16	916,334.89	0.07
		Base	37.555625	921,765.27	74.890000	1,838,100.16	916,334.89	0.07
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
	3,703.000	Local	208.558093	772,290.62	326.970000	1,210,769.91	438,479.29	0.05
		Base	208.558093	772,290.62	326.970000	1,210,769.91	438,479.29	0.05
217204106	COPART INC COMMON STOCK							
	32,161.000	Local	40.662088	1,307,733.42	70.460000	2,266,064.06	958,330.64	0.09
		Base	40.662088	1,307,733.42	70.460000	2,266,064.06	958,330.64	0.09
219350105	CORNING INC COMMON STOCK USD.5							
	57,132.000	Local	23.723051	1,355,345.35	33.950000	1,939,631.40	584,286.05	0.08
		Base	23.723051	1,355,345.35	33.950000	1,939,631.40	584,286.05	0.08
22052L104	CORTEVA INC COMMON STOCK USD.01							
	53,625.000	Local	23.691365	1,270,449.46	62.290000	3,340,301.25	2,069,851.79	0.13
		Base	23.691365	1,270,449.46	62.290000	3,340,301.25	2,069,851.79	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
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	33,218.000	111.948884	3,718,718.04	484.180000	16,083,491.24	12,364,773.20	0.63
		Base		111.948884	3,718,718.04	484.180000	16,083,491.24	12,364,773.20	0.63
22160N109	COSTAR GROUP INC COMMON STOCK USD.01								
		Local	30,523.000	70.492212	2,151,633.78	70.660000	2,156,755.18	5,121.40	0.08
		Base		70.492212	2,151,633.78	70.660000	2,156,755.18	5,121.40	0.08
22822V101	CROWN CASTLE INC REIT USD.01								
		Local	32,501.000	84.891045	2,759,043.86	130.750000	4,249,505.75	1,490,461.89	0.17
		Base		84.891045	2,759,043.86	130.750000	4,249,505.75	1,490,461.89	0.17
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	10,584.000	70.786132	749,200.42	243.080000	2,572,758.72	1,823,558.30	0.10
		Base		70.786132	749,200.42	243.080000	2,572,758.72	1,823,558.30	0.10
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	23,492.000	32.914274	773,222.12	92.480000	2,172,540.16	1,399,318.04	0.09
		Base		32.914274	773,222.12	92.480000	2,172,540.16	1,399,318.04	0.09
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	14,540.000	55.691263	809,750.97	109.710000	1,595,183.40	785,432.43	0.06
		Base		55.691263	809,750.97	109.710000	1,595,183.40	785,432.43	0.06
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	17,266.000	50.952597	879,747.54	27.740000	478,958.84	-400,788.70	0.02
		Base		50.952597	879,747.54	27.740000	478,958.84	-400,788.70	0.02
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	49,172.000	68.825915	3,384,307.87	247.530000	12,171,545.16	8,787,237.29	0.48
		Base		68.825915	3,384,307.87	247.530000	12,171,545.16	8,787,237.29	0.48
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	9,185.000	44.403226	407,843.63	142.990000	1,313,363.15	905,519.52	0.05
		Base		44.403226	407,843.63	142.990000	1,313,363.15	905,519.52	0.05
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	4,125.000	41.667942	171,880.26	82.260000	339,322.50	167,442.24	0.01
		Base		41.667942	171,880.26	82.260000	339,322.50	167,442.24	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
244199105	DEERE + CO COMMON STOCK USD1.0							
	20,614.000	Local	80.768856	1,664,969.19	419.240000	8,642,213.36	6,977,244.17	0.34
		Base	80.768856	1,664,969.19	419.240000	8,642,213.36	6,977,244.17	0.34
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
	48,122.000	Local	25.685187	1,236,022.57	38.340000	1,844,997.48	608,974.91	0.07
		Base	25.685187	1,236,022.57	38.340000	1,844,997.48	608,974.91	0.07
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
	16,129.000	Local	45.622143	735,839.54	38.070000	614,031.03	-121,808.51	0.02
		Base	45.622143	735,839.54	38.070000	614,031.03	-121,808.51	0.02
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
	49,061.000	Local	38.614018	1,894,442.32	53.920000	2,645,369.12	750,926.80	0.10
		Base	38.614018	1,894,442.32	53.920000	2,645,369.12	750,926.80	0.10
252131107	DEXCOM INC COMMON STOCK USD.001							
	28,990.000	Local	99.605540	2,887,564.61	111.010000	3,218,179.90	330,615.29	0.13
		Base	99.605540	2,887,564.61	111.010000	3,218,179.90	330,615.29	0.13
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
	13,210.000	Local	107.039754	1,413,995.15	140.580000	1,857,061.80	443,066.65	0.07
		Base	107.039754	1,413,995.15	140.580000	1,857,061.80	443,066.65	0.07
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
	21,579.000	Local	109.105198	2,354,381.06	104.230000	2,249,179.17	-105,201.89	0.09
		Base	109.105198	2,354,381.06	104.230000	2,249,179.17	-105,201.89	0.09
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
	183,422.000	Local	58.638198	10,755,535.60	99.610000	18,270,665.42	7,515,129.82	0.72
		Base	58.638198	10,755,535.60	99.610000	18,270,665.42	7,515,129.82	0.72
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
	20,506.000	Local	28.918909	593,011.14	112.000000	2,296,672.00	1,703,660.86	0.09
		Base	28.918909	593,011.14	112.000000	2,296,672.00	1,703,660.86	0.09
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
	18,864.000	Local	52.742877	994,941.63	11.410000	215,238.24	-779,703.39	0.01
		Base	52.742877	994,941.63	11.410000	215,238.24	-779,703.39	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
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
	16,930.000	Local	68.654467	1,162,320.13	216.300000	3,661,959.00	2,499,638.87	0.14
		Base	68.654467	1,162,320.13	216.300000	3,661,959.00	2,499,638.87	0.14
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
	15,798.000	Local	56.960760	899,866.08	145.280000	2,295,133.44	1,395,267.36	0.09
		Base	56.960760	899,866.08	145.280000	2,295,133.44	1,395,267.36	0.09
25746U109	DOMINION ENERGY INC COMMON STOCK							
	62,577.000	Local	54.895440	3,435,191.95	55.620000	3,480,532.74	45,340.79	0.14
		Base	54.895440	3,435,191.95	55.620000	3,480,532.74	45,340.79	0.14
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	2,657.000	Local	378.840075	1,006,578.08	294.010000	781,184.57	-225,393.51	0.03
		Base	378.840075	1,006,578.08	294.010000	781,184.57	-225,393.51	0.03
260003108	DOVER CORP COMMON STOCK USD1.0							
	10,534.000	Local	44.507182	468,838.66	149.900000	1,579,046.60	1,110,207.94	0.06
		Base	44.507182	468,838.66	149.900000	1,579,046.60	1,110,207.94	0.06
260557103	DOW INC COMMON STOCK USD.01							
	52,820.000	Local	37.737994	1,993,320.86	57.200000	3,021,304.00	1,027,983.14	0.12
		Base	37.737994	1,993,320.86	57.200000	3,021,304.00	1,027,983.14	0.12
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	57,795.000	Local	63.133695	3,648,811.92	94.260000	5,447,756.70	1,798,944.78	0.21
		Base	63.133695	3,648,811.92	94.260000	5,447,756.70	1,798,944.78	0.21
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	37,286.000	Local	53.473700	1,993,820.38	73.030000	2,722,996.58	729,176.20	0.11
		Base	53.473700	1,993,820.38	73.030000	2,722,996.58	729,176.20	0.11
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	44,085.000	Local	49.342534	2,175,265.61	113.020000	4,982,486.70	2,807,221.09	0.20
		Base	49.342534	2,175,265.61	113.020000	4,982,486.70	2,807,221.09	0.20
26884L109	EQT CORP COMMON STOCK							
	27,548.000	Local	41.847500	1,152,814.93	33.180000	914,042.64	-238,772.29	0.04
		Base	41.847500	1,152,814.93	33.180000	914,042.64	-238,772.29	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
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	9,006.000	Local	41.270725	371,684.15	85.200000	767,311.20	395,627.05	0.03
		Base	41.270725	371,684.15	85.200000	767,311.20	395,627.05	0.03
278642103	EBAY INC COMMON STOCK USD.001							
	40,729.000	Local	19.225332	783,028.53	45.900000	1,869,461.10	1,086,432.57	0.07
		Base	19.225332	783,028.53	45.900000	1,869,461.10	1,086,432.57	0.07
278865100	ECOLAB INC COMMON STOCK USD1.0							
	18,598.000	Local	68.210572	1,268,580.22	159.370000	2,963,963.26	1,695,383.04	0.12
		Base	68.210572	1,268,580.22	159.370000	2,963,963.26	1,695,383.04	0.12
281020107	EDISON INTERNATIONAL COMMON STOCK							
	28,660.000	Local	43.786211	1,254,912.82	66.210000	1,897,578.60	642,665.78	0.07
		Base	43.786211	1,254,912.82	66.210000	1,897,578.60	642,665.78	0.07
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
	46,402.000	Local	26.281724	1,219,524.56	80.440000	3,732,576.88	2,513,052.32	0.15
		Base	26.281724	1,219,524.56	80.440000	3,732,576.88	2,513,052.32	0.15
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
	19,685.000	Local	47.683372	938,647.18	110.940000	2,183,853.90	1,245,206.72	0.09
		Base	47.683372	938,647.18	110.940000	2,183,853.90	1,245,206.72	0.09
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
	44,378.000	Local	43.725665	1,940,457.58	82.710000	3,670,504.38	1,730,046.80	0.14
		Base	43.725665	1,940,457.58	82.710000	3,670,504.38	1,730,046.80	0.14
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
	10,201.000	Local	196.919146	2,008,772.21	210.530000	2,147,616.53	138,844.32	0.08
		Base	196.919146	2,008,772.21	210.530000	2,147,616.53	138,844.32	0.08
29364G103	ENTERGY CORP COMMON STOCK USD.01							
	15,272.000	Local	72.399098	1,105,679.02	102.870000	1,571,030.64	465,351.62	0.06
		Base	72.399098	1,105,679.02	102.870000	1,571,030.64	465,351.62	0.06
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001							
	4,316.000	Local	646.127444	2,788,686.05	307.650000	1,327,817.40	-1,460,868.65	0.05
		Base	646.127444	2,788,686.05	307.650000	1,327,817.40	-1,460,868.65	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
294429105	EQUIFAX INC COMMON STOCK USD1.25							
	9,189.000	Local	118.743586	1,091,134.81	202.530000	1,861,048.17	769,913.36	0.07
		Base	118.743586	1,091,134.81	202.530000	1,861,048.17	769,913.36	0.07
29444U700	EQUINIX INC REIT USD.001							
	6,945.000	Local	353.252742	2,453,340.29	688.270000	4,780,035.15	2,326,694.86	0.19
		Base	353.252742	2,453,340.29	688.270000	4,780,035.15	2,326,694.86	0.19
29476L107	EQUITY RESIDENTIAL REIT USD.01							
	25,527.000	Local	49.387601	1,260,717.29	62.520000	1,595,948.04	335,230.75	0.06
		Base	49.387601	1,260,717.29	62.520000	1,595,948.04	335,230.75	0.06
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
	4,860.000	Local	194.908852	947,257.02	228.060000	1,108,371.60	161,114.58	0.04
		Base	194.908852	947,257.02	228.060000	1,108,371.60	161,114.58	0.04
29786A106	ETSY INC COMMON STOCK USD.001							
	9,434.000	Local	122.329853	1,154,059.83	121.410000	1,145,381.94	-8,677.89	0.05
		Base	122.329853	1,154,059.83	121.410000	1,145,381.94	-8,677.89	0.05
30034W106	EVERGY INC COMMON STOCK							
	17,227.000	Local	55.214070	951,172.79	58.810000	1,013,119.87	61,947.08	0.04
		Base	55.214070	951,172.79	58.810000	1,013,119.87	61,947.08	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
	26,141.000	Local	42.823508	1,119,449.32	75.360000	1,969,985.76	850,536.44	0.08
		Base	42.823508	1,119,449.32	75.360000	1,969,985.76	850,536.44	0.08
30161N101	EXELON CORP COMMON STOCK							
	74,583.000	Local	30.508019	2,275,379.57	40.390000	3,012,407.37	737,027.80	0.12
		Base	30.508019	2,275,379.57	40.390000	3,012,407.37	737,027.80	0.12
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
	11,301.000	Local	84.539959	955,386.08	108.970000	1,231,469.97	276,083.89	0.05
		Base	84.539959	955,386.08	108.970000	1,231,469.97	276,083.89	0.05
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
	11,944.000	Local	50.081788	598,176.87	104.560000	1,248,864.64	650,687.77	0.05
		Base	50.081788	598,176.87	104.560000	1,248,864.64	650,687.77	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
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
	10,051.000	Local	96.333352	968,246.52	164.650000	1,654,897.15	686,650.63	0.07
		Base	96.333352	968,246.52	164.650000	1,654,897.15	686,650.63	0.07
30231G102	EXXON MOBIL CORP COMMON STOCK							
	309,090.000	Local	60.367108	18,658,869.41	109.910000	33,972,081.90	15,313,212.49	1.34
		Base	60.367108	18,658,869.41	109.910000	33,972,081.90	15,313,212.49	1.34
302491303	FMC CORP COMMON STOCK USD.1							
	9,454.000	Local	36.755936	347,490.62	129.150000	1,220,984.10	873,493.48	0.05
		Base	36.755936	347,490.62	129.150000	1,220,984.10	873,493.48	0.05
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
	168,769.000	Local	114.476889	19,320,150.15	174.940000	29,524,448.86	10,204,298.71	1.16
		Base	114.476889	19,320,150.15	174.940000	29,524,448.86	10,204,298.71	1.16
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	2,859.000	Local	478.227873	1,367,253.49	414.550000	1,185,198.45	-182,055.04	0.05
		Base	478.227873	1,367,253.49	414.550000	1,185,198.45	-182,055.04	0.05
311900104	FASTENAL CO COMMON STOCK USD.01							
	42,987.000	Local	19.632499	843,942.23	51.560000	2,216,409.72	1,372,467.49	0.09
		Base	19.632499	843,942.23	51.560000	2,216,409.72	1,372,467.49	0.09
313745101	FEDERAL REALTY INVS TRUST REIT USD.01							
	5,485.000	Local	140.455993	770,401.12	106.780000	585,688.30	-184,712.82	0.02
		Base	140.455993	770,401.12	106.780000	585,688.30	-184,712.82	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
	17,967.000	Local	98.624148	1,771,980.07	203.220000	3,651,253.74	1,879,273.67	0.14
		Base	98.624148	1,771,980.07	203.220000	3,651,253.74	1,879,273.67	0.14
315616102	F5 INC COMMON STOCK							
	4,492.000	Local	132.314065	594,354.78	142.980000	642,266.16	47,911.38	0.03
		Base	132.314065	594,354.78	142.980000	642,266.16	47,911.38	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	44,535.000	Local	87.041980	3,876,414.58	63.370000	2,822,182.95	-1,054,231.63	0.11
		Base	87.041980	3,876,414.58	63.370000	2,822,182.95	-1,054,231.63	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
316773100	FIFTH THIRD BANCORP COMMON STOCK							
	51,515.000	Local	25.300990	1,303,380.49	36.300000	1,869,994.50	566,614.01	0.07
		Base	25.300990	1,303,380.49	36.300000	1,869,994.50	566,614.01	0.07
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
	13,729.000	Local	96.984433	1,331,499.28	123.010000	1,688,804.29	357,305.01	0.07
		Base	96.984433	1,331,499.28	123.010000	1,688,804.29	357,305.01	0.07
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	7,435.000	Local	158.191075	1,176,150.64	169.140000	1,257,555.90	81,405.26	0.05
		Base	158.191075	1,176,150.64	169.140000	1,257,555.90	81,405.26	0.05
337738108	FISERV INC COMMON STOCK USD.01							
	47,661.000	Local	56.763257	2,705,393.61	115.090000	5,485,304.49	2,779,910.88	0.22
		Base	56.763257	2,705,393.61	115.090000	5,485,304.49	2,779,910.88	0.22
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
	40,766.000	Local	43.561954	1,775,846.61	39.540000	1,611,887.64	-163,958.97	0.06
		Base	43.561954	1,775,846.61	39.540000	1,611,887.64	-163,958.97	0.06
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
	5,536.000	Local	214.676765	1,188,450.57	214.790000	1,189,077.44	626.87	0.05
		Base	214.676765	1,188,450.57	214.790000	1,189,077.44	626.87	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01							
	296,431.000	Local	12.117397	3,591,972.08	12.070000	3,577,922.17	-14,049.91	0.14
		Base	12.117397	3,591,972.08	12.070000	3,577,922.17	-14,049.91	0.14
34959E109	FORTINET INC COMMON STOCK USD.001							
	48,667.000	Local	19.484259	948,240.44	59.440000	2,892,766.48	1,944,526.04	0.11
		Base	19.484259	948,240.44	59.440000	2,892,766.48	1,944,526.04	0.11
34959J108	FORTIVE CORP COMMON STOCK USD.01							
	26,555.000	Local	29.865693	793,083.48	66.660000	1,770,156.30	977,072.82	0.07
		Base	29.865693	793,083.48	66.660000	1,770,156.30	977,072.82	0.07
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
	22,702.000	Local	40.334938	915,683.77	35.020000	795,024.04	-120,659.73	0.03
		Base	40.334938	915,683.77	35.020000	795,024.04	-120,659.73	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
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
	10,457.000	Local	40.057608	418,882.41	32.250000	337,238.25	-81,644.16	0.01
		Base	40.057608	418,882.41	32.250000	337,238.25	-81,644.16	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
	21,319.000	Local	25.653876	546,914.98	29.470000	628,270.93	81,355.95	0.02
		Base	25.653876	546,914.98	29.470000	628,270.93	81,355.95	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
	107,274.000	Local	24.273792	2,603,946.81	40.970000	4,395,015.78	1,791,068.97	0.17
		Base	24.273792	2,603,946.81	40.970000	4,395,015.78	1,791,068.97	0.17
36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK							
	27,335.000	Local	154.507568	4,223,464.38	76.000000	2,077,460.00	-2,146,004.38	0.08
		Base	154.507568	4,223,464.38	76.000000	2,077,460.00	-2,146,004.38	0.08
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
	15,824.000	Local	68.811379	1,088,871.26	187.350000	2,964,626.40	1,875,755.14	0.12
		Base	68.811379	1,088,871.26	187.350000	2,964,626.40	1,875,755.14	0.12
366651107	GARTNER INC COMMON STOCK USD.0005							
	5,930.000	Local	123.013912	729,472.50	327.810000	1,943,913.30	1,214,440.80	0.08
		Base	123.013912	729,472.50	327.810000	1,943,913.30	1,214,440.80	0.08
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	4,756.000	Local	298.781291	1,421,003.82	120.010000	570,767.56	-850,236.26	0.02
		Base	298.781291	1,421,003.82	120.010000	570,767.56	-850,236.26	0.02
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
	16,896.000	Local	79.142485	1,337,191.42	227.910000	3,850,767.36	2,513,575.94	0.15
		Base	79.142485	1,337,191.42	227.910000	3,850,767.36	2,513,575.94	0.15
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01							
	82,007.000	Local	172.042293	14,108,672.32	84.710000	6,946,812.97	-7,161,859.35	0.27
		Base	172.042293	14,108,672.32	84.710000	6,946,812.97	-7,161,859.35	0.27
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
	44,546.000	Local	34.002131	1,514,658.92	79.510000	3,541,852.46	2,027,193.54	0.14
		Base	34.002131	1,514,658.92	79.510000	3,541,852.46	2,027,193.54	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
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
	106,628.000	Local	38.120597	4,064,723.06	38.740000	4,130,768.72	66,045.66	0.16
		Base	38.120597	4,064,723.06	38.740000	4,130,768.72	66,045.66	0.16
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
	10,579.000	Local	50.947850	538,977.31	176.860000	1,871,001.94	1,332,024.63	0.07
		Base	50.947850	538,977.31	176.860000	1,871,001.94	1,332,024.63	0.07
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
	94,134.000	Local	28.779696	2,709,147.90	80.530000	7,580,611.02	4,871,463.12	0.30
		Base	28.779696	2,709,147.90	80.530000	7,580,611.02	4,871,463.12	0.30
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
	20,295.000	Local	110.318618	2,238,916.35	112.200000	2,277,099.00	38,182.65	0.09
		Base	110.318618	2,238,916.35	112.200000	2,277,099.00	38,182.65	0.09
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
	6,789.000	Local	29.085235	197,459.66	121.690000	826,153.41	628,693.75	0.03
		Base	29.085235	197,459.66	121.690000	826,153.41	628,693.75	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
	25,416.000	Local	144.706398	3,677,857.81	351.650000	8,937,536.40	5,259,678.59	0.35
		Base	144.706398	3,677,857.81	351.650000	8,937,536.40	5,259,678.59	0.35
384802104	WW GRAINGER INC COMMON STOCK USD.5							
	3,376.000	Local	160.994742	543,518.25	668.430000	2,256,619.68	1,713,101.43	0.09
		Base	160.994742	543,518.25	668.430000	2,256,619.68	1,713,101.43	0.09
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
	15,915.000	Local	83.501644	1,328,928.67	243.450000	3,874,506.75	2,545,578.08	0.15
		Base	83.501644	1,328,928.67	243.450000	3,874,506.75	2,545,578.08	0.15
40434L105	HP INC COMMON STOCK USD.01							
	66,439.000	Local	16.598219	1,102,769.08	29.520000	1,961,279.28	858,510.20	0.08
		Base	16.598219	1,102,769.08	29.520000	1,961,279.28	858,510.20	0.08
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
	68,151.000	Local	31.026371	2,114,478.22	36.230000	2,469,110.73	354,632.51	0.10
		Base	31.026371	2,114,478.22	36.230000	2,469,110.73	354,632.51	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
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
	23,875.000	Local	45.774319	1,092,861.87	78.280000	1,868,935.00	776,073.13	0.07
		Base	45.774319	1,092,861.87	78.280000	1,868,935.00	776,073.13	0.07
418056107	HASBRO INC COMMON STOCK USD.5							
	9,743.000	Local	47.224870	460,111.91	55.010000	535,962.43	75,850.52	0.02
		Base	47.224870	460,111.91	55.010000	535,962.43	75,850.52	0.02
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
	40,343.000	Local	34.114103	1,376,265.25	24.060000	970,652.58	-405,612.67	0.04
		Base	34.114103	1,376,265.25	24.060000	970,652.58	-405,612.67	0.04
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
	5,475.000	Local	130.374851	713,802.31	164.240000	899,214.00	185,411.69	0.04
		Base	130.374851	713,802.31	164.240000	899,214.00	185,411.69	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
	11,030.000	Local	74.436087	821,030.04	238.320000	2,628,669.60	1,807,639.56	0.10
		Base	74.436087	821,030.04	238.320000	2,628,669.60	1,807,639.56	0.10
42809H107	HESS CORP COMMON STOCK USD1.0							
	20,826.000	Local	56.290758	1,172,311.33	134.700000	2,805,262.20	1,632,950.87	0.11
		Base	56.290758	1,172,311.33	134.700000	2,805,262.20	1,632,950.87	0.11
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
	96,571.000	Local	11.166771	1,078,386.28	15.610000	1,507,473.31	429,087.03	0.06
		Base	11.166771	1,078,386.28	15.610000	1,507,473.31	429,087.03	0.06
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
	20,299.000	Local	75.097441	1,524,402.96	144.510000	2,933,408.49	1,409,005.53	0.12
		Base	75.097441	1,524,402.96	144.510000	2,933,408.49	1,409,005.53	0.12
436440101	HOLOGIC INC COMMON STOCK USD.01							
	18,737.000	Local	41.059734	769,336.24	79.640000	1,492,214.68	722,878.44	0.06
		Base	41.059734	769,336.24	79.640000	1,492,214.68	722,878.44	0.06
437076102	HOME DEPOT INC COMMON STOCK USD.05							
	76,834.000	Local	68.487906	5,262,199.74	296.540000	22,784,354.36	17,522,154.62	0.90
		Base	68.487906	5,262,199.74	296.540000	22,784,354.36	17,522,154.62	0.90

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	50,459.000	60.463483	3,050,926.90	191.480000	9,661,889.32	6,610,962.42	0.38
		Base		60.463483	3,050,926.90	191.480000	9,661,889.32	6,610,962.42	0.38
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	21,726.000	18.222814	395,908.85	44.380000	964,199.88	568,291.03	0.04
		Base		18.222814	395,908.85	44.380000	964,199.88	568,291.03	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	53,664.000	18.366005	985,593.27	16.800000	901,555.20	-84,038.07	0.04
		Base		18.366005	985,593.27	16.800000	901,555.20	-84,038.07	0.04
443201108	HOWMET AEROSPACE INC COMMON STOCK								
		Local	27,635.000	33.432186	923,898.45	42.180000	1,165,644.30	241,745.85	0.05
		Base		33.432186	923,898.45	42.180000	1,165,644.30	241,745.85	0.05
444859102	HUMANA INC COMMON STOCK USD.1666666								
		Local	9,501.000	97.282885	924,284.69	495.020000	4,703,185.02	3,778,900.33	0.19
		Base		97.282885	924,284.69	495.020000	4,703,185.02	3,778,900.33	0.19
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	6,216.000	90.912839	565,114.21	180.790000	1,123,790.64	558,676.43	0.04
		Base		90.912839	565,114.21	180.790000	1,123,790.64	558,676.43	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	108,281.000	11.733988	1,270,567.95	15.320000	1,658,864.92	388,296.97	0.07
		Base		11.733988	1,270,567.95	15.320000	1,658,864.92	388,296.97	0.07
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	2,994.000	224.408163	671,878.04	215.200000	644,308.80	-27,569.24	0.03
		Base		224.408163	671,878.04	215.200000	644,308.80	-27,569.24	0.03
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	5,660.000	162.500060	919,750.34	224.980000	1,273,386.80	353,636.46	0.05
		Base		162.500060	919,750.34	224.980000	1,273,386.80	353,636.46	0.05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	6,216.000	151.977717	944,693.49	473.240000	2,941,659.84	1,996,966.35	0.12
		Base		151.977717	944,693.49	473.240000	2,941,659.84	1,996,966.35	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
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
	20,981.000	Local	62.509290	1,311,507.42	233.160000	4,891,929.96	3,580,422.54	0.19
		Base	62.509290	1,311,507.42	233.160000	4,891,929.96	3,580,422.54	0.19
452327109	ILLUMINA INC COMMON STOCK USD.01							
	11,805.000	Local	210.161678	2,480,958.61	199.200000	2,351,556.00	-129,402.61	0.09
		Base	210.161678	2,480,958.61	199.200000	2,351,556.00	-129,402.61	0.09
45337C102	INCYTE CORP COMMON STOCK USD.001							
	13,858.000	Local	122.300883	1,694,845.63	76.980000	1,066,788.84	-628,056.79	0.04
		Base	122.300883	1,694,845.63	76.980000	1,066,788.84	-628,056.79	0.04
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
	30,390.000	Local	23.296909	707,993.06	58.070000	1,764,747.30	1,056,754.24	0.07
		Base	23.296909	707,993.06	58.070000	1,764,747.30	1,056,754.24	0.07
458140100	INTEL CORP COMMON STOCK USD.001							
	309,742.000	Local	31.298421	9,694,435.39	24.930000	7,721,868.06	-1,972,567.33	0.30
		Base	31.298421	9,694,435.39	24.930000	7,721,868.06	-1,972,567.33	0.30
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
	41,920.000	Local	40.145021	1,682,879.30	101.800000	4,267,456.00	2,584,576.70	0.17
		Base	40.145021	1,682,879.30	101.800000	4,267,456.00	2,584,576.70	0.17
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
	67,857.000	Local	115.997430	7,871,237.59	129.300000	8,773,910.10	902,672.51	0.35
		Base	115.997430	7,871,237.59	129.300000	8,773,910.10	902,672.51	0.35
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
	19,135.000	Local	108.158193	2,069,607.03	93.200000	1,783,382.00	-286,225.03	0.07
		Base	108.158193	2,069,607.03	93.200000	1,783,382.00	-286,225.03	0.07
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
	26,694.000	Local	33.889240	904,639.37	36.390000	971,394.66	66,755.29	0.04
		Base	33.889240	904,639.37	36.390000	971,394.66	66,755.29	0.04
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
	29,160.000	Local	19.065852	555,960.23	35.540000	1,036,346.40	480,386.17	0.04
		Base	19.065852	555,960.23	35.540000	1,036,346.40	480,386.17	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
461202103	INTUIT INC COMMON STOCK USD.01							
	21,155.000	Local	127.238119	2,691,722.40	407.180000	8,613,892.90	5,922,170.50	0.34
		Base	127.238119	2,691,722.40	407.180000	8,613,892.90	5,922,170.50	0.34
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
	26,523.000	Local	74.081855	1,964,873.04	229.390000	6,084,110.97	4,119,237.93	0.24
		Base	74.081855	1,964,873.04	229.390000	6,084,110.97	4,119,237.93	0.24
46187W107	INVITATION HOMES INC REIT USD.01							
	43,593.000	Local	35.736654	1,557,867.95	31.260000	1,362,717.18	-195,150.77	0.05
		Base	35.736654	1,557,867.95	31.260000	1,362,717.18	-195,150.77	0.05
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
	13,941.000	Local	115.829547	1,614,779.71	208.470000	2,906,280.27	1,291,500.56	0.11
		Base	115.829547	1,614,779.71	208.470000	2,906,280.27	1,291,500.56	0.11
46284V101	IRON MOUNTAIN INC REIT USD.01							
	21,818.000	Local	32.298777	704,694.71	52.750000	1,150,899.50	446,204.79	0.05
		Base	32.298777	704,694.71	52.750000	1,150,899.50	446,204.79	0.05
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
	220,144.000	Local	51.548314	11,348,052.07	143.350000	31,557,642.40	20,209,590.33	1.24
		Base	51.548314	11,348,052.07	143.350000	31,557,642.40	20,209,590.33	1.24
46982L108	JACOBS SOLUTIONS INC COMMON STOCK							
	9,577.000	Local	81.552823	781,031.39	119.500000	1,144,451.50	363,420.11	0.05
		Base	81.552823	781,031.39	119.500000	1,144,451.50	363,420.11	0.05
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
	196,225.000	Local	74.889158	14,695,124.99	153.260000	30,073,443.50	15,378,318.51	1.18
		Base	74.889158	14,695,124.99	153.260000	30,073,443.50	15,378,318.51	1.18
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
	24,358.000	Local	21.345853	519,942.29	30.780000	749,739.24	229,796.95	0.03
		Base	21.345853	519,942.29	30.780000	749,739.24	229,796.95	0.03
482480100	KLA CORP COMMON STOCK USD.001							
	10,636.000	Local	73.025232	776,696.37	379.380000	4,035,085.68	3,258,389.31	0.16
		Base	73.025232	776,696.37	379.380000	4,035,085.68	3,258,389.31	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
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	19,210.000	48.861703	938,633.32	65.940000	1,266,707.40	328,074.08	0.05
		Base		48.861703	938,633.32	65.940000	1,266,707.40	328,074.08	0.05
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01								
		Local	63,776.000	35.430281	2,259,601.62	34.550000	2,203,460.80	-56,140.82	0.09
		Base		35.430281	2,259,601.62	34.550000	2,203,460.80	-56,140.82	0.09
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	70,021.000	14.056121	984,223.67	18.290000	1,280,684.09	296,460.42	0.05
		Base		14.056121	984,223.67	18.290000	1,280,684.09	296,460.42	0.05
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	13,420.000	67.870677	910,824.48	159.960000	2,146,663.20	1,235,838.72	0.08
		Base		67.870677	910,824.48	159.960000	2,146,663.20	1,235,838.72	0.08
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	25,329.000	71.725742	1,816,741.31	125.050000	3,167,391.45	1,350,650.14	0.12
		Base		71.725742	1,816,741.31	125.050000	3,167,391.45	1,350,650.14	0.12
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	46,417.000	22.551812	1,046,787.47	20.610000	956,654.37	-90,133.10	0.04
		Base		22.551812	1,046,787.47	20.610000	956,654.37	-90,133.10	0.04
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	148,455.000	32.167167	4,775,376.72	17.060000	2,532,642.30	-2,242,734.42	0.10
		Base		32.167167	4,775,376.72	17.060000	2,532,642.30	-2,242,734.42	0.10
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	59,757.000	33.362201	1,993,625.02	38.940000	2,326,937.58	333,312.56	0.09
		Base		33.362201	1,993,625.02	38.940000	2,326,937.58	333,312.56	0.09
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	48,888.000	17.000779	831,134.07	43.140000	2,109,028.32	1,277,894.25	0.08
		Base		17.000779	831,134.07	43.140000	2,109,028.32	1,277,894.25	0.08
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	19,050.000	32.486419	618,866.28	57.290000	1,091,374.50	472,508.22	0.04
		Base		32.486419	618,866.28	57.290000	1,091,374.50	472,508.22	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
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
	14,326.000	Local	78.806278	1,128,978.74	211.190000	3,025,507.94	1,896,529.20	0.12
		Base	78.806278	1,128,978.74	211.190000	3,025,507.94	1,896,529.20	0.12
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
	6,650.000	Local	89.926211	598,009.30	239.360000	1,591,744.00	993,734.70	0.06
		Base	89.926211	598,009.30	239.360000	1,591,744.00	993,734.70	0.06
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
	10,236.000	Local	80.877538	827,862.48	486.010000	4,974,798.36	4,146,935.88	0.20
		Base	80.877538	827,862.48	486.010000	4,974,798.36	4,146,935.88	0.20
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
	10,794.000	Local	75.351472	813,343.79	100.640000	1,086,308.16	272,964.37	0.04
		Base	75.351472	813,343.79	100.640000	1,086,308.16	272,964.37	0.04
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
	24,661.000	Local	53.497940	1,319,312.70	57.470000	1,417,267.67	97,954.97	0.06
		Base	53.497940	1,319,312.70	57.470000	1,417,267.67	97,954.97	0.06
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
	17,357.000	Local	71.719819	1,244,840.90	243.050000	4,218,618.85	2,973,777.95	0.17
		Base	71.719819	1,244,840.90	243.050000	4,218,618.85	2,973,777.95	0.17
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
	10,258.000	Local	86.402381	886,315.62	97.070000	995,744.06	109,428.44	0.04
		Base	86.402381	886,315.62	97.070000	995,744.06	109,428.44	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1							
	19,120.000	Local	55.212024	1,055,653.90	96.740000	1,849,668.80	794,014.90	0.07
		Base	55.212024	1,055,653.90	96.740000	1,849,668.80	794,014.90	0.07
532457108	ELI LILLY + CO COMMON STOCK							
	59,190.000	Local	80.551991	4,767,872.36	311.220000	18,421,111.80	13,653,239.44	0.73
		Base	80.551991	4,767,872.36	311.220000	18,421,111.80	13,653,239.44	0.73
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	11,558.000	Local	40.579315	469,015.72	31.720000	366,619.76	-102,395.96	0.01
		Base	40.579315	469,015.72	31.720000	366,619.76	-102,395.96	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
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	10,720.000	73.718302	790,260.20	72.060000	772,483.20	-17,777.00	0.03
		Base		73.718302	790,260.20	72.060000	772,483.20	-17,777.00	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	17,506.000	114.846366	2,010,500.49	474.260000	8,302,395.56	6,291,895.07	0.33
		Base		114.846366	2,010,500.49	474.260000	8,302,395.56	6,291,895.07	0.33
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	14,791.000	32.871431	486,201.34	61.090000	903,582.19	417,380.85	0.04
		Base		32.871431	486,201.34	61.090000	903,582.19	417,380.85	0.04
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	46,586.000	38.135666	1,776,588.13	205.750000	9,585,069.50	7,808,481.37	0.38
		Base		38.135666	1,776,588.13	205.750000	9,585,069.50	7,808,481.37	0.38
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	71,436.000	36.098966	2,578,765.71	3.400000	242,882.40	-2,335,883.31	0.01
		Base		36.098966	2,578,765.71	3.400000	242,882.40	-2,335,883.31	0.01
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	12,956.000	115.466755	1,495,987.28	155.290000	2,011,937.24	515,949.96	0.08
		Base		115.466755	1,495,987.28	155.290000	2,011,937.24	515,949.96	0.08
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	23,923.000	32.298813	772,684.51	43.010000	1,028,928.23	256,243.72	0.04
		Base		32.298813	772,684.51	43.010000	1,028,928.23	256,243.72	0.04
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	6,002.000	185.260195	1,111,931.69	522.150000	3,133,944.30	2,022,012.61	0.12
		Base		185.260195	1,111,931.69	522.150000	3,133,944.30	2,022,012.61	0.12
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	47,664.000	17.371218	827,981.75	25.150000	1,198,749.60	370,767.85	0.05
		Base		17.371218	827,981.75	25.150000	1,198,749.60	370,767.85	0.05
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		Local	55,684.000	34.635628	1,928,650.29	123.600000	6,882,542.40	4,953,892.11	0.27
		Base		34.635628	1,928,650.29	123.600000	6,882,542.40	4,953,892.11	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
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	2,824.000	327.790223	925,679.59	341.450000	964,254.80	38,575.21	0.04
		Base		327.790223	925,679.59	341.450000	964,254.80	38,575.21	0.04
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	37,227.000	49.878721	1,856,835.14	162.140000	6,035,985.78	4,179,150.64	0.24
		Base		49.878721	1,856,835.14	162.140000	6,035,985.78	4,179,150.64	0.24
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	20,194.000	52.901649	1,068,295.91	169.240000	3,417,632.56	2,349,336.65	0.13
		Base		52.901649	1,068,295.91	169.240000	3,417,632.56	2,349,336.65	0.13
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	4,661.000	155.752000	725,960.07	359.870000	1,677,354.07	951,394.00	0.07
		Base		155.752000	725,960.07	359.870000	1,677,354.07	951,394.00	0.07
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	16,926.000	22.852971	386,809.38	52.430000	887,430.18	500,620.80	0.03
		Base		22.852971	386,809.38	52.430000	887,430.18	500,620.80	0.03
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	63,712.000	67.099577	4,275,048.24	355.290000	22,636,236.48	18,361,188.24	0.89
		Base		67.099577	4,275,048.24	355.290000	22,636,236.48	18,361,188.24	0.89
57667L107	MATCH GROUP INC COMMON STOCK USD.001								
		Local	20,963.000	146.471116	3,070,474.01	41.420000	868,287.46	-2,202,186.55	0.03
		Base		146.471116	3,070,474.01	41.420000	868,287.46	-2,202,186.55	0.03
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	18,808.000	31.366950	589,949.60	74.320000	1,397,810.56	807,860.96	0.06
		Base		31.366950	589,949.60	74.320000	1,397,810.56	807,860.96	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	54,971.000	70.532910	3,877,264.62	263.910000	14,507,396.61	10,630,131.99	0.57
		Base		70.532910	3,877,264.62	263.910000	14,507,396.61	10,630,131.99	0.57
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	10,642.000	78.160044	831,779.19	349.810000	3,722,678.02	2,890,898.83	0.15
		Base		78.160044	831,779.19	349.810000	3,722,678.02	2,890,898.83	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
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	190,288.000	50.374686	9,585,698.22	106.240000	20,216,197.12	10,630,498.90	0.80
		Base		50.374686	9,585,698.22	106.240000	20,216,197.12	10,630,498.90	0.80
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	49,465.000	37.517950	1,855,825.41	71.730000	3,548,124.45	1,692,299.04	0.14
		Base		37.517950	1,855,825.41	71.730000	3,548,124.45	1,692,299.04	0.14
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	1,674.000	472.080227	790,262.30	1,433.710000	2,400,030.54	1,609,768.24	0.09
		Base		472.080227	790,262.30	1,433.710000	2,400,030.54	1,609,768.24	0.09
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	559,478.000	60.277991	33,724,209.65	249.420000	139,545,002.76	105,820,793.11	5.49
		Base		60.277991	33,724,209.65	249.420000	139,545,002.76	105,820,793.11	5.49
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	41,280.000	29.810342	1,230,570.91	81.030000	3,344,918.40	2,114,347.49	0.13
		Base		29.810342	1,230,570.91	81.030000	3,344,918.40	2,114,347.49	0.13
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	81,595.000	25.643771	2,092,403.48	57.820000	4,717,822.90	2,625,419.42	0.19
		Base		25.643771	2,092,403.48	57.820000	4,717,822.90	2,625,419.42	0.19
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	8,666.000	98.815898	856,338.57	160.100000	1,387,426.60	531,088.03	0.05
		Base		98.815898	856,338.57	160.100000	1,387,426.60	531,088.03	0.05
60770K107	MODERNA INC COMMON STOCK USD.0001								
		Local	24,798.000	302.381229	7,498,449.71	138.810000	3,442,210.38	-4,056,239.33	0.14
		Base		302.381229	7,498,449.71	138.810000	3,442,210.38	-4,056,239.33	0.14
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	3,957.000	87.446452	346,025.61	102.850000	406,977.45	60,951.84	0.02
		Base		87.446452	346,025.61	102.850000	406,977.45	60,951.84	0.02
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	4,383.000	312.134246	1,368,084.40	275.330000	1,206,771.39	-161,313.01	0.05
		Base		312.134246	1,368,084.40	275.330000	1,206,771.39	-161,313.01	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
	14,109.000	Local	51.789592	730,699.36	53.190000	750,457.71	19,758.35	0.03
		Base	51.789592	730,699.36	53.190000	750,457.71	19,758.35	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
	102,493.000	Local	22.049393	2,259,908.42	65.180000	6,680,493.74	4,420,585.32	0.26
		Base	22.049393	2,259,908.42	65.180000	6,680,493.74	4,420,585.32	0.26
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
	3,346.000	Local	368.456139	1,232,854.24	484.290000	1,620,434.34	387,580.10	0.06
		Base	368.456139	1,232,854.24	484.290000	1,620,434.34	387,580.10	0.06
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
	28,586.000	Local	36.379269	1,039,937.78	101.760000	2,908,911.36	1,868,973.58	0.11
		Base	36.379269	1,039,937.78	101.760000	2,908,911.36	1,868,973.58	0.11
615369105	MOODY S CORP COMMON STOCK USD.01							
	11,824.000	Local	68.553581	810,577.54	290.150000	3,430,733.60	2,620,156.06	0.14
		Base	68.553581	810,577.54	290.150000	3,430,733.60	2,620,156.06	0.14
617446448	MORGAN STANLEY COMMON STOCK USD.01							
	98,941.000	Local	39.972026	3,954,872.20	96.500000	9,547,806.50	5,592,934.30	0.38
		Base	39.972026	3,954,872.20	96.500000	9,547,806.50	5,592,934.30	0.38
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
	25,555.000	Local	46.386668	1,185,411.29	53.190000	1,359,270.45	173,859.16	0.05
		Base	46.386668	1,185,411.29	53.190000	1,359,270.45	173,859.16	0.05
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
	12,549.000	Local	91.643346	1,150,032.35	262.810000	3,298,002.69	2,147,970.34	0.13
		Base	91.643346	1,150,032.35	262.810000	3,298,002.69	2,147,970.34	0.13
629377508	NRG ENERGY INC COMMON STOCK USD.01							
	17,291.000	Local	25.853254	447,028.62	32.790000	566,971.89	119,943.27	0.02
		Base	25.853254	447,028.62	32.790000	566,971.89	119,943.27	0.02
62944T105	NVR INC COMMON STOCK USD.01							
	226.000	Local	3,692.546460	834,515.50	5,173.620000	1,169,238.12	334,722.62	0.05
		Base	3,692.546460	834,515.50	5,173.620000	1,169,238.12	334,722.62	0.05

Base Currency: USD - US DOLLAR

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631103108	NASDAQ INC COMMON STOCK USD.01							
	25,441.000	Local	15.987271	406,732.17	56.060000	1,426,222.46	1,019,490.29	0.06
		Base	15.987271	406,732.17	56.060000	1,426,222.46	1,019,490.29	0.06
64110D104	NETAPP INC COMMON STOCK USD.001							
	16,314.000	Local	38.572866	629,277.73	64.550000	1,053,068.70	423,790.97	0.04
		Base	38.572866	629,277.73	64.550000	1,053,068.70	423,790.97	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001							
	33,399.000	Local	87.171231	2,911,431.93	322.130000	10,758,819.87	7,847,387.94	0.42
		Base	87.171231	2,911,431.93	322.130000	10,758,819.87	7,847,387.94	0.42
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
	28,248.000	Local	31.602020	892,693.85	14.690000	414,963.12	-477,730.73	0.02
		Base	31.602020	892,693.85	14.690000	414,963.12	-477,730.73	0.02
651639106	NEWMONT CORP COMMON STOCK USD1.6							
	59,572.000	Local	39.192841	2,334,795.90	43.610000	2,597,934.92	263,139.02	0.10
		Base	39.192841	2,334,795.90	43.610000	2,597,934.92	263,139.02	0.10
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
	28,697.000	Local	12.868559	369,289.03	17.150000	492,153.55	122,864.52	0.02
		Base	12.868559	369,289.03	17.150000	492,153.55	122,864.52	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
	8,849.000	Local	13.964450	123,571.42	17.260000	152,733.74	29,162.32	0.01
		Base	13.964450	123,571.42	17.260000	152,733.74	29,162.32	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	149,142.000	Local	24.193587	3,608,279.89	71.030000	10,593,556.26	6,985,276.37	0.42
		Base	24.193587	3,608,279.89	71.030000	10,593,556.26	6,985,276.37	0.42
654106103	NIKE INC CL B COMMON STOCK							
	94,542.000	Local	29.515437	2,790,448.44	118.790000	11,230,644.18	8,440,195.74	0.44
		Base	29.515437	2,790,448.44	118.790000	11,230,644.18	8,440,195.74	0.44
65473P105	NISOURCE INC COMMON STOCK USD.01							
	30,481.000	Local	14.514917	442,429.20	27.430000	836,093.83	393,664.63	0.03
		Base	14.514917	442,429.20	27.430000	836,093.83	393,664.63	0.03

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
655663102	NORDSON CORP COMMON STOCK							
	4,037.000	Local	232.640647	939,170.29	219.640000	886,686.68	-52,483.61	0.03
		Base	232.640647	939,170.29	219.640000	886,686.68	-52,483.61	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
	17,376.000	Local	62.676967	1,089,074.97	224.820000	3,906,472.32	2,817,397.35	0.15
		Base	62.676967	1,089,074.97	224.820000	3,906,472.32	2,817,397.35	0.15
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666							
	15,642.000	Local	65.190611	1,019,711.53	95.270000	1,490,213.34	470,501.81	0.06
		Base	65.190611	1,019,711.53	95.270000	1,490,213.34	470,501.81	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
	10,859.000	Local	91.818683	997,059.08	464.110000	5,039,770.49	4,042,711.41	0.20
		Base	91.818683	997,059.08	464.110000	5,039,770.49	4,042,711.41	0.20
668771108	GEN DIGITAL INC COMMON STOCK USD.01							
	43,509.000	Local	27.055118	1,177,141.15	19.510000	848,860.59	-328,280.56	0.03
		Base	27.055118	1,177,141.15	19.510000	848,860.59	-328,280.56	0.03
670346105	NUCOR CORP COMMON STOCK USD.4							
	19,255.000	Local	40.489908	779,633.18	167.440000	3,224,057.20	2,444,424.02	0.13
		Base	40.489908	779,633.18	167.440000	3,224,057.20	2,444,424.02	0.13
67066G104	NVIDIA CORP COMMON STOCK USD.001							
	186,882.000	Local	28.360842	5,300,130.83	232.160000	43,386,525.12	38,086,394.29	1.71
		Base	28.360842	5,300,130.83	232.160000	43,386,525.12	38,086,394.29	1.71
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
	4,697.000	Local	107.186798	503,456.39	830.100000	3,898,979.70	3,395,523.31	0.15
		Base	107.186798	503,456.39	830.100000	3,898,979.70	3,395,523.31	0.15
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
	54,574.000	Local	43.677545	2,383,658.33	58.560000	3,195,853.44	812,195.11	0.13
		Base	43.677545	2,383,658.33	58.560000	3,195,853.44	812,195.11	0.13
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
	9,176.000	Local	4.950000	45,421.20	36.860000	338,227.36	292,806.16	0.01
		Base	4.950000	45,421.20	36.860000	338,227.36	292,806.16	0.01

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
	6,800.000	Local	132.907172	903,768.77	339.260000	2,306,968.00	1,403,199.23	0.09
		Base	132.907172	903,768.77	339.260000	2,306,968.00	1,403,199.23	0.09
681919106	OMNICOM GROUP COMMON STOCK USD.15							
	15,305.000	Local	46.230142	707,552.33	90.570000	1,386,173.85	678,621.52	0.05
		Base	46.230142	707,552.33	90.570000	1,386,173.85	678,621.52	0.05
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01							
	32,454.000	Local	51.221912	1,662,355.94	77.410000	2,512,264.14	849,908.20	0.10
		Base	51.221912	1,662,355.94	77.410000	2,512,264.14	849,908.20	0.10
682680103	ONEOK INC COMMON STOCK USD.01							
	33,545.000	Local	40.663728	1,364,064.74	65.450000	2,195,520.25	831,455.51	0.09
		Base	40.663728	1,364,064.74	65.450000	2,195,520.25	831,455.51	0.09
68389X105	ORACLE CORP COMMON STOCK USD.01							
	115,342.000	Local	27.197853	3,137,054.72	87.400000	10,080,890.80	6,943,836.08	0.40
		Base	27.197853	3,137,054.72	87.400000	10,080,890.80	6,943,836.08	0.40
68622V106	ORGANON + CO COMMON STOCK USD.01							
	19,090.000	Local	22.915504	437,456.97	24.490000	467,514.10	30,057.13	0.02
		Base	22.915504	437,456.97	24.490000	467,514.10	30,057.13	0.02
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
	31,266.000	Local	38.964149	1,218,253.07	84.620000	2,645,728.92	1,427,475.85	0.10
		Base	38.964149	1,218,253.07	84.620000	2,645,728.92	1,427,475.85	0.10
69331C108	P G + E CORP COMMON STOCK							
	120,837.000	Local	14.942286	1,805,580.98	15.620000	1,887,473.94	81,892.96	0.07
		Base	14.942286	1,805,580.98	15.620000	1,887,473.94	81,892.96	0.07
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
	30,271.000	Local	88.787147	2,687,675.72	157.920000	4,780,396.32	2,092,720.60	0.19
		Base	88.787147	2,687,675.72	157.920000	4,780,396.32	2,092,720.60	0.19
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666							
	17,639.000	Local	47.774630	842,696.69	132.060000	2,329,406.34	1,486,709.65	0.09
		Base	47.774630	842,696.69	132.060000	2,329,406.34	1,486,709.65	0.09

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69351T106	PPL CORP COMMON STOCK USD.01							
	55,262.000	Local	26.851007	1,483,840.35	27.070000	1,495,942.34	12,101.99	0.06
		Base	26.851007	1,483,840.35	27.070000	1,495,942.34	12,101.99	0.06
69370C100	PTC INC COMMON STOCK USD.01							
	7,934.000	Local	129.528771	1,027,681.27	125.330000	994,368.22	-33,313.05	0.04
		Base	129.528771	1,027,681.27	125.330000	994,368.22	-33,313.05	0.04
693718108	PACCAR INC COMMON STOCK USD1.0							
	39,150.000	Local	25.155760	984,848.02	72.200000	2,826,630.00	1,841,781.98	0.11
		Base	25.155760	984,848.02	72.200000	2,826,630.00	1,841,781.98	0.11
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
	6,945.000	Local	111.807734	776,504.71	136.720000	949,520.40	173,015.69	0.04
		Base	111.807734	776,504.71	136.720000	949,520.40	173,015.69	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
	9,637.000	Local	80.341394	774,250.01	351.850000	3,390,778.45	2,616,528.44	0.13
		Base	80.341394	774,250.01	351.850000	3,390,778.45	2,616,528.44	0.13
704326107	PAYCHEX INC COMMON STOCK USD.01							
	24,073.000	Local	42.943540	1,033,779.84	110.400000	2,657,659.20	1,623,879.36	0.10
		Base	42.943540	1,033,779.84	110.400000	2,657,659.20	1,623,879.36	0.10
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
	3,648.000	Local	315.470825	1,150,837.57	289.060000	1,054,490.88	-96,346.69	0.04
		Base	315.470825	1,150,837.57	289.060000	1,054,490.88	-96,346.69	0.04
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
	85,563.000	Local	38.217890	3,270,037.30	73.600000	6,297,436.80	3,027,399.50	0.25
		Base	38.217890	3,270,037.30	73.600000	6,297,436.80	3,027,399.50	0.25
713448108	PEPSICO INC COMMON STOCK USD.017							
	103,400.000	Local	67.479618	6,977,392.48	173.530000	17,943,002.00	10,965,609.52	0.71
		Base	67.479618	6,977,392.48	173.530000	17,943,002.00	10,965,609.52	0.71
714046109	PERKINELMER INC COMMON STOCK USD1.0							
	9,473.000	Local	61.164204	579,408.50	124.570000	1,180,051.61	600,643.11	0.05
		Base	61.164204	579,408.50	124.570000	1,180,051.61	600,643.11	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
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	421,294.000	29.199751	12,301,679.81	40.570000	17,091,897.58	4,790,217.77	0.67
		Base		29.199751	12,301,679.81	40.570000	17,091,897.58	4,790,217.77	0.67
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	116,346.000	47.920744	5,575,386.83	97.300000	11,320,465.80	5,745,078.97	0.45
		Base		47.920744	5,575,386.83	97.300000	11,320,465.80	5,745,078.97	0.45
718546104	PHILLIPS 66 COMMON STOCK								
		Local	35,473.000	44.996321	1,596,154.48	102.560000	3,638,110.88	2,041,956.40	0.14
		Base		44.996321	1,596,154.48	102.560000	3,638,110.88	2,041,956.40	0.14
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	8,491.000	49.325910	418,826.30	73.680000	625,616.88	206,790.58	0.02
		Base		49.325910	418,826.30	73.680000	625,616.88	206,790.58	0.02
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	17,833.000	124.988129	2,228,913.31	200.410000	3,573,911.53	1,344,998.22	0.14
		Base		124.988129	2,228,913.31	200.410000	3,573,911.53	1,344,998.22	0.14
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	2,931.000	346.175339	1,014,639.92	356.860000	1,045,956.66	31,316.74	0.04
		Base		346.175339	1,014,639.92	356.860000	1,045,956.66	31,316.74	0.04
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	16,772.000	54.155179	908,290.66	112.280000	1,883,160.16	974,869.50	0.07
		Base		54.155179	908,290.66	112.280000	1,883,160.16	974,869.50	0.07
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	17,079.000	35.301306	602,911.01	89.560000	1,529,595.24	926,684.23	0.06
		Base		35.301306	602,911.01	89.560000	1,529,595.24	926,684.23	0.06
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	177,853.000	65.677745	11,680,984.00	137.560000	24,465,458.68	12,784,474.68	0.96
		Base		65.677745	11,680,984.00	137.560000	24,465,458.68	12,784,474.68	0.96
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	43,911.000	30.186983	1,325,540.60	143.520000	6,302,106.72	4,976,566.12	0.25
		Base		30.186983	1,325,540.60	143.520000	6,302,106.72	4,976,566.12	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
74340W103	PROLOGIS INC REIT USD.01							
	69,279.000	Local	61.886448	4,287,431.26	123.400000	8,549,028.60	4,261,597.34	0.34
		Base	61.886448	4,287,431.26	123.400000	8,549,028.60	4,261,597.34	0.34
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
	27,620.000	Local	53.930116	1,489,549.80	100.000000	2,762,000.00	1,272,450.20	0.11
		Base	53.930116	1,489,549.80	100.000000	2,762,000.00	1,272,450.20	0.11
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
	37,447.000	Local	34.035103	1,274,512.51	60.430000	2,262,922.21	988,409.70	0.09
		Base	34.035103	1,274,512.51	60.430000	2,262,922.21	988,409.70	0.09
74460D109	PUBLIC STORAGE REIT USD.1							
	11,863.000	Local	135.589935	1,608,503.40	298.950000	3,546,443.85	1,937,940.45	0.14
		Base	135.589935	1,608,503.40	298.950000	3,546,443.85	1,937,940.45	0.14
745867101	PULTEGROUP INC COMMON STOCK USD.01							
	17,099.000	Local	21.771199	372,265.73	54.670000	934,802.33	562,536.60	0.04
		Base	21.771199	372,265.73	54.670000	934,802.33	562,536.60	0.04
74736K101	QORVO INC COMMON STOCK USD.0001							
	7,610.000	Local	83.591208	636,129.09	100.890000	767,772.90	131,643.81	0.03
		Base	83.591208	636,129.09	100.890000	767,772.90	131,643.81	0.03
747525103	QUALCOMM INC COMMON STOCK USD.0001							
	84,134.000	Local	55.881637	4,701,545.61	123.530000	10,393,073.02	5,691,527.41	0.41
		Base	55.881637	4,701,545.61	123.530000	10,393,073.02	5,691,527.41	0.41
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
	10,725.000	Local	34.318945	368,070.69	161.400000	1,731,015.00	1,362,944.31	0.07
		Base	34.318945	368,070.69	161.400000	1,731,015.00	1,362,944.31	0.07
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
	8,548.000	Local	56.035524	478,991.66	138.360000	1,182,701.28	703,709.62	0.05
		Base	56.035524	478,991.66	138.360000	1,182,701.28	703,709.62	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
	3,084.000	Local	96.275710	296,914.29	118.190000	364,497.96	67,583.67	0.01
		Base	96.275710	296,914.29	118.190000	364,497.96	67,583.67	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
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	14,529.000	56.844616	825,895.43	108.460000	1,575,815.34	749,919.91	0.06
		Base		56.844616	825,895.43	108.460000	1,575,815.34	749,919.91	0.06
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	110,333.000	36.957443	4,077,625.55	98.090000	10,822,563.97	6,744,938.42	0.43
		Base		36.957443	4,077,625.55	98.090000	10,822,563.97	6,744,938.42	0.43
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	47,069.000	61.516090	2,895,500.82	63.950000	3,010,062.55	114,561.73	0.12
		Base		61.516090	2,895,500.82	63.950000	3,010,062.55	114,561.73	0.12
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	11,558.000	66.349871	766,871.81	62.900000	726,998.20	-39,873.61	0.03
		Base		66.349871	766,871.81	62.900000	726,998.20	-39,873.61	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	8,036.000	376.628196	3,026,584.18	760.420000	6,110,735.12	3,084,150.94	0.24
		Base		376.628196	3,026,584.18	760.420000	6,110,735.12	3,084,150.94	0.24
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	70,132.000	13.351897	936,395.21	23.320000	1,635,478.24	699,083.03	0.06
		Base		13.351897	936,395.21	23.320000	1,635,478.24	699,083.03	0.06
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	15,415.000	34.175739	526,819.01	128.930000	1,987,455.95	1,460,636.94	0.08
		Base		34.175739	526,819.01	128.930000	1,987,455.95	1,460,636.94	0.08
761152107	RESMED INC COMMON STOCK USD.004								
		Local	10,994.000	96.239649	1,058,058.70	213.000000	2,341,722.00	1,283,663.30	0.09
		Base		96.239649	1,058,058.70	213.000000	2,341,722.00	1,283,663.30	0.09
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	8,144.000	35.139384	286,175.14	80.620000	656,569.28	370,394.14	0.03
		Base		35.139384	286,175.14	80.620000	656,569.28	370,394.14	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	8,620.000	66.778983	575,634.83	294.930000	2,542,296.60	1,966,661.77	0.10
		Base		66.778983	575,634.83	294.930000	2,542,296.60	1,966,661.77	0.10

& Issue has redenominated but Local is not converted
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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
775711104	ROLLINS INC COMMON STOCK USD1.0							
	17,371.000	Local	27.917463	484,954.25	35.200000	611,459.20	126,504.95	0.02
		Base	27.917463	484,954.25	35.200000	611,459.20	126,504.95	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
	7,959.000	Local	127.806253	1,017,209.97	430.200000	3,423,961.80	2,406,751.83	0.13
		Base	127.806253	1,017,209.97	430.200000	3,423,961.80	2,406,751.83	0.13
778296103	ROSS STORES INC COMMON STOCK USD.01							
	26,049.000	Local	23.990701	624,933.76	110.540000	2,879,456.46	2,254,522.70	0.11
		Base	23.990701	624,933.76	110.540000	2,879,456.46	2,254,522.70	0.11
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
	24,993.000	Local	121.274351	3,031,009.85	341.200000	8,527,611.60	5,496,601.75	0.34
		Base	121.274351	3,031,009.85	341.200000	8,527,611.60	5,496,601.75	0.34
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
	8,103.000	Local	170.731350	1,383,436.13	259.350000	2,101,513.05	718,076.92	0.08
		Base	170.731350	1,383,436.13	259.350000	2,101,513.05	718,076.92	0.08
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
	41,149.000	Local	383.407649	15,776,841.35	396.260000	16,305,702.74	528,861.39	0.64
		Base	383.407649	15,776,841.35	396.260000	16,305,702.74	528,861.39	0.64
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
	4,435.000	Local	308.338609	1,367,481.73	288.110000	1,277,767.85	-89,713.88	0.05
		Base	308.338609	1,367,481.73	288.110000	1,277,767.85	-89,713.88	0.05
79466L302	SALESFORCE INC COMMON STOCK USD.001							
	75,052.000	Local	93.000575	6,979,879.19	163.610000	12,279,257.72	5,299,378.53	0.48
		Base	93.000575	6,979,879.19	163.610000	12,279,257.72	5,299,378.53	0.48
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
	10,174.000	Local	56.066791	570,423.53	78.310000	796,725.94	226,302.41	0.03
		Base	56.066791	570,423.53	78.310000	796,725.94	226,302.41	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
	106,424.000	Local	76.643524	8,156,710.41	53.210000	5,662,821.04	-2,493,889.37	0.22
		Base	76.643524	8,156,710.41	53.210000	5,662,821.04	-2,493,889.37	0.22

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
			114,478.000	31.234688	3,575,684.59	77.920000	8,920,125.76	5,344,441.17	0.35
		Base		31.234688	3,575,684.59	77.920000	8,920,125.76	5,344,441.17	0.35
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
			10,857.000	26.522564	287,955.48	48.620000	527,867.34	239,911.86	0.02
		Base		26.522564	287,955.48	48.620000	527,867.34	239,911.86	0.02
816851109	SEMPRA ENERGY COMMON STOCK								
			23,591.000	79.598575	1,877,809.98	149.960000	3,537,706.36	1,659,896.38	0.14
		Base		79.598575	1,877,809.98	149.960000	3,537,706.36	1,659,896.38	0.14
81762P102	SERVICENOW INC COMMON STOCK USD.001								
			15,160.000	325.333923	4,932,062.28	432.170000	6,551,697.20	1,619,634.92	0.26
		Base		325.333923	4,932,062.28	432.170000	6,551,697.20	1,619,634.92	0.26
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
			17,698.000	51.729623	915,510.87	221.350000	3,917,452.30	3,001,941.43	0.15
		Base		51.729623	915,510.87	221.350000	3,917,452.30	3,001,941.43	0.15
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
			4,722.000	306.533503	1,447,451.20	115.050000	543,266.10	-904,185.10	0.02
		Base		306.533503	1,447,451.20	115.050000	543,266.10	-904,185.10	0.02
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
			24,538.000	88.150240	2,163,030.58	122.090000	2,995,844.42	832,813.84	0.12
		Base		88.150240	2,163,030.58	122.090000	2,995,844.42	832,813.84	0.12
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
			12,041.000	94.453103	1,137,309.81	111.570000	1,343,414.37	206,104.56	0.05
		Base		94.453103	1,137,309.81	111.570000	1,343,414.37	206,104.56	0.05
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
			9,522.000	53.918544	513,412.38	65.630000	624,928.86	111,516.48	0.02
		Base		53.918544	513,412.38	65.630000	624,928.86	111,516.48	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK								
			7,997.000	71.477547	571,605.94	147.890000	1,182,676.33	611,070.39	0.05
		Base		71.477547	571,605.94	147.890000	1,182,676.33	611,070.39	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	3,989.000	64.198639	256,088.37	248.680000	991,984.52	735,896.15	0.04
		Base		64.198639	256,088.37	248.680000	991,984.52	735,896.15	0.04
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	4,195.000	281.598024	1,181,303.71	317.920000	1,333,674.40	152,370.69	0.05
		Base		281.598024	1,181,303.71	317.920000	1,333,674.40	152,370.69	0.05
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	81,707.000	40.038487	3,271,424.68	63.060000	5,152,443.42	1,881,018.74	0.20
		Base		40.038487	3,271,424.68	63.060000	5,152,443.42	1,881,018.74	0.20
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	44,562.000	20.784454	926,196.84	33.580000	1,496,391.96	570,195.12	0.06
		Base		20.784454	926,196.84	33.580000	1,496,391.96	570,195.12	0.06
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	11,103.000	70.566179	783,496.29	85.610000	950,527.83	167,031.54	0.04
		Base		70.566179	783,496.29	85.610000	950,527.83	167,031.54	0.04
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	86,152.000	24.167683	2,082,094.21	102.090000	8,795,257.68	6,713,163.47	0.35
		Base		24.167683	2,082,094.21	102.090000	8,795,257.68	6,713,163.47	0.35
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	27,539.000	57.014130	1,570,112.12	88.680000	2,442,158.52	872,046.40	0.10
		Base		57.014130	1,570,112.12	88.680000	2,442,158.52	872,046.40	0.10
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	12,508.000	101.864500	1,274,121.17	126.110000	1,577,383.88	303,262.71	0.06
		Base		101.864500	1,274,121.17	126.110000	1,577,383.88	303,262.71	0.06
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	25,277.000	88.447813	2,235,695.37	262.880000	6,644,817.76	4,409,122.39	0.26
		Base		88.447813	2,235,695.37	262.880000	6,644,817.76	4,409,122.39	0.26
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	11,476.000	94.434309	1,083,728.13	363.760000	4,174,509.76	3,090,781.63	0.16
		Base		94.434309	1,083,728.13	363.760000	4,174,509.76	3,090,781.63	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
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
	33,815.000	Local	32.689824	1,105,406.41	35.710000	1,207,533.65	102,127.24	0.05
		Base	32.689824	1,105,406.41	35.710000	1,207,533.65	102,127.24	0.05
871829107	SYSCO CORP COMMON STOCK USD1.0							
	38,035.000	Local	37.816186	1,438,338.65	74.570000	2,836,269.95	1,397,931.30	0.11
		Base	37.816186	1,438,338.65	74.570000	2,836,269.95	1,397,931.30	0.11
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
	87,141.000	Local	15.670743	1,365,564.19	76.600000	6,675,000.60	5,309,436.41	0.26
		Base	15.670743	1,365,564.19	76.600000	6,675,000.60	5,309,436.41	0.26
872590104	T MOBILE US INC COMMON STOCK USD.0001							
	44,822.000	Local	93.591236	4,194,946.37	142.180000	6,372,791.96	2,177,845.59	0.25
		Base	93.591236	4,194,946.37	142.180000	6,372,791.96	2,177,845.59	0.25
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01							
	11,839.000	Local	114.684898	1,357,754.51	109.550000	1,296,962.45	-60,792.06	0.05
		Base	114.684898	1,357,754.51	109.550000	1,296,962.45	-60,792.06	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01							
	18,085.000	Local	32.313898	584,396.85	43.510000	786,878.35	202,481.50	0.03
		Base	32.313898	584,396.85	43.510000	786,878.35	202,481.50	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833							
	34,544.000	Local	57.169510	1,974,863.54	168.500000	5,820,664.00	3,845,800.46	0.23
		Base	57.169510	1,974,863.54	168.500000	5,820,664.00	3,845,800.46	0.23
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001							
	16,990.000	Local	68.389065	1,161,930.21	74.100000	1,258,959.00	97,028.79	0.05
		Base	68.389065	1,161,930.21	74.100000	1,258,959.00	97,028.79	0.05
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
	3,517.000	Local	344.052317	1,210,032.00	430.070000	1,512,556.19	302,524.19	0.06
		Base	344.052317	1,210,032.00	430.070000	1,512,556.19	302,524.19	0.06
879369106	TELEFLEX INC COMMON STOCK USD1.0							
	3,520.000	Local	276.540082	973,421.09	238.230000	838,569.60	-134,851.49	0.03
		Base	276.540082	973,421.09	238.230000	838,569.60	-134,851.49	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
880770102	TERADYNE INC COMMON STOCK USD.125							
	11,690.000	Local	82.412281	963,399.56	101.140000	1,182,326.60	218,927.04	0.05
		Base	82.412281	963,399.56	101.140000	1,182,326.60	218,927.04	0.05
88160R101	TESLA INC COMMON STOCK USD.001							
	201,448.000	Local	229.988754	46,330,774.57	205.710000	41,439,868.08	-4,890,906.49	1.63
		Base	229.988754	46,330,774.57	205.710000	41,439,868.08	-4,890,906.49	1.63
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
	68,116.000	Local	51.545667	3,511,084.68	171.450000	11,678,488.20	8,167,403.52	0.46
		Base	51.545667	3,511,084.68	171.450000	11,678,488.20	8,167,403.52	0.46
883203101	TEXTRON INC COMMON STOCK USD.125							
	15,669.000	Local	34.369576	538,536.89	72.530000	1,136,472.57	597,935.68	0.04
		Base	34.369576	538,536.89	72.530000	1,136,472.57	597,935.68	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
	29,435.000	Local	129.796419	3,820,557.59	541.760000	15,946,705.60	12,126,148.01	0.63
		Base	129.796419	3,820,557.59	541.760000	15,946,705.60	12,126,148.01	0.63
88579Y101	3M CO W/D COMMON STOCK USD.01							
	41,484.000	Local	84.858502	3,520,270.08	107.740000	4,469,486.16	949,216.08	0.18
		Base	84.858502	3,520,270.08	107.740000	4,469,486.16	949,216.08	0.18
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
	8,291.000	Local	79.762710	661,312.63	233.260000	1,933,958.66	1,272,646.03	0.08
		Base	79.762710	661,312.63	233.260000	1,933,958.66	1,272,646.03	0.08
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
	3,876.000	Local	324.264172	1,256,847.93	743.870000	2,883,240.12	1,626,392.19	0.11
		Base	324.264172	1,256,847.93	743.870000	2,883,240.12	1,626,392.19	0.11
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
	17,589.000	Local	55.803237	981,523.14	185.120000	3,256,075.68	2,274,552.54	0.13
		Base	55.803237	981,523.14	185.120000	3,256,075.68	2,274,552.54	0.13
896239100	TRIMBLE INC COMMON STOCK USD.001							
	18,510.000	Local	68.352432	1,265,203.52	52.060000	963,630.60	-301,572.92	0.04
		Base	68.352432	1,265,203.52	52.060000	963,630.60	-301,572.92	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
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
	99,577.000	Local	34.697015	3,455,024.65	46.950000	4,675,140.15	1,220,115.50	0.18
		Base	34.697015	3,455,024.65	46.950000	4,675,140.15	1,220,115.50	0.18
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
	3,125.000	Local	341.560758	1,067,377.37	321.250000	1,003,906.25	-63,471.12	0.04
		Base	341.560758	1,067,377.37	321.250000	1,003,906.25	-63,471.12	0.04
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
	21,736.000	Local	30.304125	658,690.46	59.240000	1,287,640.64	628,950.18	0.05
		Base	30.304125	658,690.46	59.240000	1,287,640.64	628,950.18	0.05
902653104	UDR INC REIT USD.01							
	22,966.000	Local	39.318407	902,986.53	42.840000	983,863.44	80,876.91	0.04
		Base	39.318407	902,986.53	42.840000	983,863.44	80,876.91	0.04
902973304	US BANCORP COMMON STOCK USD.01							
	101,478.000	Local	29.013080	2,944,189.34	47.730000	4,843,544.94	1,899,355.60	0.19
		Base	29.013080	2,944,189.34	47.730000	4,843,544.94	1,899,355.60	0.19
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01							
	3,845.000	Local	219.286382	843,156.14	518.800000	1,994,786.00	1,151,629.86	0.08
		Base	219.286382	843,156.14	518.800000	1,994,786.00	1,151,629.86	0.08
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
	46,143.000	Local	46.513368	2,146,266.36	207.280000	9,564,521.04	7,418,254.68	0.38
		Base	46.513368	2,146,266.36	207.280000	9,564,521.04	7,418,254.68	0.38
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
	24,536.000	Local	51.179515	1,255,740.57	51.960000	1,274,890.56	19,149.99	0.05
		Base	51.179515	1,255,740.57	51.960000	1,274,890.56	19,149.99	0.05
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
	54,775.000	Local	86.005337	4,710,942.34	182.490000	9,995,889.75	5,284,947.41	0.39
		Base	86.005337	4,710,942.34	182.490000	9,995,889.75	5,284,947.41	0.39
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
	5,202.000	Local	126.365971	657,355.78	468.530000	2,437,293.06	1,779,937.28	0.10
		Base	126.365971	657,355.78	468.530000	2,437,293.06	1,779,937.28	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
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	70,125.000	89.013697	6,242,085.47	475.940000	33,375,292.50	27,133,207.03	1.31
		Base		89.013697	6,242,085.47	475.940000	33,375,292.50	27,133,207.03	1.31
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	4,816.000	114.747814	552,625.47	133.570000	643,273.12	90,647.65	0.03
		Base		114.747814	552,625.47	133.570000	643,273.12	90,647.65	0.03
918204108	VF CORP COMMON STOCK								
		Local	24,788.000	30.895123	765,828.32	24.820000	615,238.16	-150,590.16	0.02
		Base		30.895123	765,828.32	24.820000	615,238.16	-150,590.16	0.02
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	28,935.000	37.328522	1,080,100.79	131.730000	3,811,607.55	2,731,506.76	0.15
		Base		37.328522	1,080,100.79	131.730000	3,811,607.55	2,731,506.76	0.15
92276F100	VENTAS INC REIT USD.25								
		Local	29,999.000	45.669554	1,370,040.95	48.650000	1,459,451.35	89,410.40	0.06
		Base		45.669554	1,370,040.95	48.650000	1,459,451.35	89,410.40	0.06
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
		Local	22,000.000	370.388168	8,148,539.70	364.110000	8,010,420.00	-138,119.70	0.32
		Base		370.388168	8,148,539.70	364.110000	8,010,420.00	-138,119.70	0.32
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	6,923.000	72.451817	501,583.93	196.830000	1,362,654.09	861,070.16	0.05
		Base		72.451817	501,583.93	196.830000	1,362,654.09	861,070.16	0.05
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	315,207.000	44.293198	13,961,526.11	38.810000	12,233,183.67	-1,728,342.44	0.48
		Base		44.293198	13,961,526.11	38.810000	12,233,183.67	-1,728,342.44	0.48
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	11,737.000	93.970632	1,102,933.31	171.110000	2,008,318.07	905,384.76	0.08
		Base		93.970632	1,102,933.31	171.110000	2,008,318.07	905,384.76	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	19,265.000	110.071572	2,120,528.83	290.290000	5,592,436.85	3,471,908.02	0.22
		Base		110.071572	2,120,528.83	290.290000	5,592,436.85	3,471,908.02	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
92556H206	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001								
		Local	37,903.000	48.140493	1,824,669.11	21.420000	811,882.26	-1,012,786.85	0.03
		Base		48.140493	1,824,669.11	21.420000	811,882.26	-1,012,786.85	0.03
92556V106	VIATRIS INC COMMON STOCK								
		Local	130,066.000	14.890775	1,936,783.56	11.400000	1,482,752.40	-454,031.16	0.06
		Base		14.890775	1,936,783.56	11.400000	1,482,752.40	-454,031.16	0.06
925652109	VICI PROPERTIES INC REIT USD.01								
		Local	72,283.000	29.948702	2,164,782.03	33.530000	2,423,648.99	258,866.96	0.10
		Base		29.948702	2,164,782.03	33.530000	2,423,648.99	258,866.96	0.10
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	122,712.000	47.094779	5,779,094.57	219.940000	26,989,277.28	21,210,182.71	1.06
		Base		47.094779	5,779,094.57	219.940000	26,989,277.28	21,210,182.71	1.06
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	9,975.000	71.731194	715,518.66	180.910000	1,804,577.25	1,089,058.59	0.07
		Base		71.731194	715,518.66	180.910000	1,804,577.25	1,089,058.59	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	23,674.000	44.749930	1,059,409.85	88.660000	2,098,936.84	1,039,526.99	0.08
		Base		44.749930	1,059,409.85	88.660000	2,098,936.84	1,039,526.99	0.08
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	13,649.000	74.033720	1,010,486.25	104.330000	1,424,000.17	413,513.92	0.06
		Base		74.033720	1,010,486.25	104.330000	1,424,000.17	413,513.92	0.06
931142103	WALMART INC COMMON STOCK USD.1								
		Local	105,930.000	67.678418	7,169,174.85	142.130000	15,055,830.90	7,886,656.05	0.59
		Base		67.678418	7,169,174.85	142.130000	15,055,830.90	7,886,656.05	0.59
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	53,872.000	41.651653	2,243,857.87	35.530000	1,914,072.16	-329,785.71	0.08
		Base		41.651653	2,243,857.87	35.530000	1,914,072.16	-329,785.71	0.08
934423104	WARNER BROS DISCOVERY INC COMMON STOCK								
		Local	165,854.000	29.871368	4,954,285.86	15.620000	2,590,639.48	-2,363,646.38	0.10
		Base		29.871368	4,954,285.86	15.620000	2,590,639.48	-2,363,646.38	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
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
	28,035.000	Local	43.041828	1,206,677.64	149.760000	4,198,521.60	2,991,843.96	0.17
		Base	43.041828	1,206,677.64	149.760000	4,198,521.60	2,991,843.96	0.17
941848103	WATERS CORP COMMON STOCK USD.01							
	4,459.000	Local	77.559578	345,838.16	310.890000	1,386,258.51	1,040,420.35	0.05
		Base	77.559578	345,838.16	310.890000	1,386,258.51	1,040,420.35	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
	285,987.000	Local	37.674909	10,774,534.11	46.770000	13,375,611.99	2,601,077.88	0.53
		Base	37.674909	10,774,534.11	46.770000	13,375,611.99	2,601,077.88	0.53
95040Q104	WELLTOWER INC REIT USD1.0							
	35,463.000	Local	61.298300	2,173,821.62	74.120000	2,628,517.56	454,695.94	0.10
		Base	61.298300	2,173,821.62	74.120000	2,628,517.56	454,695.94	0.10
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
	5,556.000	Local	217.124505	1,206,343.75	317.030000	1,761,418.68	555,074.93	0.07
		Base	217.124505	1,206,343.75	317.030000	1,761,418.68	555,074.93	0.07
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	23,840.000	Local	42.692111	1,017,779.93	38.480000	917,363.20	-100,416.73	0.04
		Base	42.692111	1,017,779.93	38.480000	917,363.20	-100,416.73	0.04
96145D105	WESTROCK CO COMMON STOCK							
	19,084.000	Local	43.582450	831,727.48	31.400000	599,237.60	-232,489.88	0.02
		Base	43.582450	831,727.48	31.400000	599,237.60	-232,489.88	0.02
962166104	WEYERHAEUSER CO REIT USD1.25							
	55,233.000	Local	28.281433	1,562,068.41	31.250000	1,726,031.25	163,962.84	0.07
		Base	28.281433	1,562,068.41	31.250000	1,726,031.25	163,962.84	0.07
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
	4,088.000	Local	99.875404	408,290.65	137.980000	564,062.24	155,771.59	0.02
		Base	99.875404	408,290.65	137.980000	564,062.24	155,771.59	0.02
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
	91,414.000	Local	28.279104	2,585,106.01	30.100000	2,751,561.40	166,455.39	0.11
		Base	28.279104	2,585,106.01	30.100000	2,751,561.40	166,455.39	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
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	8,929.000	Local	66.857401	596,969.73	77.020000	687,711.58	90,741.85	0.03
		Base	66.857401	596,969.73	77.020000	687,711.58	90,741.85	0.03
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
	7,739.000	Local	90.126755	697,490.96	108.370000	838,675.43	141,184.47	0.03
		Base	90.126755	697,490.96	108.370000	838,675.43	141,184.47	0.03
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
	41,072.000	Local	32.401130	1,330,779.21	64.570000	2,652,019.04	1,321,239.83	0.10
		Base	32.401130	1,330,779.21	64.570000	2,652,019.04	1,321,239.83	0.10
98419M100	XYLEM INC COMMON STOCK							
	13,526.000	Local	36.494331	493,622.32	102.650000	1,388,443.90	894,821.58	0.05
		Base	36.494331	493,622.32	102.650000	1,388,443.90	894,821.58	0.05
988498101	YUM BRANDS INC COMMON STOCK							
	21,142.000	Local	32.756789	692,544.03	127.160000	2,688,416.72	1,995,872.69	0.11
		Base	32.756789	692,544.03	127.160000	2,688,416.72	1,995,872.69	0.11
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
	3,874.000	Local	260.030503	1,007,358.17	300.250000	1,163,168.50	155,810.33	0.05
		Base	260.030503	1,007,358.17	300.250000	1,163,168.50	155,810.33	0.05
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
	15,749.000	Local	77.511579	1,220,729.86	123.870000	1,950,828.63	730,098.77	0.08
		Base	77.511579	1,220,729.86	123.870000	1,950,828.63	730,098.77	0.08
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
	11,230.000	Local	38.157161	428,504.92	50.620000	568,462.60	139,957.68	0.02
		Base	38.157161	428,504.92	50.620000	568,462.60	139,957.68	0.02
98978V103	ZOETIS INC COMMON STOCK USD.01							
	34,980.000	Local	49.582452	1,734,394.18	167.000000	5,841,660.00	4,107,265.82	0.23
		Base	49.582452	1,734,394.18	167.000000	5,841,660.00	4,107,265.82	0.23
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
	6,593.000	Local	39.851088	262,738.22	112.710000	743,097.03	480,358.81	0.03
		Base	39.851088	262,738.22	112.710000	743,097.03	480,358.81	0.03

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G0250X107	AMCOR PLC COMMON STOCK USD.01							
	111,755.000	Local	11.100470	1,240,533.05	11.140000	1,244,950.70	4,417.65	0.05
		Base	11.100470	1,240,533.05	11.140000	1,244,950.70	4,417.65	0.05
G0403H108	AON PLC CLASS A COMMON STOCK							
	15,525.000	Local	61.597489	956,301.01	304.050000	4,720,376.25	3,764,075.24	0.19
		Base	61.597489	956,301.01	304.050000	4,720,376.25	3,764,075.24	0.19
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01							
	27,759.000	Local	56.954348	1,580,995.76	70.000000	1,943,130.00	362,134.24	0.08
		Base	56.954348	1,580,995.76	70.000000	1,943,130.00	362,134.24	0.08
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
	47,289.000	Local	93.117284	4,403,423.26	265.550000	12,557,593.95	8,154,170.69	0.49
		Base	93.117284	4,403,423.26	265.550000	12,557,593.95	8,154,170.69	0.49
G29183103	EATON CORP PLC COMMON STOCK USD.01							
	29,848.000	Local	47.273271	1,411,012.59	174.930000	5,221,310.64	3,810,298.05	0.21
		Base	47.273271	1,411,012.59	174.930000	5,221,310.64	3,810,298.05	0.21
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
	2,940.000	Local	252.840272	743,350.40	383.970000	1,128,871.80	385,521.40	0.04
		Base	252.840272	743,350.40	383.970000	1,128,871.80	385,521.40	0.04
G491BT108	INVESCO LTD COMMON STOCK USD.2							
	34,133.000	Local	20.801581	710,020.38	17.660000	602,788.78	-107,231.60	0.02
		Base	20.801581	710,020.38	17.660000	602,788.78	-107,231.60	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
	38,277.000	Local	38.315358	1,466,596.96	62.720000	2,400,733.44	934,136.48	0.09
		Base	38.315358	1,466,596.96	62.720000	2,400,733.44	934,136.48	0.09
G5494J103	LINDE PLC COMMON STOCK EUR.001							
	37,105.000	Local	169.749827	6,298,567.34	348.370000	12,926,268.85	6,627,701.51	0.51
		Base	169.749827	6,298,567.34	348.370000	12,926,268.85	6,627,701.51	0.51
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
	99,756.000	Local	78.545834	7,835,418.22	82.800000	8,259,796.80	424,378.58	0.33
		Base	78.545834	7,835,418.22	82.800000	8,259,796.80	424,378.58	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
G6095L109	APTIV PLC COMMON STOCK USD.01							
	20,335.000	Local	45.175243	918,638.56	116.280000	2,364,553.80	1,445,915.24	0.09
		Base	45.175243	918,638.56	116.280000	2,364,553.80	1,445,915.24	0.09
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
	31,626.000	Local	37.436949	1,183,980.96	14.820000	468,697.32	-715,283.64	0.02
		Base	37.436949	1,183,980.96	14.820000	468,697.32	-715,283.64	0.02
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001							
	14,411.000	Local	35.790263	515,773.48	64.560000	930,374.16	414,600.68	0.04
		Base	35.790263	515,773.48	64.560000	930,374.16	414,600.68	0.04
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
	12,346.000	Local	29.586937	365,280.32	55.940000	690,635.24	325,354.92	0.03
		Base	29.586937	365,280.32	55.940000	690,635.24	325,354.92	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	7,491.000	Local	162.410876	1,216,619.87	188.030000	1,408,532.73	191,912.86	0.06
		Base	162.410876	1,216,619.87	188.030000	1,408,532.73	191,912.86	0.06
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
	17,286.000	Local	40.338688	697,294.56	184.970000	3,197,391.42	2,500,096.86	0.13
		Base	40.338688	697,294.56	184.970000	3,197,391.42	2,500,096.86	0.13
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
	8,124.000	Local	135.769604	1,102,992.26	234.360000	1,903,940.64	800,948.38	0.07
		Base	135.769604	1,102,992.26	234.360000	1,903,940.64	800,948.38	0.07
H1467J104	CHUBB LTD COMMON STOCK							
	31,151.000	Local	88.909677	2,769,625.34	211.020000	6,573,484.02	3,803,858.68	0.26
		Base	88.909677	2,769,625.34	211.020000	6,573,484.02	3,803,858.68	0.26
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
	11,508.000	Local	60.401403	695,099.35	98.130000	1,129,280.04	434,180.69	0.04
		Base	60.401403	695,099.35	98.130000	1,129,280.04	434,180.69	0.04
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
	23,873.000	Local	44.868490	1,071,145.47	127.320000	3,039,510.36	1,968,364.89	0.12
		Base	44.868490	1,071,145.47	127.320000	3,039,510.36	1,968,364.89	0.12

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
	19,062.000	Local	59.679917	1,137,618.58	95.990000	1,829,761.38	692,142.80	0.07
		Base	59.679917	1,137,618.58	95.990000	1,829,761.38	692,142.80	0.07
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
	19,449.000	Local	194.535060	3,783,512.39	178.480000	3,471,257.52	-312,254.87	0.14
		Base	194.535060	3,783,512.39	178.480000	3,471,257.52	-312,254.87	0.14
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
	16,470.000	Local	79.294996	1,305,988.58	70.640000	1,163,440.80	-142,547.78	0.05
		Base	79.294996	1,305,988.58	70.640000	1,163,440.80	-142,547.78	0.05
US DOLLAR Total								
	24,068,086.000	Local		1,192,980,480.45		2,527,740,014.58	1,334,759,534.13	99.50
		Base		1,192,980,480.45		2,527,740,014.58	1,334,759,534.13	99.50
EQUITY Total								
	24,068,086.000	Base		1,192,980,480.45		2,527,740,014.58	1,334,759,534.13	99.50

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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									
		36,681,307.570	Base		1,205,593,702.02		2,540,353,236.15	1,334,759,534.13	100.00

& Issue has redenominated but Local is not converted
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Base Currency: 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								
			1,324,999.990	1.000000	1,324,999.99	1.000000	1,324,999.99	0.00	0.06
		Base		1.000000	1,324,999.99	1.000000	1,324,999.99	0.00	0.06
US DOLLAR Total									
			1,324,999.990		1,324,999.99		1,324,999.99	0.00	0.06
		Base			1,324,999.99		1,324,999.99	0.00	0.06
CASH Total									
			1,324,999.990	Base	1,324,999.99		1,324,999.99	0.00	0.06
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
912796CV9	TREASURY BILL 04/23 0.00000					4.469200	25 Apr 2023		
			25,000,000.000	99.317206	24,829,301.39	99.317206	24,829,301.39	0.00	1.20
		Base		99.317206	24,829,301.39	99.317206	24,829,301.39	0.00	1.20
912796XQ7	TREASURY BILL 07/23 0.00000					4.608000	13 Jul 2023		
			75,000,000.000	98.471904	73,853,927.78	98.244200	73,683,150.00	-170,777.78	3.56
		Base		98.471904	73,853,927.78	98.244200	73,683,150.00	-170,777.78	3.56
912796XY0	TREASURY BILL 08/23 0.00000					3.095500	10 Aug 2023		
			115,000,000.000	98.613051	113,405,008.75	97.840600	112,708,296.25	-696,712.50	5.44
		Base		98.613051	113,405,008.75	97.840600	112,708,296.25	-696,712.50	5.44
912796YJ2	TREASURY BILL 10/23 0.00000					4.376000	05 Oct 2023		
			25,000,000.000	97.350089	24,337,522.22	97.182600	24,295,650.00	-41,872.22	1.17
		Base		97.350089	24,337,522.22	97.182600	24,295,650.00	-41,872.22	1.17
912796YK9	TREASURY BILL 03/23 0.00000					4.182000	09 Mar 2023		
			40,000,000.000	99.907067	39,962,826.67	99.907067	39,962,826.67	0.00	1.93
		Base		99.907067	39,962,826.67	99.907067	39,962,826.67	0.00	1.93

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
912796YT0	TREASURY BILL 11/23 0.00000					4.379500	02 Nov 2023		
		Local	25,000,000.000	97.007342	24,251,835.42	96.777300	24,194,325.00	-57,510.42	1.17
		Base		97.007342	24,251,835.42	96.777300	24,194,325.00	-57,510.42	1.17
912796ZD4	TREASURY BILL 11/23 0.00000					4.455000	30 Nov 2023		
		Local	25,000,000.000	96.609250	24,152,312.50	96.395800	24,098,950.00	-53,362.50	1.16
		Base		96.609250	24,152,312.50	96.395800	24,098,950.00	-53,362.50	1.16
912796ZP7	TREASURY BILL 06/23 0.00000					4.540000	08 Jun 2023		
		Local	60,000,000.000	98.748741	59,249,244.50	98.728700	59,237,220.00	-12,024.50	2.86
		Base		98.748741	59,249,244.50	98.728700	59,237,220.00	-12,024.50	2.86
912796ZQ5	TREASURY BILL 06/23 0.00000					4.511000	22 Jun 2023		
		Local	25,000,000.000	98.584047	24,646,011.80	98.543900	24,635,975.00	-10,036.80	1.19
		Base		98.584047	24,646,011.80	98.543900	24,635,975.00	-10,036.80	1.19
912796ZR3	TREASURY BILL 06/23 0.00000					4.655000	29 Jun 2023		
		Local	40,000,000.000	98.448333	39,379,333.33	98.454900	39,381,960.00	2,626.67	1.90
		Base		98.448333	39,379,333.33	98.454900	39,381,960.00	2,626.67	1.90
912796ZS1	TREASURY BILL 07/23 0.00000					4.645000	06 Jul 2023		
		Local	80,000,000.000	98.367521	78,694,016.67	98.328300	78,662,640.00	-31,376.67	3.80
		Base		98.367521	78,694,016.67	98.328300	78,662,640.00	-31,376.67	3.80
912796ZY8	TREASURY BILL 01/24 0.00000					4.661000	25 Jan 2024		
		Local	105,000,000.000	95.802736	100,592,872.91	95.673600	100,457,280.00	-135,592.91	4.85
		Base		95.802736	100,592,872.91	95.673600	100,457,280.00	-135,592.91	4.85
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					4.510000	23 Mar 2023		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.42
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.42
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					4.510000	01 Mar 2023		
		Local	159,361,844.790	100.000000	159,361,844.79	100.000000	159,361,844.79	0.00	7.70
		Base		100.000000	159,361,844.79	100.000000	159,361,844.79	0.00	7.70
US DOLLAR Total									
		Local	849,361,844.790		836,716,058.73		835,509,419.10	-1,206,639.63	40.36
		Base			836,716,058.73		835,509,419.10	-1,206,639.63	40.36

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Base Currency: 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									
		Base	849,361,844.790		836,716,058.73		835,509,419.10	-1,206,639.63	40.36
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST								
		Local	100,492,259.810	1.000000	100,492,259.81	1.000000	100,492,259.81	0.00	4.85
		Base		1.000000	100,492,259.81	1.000000	100,492,259.81	0.00	4.85
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN								
		Local	101,760,920.240	1.000000	101,760,920.24	1.000000	101,760,920.24	0.00	4.92
		Base		1.000000	101,760,920.24	1.000000	101,760,920.24	0.00	4.92
US DOLLAR Total									
		Local	202,253,180.050		202,253,180.05		202,253,180.05	0.00	9.77
		Base			202,253,180.05		202,253,180.05	0.00	9.77
EQUITY Total									
		Base	202,253,180.050		202,253,180.05		202,253,180.05	0.00	9.77
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.875000	20 Apr 2042		
		Local	462,371.160	102.367957	473,319.91	98.562325	455,723.77	-17,596.14	0.02
Original Face:		Base	15,000,000.000	102.367957	473,319.91	98.562325	455,723.77	-17,596.14	0.02
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					2.625000	20 Jul 2047		
		Local	504,107.260	100.332096	505,781.38	97.041068	489,191.07	-16,590.31	0.02
Original Face:		Base	5,000,000.000	100.332096	505,781.38	97.041068	489,191.07	-16,590.31	0.02
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3					3.000000	20 Jan 2028		
		Local	2,104,633.040	99.885462	2,102,222.43	95.872124	2,017,756.40	-84,466.03	0.10
Original Face:		Base	10,000,000.000	99.885462	2,102,222.43	95.872124	2,017,756.40	-84,466.03	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.000000	16 Jul 2039		
		Local	269,959.220	104.500013	282,107.42	96.689680	261,022.71	-21,084.71	0.01
	Original Face:	Base	17,600,000.000	104.500013	282,107.42	96.689680	261,022.71	-21,084.71	0.01
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.000000	20 May 2039		
		Local	970,284.550	104.454892	1,013,509.68	97.602690	947,023.82	-66,485.86	0.05
	Original Face:	Base	50,000,000.000	104.454892	1,013,509.68	97.602690	947,023.82	-66,485.86	0.05
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					5.000000	20 Jun 2042		
		Local	455,394.610	100.062458	455,679.04	99.021160	450,937.03	-4,742.01	0.02
	Original Face:	Base	10,000,000.000	100.062458	455,679.04	99.021160	450,937.03	-4,742.01	0.02
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.000000	16 May 2042		
		Local	5,390,589.290	101.996315	5,498,202.41	91.439970	4,929,153.23	-569,049.18	0.24
	Original Face:	Base	41,570,000.000	101.996315	5,498,202.41	91.439970	4,929,153.23	-569,049.18	0.24
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.020000	16 Jun 2037		
		Local	806,770.960	100.146690	807,954.41	99.232680	800,580.45	-7,373.96	0.04
	Original Face:	Base	32,313,742.000	100.146690	807,954.41	99.232680	800,580.45	-7,373.96	0.04
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.000000	20 Jan 2065		
		Local	55,973.680	99.815360	55,870.33	95.715000	53,575.21	-2,295.12	0.00
	Original Face:	Base	8,021,011.000	99.815360	55,870.33	95.715000	53,575.21	-2,295.12	0.00
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	8,417.260	99.707981	8,392.68	93.804040	7,895.73	-496.95	0.00
	Original Face:	Base	2,750,000.000	99.707981	8,392.68	93.804040	7,895.73	-496.95	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.500000	16 Aug 2039		
		Local	402,812.900	105.248111	423,952.97	98.333700	396,100.83	-27,852.14	0.02
	Original Face:	Base	10,300,000.000	105.248111	423,952.97	98.333700	396,100.83	-27,852.14	0.02
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.000000	20 Aug 2039		
		Local	213,208.490	104.529337	222,865.42	97.307330	207,467.49	-15,397.93	0.01
	Original Face:	Base	7,350,000.000	104.529337	222,865.42	97.307330	207,467.49	-15,397.93	0.01
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.500000	20 Feb 2026		
		Local	46,257.370	100.952951	46,698.18	98.962280	45,777.35	-920.83	0.00
	Original Face:	Base	5,000,000.000	100.952951	46,698.18	98.962280	45,777.35	-920.83	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
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	419,578.080	Local	99.850819	418,952.15	95.198480	399,431.95	-19,520.20	0.02
Original Face:	10,815,142.000	Base	99.850819	418,952.15	95.198480	399,431.95	-19,520.20	0.02
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	208,693.450	Local	101.943942	212,750.33	97.333020	203,127.64	-9,622.69	0.01
Original Face:	5,648,629.000	Base	101.943942	212,750.33	97.333020	203,127.64	-9,622.69	0.01
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				4.900000	20 Nov 2042		
	5,032,498.230	Local	100.000000	5,032,498.23	98.249700	4,944,414.41	-88,083.82	0.24
Original Face:	25,333,333.000	Base	100.000000	5,032,498.23	98.249700	4,944,414.41	-88,083.82	0.24
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				4.809000	16 Nov 2041		
	1,340,491.490	Local	100.119861	1,342,098.21	99.260830	1,330,582.98	-11,515.23	0.06
Original Face:	10,000,000.000	Base	100.119861	1,342,098.21	99.260830	1,330,582.98	-11,515.23	0.06
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	408,192.700	Local	103.748482	423,493.73	96.129440	392,393.36	-31,100.37	0.02
Original Face:	10,359,452.000	Base	103.748482	423,493.73	96.129440	392,393.36	-31,100.37	0.02
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				4.800000	16 Dec 2041		
	2,560,720.800	Local	100.120052	2,563,795.00	99.150540	2,538,968.50	-24,826.50	0.12
Original Face:	12,911,372.000	Base	100.120052	2,563,795.00	99.150540	2,538,968.50	-24,826.50	0.12
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	1,354,240.270	Local	95.851696	1,298,062.26	91.119700	1,233,979.67	-64,082.59	0.06
Original Face:	10,000,000.000	Base	95.851696	1,298,062.26	91.119700	1,233,979.67	-64,082.59	0.06
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
	687,196.110	Local	100.814182	692,791.14	96.814170	665,303.21	-27,487.93	0.03
Original Face:	25,000,000.000	Base	100.814182	692,791.14	96.814170	665,303.21	-27,487.93	0.03
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	1,211,348.780	Local	100.147450	1,213,134.91	89.874650	1,088,695.48	-124,439.43	0.05
Original Face:	10,000,000.000	Base	100.147450	1,213,134.91	89.874650	1,088,695.48	-124,439.43	0.05
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,211,348.780	Local	100.706207	1,219,903.41	90.443500	1,095,586.23	-124,317.18	0.05
Original Face:	10,000,000.000	Base	100.706207	1,219,903.41	90.443500	1,095,586.23	-124,317.18	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
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	1,273,487.370	Local	101.519789	1,292,841.69	90.853400	1,157,006.57	-135,835.12	0.06
Original Face:	18,249,312.000	Base	101.519789	1,292,841.69	90.853400	1,157,006.57	-135,835.12	0.06
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	1,258,163.370	Local	99.999998	1,258,163.35	85.295680	1,073,159.00	-185,004.35	0.05
Original Face:	10,000,000.000	Base	99.999998	1,258,163.35	85.295680	1,073,159.00	-185,004.35	0.05
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	1,258,163.370	Local	101.373406	1,275,443.06	87.770030	1,104,290.37	-171,152.69	0.05
Original Face:	10,000,000.000	Base	101.373406	1,275,443.06	87.770030	1,104,290.37	-171,152.69	0.05
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	1,536,747.950	Local	101.497982	1,559,768.16	90.734370	1,394,358.57	-165,409.59	0.07
Original Face:	10,000,000.000	Base	101.497982	1,559,768.16	90.734370	1,394,358.57	-165,409.59	0.07
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	39,525.680	Local	99.461540	39,312.85	99.688620	39,402.60	89.75	0.00
Original Face:	18,000,000.000	Base	99.461540	39,312.85	99.688620	39,402.60	89.75	0.00
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	2,808,618.870	Local	94.933023	2,666,306.81	85.971320	2,414,606.72	-251,700.09	0.12
Original Face:	10,000,000.000	Base	94.933023	2,666,306.81	85.971320	2,414,606.72	-251,700.09	0.12
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	3,620,909.710	Local	99.426764	3,600,153.34	89.403390	3,237,216.03	-362,937.31	0.16
Original Face:	15,000,000.000	Base	99.426764	3,600,153.34	89.403390	3,237,216.03	-362,937.31	0.16
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	56,681.140	Local	101.181416	57,350.78	95.386750	54,066.30	-3,284.48	0.00
Original Face:	1,000,000.000	Base	101.181416	57,350.78	95.386750	54,066.30	-3,284.48	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	457,876.970	Local	100.665181	460,922.68	88.758280	406,403.72	-54,518.96	0.02
Original Face:	2,000,000.000	Base	100.665181	460,922.68	88.758280	406,403.72	-54,518.96	0.02
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	41,561.330	Local	100.741747	41,869.61	96.386380	40,059.46	-1,810.15	0.00
Original Face:	1,000,000.000	Base	100.741747	41,869.61	96.386380	40,059.46	-1,810.15	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	202,171.110	Local	100.951343	204,094.45	87.468230	176,835.49	-27,258.96	0.01
Original Face:	5,000,000.000	Base	100.951343	204,094.45	87.468230	176,835.49	-27,258.96	0.01
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	718,526.670	Local	97.909287	703,504.34	90.643660	651,298.87	-52,205.47	0.03
Original Face:	5,000,000.000	Base	97.909287	703,504.34	90.643660	651,298.87	-52,205.47	0.03
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	1,117,963.210	Local	100.731075	1,126,136.36	86.621180	968,392.92	-157,743.44	0.05
Original Face:	20,000,000.000	Base	100.731075	1,126,136.36	86.621180	968,392.92	-157,743.44	0.05
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	527,378.810	Local	100.201679	528,442.42	85.781790	452,394.98	-76,047.44	0.02
Original Face:	10,000,000.000	Base	100.201679	528,442.42	85.781790	452,394.98	-76,047.44	0.02
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	1,498,316.680	Local	96.179812	1,441,078.16	86.750760	1,299,801.11	-141,277.05	0.06
Original Face:	4,000,000.000	Base	96.179812	1,441,078.16	86.750760	1,299,801.11	-141,277.05	0.06
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	2,183,766.360	Local	96.678575	2,111,234.20	87.578090	1,912,500.87	-198,733.33	0.09
Original Face:	5,000,000.000	Base	96.678575	2,111,234.20	87.578090	1,912,500.87	-198,733.33	0.09
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	201,928.000	Local	99.911142	201,748.57	95.856050	193,560.20	-8,188.37	0.01
Original Face:	10,000,000.000	Base	99.911142	201,748.57	95.856050	193,560.20	-8,188.37	0.01
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,001,546.490	Local	100.079190	1,002,339.61	96.464260	966,134.41	-36,205.20	0.05
Original Face:	5,000,000.000	Base	100.079190	1,002,339.61	96.464260	966,134.41	-36,205.20	0.05
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
	342,597.770	Local	100.000000	342,597.77	94.092360	322,358.33	-20,239.44	0.02
Original Face:	10,000,000.000	Base	100.000000	342,597.77	94.092360	322,358.33	-20,239.44	0.02
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.472900	20 Jun 2036		
	5,182,235.180	Local	103.943363	5,386,589.52	89.878150	4,657,697.11	-728,892.41	0.22
Original Face:	8,000,000.000	Base	103.943363	5,386,589.52	89.878150	4,657,697.11	-728,892.41	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR					4.850000	15 Mar 2030		
		Local	18,125,000.000	100.000000	18,125,000.00	100.000000	18,125,000.00	0.00	0.88
Original Face:		Base	25,000,000.000	100.000000	18,125,000.00	100.000000	18,125,000.00	0.00	0.88
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					4.950000	20 Jan 2027		
		Local	10,000,000.010	100.000000	10,000,000.02	100.000000	10,000,000.01	-0.01	0.48
Original Face:		Base	15,000,000.000	100.000000	10,000,000.02	100.000000	10,000,000.01	-0.01	0.48
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82					2.820000	20 Mar 2024		
		Local	3,500,000.000	100.000000	3,500,000.00	98.920588	3,462,220.58	-37,779.42	0.17
Original Face:		Base	7,000,000.000	100.000000	3,500,000.00	98.920588	3,462,220.58	-37,779.42	0.17
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					4.850000	15 Sep 2026		
		Local	1,250,000.000	100.000000	1,250,000.00	100.000000	1,250,000.00	0.00	0.06
Original Face:		Base	2,000,000.000	100.000000	1,250,000.00	100.000000	1,250,000.00	0.00	0.06
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
		Local	3,000,000.000	99.954700	2,998,641.00	93.952000	2,818,560.00	-180,081.00	0.14
		Base		99.954700	2,998,641.00	93.952000	2,818,560.00	-180,081.00	0.14
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.320000	01 Apr 2027		
		Local	712,546.630	104.132017	741,989.18	97.666920	695,922.35	-46,066.83	0.03
Original Face:		Base	28,600,000.000	104.132017	741,989.18	97.666920	695,922.35	-46,066.83	0.03
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR					6.825000	25 Aug 2024		
		Local	59,607.370	101.020646	60,215.75	99.535179	59,330.30	-885.45	0.00
Original Face:		Base	4,240,960.000	101.020646	60,215.75	99.535179	59,330.30	-885.45	0.00
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR					8.325000	25 Jul 2024		
		Local	60,704.410	101.702430	61,737.86	99.128536	60,175.39	-1,562.47	0.00
Original Face:		Base	4,650,545.000	101.702430	61,737.86	99.128536	60,175.39	-1,562.47	0.00
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR					8.575000	25 Nov 2024		
		Local	89,476.230	102.180814	91,427.54	99.435663	88,971.28	-2,456.26	0.00
Original Face:		Base	12,180,140.000	102.180814	91,427.54	99.435663	88,971.28	-2,456.26	0.00
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR					8.575000	25 Jan 2025		
		Local	28,971.050	93.930182	27,212.56	99.277838	28,761.83	1,549.27	0.00
Original Face:		Base	10,243,765.000	93.930182	27,212.56	99.277838	28,761.83	1,549.27	0.00

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				8.896000	25 Jan 2029		
	885,880.970	Local	106.701292	945,246.44	103.952412	920,894.64	-24,351.80	0.04
Original Face:	5,000,000.000	Base	106.701292	945,246.44	103.952412	920,894.64	-24,351.80	0.04
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	24 Jan 2025		
	2,700,000.000	Local	101.601715	2,743,246.31	93.287660	2,518,766.82	-224,479.49	0.12
		Base	101.601715	2,743,246.31	93.287660	2,518,766.82	-224,479.49	0.12
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027		
	3,000,000.000	Local	101.664133	3,049,923.98	90.735622	2,722,068.66	-327,855.32	0.13
		Base	101.664133	3,049,923.98	90.735622	2,722,068.66	-327,855.32	0.13
90376PCY5	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	6,000,000.000	Local	100.721480	6,043,288.78	100.209000	6,012,540.00	-30,748.78	0.29
		Base	100.721480	6,043,288.78	100.209000	6,012,540.00	-30,748.78	0.29
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	3,104,531.470	Local	101.512080	3,151,474.46	91.334399	2,835,505.16	-315,969.30	0.14
Original Face:	3,400,000.000	Base	101.512080	3,151,474.46	91.334399	2,835,505.16	-315,969.30	0.14
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
	4,000,000.000	Local	100.598177	4,023,927.07	98.733015	3,949,320.60	-74,606.47	0.19
		Base	100.598177	4,023,927.07	98.733015	3,949,320.60	-74,606.47	0.19
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	7,000,000.000	Local	101.622556	7,113,578.94	89.574133	6,270,189.31	-843,389.63	0.30
		Base	101.622556	7,113,578.94	89.574133	6,270,189.31	-843,389.63	0.30
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023		
	5,499,543.400	Local	100.496728	5,526,861.16	98.254260	5,403,535.67	-123,325.49	0.26
Original Face:	6,500,000.000	Base	100.496728	5,526,861.16	98.254260	5,403,535.67	-123,325.49	0.26
912796ZD4	TREASURY BILL 11/23 0.00000				0.010000	30 Nov 2023		
	40,000,000.000	Local	96.521646	38,608,658.41	96.395800	38,558,320.00	-50,338.41	1.86
		Base	96.521646	38,608,658.41	96.395800	38,558,320.00	-50,338.41	1.86
9128285U0	US TREASURY N/B 12/23 2.625				2.625000	31 Dec 2023		
	15,000,000.000	Local	101.336700	15,200,505.02	97.972656	14,695,898.40	-504,606.62	0.71
		Base	101.336700	15,200,505.02	97.972656	14,695,898.40	-504,606.62	0.71

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828XT2	US TREASURY N/B 05/24 2					2.000000	31 May 2024		
		Local	25,000,000.000	96.609653	24,152,413.25	96.226562	24,056,640.50	-95,772.75	1.16
		Base		96.609653	24,152,413.25	96.226562	24,056,640.50	-95,772.75	1.16
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
		Local	20,000,000.000	98.318357	19,663,671.42	90.570312	18,114,062.40	-1,549,609.02	0.87
		Base		98.318357	19,663,671.42	90.570312	18,114,062.40	-1,549,609.02	0.87
91282CAB7	US TREASURY N/B 07/25 0.25					0.250000	31 Jul 2025		
		Local	15,000,000.000	93.580733	14,037,109.99	90.093750	13,514,062.50	-523,047.49	0.65
		Base		93.580733	14,037,109.99	90.093750	13,514,062.50	-523,047.49	0.65
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
		Local	10,000,000.000	98.144414	9,814,441.40	89.808594	8,980,859.40	-833,582.00	0.43
		Base		98.144414	9,814,441.40	89.808594	8,980,859.40	-833,582.00	0.43
91282CAP6	US TREASURY N/B 10/23 0.125					0.125000	15 Oct 2023		
		Local	25,000,000.000	99.827617	24,956,904.33	96.984375	24,246,093.75	-710,810.58	1.17
		Base		99.827617	24,956,904.33	96.984375	24,246,093.75	-710,810.58	1.17
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	20,000,000.000	99.011291	19,802,258.18	88.902344	17,780,468.80	-2,021,789.38	0.86
		Base		99.011291	19,802,258.18	88.902344	17,780,468.80	-2,021,789.38	0.86
91282CDH1	US TREASURY N/B 11/24 0.75					0.750000	15 Nov 2024		
		Local	10,000,000.000	99.909318	9,990,931.76	93.171875	9,317,187.50	-673,744.26	0.45
		Base		99.909318	9,990,931.76	93.171875	9,317,187.50	-673,744.26	0.45
91282CDM0	US TREASURY N/B 11/23 0.5					0.500000	30 Nov 2023		
		Local	20,000,000.000	99.994124	19,998,824.76	96.632812	19,326,562.40	-672,262.36	0.93
		Base		99.994124	19,998,824.76	96.632812	19,326,562.40	-672,262.36	0.93
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
		Local	20,000,000.000	99.761398	19,952,279.64	93.820312	18,764,062.40	-1,188,217.24	0.91
		Base		99.761398	19,952,279.64	93.820312	18,764,062.40	-1,188,217.24	0.91
91282CEA5	US TREASURY N/B 02/24 1.5					1.500000	29 Feb 2024		
		Local	10,000,000.000	99.361536	9,936,153.58	96.492188	9,649,218.80	-286,934.78	0.47
		Base		99.361536	9,936,153.58	96.492188	9,649,218.80	-286,934.78	0.47

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91282CED9	US TREASURY N/B 03/25 1.75					1.750000	15 Mar 2025		
		Local	10,000,000.000	99.493547	9,949,354.66	94.097656	9,409,765.60	-539,589.06	0.45
		Base		99.493547	9,949,354.66	94.097656	9,409,765.60	-539,589.06	0.45
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
		Local	75,000,000.000	99.813681	74,860,260.72	96.945312	72,708,984.00	-2,151,276.72	3.51
		Base		99.813681	74,860,260.72	96.945312	72,708,984.00	-2,151,276.72	3.51
91282CEH0	US TREASURY N/B 04/25 2.625					2.625000	15 Apr 2025		
		Local	10,000,000.000	99.429661	9,942,966.10	95.695312	9,569,531.20	-373,434.90	0.46
		Base		99.429661	9,942,966.10	95.695312	9,569,531.20	-373,434.90	0.46
91282CEK3	US TREASURY N/B 04/24 2.5					2.500000	30 Apr 2024		
		Local	45,000,000.000	99.813928	44,916,267.81	97.015625	43,657,031.25	-1,259,236.56	2.11
		Base		99.813928	44,916,267.81	97.015625	43,657,031.25	-1,259,236.56	2.11
91282CEQ0	US TREASURY N/B 05/25 2.75					2.750000	15 May 2025		
		Local	90,000,000.000	100.184177	90,165,758.98	95.851562	86,266,405.80	-3,899,353.18	4.17
		Base		100.184177	90,165,758.98	95.851562	86,266,405.80	-3,899,353.18	4.17
91282CER8	US TREASURY N/B 05/24 2.5					2.500000	31 May 2024		
		Local	20,000,000.000	99.149575	19,829,915.01	96.832031	19,366,406.20	-463,508.81	0.94
		Base		99.149575	19,829,915.01	96.832031	19,366,406.20	-463,508.81	0.94
91282CEU1	US TREASURY N/B 06/25 2.875					2.875000	15 Jun 2025		
		Local	25,000,000.000	98.739118	24,684,779.43	96.105469	24,026,367.25	-658,412.18	1.16
		Base		98.739118	24,684,779.43	96.105469	24,026,367.25	-658,412.18	1.16
91282CEX5	US TREASURY N/B 06/24 3					3.000000	30 Jun 2024		
		Local	50,000,000.000	99.799083	49,899,541.36	97.292969	48,646,484.50	-1,253,056.86	2.35
		Base		99.799083	49,899,541.36	97.292969	48,646,484.50	-1,253,056.86	2.35
91282CFA4	US TREASURY N/B 07/24 3					3.000000	31 Jul 2024		
		Local	225,000,000.000	98.752875	222,193,968.42	97.167969	218,627,930.25	-3,566,038.17	10.56
		Base		98.752875	222,193,968.42	97.167969	218,627,930.25	-3,566,038.17	10.56
91282CFG1	US TREASURY N/B 08/24 3.25					3.250000	31 Aug 2024		
		Local	70,000,000.000	99.317361	69,522,152.46	97.417969	68,192,578.30	-1,329,574.16	3.29
		Base		99.317361	69,522,152.46	97.417969	68,192,578.30	-1,329,574.16	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
91282CFQ9	US TREASURY N/B 10/24 4.375					4.375000	31 Oct 2024		
		Local	50,000,000.000	99.882573	49,941,286.31	99.054688	49,527,344.00	-413,942.31	2.39
		Base		99.882573	49,941,286.31	99.054688	49,527,344.00	-413,942.31	2.39
91282CFX4	US TREASURY N/B 11/24 4.5					4.500000	30 Nov 2024		
		Local	25,000,000.000	100.428967	25,107,241.64	99.269531	24,817,382.75	-289,858.89	1.20
		Base		100.428967	25,107,241.64	99.269531	24,817,382.75	-289,858.89	1.20
91282CGG0	US TREASURY N/B 01/25 4.125					4.125000	31 Jan 2025		
		Local	25,000,000.000	99.905594	24,976,398.50	98.691406	24,672,851.50	-303,547.00	1.19
		Base		99.905594	24,976,398.50	98.691406	24,672,851.50	-303,547.00	1.19
US DOLLAR Total									
		Local	1,070,469,516.060		1,063,171,747.55		1,031,190,494.20	-31,981,253.35	49.81
Original Face:		Base	646,037,403.000		1,063,171,747.55		1,031,190,494.20	-31,981,253.35	49.81
FIXED INCOME Total									
		Base	1,070,469,516.060		1,063,171,747.55		1,031,190,494.20	-31,981,253.35	49.81
Original Face:			646,037,403.000						

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									
		2,123,409,540.890	Base		2,103,465,986.32		2,070,278,093.34	-33,187,892.98	100.00
	Original Face:	646,037,403.000							

& Issue has redenominated but Local is not converted
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Base Currency: 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								
			250,000.000	1.000000	250,000.00	1.000000	250,000.00	0.00	0.00
		Base		1.000000	250,000.00	1.000000	250,000.00	0.00	0.00
US DOLLAR Total									
			250,000.000		250,000.00		250,000.00	0.00	0.00
		Base			250,000.00		250,000.00	0.00	0.00
CASH Total									
			250,000.000	Base	250,000.00		250,000.00	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A3ZK9	AT+T INC					5.340000	19 Dec 2023		
			16,707,000.000	95.653833	15,980,885.94	95.653833	15,980,885.94	0.00	0.23
		Base		95.653833	15,980,885.94	95.653833	15,980,885.94	0.00	0.23
0020A3ZL7	AT+T INC					5.420000	20 Dec 2023		
			25,000,000.000	95.573667	23,893,416.66	95.573667	23,893,416.66	0.00	0.35
		Base		95.573667	23,893,416.66	95.573667	23,893,416.66	0.00	0.35
02314QQ10	AMAZON COM INC DISC COML					4.150000	01 Mar 2023		
			25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.36
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.36
0255E3QE1	AMERICAN ELEC PWR INC					4.800000	14 Mar 2023		
			25,000,000.000	99.826667	24,956,666.67	99.826667	24,956,666.67	0.00	0.36
		Base		99.826667	24,956,666.67	99.826667	24,956,666.67	0.00	0.36
11563WQ24	BROWN FORMAN CORP.					4.520000	02 Mar 2023		
			12,500,000.000	99.987444	12,498,430.56	99.987444	12,498,430.56	0.00	0.18
		Base		99.987444	12,498,430.56	99.987444	12,498,430.56	0.00	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
13608BWT7	CANADIAN IMPERIAL BK					4.480000	27 Sep 2023		
		Local	25,000,000.000	97.386667	24,346,666.67	97.034900	24,258,725.00	-87,941.67	0.35
		Base		97.386667	24,346,666.67	97.034900	24,258,725.00	-87,941.67	0.35
138994009	CANTOR FITZGERALD REPO REPO					4.600000	08 Mar 2023		
		Local	12,000,000.000	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	0.17
		Base		100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	0.17
138994009	CANTOR FITZGERALD REPO REPO					4.600000	13 Mar 2023		
		Local	70,000,000.000	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.02
		Base		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.02
138994009	CANTOR FITZGERALD REPO REPO					4.600000	23 Mar 2023		
		Local	70,000,000.000	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.02
		Base		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.02
138994009	CANTOR FITZGERALD REPO REPO					4.650000	28 Mar 2023		
		Local	13,000,000.000	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	0.19
		Base		100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	0.19
138994009	CANTOR FITZGERALD REPO REPO					4.670000	03 Apr 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.22
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.22
22599G006	CREDIT AGRICOLE REPO REPO					4.520000	01 Mar 2023		
		Local	250,000,000.000	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	3.65
		Base		100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	3.65
23102VQ11	CUMMINS INC					4.490000	01 Mar 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.36
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.36
23102VR51	CUMMINS INC					4.700000	05 Apr 2023		
		Local	15,750,000.000	99.543056	15,678,031.25	99.543056	15,678,031.25	0.00	0.23
		Base		99.543056	15,678,031.25	99.543056	15,678,031.25	0.00	0.23
24422MQ79	JOHN DEERE CAPITAL C					4.450000	07 Mar 2023		
		Local	25,000,000.000	99.925833	24,981,458.33	99.925833	24,981,458.33	0.00	0.36
		Base		99.925833	24,981,458.33	99.925833	24,981,458.33	0.00	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
24422MQP9	JOHN DEERE CAPITAL C				4.550000	23 Mar 2023		
	25,000,000.000	Local	99.721944	24,930,486.11	99.721944	24,930,486.11	0.00	0.36
		Base	99.721944	24,930,486.11	99.721944	24,930,486.11	0.00	0.36
2546R3RH9	DISNEY (WALT) CO THE				4.700000	17 Apr 2023		
	25,000,000.000	Local	99.386389	24,846,597.22	99.386389	24,846,597.22	0.00	0.36
		Base	99.386389	24,846,597.22	99.386389	24,846,597.22	0.00	0.36
26244JQM4	DUKE ENERGY CORP				4.780000	21 Mar 2023		
	26,600,000.000	Local	99.734444	26,529,362.22	99.734444	26,529,362.22	0.00	0.39
		Base	99.734444	26,529,362.22	99.734444	26,529,362.22	0.00	0.39
29101BQ70	EMERSON ELECTRIC CO				4.400000	07 Mar 2023		
	25,000,000.000	Local	99.926667	24,981,666.67	99.926667	24,981,666.67	0.00	0.36
		Base	99.926667	24,981,666.67	99.926667	24,981,666.67	0.00	0.36
30601WSF7	FAIRWAY FINANCE CORP				4.900000	15 May 2023		
	10,000,000.000	Local	98.979167	9,897,916.67	98.979167	9,897,916.67	0.00	0.14
		Base	98.979167	9,897,916.67	98.979167	9,897,916.67	0.00	0.14
30601WUM9	FAIRWAY FINANCE CORP				4.850000	21 Jul 2023		
	15,000,000.000	Local	98.086944	14,713,041.66	98.023400	14,703,510.00	-9,531.66	0.21
		Base	98.086944	14,713,041.66	98.023400	14,703,510.00	-9,531.66	0.21
3703E1Q27	GENERAL MILLS INC.				4.670000	02 Mar 2023		
	20,000,000.000	Local	99.987028	19,997,405.56	99.987028	19,997,405.56	0.00	0.29
		Base	99.987028	19,997,405.56	99.987028	19,997,405.56	0.00	0.29
3703E1QH4	GENERAL MILLS INC.				4.700000	17 Mar 2023		
	10,000,000.000	Local	99.791111	9,979,111.11	99.791111	9,979,111.11	0.00	0.15
		Base	99.791111	9,979,111.11	99.791111	9,979,111.11	0.00	0.15
41282KRA8	HARLEY DAVIDSON FND CP				5.450000	10 Apr 2023		
	25,000,000.000	Local	99.394444	24,848,611.11	99.394444	24,848,611.11	0.00	0.36
		Base	99.394444	24,848,611.11	99.394444	24,848,611.11	0.00	0.36
43851UQG1	HONEYWELL INTERNATN				4.450000	16 Mar 2023		
	25,000,000.000	Local	99.814583	24,953,645.83	99.814583	24,953,645.83	0.00	0.36
		Base	99.814583	24,953,645.83	99.814583	24,953,645.83	0.00	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
45826FR39	INTEL CORPORATION					4.440000	03 Apr 2023		
		Local	25,000,000.000	99.593000	24,898,250.00	99.593000	24,898,250.00	0.00	0.36
		Base		99.593000	24,898,250.00	99.593000	24,898,250.00	0.00	0.36
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
46593LUH0	JPMORGAN CHASE BK N A INSTL CT					5.000000	14 Jun 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	99.888000	14,983,200.00	-16,800.00	0.22
		Base		100.000000	15,000,000.00	99.888000	14,983,200.00	-16,800.00	0.22
46640QUH2	J.P. MORGAN SECURITIES					5.050000	17 Jul 2023		
		Local	25,000,000.000	98.064167	24,516,041.66	98.133100	24,533,275.00	17,233.34	0.36
		Base		98.064167	24,516,041.66	98.133100	24,533,275.00	17,233.34	0.36
46640QUU3	J.P. MORGAN SECURITIES					5.100000	28 Jul 2023		
		Local	25,000,000.000	97.889167	24,472,291.67	97.976900	24,494,225.00	21,933.33	0.36
		Base		97.889167	24,472,291.67	97.976900	24,494,225.00	21,933.33	0.36
46651VBL9	J.P. MORGAN SECURITIES					5.290000	02 Feb 2024		
		Local	45,000,000.000	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	0.66
		Base		100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	0.66
47816GQG7	JOHNSON + JOHNSON					3.710000	16 Mar 2023		
		Local	15,000,000.000	99.845417	14,976,812.50	99.845417	14,976,812.50	0.00	0.22
		Base		99.845417	14,976,812.50	99.845417	14,976,812.50	0.00	0.22
47816GSF7	JOHNSON + JOHNSON					4.580000	15 May 2023		
		Local	20,000,000.000	99.045833	19,809,166.67	99.045833	19,809,166.67	0.00	0.29
		Base		99.045833	19,809,166.67	99.045833	19,809,166.67	0.00	0.29
63254FQ18	NATL AUSTRALIA BK LT					3.250000	01 Mar 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.36
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.36
6840C3Q14	ORACLE CORPORATION					4.790000	01 Mar 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.36
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	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
70109MQG2	PARKER HANNIFIN CORP					4.800000	16 Mar 2023		
		Local	25,000,000.000	99.800000	24,950,000.00	99.800000	24,950,000.00	0.00	0.36
		Base		99.800000	24,950,000.00	99.800000	24,950,000.00	0.00	0.36
74271UQ60	PROCTOR GAMBLE AND CO					4.330000	06 Mar 2023		
		Local	20,000,000.000	99.939861	19,987,972.22	99.939861	19,987,972.22	0.00	0.29
		Base		99.939861	19,987,972.22	99.939861	19,987,972.22	0.00	0.29
74271URQ5	PROCTOR GAMBLE AND CO					4.600000	24 Apr 2023		
		Local	25,000,000.000	99.310000	24,827,500.00	99.310000	24,827,500.00	0.00	0.36
		Base		99.310000	24,827,500.00	99.310000	24,827,500.00	0.00	0.36
77119MRM1	ROCHE HOLDING INC					4.520000	21 Apr 2023		
		Local	25,000,000.000	99.359667	24,839,916.66	99.359667	24,839,916.66	0.00	0.36
		Base		99.359667	24,839,916.66	99.359667	24,839,916.66	0.00	0.36
78015DU57	ROYAL BK CDA					3.510000	05 Jul 2023		
		Local	25,000,000.000	98.771500	24,692,875.00	98.308800	24,577,200.00	-115,675.00	0.36
		Base		98.771500	24,692,875.00	98.308800	24,577,200.00	-115,675.00	0.36
78015DW14	ROYAL BK CDA					4.020000	01 Sep 2023		
		Local	25,000,000.000	97.945333	24,486,333.33	97.454100	24,363,525.00	-122,808.33	0.36
		Base		97.945333	24,486,333.33	97.454100	24,363,525.00	-122,808.33	0.36
78015DYF1	ROYAL BK CDA					5.190000	15 Nov 2023		
		Local	25,000,000.000	96.266083	24,066,520.83	96.349500	24,087,375.00	20,854.17	0.35
		Base		96.266083	24,066,520.83	96.349500	24,087,375.00	20,854.17	0.35
89119BRM0	TORONTO DOMINION BANK					3.680000	21 Apr 2023		
		Local	25,000,000.000	99.478667	24,869,666.67	99.478667	24,869,666.67	0.00	0.36
		Base		99.478667	24,869,666.67	99.478667	24,869,666.67	0.00	0.36
89119BS15	TORONTO DOMINION BANK					2.650000	01 May 2023		
		Local	15,000,000.000	99.550972	14,932,645.83	99.550972	14,932,645.83	0.00	0.22
		Base		99.550972	14,932,645.83	99.550972	14,932,645.83	0.00	0.22
90782BQX1	UNION PACIFIC CORP					4.690000	31 Mar 2023		
		Local	25,000,000.000	99.609167	24,902,291.67	99.609167	24,902,291.67	0.00	0.36
		Base		99.609167	24,902,291.67	99.609167	24,902,291.67	0.00	0.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91058UQ71	UNITED HEALTHCARE CO					4.620000	07 Mar 2023		
		Local	25,000,000.000	99.923000	24,980,750.00	99.923000	24,980,750.00	0.00	0.36
		Base		99.923000	24,980,750.00	99.923000	24,980,750.00	0.00	0.36
912796XY0	TREASURY BILL 08/23 0.00000					3.075000	10 Aug 2023		
		Local	75,000,000.000	98.616250	73,962,187.50	97.840600	73,380,450.00	-581,737.50	1.07
		Base		98.616250	73,962,187.50	97.840600	73,380,450.00	-581,737.50	1.07
912796YH6	TREASURY BILL 09/23 0.00000					3.890500	07 Sep 2023		
		Local	25,000,000.000	97.946681	24,486,670.14	97.533100	24,383,275.00	-103,395.14	0.36
		Base		97.946681	24,486,670.14	97.533100	24,383,275.00	-103,395.14	0.36
912796Z28	TREASURY BILL 02/24 0.00000					4.810000	22 Feb 2024		
		Local	40,000,000.000	95.216722	38,086,688.89	95.231700	38,092,680.00	5,991.11	0.56
		Base		95.216722	38,086,688.89	95.231700	38,092,680.00	5,991.11	0.56
912796Z36	TREASURY BILL 08/23 0.00000					4.836700	17 Aug 2023		
		Local	40,000,000.000	97.729438	39,091,775.22	97.733100	39,093,240.00	1,464.78	0.57
		Base		97.729438	39,091,775.22	97.733100	39,093,240.00	1,464.78	0.57
91820NQ17	VF CORPORATION					4.730000	01 Mar 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.36
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.36
91842KQT6	VW CR INC					4.370000	27 Mar 2023		
		Local	25,000,000.000	99.684389	24,921,097.22	99.684389	24,921,097.22	0.00	0.36
		Base		99.684389	24,921,097.22	99.684389	24,921,097.22	0.00	0.36
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					4.520000	01 Mar 2023		
		Local	400,000,000.000	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	5.83
		Base		100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	5.83
92344MQ71	VERIZON COMMNTN INC					4.780000	07 Mar 2023		
		Local	19,380,000.000	99.920333	19,364,560.60	99.920333	19,364,560.60	0.00	0.28
		Base		99.920333	19,364,560.60	99.920333	19,364,560.60	0.00	0.28
926NKW009	AMHERST PIERPONT 04/15 VAR					4.580000	13 Mar 2023		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.46
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.46

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
926NKW009	AMHERST PIERPONT 04/15 VAR					4.580000	21 Mar 2023		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.73
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.73
93142XQX2	WALGREENS BOOTS					5.000000	31 Mar 2023		
		Local	25,000,000.000	99.583333	24,895,833.33	99.583333	24,895,833.33	0.00	0.36
		Base		99.583333	24,895,833.33	99.583333	24,895,833.33	0.00	0.36
9612C1U62	WESTPAC BANKING CORP.					5.020000	06 Jul 2023		
		Local	25,000,000.000	98.229056	24,557,263.89	98.342200	24,585,550.00	28,286.11	0.36
		Base		98.229056	24,557,263.89	98.342200	24,585,550.00	28,286.11	0.36
979QHR003	SOUTH STREET REPO					4.400000	01 Mar 2023		
		Local	210,000,000.000	100.000000	210,000,000.00	100.000000	210,000,000.00	0.00	3.06
		Base		100.000000	210,000,000.00	100.000000	210,000,000.00	0.00	3.06
979QHR003	SOUTH STREET REPO					4.580000	01 Mar 2023		
		Local	258,802,847.250	100.000000	258,802,847.25	100.000000	258,802,847.25	0.00	3.77
		Base		100.000000	258,802,847.25	100.000000	258,802,847.25	0.00	3.77
979QHR003	SOUTH STREET REPO					4.630000	01 Mar 2023		
		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
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					9.430000	01 Mar 2023		
		Local	61,188.060	100.000000	61,188.06	100.000000	61,188.06	0.00	0.00
		Base		100.000000	61,188.06	100.000000	61,188.06	0.00	0.00
985FHY004	MITSUBISHI UFJ REPO					4.540000	02 Mar 2023		
		Local	70,000,000.000	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.02
		Base		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.02
US DOLLAR Total									
		Local	2,702,801,035.310		2,690,452,547.05		2,689,510,420.59	-942,126.46	39.21
		Base			2,690,452,547.05		2,689,510,420.59	-942,126.46	39.21
CASH EQUIVALENT Total									
		Base	2,702,801,035.310		2,690,452,547.05		2,689,510,420.59	-942,126.46	39.21

& Issue has redenominated but Local is not converted
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Base Currency: 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									
US DOLLAR								Exchange Rate:	1.000000
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST								
			71,619,824.110	1.000000	71,619,824.11	1.000000	71,619,824.11	0.00	1.04
		Base		1.000000	71,619,824.11	1.000000	71,619,824.11	0.00	1.04
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
			174,053,485.550	1.000000	174,053,485.55	1.000000	174,053,485.55	0.00	2.54
		Base		1.000000	174,053,485.55	1.000000	174,053,485.55	0.00	2.54
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT								
			107,540,376.470	1.000000	107,540,376.47	1.000000	107,540,376.47	0.00	1.57
		Base		1.000000	107,540,376.47	1.000000	107,540,376.47	0.00	1.57
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST								
			51,317,263.260	1.000000	51,317,263.26	1.000000	51,317,263.26	0.00	0.75
		Base		1.000000	51,317,263.26	1.000000	51,317,263.26	0.00	0.75
US DOLLAR Total									
			404,530,949.390		404,530,949.39		404,530,949.39	0.00	5.90
		Base			404,530,949.39		404,530,949.39	0.00	5.90
EQUITY Total									
			404,530,949.390	Base	404,530,949.39		404,530,949.39	0.00	5.90
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	99.966257	6,997,637.97	95.368551	6,675,798.57	-321,839.40	0.10
		Base		99.966257	6,997,637.97	95.368551	6,675,798.57	-321,839.40	0.10
00206RML3	AT+T INC SR UNSECURED 03/26 1.7					1.700000	25 Mar 2026		
			7,000,000.000	99.897680	6,992,837.63	89.848385	6,289,386.95	-703,450.68	0.09
		Base		99.897680	6,992,837.63	89.848385	6,289,386.95	-703,450.68	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
		Local	5,500,000.000	101.936489	5,606,506.87	98.830000	5,435,650.00	-170,856.87	0.08
		Base		101.936489	5,606,506.87	98.830000	5,435,650.00	-170,856.87	0.08
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
		Local	10,000,000.000	99.941653	9,994,165.32	94.617759	9,461,775.90	-532,389.42	0.14
		Base		99.941653	9,994,165.32	94.617759	9,461,775.90	-532,389.42	0.14
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	7,000,000.000	99.827925	6,987,954.78	94.462805	6,612,396.35	-375,558.43	0.10
		Base		99.827925	6,987,954.78	94.462805	6,612,396.35	-375,558.43	0.10
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
		Local	20,000,000.000	99.994467	19,998,893.41	99.223013	19,844,602.60	-154,290.81	0.29
		Base		99.994467	19,998,893.41	99.223013	19,844,602.60	-154,290.81	0.29
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1					1.000000	01 Nov 2025		
		Local	3,000,000.000	99.875232	2,996,256.95	89.039448	2,671,183.44	-325,073.51	0.04
		Base		99.875232	2,996,256.95	89.039448	2,671,183.44	-325,073.51	0.04
025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR					5.293570	01 Nov 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.762197	4,988,109.85	-11,890.15	0.07
		Base		100.000000	5,000,000.00	99.762197	4,988,109.85	-11,890.15	0.07
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	10,000,000.000	99.908881	9,990,888.12	96.200924	9,620,092.40	-370,795.72	0.14
		Base		99.908881	9,990,888.12	96.200924	9,620,092.40	-370,795.72	0.14
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					5.480000	04 Mar 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.711747	2,014,234.94	14,234.94	0.03
		Base		100.000000	2,000,000.00	100.711747	2,014,234.94	14,234.94	0.03
025816CU1	AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR					5.270000	03 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.318360	10,031,836.00	31,836.00	0.15
		Base		100.000000	10,000,000.00	100.318360	10,031,836.00	31,836.00	0.15
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
		Local	10,000,000.000	99.918219	9,991,821.90	97.049395	9,704,939.50	-286,882.40	0.14
		Base		99.918219	9,991,821.90	97.049395	9,704,939.50	-286,882.40	0.14

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02582JJD3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 7 A					4.950000	17 Feb 2026		
		Local	15,000,000.000	100.069573	15,010,435.88	100.011080	15,001,662.00	-8,773.88	0.22
Original Face:		Base	15,000,000.000	100.069573	15,010,435.88	100.011080	15,001,662.00	-8,773.88	0.22
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A					4.950000	15 Oct 2027		
		Local	6,000,000.000	99.995571	5,999,734.26	99.983870	5,999,032.20	-702.06	0.09
Original Face:		Base	6,000,000.000	99.995571	5,999,734.26	99.983870	5,999,032.20	-702.06	0.09
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25					7.250000	01 Mar 2023		
		Local	1,410,000.000	100.000000	1,410,000.00	100.000000	1,410,000.00	0.00	0.02
		Base		100.000000	1,410,000.00	100.000000	1,410,000.00	0.00	0.02
02665WDX6	AMERICAN HONDA FINANCE SR UNSECURED 04/23 0.35					0.350000	20 Apr 2023		
		Local	30,000,000.000	99.999857	29,999,957.14	99.372319	29,811,695.70	-188,261.44	0.43
		Base		99.999857	29,999,957.14	99.372319	29,811,695.70	-188,261.44	0.43
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
		Local	8,000,000.000	99.967114	7,997,369.10	93.712750	7,497,020.00	-500,349.10	0.11
		Base		99.967114	7,997,369.10	93.712750	7,497,020.00	-500,349.10	0.11
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	15,000,000.000	99.950339	14,992,550.84	93.541846	14,031,276.90	-961,273.94	0.20
		Base		99.950339	14,992,550.84	93.541846	14,031,276.90	-961,273.94	0.20
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR					5.470000	12 Jan 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.591400	15,088,710.00	88,710.00	0.22
		Base		100.000000	15,000,000.00	100.591400	15,088,710.00	88,710.00	0.22
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45					1.450000	15 Sep 2026		
		Local	3,000,000.000	99.626179	2,988,785.36	86.933832	2,608,014.96	-380,770.40	0.04
		Base		99.626179	2,988,785.36	86.933832	2,608,014.96	-380,770.40	0.04
03040WAL9	AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4					3.400000	01 Mar 2025		
		Local	9,046,000.000	96.866981	8,762,587.14	96.325499	8,713,604.64	-48,982.50	0.13
		Base		96.866981	8,762,587.14	96.325499	8,713,604.64	-48,982.50	0.13
031162DN7	AMGEN INC SR UNSECURED 03/26 5.507					5.506000	02 Mar 2026		
		Local	13,000,000.000	100.000000	13,000,000.00	99.838753	12,979,037.89	-20,962.11	0.19
		Base		100.000000	13,000,000.00	99.838753	12,979,037.89	-20,962.11	0.19

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15					5.150000	02 Mar 2028		
		Local	3,000,000.000	99.826000	2,994,780.00	99.631671	2,988,950.13	-5,829.87	0.04
		Base		99.826000	2,994,780.00	99.631671	2,988,950.13	-5,829.87	0.04
036752AQ6	ELEVANCE HEALTH INC SR UNSECURED 03/23 0.45					0.450000	15 Mar 2023		
		Local	5,000,000.000	99.999500	4,999,975.00	99.832607	4,991,630.35	-8,344.65	0.07
		Base		99.999500	4,999,975.00	99.832607	4,991,630.35	-8,344.65	0.07
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	15,500,000.000	99.982363	15,497,266.33	99.160968	15,369,950.04	-127,316.29	0.22
		Base		99.982363	15,497,266.33	99.160968	15,369,950.04	-127,316.29	0.22
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
		Local	10,000,000.000	99.883292	9,988,329.24	90.153962	9,015,396.20	-972,933.04	0.13
		Base		99.883292	9,988,329.24	90.153962	9,015,396.20	-972,933.04	0.13
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
		Local	5,000,000.000	99.867538	4,993,376.91	88.731117	4,436,555.85	-556,821.06	0.06
		Base		99.867538	4,993,376.91	88.731117	4,436,555.85	-556,821.06	0.06
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
		Local	5,000,000.000	104.584308	5,229,215.39	94.772749	4,738,637.45	-490,577.94	0.07
		Base		104.584308	5,229,215.39	94.772749	4,738,637.45	-490,577.94	0.07
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
		Local	12,000,000.000	99.903604	11,988,432.52	96.952497	11,634,299.64	-354,132.88	0.17
		Base		99.903604	11,988,432.52	96.952497	11,634,299.64	-354,132.88	0.17
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
		Local	10,000,000.000	99.999131	9,999,913.08	99.875995	9,987,599.50	-12,313.58	0.15
		Base		99.999131	9,999,913.08	99.875995	9,987,599.50	-12,313.58	0.15
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.850000	23 Dec 2025		
		Local	5,000,000.000	99.829141	4,991,457.06	87.294525	4,364,726.25	-626,730.81	0.06
		Base		99.829141	4,991,457.06	87.294525	4,364,726.25	-626,730.81	0.06
06048WK74	BANK OF AMERICA CORP SR UNSECURED 06/23 VAR					0.500000	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.185856	4,909,292.80	-90,707.20	0.07
		Base		100.000000	5,000,000.00	98.185856	4,909,292.80	-90,707.20	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
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR					0.500000	16 Feb 2024		
		Local	25,000,000.000	99.951781	24,987,945.20	94.937366	23,734,341.50	-1,253,603.70	0.35
		Base		99.951781	24,987,945.20	94.937366	23,734,341.50	-1,253,603.70	0.35
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
		Local	5,371,000.000	97.908917	5,258,687.91	83.425483	4,480,782.69	-777,905.22	0.07
		Base		97.908917	5,258,687.91	83.425483	4,480,782.69	-777,905.22	0.07
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75					0.750000	26 Sep 2024		
		Local	15,000,000.000	99.887695	14,983,154.29	91.757932	13,763,689.80	-1,219,464.49	0.20
		Base		99.887695	14,983,154.29	91.757932	13,763,689.80	-1,219,464.49	0.20
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	93.237350	9,323,735.00	-676,265.00	0.14
		Base		100.000000	10,000,000.00	93.237350	9,323,735.00	-676,265.00	0.14
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	94.421154	15,107,384.64	-892,615.36	0.22
		Base		100.000000	16,000,000.00	94.421154	15,107,384.64	-892,615.36	0.22
06048WV64	BANK OF AMERICA CORP SR UNSECURED 11/25 4					4.000000	17 Nov 2025		
		Local	25,000,000.000	99.881983	24,970,495.68	95.196072	23,799,018.00	-1,171,477.68	0.35
		Base		99.881983	24,970,495.68	95.196072	23,799,018.00	-1,171,477.68	0.35
06048WW63	BANK OF AMERICA CORP SR UNSECURED 06/27 5					5.000000	22 Jun 2027		
		Local	20,000,000.000	99.868578	19,973,715.52	96.587956	19,317,591.20	-656,124.32	0.28
		Base		99.868578	19,973,715.52	96.587956	19,317,591.20	-656,124.32	0.28
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	97.432476	19,486,495.20	-513,504.80	0.28
		Base		100.000000	20,000,000.00	97.432476	19,486,495.20	-513,504.80	0.28
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	99.665123	9,966,512.30	-33,487.70	0.15
		Base		100.000000	10,000,000.00	99.665123	9,966,512.30	-33,487.70	0.15
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	99.740135	19,948,027.00	-51,973.00	0.29
		Base		100.000000	20,000,000.00	99.740135	19,948,027.00	-51,973.00	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
06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4					5.400000	25 Jan 2028		
		Local	20,000,000.000	100.000000	20,000,000.00	98.581705	19,716,341.00	-283,659.00	0.29
		Base		100.000000	20,000,000.00	98.581705	19,716,341.00	-283,659.00	0.29
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					4.550000	18 Nov 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	90.732000	9,073,200.00	-926,800.00	0.13
		Base		100.000000	10,000,000.00	90.732000	9,073,200.00	-926,800.00	0.13
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					4.693000	12 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.668000	9,966,800.00	-33,200.00	0.15
		Base		100.000000	10,000,000.00	99.668000	9,966,800.00	-33,200.00	0.15
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	89.196131	8,919,613.10	-1,080,386.90	0.13
		Base		100.000000	10,000,000.00	89.196131	8,919,613.10	-1,080,386.90	0.13
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					4.900000	08 Dec 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.027980	10,002,798.00	2,798.00	0.15
		Base		100.000000	10,000,000.00	100.027980	10,002,798.00	2,798.00	0.15
06368FAA7	BANK OF MONTREAL SR UNSECURED 09/23 0.4					0.400000	15 Sep 2023		
		Local	10,000,000.000	99.977302	9,997,730.17	97.338086	9,733,808.60	-263,921.57	0.14
		Base		99.977302	9,997,730.17	97.338086	9,733,808.60	-263,921.57	0.14
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	87.845979	17,569,195.80	-2,430,804.20	0.26
		Base		100.000000	20,000,000.00	87.845979	17,569,195.80	-2,430,804.20	0.26
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	97.508474	9,750,847.40	-249,152.60	0.14
		Base		100.000000	10,000,000.00	97.508474	9,750,847.40	-249,152.60	0.14
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	95.694870	15,311,179.20	-688,820.80	0.22
		Base		100.000000	16,000,000.00	95.694870	15,311,179.20	-688,820.80	0.22
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
		Local	9,000,000.000	99.951158	8,995,604.25	98.240352	8,841,631.68	-153,972.57	0.13
		Base		99.951158	8,995,604.25	98.240352	8,841,631.68	-153,972.57	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
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
		Local	14,000,000.000	99.959670	13,994,353.78	97.781258	13,689,376.12	-304,977.66	0.20
		Base		99.959670	13,994,353.78	97.781258	13,689,376.12	-304,977.66	0.20
06368LGV2	BANK OF MONTREAL SR UNSECURED 02/28 5.203					5.203000	01 Feb 2028		
		Local	10,000,000.000	99.996093	9,999,609.27	99.581081	9,958,108.10	-41,501.17	0.15
		Base		99.996093	9,999,609.27	99.581081	9,958,108.10	-41,501.17	0.15
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	93.282301	18,656,460.20	-1,343,539.80	0.27
		Base		100.000000	20,000,000.00	93.282301	18,656,460.20	-1,343,539.80	0.27
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	97.923070	19,584,614.00	-415,386.00	0.29
		Base		100.000000	20,000,000.00	97.923070	19,584,614.00	-415,386.00	0.29
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.996534	6,999,757.37	99.743552	6,982,048.64	-17,708.73	0.10
		Base		99.996534	6,999,757.37	99.743552	6,982,048.64	-17,708.73	0.10
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	7,000,000.000	99.942241	6,995,956.90	95.095856	6,656,709.92	-339,246.98	0.10
		Base		99.942241	6,995,956.90	95.095856	6,656,709.92	-339,246.98	0.10
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	10,000,000.000	99.972542	9,997,254.15	96.320004	9,632,000.40	-365,253.75	0.14
		Base		99.972542	9,997,254.15	96.320004	9,632,000.40	-365,253.75	0.14
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75					0.750000	28 Jan 2026		
		Local	7,000,000.000	99.874721	6,991,230.44	88.771489	6,214,004.23	-777,226.21	0.09
		Base		99.874721	6,991,230.44	88.771489	6,214,004.23	-777,226.21	0.09
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	10,000,000.000	99.958801	9,995,880.11	94.652813	9,465,281.30	-530,598.81	0.14
		Base		99.958801	9,995,880.11	94.652813	9,465,281.30	-530,598.81	0.14
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					4.810000	26 Apr 2024		
		Local	8,000,000.000	100.000000	8,000,000.00	99.765730	7,981,258.40	-18,741.60	0.12
		Base		100.000000	8,000,000.00	99.765730	7,981,258.40	-18,741.60	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
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					5.170000	25 Apr 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.630000	9,963,000.00	-37,000.00	0.15
		Base		100.000000	10,000,000.00	99.630000	9,963,000.00	-37,000.00	0.15
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR					3.430000	13 Jun 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	97.506515	14,625,977.25	-374,022.75	0.21
		Base		100.000000	15,000,000.00	97.506515	14,625,977.25	-374,022.75	0.21
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					5.010000	10 Jan 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.820017	14,973,002.55	-26,997.45	0.22
		Base		100.000000	15,000,000.00	99.820017	14,973,002.55	-26,997.45	0.22
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45					1.450000	10 Jan 2025		
		Local	5,000,000.000	99.958079	4,997,903.96	93.078338	4,653,916.90	-343,987.06	0.07
		Base		99.958079	4,997,903.96	93.078338	4,653,916.90	-343,987.06	0.07
06417XAN1	BANK OF NOVA SCOTIA SR UNSECURED 02/26 4.75					4.750000	02 Feb 2026		
		Local	10,000,000.000	99.914061	9,991,406.07	98.403197	9,840,319.70	-151,086.37	0.14
		Base		99.914061	9,991,406.07	98.403197	9,840,319.70	-151,086.37	0.14
06418BAC2	BANK OF NOVA SCOTIA SR UNSECURED 03/24 2.44					2.440000	11 Mar 2024		
		Local	8,000,000.000	100.000000	8,000,000.00	97.058380	7,764,670.40	-235,329.60	0.11
		Base		100.000000	8,000,000.00	97.058380	7,764,670.40	-235,329.60	0.11
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55					5.550000	23 Jan 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	99.201250	14,880,187.50	-119,812.50	0.22
		Base		100.000000	15,000,000.00	99.201250	14,880,187.50	-119,812.50	0.22
071813CH0	BAXTER INTERNATIONAL INC SR UNSECURED 11/24 1.322					1.322000	29 Nov 2024		
		Local	25,000,000.000	100.000000	25,000,000.00	93.122673	23,280,668.25	-1,719,331.75	0.34
		Base		100.000000	25,000,000.00	93.122673	23,280,668.25	-1,719,331.75	0.34
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	2,000,000.000	99.939891	1,998,797.81	94.822013	1,896,440.26	-102,357.55	0.03
		Base		99.939891	1,998,797.81	94.822013	1,896,440.26	-102,357.55	0.03
097023CS2	BOEING CO SR UNSECURED 05/23 4.508					4.508000	01 May 2023		
		Local	40,000,000.000	100.002474	40,000,989.51	99.856954	39,942,781.60	-58,207.91	0.58
		Base		100.002474	40,000,989.51	99.856954	39,942,781.60	-58,207.91	0.58

Base Currency: 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		
		Local	17,000,000.000	99.961356	16,993,430.48	96.561774	16,415,501.58	-577,928.90	0.24
		Base		99.961356	16,993,430.48	96.561774	16,415,501.58	-577,928.90	0.24
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	2,000,000.000	99.849756	1,996,995.12	96.322145	1,926,442.90	-70,552.22	0.03
		Base		99.849756	1,996,995.12	96.322145	1,926,442.90	-70,552.22	0.03
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5					5.000000	20 Feb 2026		
		Local	12,000,000.000	99.662351	11,959,482.15	99.463041	11,935,564.92	-23,917.23	0.17
		Base		99.662351	11,959,482.15	99.463041	11,935,564.92	-23,917.23	0.17
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	0.14
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.14
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	88.709000	4,435,450.00	-564,550.00	0.06
		Base		100.000000	5,000,000.00	88.709000	4,435,450.00	-564,550.00	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	87.962950	13,194,442.50	-1,805,557.50	0.19
		Base		100.000000	15,000,000.00	87.962950	13,194,442.50	-1,805,557.50	0.19
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	93.585652	14,037,847.80	-962,152.20	0.20
		Base		100.000000	15,000,000.00	93.585652	14,037,847.80	-962,152.20	0.20
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	87.010141	8,701,014.10	-1,298,985.90	0.13
		Base		100.000000	10,000,000.00	87.010141	8,701,014.10	-1,298,985.90	0.13
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	92.045586	9,204,558.60	-795,441.40	0.13
		Base		100.000000	10,000,000.00	92.045586	9,204,558.60	-795,441.40	0.13
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	87.711324	8,771,132.40	-1,228,867.60	0.13
		Base		100.000000	10,000,000.00	87.711324	8,771,132.40	-1,228,867.60	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
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					4.187000	09 May 2025		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.58
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.58
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	97.536270	19,507,254.00	-492,746.00	0.28
		Base		100.000000	20,000,000.00	97.536270	19,507,254.00	-492,746.00	0.28
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	96.379911	19,275,982.20	-724,017.80	0.28
		Base		100.000000	20,000,000.00	96.379911	19,275,982.20	-724,017.80	0.28
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	8,000,000.000	99.966972	7,997,357.73	95.378749	7,630,299.92	-367,057.81	0.11
		Base		99.966972	7,997,357.73	95.378749	7,630,299.92	-367,057.81	0.11
141781BU7	CARGILL INC SR UNSECURED 144A 04/25 3.5					3.500000	22 Apr 2025		
		Local	2,000,000.000	99.797775	1,995,955.50	96.353738	1,927,074.76	-68,880.74	0.03
		Base		99.797775	1,995,955.50	96.353738	1,927,074.76	-68,880.74	0.03
141781BY9	CARGILL INC SR UNSECURED 144A 10/25 4.875					4.875000	10 Oct 2025		
		Local	3,000,000.000	99.922696	2,997,680.88	99.214509	2,976,435.27	-21,245.61	0.04
		Base		99.922696	2,997,680.88	99.214509	2,976,435.27	-21,245.61	0.04
14913Q2L2	CATERPILLAR FINL SERVICE SR UNSECURED 05/23 3.45					3.450000	15 May 2023		
		Local	10,508,000.000	100.149401	10,523,699.06	99.681848	10,474,568.59	-49,130.47	0.15
		Base		100.149401	10,523,699.06	99.681848	10,474,568.59	-49,130.47	0.15
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	10,000,000.000	99.930107	9,993,010.71	93.289764	9,328,976.40	-664,034.31	0.14
		Base		99.930107	9,993,010.71	93.289764	9,328,976.40	-664,034.31	0.14
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
		Local	10,000,000.000	99.905578	9,990,557.84	96.549549	9,654,954.90	-335,602.94	0.14
		Base		99.905578	9,990,557.84	96.549549	9,654,954.90	-335,602.94	0.14
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
		Local	10,000,000.000	99.976170	9,997,617.04	99.661515	9,966,151.50	-31,465.54	0.15
		Base		99.976170	9,997,617.04	99.661515	9,966,151.50	-31,465.54	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
161571HS6	CHASE ISSUANCE TRUST CHAIT 2022 A1 A				3.970000	15 Sep 2027		
	7,500,000.000	Local	99.985781	7,498,933.57	97.379010	7,303,425.75	-195,507.82	0.11
Original Face:	7,500,000.000	Base	99.985781	7,498,933.57	97.379010	7,303,425.75	-195,507.82	0.11
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
	5,000,000.000	Local	100.023915	5,001,195.76	98.009177	4,900,458.85	-100,736.91	0.07
		Base	100.023915	5,001,195.76	98.009177	4,900,458.85	-100,736.91	0.07
17290A5R7	CITIGROUP INC SR UNSECURED 06/27 VAR				5.000000	02 Jun 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.586290	9,958,629.00	-41,371.00	0.15
		Base	100.000000	10,000,000.00	99.586290	9,958,629.00	-41,371.00	0.15
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.550000	30 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	94.307738	9,430,773.80	-569,226.20	0.14
		Base	100.000000	10,000,000.00	94.307738	9,430,773.80	-569,226.20	0.14
17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4				1.400000	19 Jun 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	90.143146	4,507,157.30	-492,842.70	0.07
		Base	100.000000	5,000,000.00	90.143146	4,507,157.30	-492,842.70	0.07
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR				1.250000	30 Jun 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	83.819060	8,381,906.00	-1,618,094.00	0.12
		Base	100.000000	10,000,000.00	83.819060	8,381,906.00	-1,618,094.00	0.12
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR				1.000000	25 Nov 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	87.801124	13,170,168.60	-1,829,831.40	0.19
		Base	100.000000	15,000,000.00	87.801124	13,170,168.60	-1,829,831.40	0.19
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375				1.375000	20 May 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	86.914579	4,345,728.95	-654,271.05	0.06
		Base	100.000000	5,000,000.00	86.914579	4,345,728.95	-654,271.05	0.06
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5				5.128430	22 Apr 2026		
	20,000,000.000	Local	100.251612	20,050,322.30	100.191430	20,038,286.00	-12,036.30	0.29
Original Face:	20,000,000.000	Base	100.251612	20,050,322.30	100.191430	20,038,286.00	-12,036.30	0.29
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.100000	31 Jul 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	86.785967	13,017,895.05	-1,982,104.95	0.19
		Base	100.000000	15,000,000.00	86.785967	13,017,895.05	-1,982,104.95	0.19

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	97.293682	9,729,368.20	-270,631.80	0.14
		Base		100.000000	10,000,000.00	97.293682	9,729,368.20	-270,631.80	0.14
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	99.370920	9,937,092.00	-62,908.00	0.14
		Base		100.000000	10,000,000.00	99.370920	9,937,092.00	-62,908.00	0.14
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR					5.500000	21 Feb 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	99.932249	19,986,449.80	-13,550.20	0.29
		Base		100.000000	20,000,000.00	99.932249	19,986,449.80	-13,550.20	0.29
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
		Local	10,000,000.000	100.929738	10,092,973.81	95.982000	9,598,200.00	-494,773.81	0.14
		Base		100.929738	10,092,973.81	95.982000	9,598,200.00	-494,773.81	0.14
194162AM5	COLGATE PALMOLIVE CO SR UNSECURED 08/25 3.1					3.100000	15 Aug 2025		
		Local	5,000,000.000	99.924303	4,996,215.17	96.040429	4,802,021.45	-194,193.72	0.07
		Base		99.924303	4,996,215.17	96.040429	4,802,021.45	-194,193.72	0.07
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3					4.300000	01 May 2024		
		Local	7,000,000.000	103.622755	7,253,592.83	98.508984	6,895,628.88	-357,963.95	0.10
		Base		103.622755	7,253,592.83	98.508984	6,895,628.88	-357,963.95	0.10
205887CG5	CONAGRA BRANDS INC SR UNSECURED 08/23 0.5					0.500000	11 Aug 2023		
		Local	2,958,000.000	98.861595	2,924,325.98	97.872800	2,895,077.42	-29,248.56	0.04
		Base		98.861595	2,924,325.98	97.872800	2,895,077.42	-29,248.56	0.04
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5					5.000000	02 Feb 2026		
		Local	4,000,000.000	99.832990	3,993,319.61	99.074620	3,962,984.80	-30,334.81	0.06
		Base		99.832990	3,993,319.61	99.074620	3,962,984.80	-30,334.81	0.06
21688AAV4	COOPERAT RABOBANK UA/NY SR UNSECURED 01/25 5					5.000000	13 Jan 2025		
		Local	15,000,000.000	99.985938	14,997,890.71	99.610580	14,941,587.00	-56,303.71	0.22
		Base		99.985938	14,997,890.71	99.610580	14,941,587.00	-56,303.71	0.22
24422EVH9	JOHN DEERE CAPITAL CORP SR UNSECURED 07/23 0.7					0.700000	05 Jul 2023		
		Local	5,000,000.000	100.151718	5,007,585.88	98.524944	4,926,247.20	-81,338.68	0.07
		Base		100.151718	5,007,585.88	98.524944	4,926,247.20	-81,338.68	0.07

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24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
		Local	9,000,000.000	99.978206	8,998,038.53	95.904861	8,631,437.49	-366,601.04	0.13
		Base		99.978206	8,998,038.53	95.904861	8,631,437.49	-366,601.04	0.13
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
		Local	10,000,000.000	99.970628	9,997,062.75	93.244332	9,324,433.20	-672,629.55	0.14
		Base		99.970628	9,997,062.75	93.244332	9,324,433.20	-672,629.55	0.14
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A					2.110000	23 Aug 2027		
		Local	3,137,466.740	99.998620	3,137,423.44	98.894870	3,102,793.65	-34,629.79	0.05
Original Face:		Base	5,000,000.000	99.998620	3,137,423.44	98.894870	3,102,793.65	-34,629.79	0.05
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35					3.350000	24 Mar 2025		
		Local	7,000,000.000	104.863957	7,340,476.98	96.617181	6,763,202.67	-577,274.31	0.10
		Base		104.863957	7,340,476.98	96.617181	6,763,202.67	-577,274.31	0.10
278642AV5	EBAY INC SR UNSECURED 03/25 1.9					1.900000	11 Mar 2025		
		Local	2,000,000.000	101.437730	2,028,754.60	93.469028	1,869,380.56	-159,374.04	0.03
		Base		101.437730	2,028,754.60	93.469028	1,869,380.56	-159,374.04	0.03
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
		Local	5,000,000.000	99.916988	4,995,849.40	88.881262	4,444,063.10	-551,786.30	0.06
		Base		99.916988	4,995,849.40	88.881262	4,444,063.10	-551,786.30	0.06
29373KAB9	ENTERPRISE FLEET FINANCING LLC EFF 2020 1 A2 144A					1.780000	22 Dec 2025		
		Local	694,511.450	100.057992	694,914.21	99.663330	692,173.24	-2,740.97	0.01
Original Face:		Base	10,000,000.000	100.057992	694,914.21	99.663330	692,173.24	-2,740.97	0.01
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	10,000,000.000	100.069175	10,006,917.46	99.554428	9,955,442.80	-51,474.66	0.15
		Base		100.069175	10,006,917.46	99.554428	9,955,442.80	-51,474.66	0.15
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	88.491407	8,849,140.70	-1,150,859.30	0.13
		Base		100.000000	10,000,000.00	88.491407	8,849,140.70	-1,150,859.30	0.13
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	87.795704	6,145,699.28	-854,300.72	0.09
		Base		100.000000	7,000,000.00	87.795704	6,145,699.28	-854,300.72	0.09

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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	91.825274	9,182,527.40	-817,472.60	0.13
		Base		100.000000	10,000,000.00	91.825274	9,182,527.40	-817,472.60	0.13
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	91.588965	6,869,172.38	-630,827.62	0.10
		Base		100.000000	7,500,000.00	91.588965	6,869,172.38	-630,827.62	0.10
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	94.392065	943,920.65	-56,079.35	0.01
		Base		100.000000	1,000,000.00	94.392065	943,920.65	-56,079.35	0.01
3130ASPC7	FEDERAL HOME LOAN BANKS 07/23 2.5					3.750000	28 Jul 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.468699	9,946,869.90	-53,130.10	0.15
		Base		100.000000	10,000,000.00	99.468699	9,946,869.90	-53,130.10	0.15
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	97.929574	4,896,478.70	-103,521.30	0.07
		Base		100.000000	5,000,000.00	97.929574	4,896,478.70	-103,521.30	0.07
3130ASUT4	FEDERAL HOME LOAN BANK BONDS 08/23 VAR					3.160000	10 Aug 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	99.080460	19,816,092.00	-183,908.00	0.29
		Base		100.000000	20,000,000.00	99.080460	19,816,092.00	-183,908.00	0.29
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	98.042109	19,608,421.80	-391,578.20	0.29
		Base		100.000000	20,000,000.00	98.042109	19,608,421.80	-391,578.20	0.29
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	97.892702	16,627,075.43	-357,924.57	0.24
		Base		100.000000	16,985,000.00	97.892702	16,627,075.43	-357,924.57	0.24
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625					4.625000	13 Dec 2024		
		Local	5,000,000.000	100.428049	5,021,402.44	99.236240	4,961,812.00	-59,590.44	0.07
		Base		100.428049	5,021,402.44	99.236240	4,961,812.00	-59,590.44	0.07
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	99.317629	9,931,762.90	-68,237.10	0.14
		Base		100.000000	10,000,000.00	99.317629	9,931,762.90	-68,237.10	0.14

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3130AUEN0	FEDERAL HOME LOAN BANK BONDS 01/24 5.01					5.010000	17 Jan 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	99.577493	14,936,623.95	-63,376.05	0.22
		Base		100.000000	15,000,000.00	99.577493	14,936,623.95	-63,376.05	0.22
3130AUEQ3	FEDERAL HOME LOAN BANK BONDS 10/23 4.75					4.750000	03 Oct 2023		
		Local	15,000,000.000	99.962771	14,994,415.66	99.814102	14,972,115.30	-22,300.36	0.22
		Base		99.962771	14,994,415.66	99.814102	14,972,115.30	-22,300.36	0.22
3130AUNX8	FEDERAL HOME LOAN BANK BONDS 02/24 5					5.000000	21 Feb 2024		
		Local	45,000,000.000	100.000000	45,000,000.00	99.546839	44,796,077.55	-203,922.45	0.65
		Base		100.000000	45,000,000.00	99.546839	44,796,077.55	-203,922.45	0.65
3130AUPG3	FEDERAL HOME LOAN BANK BONDS 02/26 5.3					5.300000	05 Feb 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.460204	9,946,020.40	-53,979.60	0.15
		Base		100.000000	10,000,000.00	99.460204	9,946,020.40	-53,979.60	0.15
3130AV4H2	FEDERAL HOME LOAN BANK BONDS 03/28 6.2					6.199000	21 Mar 2028		
		Local	15,000,000.000	100.000000	15,000,000.00	99.979827	14,996,974.05	-3,025.95	0.22
		Base		100.000000	15,000,000.00	99.979827	14,996,974.05	-3,025.95	0.22
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53					0.530000	29 Sep 2025		
		Local	15,000,000.000	99.922536	14,988,380.33	89.465781	13,419,867.15	-1,568,513.18	0.20
		Base		99.922536	14,988,380.33	89.465781	13,419,867.15	-1,568,513.18	0.20
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	89.202408	4,460,120.40	-539,879.60	0.07
		Base		100.000000	5,000,000.00	89.202408	4,460,120.40	-539,879.60	0.07
3133EMSE3	FEDERAL FARM CREDIT BANK BONDS 03/23 0.11					0.110000	01 Mar 2023		
		Local	11,000,000.000	100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	0.16
		Base		100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	0.16
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71					0.710000	21 Apr 2025		
		Local	5,000,000.000	99.973201	4,998,660.04	91.474756	4,573,737.80	-424,922.24	0.07
		Base		99.973201	4,998,660.04	91.474756	4,573,737.80	-424,922.24	0.07
3133ENGF1	FEDERAL FARM CREDIT BANK BONDS 12/23 0.5					0.500000	01 Dec 2023		
		Local	10,000,000.000	99.945096	9,994,509.58	96.558540	9,655,854.00	-338,655.58	0.14
		Base		99.945096	9,994,509.58	96.558540	9,655,854.00	-338,655.58	0.14

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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	91.665716	9,166,571.60	-833,428.40	0.13
		Base		100.000000	10,000,000.00	91.665716	9,166,571.60	-833,428.40	0.13
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	99.767064	15,852,986.47	-37,013.53	0.23
		Base		100.000000	15,890,000.00	99.767064	15,852,986.47	-37,013.53	0.23
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	99.023983	24,755,995.75	-244,004.25	0.36
		Base		100.000000	25,000,000.00	99.023983	24,755,995.75	-244,004.25	0.36
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	97.843293	9,784,329.30	-215,670.70	0.14
		Base		100.000000	10,000,000.00	97.843293	9,784,329.30	-215,670.70	0.14
3133EPAA3	FEDERAL FARM CREDIT BANK BONDS 02/28 5					5.000000	01 Feb 2028		
		Local	10,000,000.000	99.891518	9,989,151.80	98.548138	9,854,813.80	-134,338.00	0.14
		Base		99.891518	9,989,151.80	98.548138	9,854,813.80	-134,338.00	0.14
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR					4.715000	06 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.998809	4,999,940.45	-59.55	0.07
		Base		100.000000	5,000,000.00	99.998809	4,999,940.45	-59.55	0.07
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	7,509,833.100	102.050635	7,663,832.39	86.426255	6,490,467.51	-1,173,364.88	0.09
Original Face:		Base	10,000,000.000	102.050635	7,663,832.39	86.426255	6,490,467.51	-1,173,364.88	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	91.386920	9,138,692.00	-861,308.00	0.13
		Base		100.000000	10,000,000.00	91.386920	9,138,692.00	-861,308.00	0.13
3134GWH82	FREDDIE MAC NOTES 09/25 0.625					0.625000	08 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	90.252756	4,512,637.80	-487,362.20	0.07
		Base		100.000000	5,000,000.00	90.252756	4,512,637.80	-487,362.20	0.07
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5					0.500000	15 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	90.035886	4,501,794.30	-498,205.70	0.07
		Base		100.000000	5,000,000.00	90.035886	4,501,794.30	-498,205.70	0.07

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3134GXG24	FREDDIE MAC NOTES 07/25 4.05					4.050000	21 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	97.405929	9,740,592.90	-259,407.10	0.14
		Base		100.000000	10,000,000.00	97.405929	9,740,592.90	-259,407.10	0.14
3134GXM76	FREDDIE MAC NOTES 08/25 VAR					4.000000	25 Aug 2025		
		Local	10,000,000.000	100.912282	10,091,228.20	98.852268	9,885,226.80	-206,001.40	0.14
		Base		100.912282	10,091,228.20	98.852268	9,885,226.80	-206,001.40	0.14
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	97.642296	14,646,344.40	-353,655.60	0.21
		Base		100.000000	15,000,000.00	97.642296	14,646,344.40	-353,655.60	0.21
3134GXS88	FREDDIE MAC NOTES 02/25 4					4.000000	28 Feb 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	97.620273	19,524,054.60	-475,945.40	0.28
		Base		100.000000	20,000,000.00	97.620273	19,524,054.60	-475,945.40	0.28
3134GY4B5	FREDDIE MAC NOTES 08/24 5					5.000000	26 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.201944	9,920,194.40	-79,805.60	0.14
		Base		100.000000	10,000,000.00	99.201944	9,920,194.40	-79,805.60	0.14
3134GYB27	FREDDIE MAC NOTES 01/28 5.35					5.350000	06 Jan 2028		
		Local	20,000,000.000	100.000000	20,000,000.00	98.164740	19,632,948.00	-367,052.00	0.29
		Base		100.000000	20,000,000.00	98.164740	19,632,948.00	-367,052.00	0.29
3135GAEU1	FANNIE MAE NOTES 02/24 5.125					5.125000	09 Feb 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.850215	9,985,021.50	-14,978.50	0.15
		Base		100.000000	10,000,000.00	99.850215	9,985,021.50	-14,978.50	0.15
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	8,917.450	102.404163	9,131.84	99.290760	8,854.20	-277.64	0.00
Original Face:		Base	2,838,688.000	102.404163	9,131.84	99.290760	8,854.20	-277.64	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	337,477.370	101.297749	341,856.98	89.298970	301,363.82	-40,493.16	0.00
Original Face:		Base	5,677,376.000	101.297749	341,856.98	89.298970	301,363.82	-40,493.16	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	458,602.990	101.210308	464,153.50	87.681100	402,108.15	-62,045.35	0.01
Original Face:		Base	5,677,376.000	101.210308	464,153.50	87.681100	402,108.15	-62,045.35	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
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	525,915.730	100.692506	529,557.73	92.696220	487,504.00	-42,053.73	0.01
Original Face:		Base	6,713,909.000	100.692506	529,557.73	92.696220	487,504.00	-42,053.73	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	570,295.370	99.840000	569,382.90	92.541200	527,758.18	-41,624.72	0.01
Original Face:		Base	5,677,376.000	99.840000	569,382.90	92.541200	527,758.18	-41,624.72	0.01
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	826,176.330	101.319566	837,078.27	91.058770	752,306.00	-84,772.27	0.01
Original Face:		Base	6,995,663.000	101.319566	837,078.27	91.058770	752,306.00	-84,772.27	0.01
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	570,295.370	100.154836	571,178.39	93.049980	530,659.73	-40,518.66	0.01
Original Face:		Base	5,677,376.000	100.154836	571,178.39	93.049980	530,659.73	-40,518.66	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	686,196.560	100.601041	690,320.88	88.858620	609,744.79	-80,576.09	0.01
Original Face:		Base	11,354,753.000	100.601041	690,320.88	88.858620	609,744.79	-80,576.09	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	333,890.740	98.786399	329,838.64	91.524340	305,591.30	-24,247.34	0.00
Original Face:		Base	2,000,000.000	98.786399	329,838.64	91.524340	305,591.30	-24,247.34	0.00
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	839,796.000	101.373014	851,326.52	87.681100	736,342.37	-114,984.15	0.01
Original Face:		Base	8,516,065.000	101.373014	851,326.52	87.681100	736,342.37	-114,984.15	0.01
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	447,879.730	99.922816	447,534.04	93.720280	419,754.14	-27,779.90	0.01
Original Face:		Base	5,677,376.000	99.922816	447,534.04	93.720280	419,754.14	-27,779.90	0.01
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	884,290.690	98.938407	874,903.12	91.850840	812,228.43	-62,674.69	0.01
Original Face:		Base	6,060,416.000	98.938407	874,903.12	91.850840	812,228.43	-62,674.69	0.01
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
		Local	4,695,592.650	99.759627	4,684,305.70	75.769850	3,557,843.51	-1,126,462.19	0.05
Original Face:		Base	7,000,000.000	99.759627	4,684,305.70	75.769850	3,557,843.51	-1,126,462.19	0.05

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136G4A37	FANNIE MAE NOTES 07/25 0.67				0.670000	28 Jul 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	90.318857	9,031,885.70	-968,114.30	0.13
		Base	100.000000	10,000,000.00	90.318857	9,031,885.70	-968,114.30	0.13
3136G4X40	FANNIE MAE NOTES 08/25 0.6				0.600000	26 Aug 2025		
	10,000,000.000	Local	99.984992	9,998,499.17	89.992228	8,999,222.80	-999,276.37	0.13
		Base	99.984992	9,998,499.17	89.992228	8,999,222.80	-999,276.37	0.13
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	93,963.130	Local	98.507872	92,561.08	94.807980	89,084.55	-3,476.53	0.00
Original Face:	2,838,688.000	Base	98.507872	92,561.08	94.807980	89,084.55	-3,476.53	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040		
	91,949.390	Local	100.112660	92,052.98	98.646340	90,704.71	-1,348.27	0.00
Original Face:	5,946,910.000	Base	100.112660	92,052.98	98.646340	90,704.71	-1,348.27	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026		
	29,760.500	Local	101.690865	30,263.71	97.849020	29,120.36	-1,143.35	0.00
Original Face:	500,000.000	Base	101.690865	30,263.71	97.849020	29,120.36	-1,143.35	0.00
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	19,033.810	Local	99.487386	18,936.24	98.861050	18,817.02	-119.22	0.00
Original Face:	2,838,688.000	Base	99.487386	18,936.24	98.861050	18,817.02	-119.22	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	157,688.240	Local	99.980620	157,657.68	94.078130	148,350.15	-9,307.53	0.00
Original Face:	2,838,688.000	Base	99.980620	157,657.68	94.078130	148,350.15	-9,307.53	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041		
	147,846.280	Local	99.961392	147,789.20	94.909500	140,320.17	-7,469.03	0.00
Original Face:	3,247,459.000	Base	99.961392	147,789.20	94.909500	140,320.17	-7,469.03	0.00
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	287,670.090	Local	100.118260	288,010.29	94.995050	273,272.35	-14,737.94	0.00
Original Face:	5,677,376.000	Base	100.118260	288,010.29	94.995050	273,272.35	-14,737.94	0.00
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	152,478.530	Local	100.313985	152,957.29	97.360730	148,454.21	-4,503.08	0.00
Original Face:	8,516,065.000	Base	100.313985	152,957.29	97.360730	148,454.21	-4,503.08	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
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	783,873.470	100.041453	784,198.41	93.057060	729,449.61	-54,748.80	0.01
	Original Face:	Base	7,380,589.000	100.041453	784,198.41	93.057060	729,449.61	-54,748.80	0.01
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,362,628.890	101.109697	1,377,749.94	89.110500	1,214,245.42	-163,504.52	0.02
	Original Face:	Base	5,677,376.000	101.109697	1,377,749.94	89.110500	1,214,245.42	-163,504.52	0.02
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	735,764.130	100.020880	735,917.76	90.504270	665,897.95	-70,019.81	0.01
	Original Face:	Base	5,677,376.000	100.020880	735,917.76	90.504270	665,897.95	-70,019.81	0.01
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	1,839,410.480	100.647297	1,851,316.92	91.193750	1,677,427.39	-173,889.53	0.02
	Original Face:	Base	14,193,441.000	100.647297	1,851,316.92	91.193750	1,677,427.39	-173,889.53	0.02
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	402,751.380	100.412984	404,414.68	97.103230	391,084.60	-13,330.08	0.01
	Original Face:	Base	14,193,441.000	100.412984	404,414.68	97.103230	391,084.60	-13,330.08	0.01
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	439,596.910	99.907283	439,189.33	90.842940	399,342.76	-39,846.57	0.01
	Original Face:	Base	3,250,000.000	99.907283	439,189.33	90.842940	399,342.76	-39,846.57	0.01
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	106,192.140	100.447105	106,666.93	98.848920	104,969.78	-1,697.15	0.00
	Original Face:	Base	5,677,376.000	100.447105	106,666.93	98.848920	104,969.78	-1,697.15	0.00
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,315,231.120	99.916869	1,314,137.75	88.654150	1,166,006.97	-148,130.78	0.02
	Original Face:	Base	8,516,065.000	99.916869	1,314,137.75	88.654150	1,166,006.97	-148,130.78	0.02
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	280,852.230	98.348213	276,213.15	93.139030	261,583.04	-14,630.11	0.00
	Original Face:	Base	2,500,000.000	98.348213	276,213.15	93.139030	261,583.04	-14,630.11	0.00
3137H3UP5	FREDDIE MAC FHR 5159 TC					1.500000	25 Oct 2051		
		Local	4,618,864.950	100.165728	4,626,519.68	82.790500	3,823,981.39	-802,538.29	0.06
	Original Face:	Base	5,000,000.000	100.165728	4,626,519.68	82.790500	3,823,981.39	-802,538.29	0.06

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31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	299,840.140	100.921828	302,604.15	94.204320	282,462.36	-20,141.79	0.00
Original Face:		Base	44,567,405.000	100.921828	302,604.15	94.204320	282,462.36	-20,141.79	0.00
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	9,051.450	104.435091	9,452.89	99.541590	9,009.96	-442.93	0.00
Original Face:		Base	1,000,000.000	104.435091	9,452.89	99.541590	9,009.96	-442.93	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	423,743.830	105.253160	446,003.77	99.178030	420,260.78	-25,742.99	0.01
Original Face:		Base	24,898,134.000	105.253160	446,003.77	99.178030	420,260.78	-25,742.99	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	140,622.210	104.298019	146,666.18	97.595380	137,240.78	-9,425.40	0.00
Original Face:		Base	8,516,065.000	104.298019	146,666.18	97.595380	137,240.78	-9,425.40	0.00
31422XC91	FARMER MAC NOTES 12/23 3					3.000000	15 Dec 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	98.226615	9,822,661.50	-177,338.50	0.14
		Base		100.000000	10,000,000.00	98.226615	9,822,661.50	-177,338.50	0.14
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					4.800000	10 May 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	99.969106	14,995,365.90	-4,634.10	0.22
		Base		100.000000	15,000,000.00	99.969106	14,995,365.90	-4,634.10	0.22
345340AA1	FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A					1.370000	17 Oct 2033		
		Local	5,000,000.000	93.723542	4,686,177.10	88.710350	4,435,517.50	-250,659.60	0.06
Original Face:		Base	5,000,000.000	93.723542	4,686,177.10	88.710350	4,435,517.50	-250,659.60	0.06
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875					1.875000	15 Aug 2023		
		Local	1,250,000.000	100.426186	1,255,327.32	98.487978	1,231,099.73	-24,227.59	0.02
		Base		100.426186	1,255,327.32	98.487978	1,231,099.73	-24,227.59	0.02
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75					0.750000	29 Sep 2023		
		Local	7,500,000.000	100.016551	7,501,241.31	97.303047	7,297,728.53	-203,512.78	0.11
		Base		100.016551	7,501,241.31	97.303047	7,297,728.53	-203,512.78	0.11
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534					0.534000	01 Oct 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	97.260837	4,863,041.85	-136,958.15	0.07
		Base		100.000000	5,000,000.00	97.260837	4,863,041.85	-136,958.15	0.07

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR					0.673000	08 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	99.699664	6,978,976.48	-21,023.52	0.10
		Base		100.000000	7,000,000.00	99.699664	6,978,976.48	-21,023.52	0.10
38150AEL5	GOLDMAN SACHS GROUP INC SR UNSECURED 12/25 1					1.000000	21 Dec 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	87.192724	17,438,544.80	-2,561,455.20	0.25
		Base		100.000000	20,000,000.00	87.192724	17,438,544.80	-2,561,455.20	0.25
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR					1.000000	18 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	87.354298	8,735,429.80	-1,264,570.20	0.13
		Base		100.000000	10,000,000.00	87.354298	8,735,429.80	-1,264,570.20	0.13
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	94.889225	4,744,461.25	-255,538.75	0.07
		Base		100.000000	5,000,000.00	94.889225	4,744,461.25	-255,538.75	0.07
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	87.946634	8,794,663.40	-1,205,336.60	0.13
		Base		100.000000	10,000,000.00	87.946634	8,794,663.40	-1,205,336.60	0.13
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	86.859620	8,685,962.00	-1,314,038.00	0.13
		Base		100.000000	10,000,000.00	86.859620	8,685,962.00	-1,314,038.00	0.13
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	34,240.240	104.585394	35,810.29	97.656630	33,437.86	-2,372.43	0.00
Original Face:		Base	877,500.000	104.585394	35,810.29	97.656630	33,437.86	-2,372.43	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	546,870.220	98.997925	541,390.17	87.905230	480,727.52	-60,662.65	0.01
Original Face:		Base	3,000,000.000	98.997925	541,390.17	87.905230	480,727.52	-60,662.65	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	1,354,240.270	95.851696	1,298,062.26	91.119700	1,233,979.67	-64,082.59	0.02
Original Face:		Base	10,000,000.000	95.851696	1,298,062.26	91.119700	1,233,979.67	-64,082.59	0.02
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	1,271,128.220	101.803343	1,294,051.02	90.443500	1,149,652.85	-144,398.17	0.02
Original Face:		Base	10,493,495.000	101.803343	1,294,051.02	90.443500	1,149,652.85	-144,398.17	0.02

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38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	2,183,766.360	96.678575	2,111,234.20	87.578090	1,912,500.87	-198,733.33	0.03
Original Face:		Base	5,000,000.000	96.678575	2,111,234.20	87.578090	1,912,500.87	-198,733.33	0.03
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	100,964.000	99.911147	100,874.29	95.856050	96,780.10	-4,094.19	0.00
Original Face:		Base	5,000,000.000	99.911147	100,874.29	95.856050	96,780.10	-4,094.19	0.00
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	338,678.040	100.623920	340,791.12	88.181650	298,651.88	-42,139.24	0.00
Original Face:		Base	5,000,000.000	100.623920	340,791.12	88.181650	298,651.88	-42,139.24	0.00
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	2,962,575.270	102.167434	3,026,787.12	79.102330	2,343,466.07	-683,321.05	0.03
Original Face:		Base	5,000,000.000	102.167434	3,026,787.12	79.102330	2,343,466.07	-683,321.05	0.03
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	6,253,000.000	99.857968	6,244,118.76	95.620530	5,979,151.74	-264,967.02	0.09
		Base		99.857968	6,244,118.76	95.620530	5,979,151.74	-264,967.02	0.09
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.970819	999,708.19	95.243726	952,437.26	-47,270.93	0.01
		Base		99.970819	999,708.19	95.243726	952,437.26	-47,270.93	0.01
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.916618	1,998,332.36	91.149369	1,822,987.38	-175,344.98	0.03
		Base		99.916618	1,998,332.36	91.149369	1,822,987.38	-175,344.98	0.03
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4					4.000000	15 Sep 2025		
		Local	5,000,000.000	99.969158	4,998,457.91	98.291848	4,914,592.40	-83,865.51	0.07
		Base		99.969158	4,998,457.91	98.291848	4,914,592.40	-83,865.51	0.07
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	3,000,000.000	99.995527	2,999,865.81	92.285016	2,768,550.48	-231,315.33	0.04
		Base		99.995527	2,999,865.81	92.285016	2,768,550.48	-231,315.33	0.04
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
		Local	12,000,000.000	99.904147	11,988,497.63	97.209225	11,665,107.00	-323,390.63	0.17
		Base		99.904147	11,988,497.63	97.209225	11,665,107.00	-323,390.63	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
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027		
	2,000,000.000	Local	99.988829	1,999,776.58	89.853936	1,797,078.72	-202,697.86	0.03
		Base	99.988829	1,999,776.58	89.853936	1,797,078.72	-202,697.86	0.03
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	97.395214	19,479,042.80	-520,957.20	0.28
		Base	100.000000	20,000,000.00	97.395214	19,479,042.80	-520,957.20	0.28
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026		
	20,000,000.000	Local	99.806940	19,961,388.02	98.010467	19,602,093.40	-359,294.62	0.29
		Base	99.806940	19,961,388.02	98.010467	19,602,093.40	-359,294.62	0.29
46513JCE9	ISRAEL ST 03/23 1.75				1.750000	01 Mar 2023		
	3,800,000.000	Local	100.000000	3,800,000.00	100.000000	3,800,000.00	0.00	0.06
		Base	100.000000	3,800,000.00	100.000000	3,800,000.00	0.00	0.06
46513JQC8	ISRAEL ST 03/23 2.02				2.020000	01 Mar 2023		
	1,200,000.000	Local	100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.02
		Base	100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.02
46513JQG9	ISRAEL ST 05/23 1.79				1.790000	01 May 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.520511	4,976,025.55	-23,974.45	0.07
		Base	100.000000	5,000,000.00	99.520511	4,976,025.55	-23,974.45	0.07
46647PCV6	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR				4.559150	24 Feb 2026		
	5,850,000.000	Local	97.044728	5,677,116.58	94.178419	5,509,437.51	-167,679.07	0.08
		Base	97.044728	5,677,116.58	94.178419	5,509,437.51	-167,679.07	0.08
46647PDE3	JPMORGAN CHASE + CO SR UNSECURED 06/25 VAR				3.845000	14 Jun 2025		
	5,000,000.000	Local	99.588697	4,979,434.84	97.612110	4,880,605.50	-98,829.34	0.07
		Base	99.588697	4,979,434.84	97.612110	4,880,605.50	-98,829.34	0.07
46647PDM5	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.546000	15 Dec 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.869956	19,973,991.20	-26,008.80	0.29
		Base	100.000000	20,000,000.00	99.869956	19,973,991.20	-26,008.80	0.29
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3				2.320000	16 Sep 2026		
	3,000,000.000	Local	99.982481	2,999,474.43	95.623820	2,868,714.60	-130,759.83	0.04
Original Face:	3,000,000.000	Base	99.982481	2,999,474.43	95.623820	2,868,714.60	-130,759.83	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
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	99.030110	8,417,559.35	-81,540.50	0.12
Original Face:		Base	8,500,000.000	99.989410	8,499,099.85	99.030110	8,417,559.35	-81,540.50	0.12
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	5,000,000.000	99.945589	4,997,279.45	90.238560	4,511,928.00	-485,351.45	0.07
		Base		99.945589	4,997,279.45	90.238560	4,511,928.00	-485,351.45	0.07
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	86.288307	4,314,415.35	-685,584.65	0.06
		Base		100.000000	5,000,000.00	86.288307	4,314,415.35	-685,584.65	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	93.017068	4,650,853.40	-349,146.60	0.07
		Base		100.000000	5,000,000.00	93.017068	4,650,853.40	-349,146.60	0.07
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	95.570859	4,778,542.95	-221,457.05	0.07
		Base		100.000000	5,000,000.00	95.570859	4,778,542.95	-221,457.05	0.07
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	99.253707	4,962,685.35	-37,314.65	0.07
		Base		100.000000	5,000,000.00	99.253707	4,962,685.35	-37,314.65	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	99.059492	9,905,949.20	-94,050.80	0.14
		Base		100.000000	10,000,000.00	99.059492	9,905,949.20	-94,050.80	0.14
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	97.696953	19,539,390.60	-460,609.40	0.28
		Base		100.000000	20,000,000.00	97.696953	19,539,390.60	-460,609.40	0.28
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	99.053682	19,810,736.40	-189,263.60	0.29
		Base		100.000000	20,000,000.00	99.053682	19,810,736.40	-189,263.60	0.29
48133MCP3	JPMORGAN CHASE FINANCIAL COMPANY GUAR 10/23 4					4.000000	23 Oct 2023		
		Local	35,000,000.000	100.000000	35,000,000.00	99.049468	34,667,313.80	-332,686.20	0.51
		Base		100.000000	35,000,000.00	99.049468	34,667,313.80	-332,686.20	0.51

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	3,000,000.000	99.999614	2,999,988.41	99.911385	2,997,341.55	-2,646.86	0.04
		Base		99.999614	2,999,988.41	99.911385	2,997,341.55	-2,646.86	0.04
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR					4.890000	03 Jan 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.861500	4,993,075.00	-6,925.00	0.07
		Base		100.000000	5,000,000.00	99.861500	4,993,075.00	-6,925.00	0.07
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7					4.700000	26 Jan 2026		
		Local	3,000,000.000	99.919449	2,997,583.47	98.543438	2,956,303.14	-41,280.33	0.04
		Base		99.919449	2,997,583.47	98.543438	2,956,303.14	-41,280.33	0.04
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5					5.000000	27 Feb 2026		
		Local	10,000,000.000	99.835285	9,983,528.52	99.699256	9,969,925.60	-13,602.92	0.15
		Base		99.835285	9,983,528.52	99.699256	9,969,925.60	-13,602.92	0.15
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95					4.950000	15 Oct 2025		
		Local	2,000,000.000	99.746635	1,994,932.69	100.161638	2,003,232.76	8,300.07	0.03
		Base		99.746635	1,994,932.69	100.161638	2,003,232.76	8,300.07	0.03
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4					4.400000	08 Sep 2025		
		Local	5,000,000.000	99.978791	4,998,939.53	98.203750	4,910,187.50	-88,752.03	0.07
		Base		99.978791	4,998,939.53	98.203750	4,910,187.50	-88,752.03	0.07
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65					4.650000	27 Jan 2026		
		Local	20,000,000.000	99.830984	19,966,196.87	97.977390	19,595,478.00	-370,718.87	0.29
		Base		99.830984	19,966,196.87	97.977390	19,595,478.00	-370,718.87	0.29
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.893338	2,996,800.15	97.876202	2,936,286.06	-60,514.09	0.04
		Base		99.893338	2,996,800.15	97.876202	2,936,286.06	-60,514.09	0.04
573284AY2	MARTIN MARIETTA MATERIAL SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	5,000,000.000	99.997803	4,999,890.17	98.305819	4,915,290.95	-84,599.22	0.07
		Base		99.997803	4,999,890.17	98.305819	4,915,290.95	-84,599.22	0.07
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9					0.900000	15 Feb 2026		
		Local	5,000,000.000	99.843908	4,992,195.41	87.841472	4,392,073.60	-600,121.81	0.06
		Base		99.843908	4,992,195.41	87.841472	4,392,073.60	-600,121.81	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
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
		Local	3,250,000.000	100.000000	3,250,000.01	99.822004	3,244,215.13	-5,784.88	0.05
		Base		100.000000	3,250,000.01	99.822004	3,244,215.13	-5,784.88	0.05
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
		Local	10,000,000.000	99.962837	9,996,283.69	96.134962	9,613,496.20	-382,787.49	0.14
		Base		99.962837	9,996,283.69	96.134962	9,613,496.20	-382,787.49	0.14
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
		Local	10,000,000.000	100.535216	10,053,521.62	99.486114	9,948,611.40	-104,910.22	0.15
		Base		100.535216	10,053,521.62	99.486114	9,948,611.40	-104,910.22	0.15
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7					1.700000	10 Jun 2027		
		Local	4,250,000.000	99.967003	4,248,597.63	88.306084	3,753,008.57	-495,589.06	0.05
		Base		99.967003	4,248,597.63	88.306084	3,753,008.57	-495,589.06	0.05
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45					0.450000	01 Sep 2023		
		Local	4,000,000.000	99.997547	3,999,901.86	97.660004	3,906,400.16	-93,501.70	0.06
		Base		99.997547	3,999,901.86	97.660004	3,906,400.16	-93,501.70	0.06
594918BQ6	MICROSOFT CORP SR UNSECURED 08/23 2					2.000000	08 Aug 2023		
		Local	19,204,000.000	99.459973	19,100,293.17	98.691787	18,952,770.78	-147,522.39	0.28
		Base		99.459973	19,100,293.17	98.691787	18,952,770.78	-147,522.39	0.28
60920LAQ7	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75					0.750000	24 Sep 2024		
		Local	4,000,000.000	99.919281	3,996,771.24	92.896863	3,715,874.52	-280,896.72	0.05
		Base		99.919281	3,996,771.24	92.896863	3,715,874.52	-280,896.72	0.05
60920LAS3	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25					4.250000	15 Sep 2025		
		Local	5,000,000.000	99.729155	4,986,457.77	97.623252	4,881,162.60	-105,295.17	0.07
		Base		99.729155	4,986,457.77	97.623252	4,881,162.60	-105,295.17	0.07
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR					5.175000	24 Jan 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.779000	4,988,950.00	-11,050.00	0.07
		Base		100.000000	5,000,000.00	99.779000	4,988,950.00	-11,050.00	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	97.181261	19,436,252.20	-563,747.80	0.28
		Base		100.000000	20,000,000.00	97.181261	19,436,252.20	-563,747.80	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
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	98.932610	19,786,522.00	-213,478.00	0.29
		Base		100.000000	20,000,000.00	98.932610	19,786,522.00	-213,478.00	0.29
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
		Local	10,000,000.000	99.978323	9,997,832.32	95.365976	9,536,597.60	-461,234.72	0.14
		Base		99.978323	9,997,832.32	95.365976	9,536,597.60	-461,234.72	0.14
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1					1.000000	15 Jun 2026		
		Local	15,000,000.000	99.840519	14,976,077.90	87.417673	13,112,650.95	-1,863,426.95	0.19
		Base		99.840519	14,976,077.90	87.417673	13,112,650.95	-1,863,426.95	0.19
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1					1.000000	18 Oct 2024		
		Local	5,000,000.000	99.949846	4,997,492.30	93.069149	4,653,457.45	-344,034.85	0.07
		Base		99.949846	4,997,492.30	93.069149	4,653,457.45	-344,034.85	0.07
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR					4.950000	07 Aug 2023		
		Local	7,500,000.000	100.000000	7,500,000.00	100.004842	7,500,363.15	363.15	0.11
		Base		100.000000	7,500,000.00	100.004842	7,500,363.15	363.15	0.11
63743HFE7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45					3.450000	15 Jun 2025		
		Local	5,000,000.000	99.979700	4,998,984.99	95.584285	4,779,214.25	-219,770.74	0.07
		Base		99.979700	4,998,984.99	95.584285	4,779,214.25	-219,770.74	0.07
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45					5.450000	30 Oct 2025		
		Local	7,000,000.000	99.879874	6,991,591.16	100.408491	7,028,594.37	37,003.21	0.10
		Base		99.879874	6,991,591.16	100.408491	7,028,594.37	37,003.21	0.10
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8					4.800000	15 Mar 2028		
		Local	10,000,000.000	99.838871	9,983,887.13	98.436023	9,843,602.30	-140,284.83	0.14
		Base		99.838871	9,983,887.13	98.436023	9,843,602.30	-140,284.83	0.14
63743HFH0	NATIONAL RURAL UTIL COOP SR UNSECURED 03/26 4.45					4.450000	13 Mar 2026		
		Local	5,000,000.000	99.930198	4,996,509.91	97.911124	4,895,556.20	-100,953.71	0.07
		Base		99.930198	4,996,509.91	97.911124	4,895,556.20	-100,953.71	0.07
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
		Local	5,000,000.000	99.967922	4,998,396.12	96.247998	4,812,399.90	-185,996.22	0.07
		Base		99.967922	4,998,396.12	96.247998	4,812,399.90	-185,996.22	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
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
		Local	15,000,000.000	99.936631	14,990,494.66	95.769345	14,365,401.75	-625,092.91	0.21
		Base		99.936631	14,990,494.66	95.769345	14,365,401.75	-625,092.91	0.21
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
		Local	3,000,000.000	100.250000	3,007,500.00	100.696109	3,020,883.27	13,383.27	0.04
		Base		100.250000	3,007,500.00	100.696109	3,020,883.27	13,383.27	0.04
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.15
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.15
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR					5.570000	21 Mar 2024		
		Local	9,000,000.000	100.000000	9,000,000.00	99.952445	8,995,720.05	-4,279.95	0.13
		Base		100.000000	9,000,000.00	99.952445	8,995,720.05	-4,279.95	0.13
65339KCG3	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45					4.450000	20 Jun 2025		
		Local	5,000,000.000	99.980461	4,999,023.07	97.844647	4,892,232.35	-106,790.72	0.07
		Base		99.980461	4,999,023.07	97.844647	4,892,232.35	-106,790.72	0.07
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05					1.050000	08 Mar 2024		
		Local	7,000,000.000	99.996934	6,999,785.40	94.808048	6,636,563.36	-363,222.04	0.10
		Base		99.996934	6,999,785.40	94.808048	6,636,563.36	-363,222.04	0.10
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
		Local	4,455,000.000	108.513603	4,834,281.02	96.717067	4,308,745.33	-525,535.69	0.06
		Base		108.513603	4,834,281.02	96.717067	4,308,745.33	-525,535.69	0.06
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	5,000,000.000	99.862031	4,993,101.54	96.860478	4,843,023.90	-150,077.64	0.07
		Base		99.862031	4,993,101.54	96.860478	4,843,023.90	-150,077.64	0.07
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	98.834000	19,766,800.00	-233,200.00	0.29
		Base		100.000000	20,000,000.00	98.834000	19,766,800.00	-233,200.00	0.29
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4					2.400000	15 Sep 2023		
		Local	6,700,000.000	100.739315	6,749,534.08	98.385634	6,591,837.48	-157,696.60	0.10
		Base		100.739315	6,749,534.08	98.385634	6,591,837.48	-157,696.60	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
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	8,000,000.000	99.970575	7,997,645.97	89.358431	7,148,674.48	-848,971.49	0.10
		Base		99.970575	7,997,645.97	89.358431	7,148,674.48	-848,971.49	0.10
68389XCF0	ORACLE CORP SR UNSECURED 11/25 5.8					5.800000	10 Nov 2025		
		Local	5,000,000.000	99.881543	4,994,077.17	101.162792	5,058,139.60	64,062.43	0.07
		Base		99.881543	4,994,077.17	101.162792	5,058,139.60	64,062.43	0.07
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
		Local	10,000,000.000	96.969869	9,696,986.85	93.273076	9,327,307.60	-369,679.25	0.14
		Base		96.969869	9,696,986.85	93.273076	9,327,307.60	-369,679.25	0.14
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65					3.650000	15 Jun 2024		
		Local	12,000,000.000	99.954915	11,994,589.85	97.752872	11,730,344.64	-264,245.21	0.17
		Base		99.954915	11,994,589.85	97.752872	11,730,344.64	-264,245.21	0.17
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	4,888,000.000	100.071221	4,891,481.29	99.317955	4,854,661.64	-36,819.65	0.07
		Base		100.071221	4,891,481.29	99.317955	4,854,661.64	-36,819.65	0.07
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	9,909,000.000	100.042049	9,913,166.68	97.126611	9,624,275.88	-288,890.80	0.14
		Base		100.042049	9,913,166.68	97.126611	9,624,275.88	-288,890.80	0.14
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR					4.950000	13 Feb 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.137000	15,020,550.00	20,550.00	0.22
		Base		100.000000	15,000,000.00	100.137000	15,020,550.00	20,550.00	0.22
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
		Local	4,753,000.000	103.450118	4,916,984.10	97.928892	4,654,560.24	-262,423.86	0.07
		Base		103.450118	4,916,984.10	97.928892	4,654,560.24	-262,423.86	0.07
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.995411	11,999,449.34	90.624148	10,874,897.76	-1,124,551.58	0.16
		Base		99.995411	11,999,449.34	90.624148	10,874,897.76	-1,124,551.58	0.16
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					5.000000	12 Apr 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000002	5,000,000.10	0.10	0.07
		Base		100.000000	5,000,000.00	100.000002	5,000,000.10	0.10	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
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
		Local	15,000,000.000	99.913677	14,987,051.53	89.602879	13,440,431.85	-1,546,619.68	0.20
		Base		99.913677	14,987,051.53	89.602879	13,440,431.85	-1,546,619.68	0.20
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	5,500,000.000	99.975459	5,498,650.27	89.080581	4,899,431.96	-599,218.31	0.07
		Base		99.975459	5,498,650.27	89.080581	4,899,431.96	-599,218.31	0.07
742718FZ7	PROCTER + GAMBLE CO/THE SR UNSECURED 01/28 3.95					3.950000	26 Jan 2028		
		Local	4,000,000.000	99.898768	3,995,950.72	97.582675	3,903,307.00	-92,643.72	0.06
		Base		99.898768	3,995,950.72	97.582675	3,903,307.00	-92,643.72	0.06
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR					4.790000	05 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	99.856986	6,989,989.02	-10,010.98	0.10
		Base		100.000000	7,000,000.00	99.856986	6,989,989.02	-10,010.98	0.10
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					5.110000	10 Mar 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	100.175531	15,026,329.65	26,329.65	0.22
		Base		100.000000	15,000,000.00	100.175531	15,026,329.65	26,329.65	0.22
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	99.078000	9,907,800.00	-92,200.00	0.14
		Base		100.000000	10,000,000.00	99.078000	9,907,800.00	-92,200.00	0.14
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	0.07
		Base		100.000000	5,000,000.00	91.000000	4,550,000.00	-450,000.00	0.07
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					3.000000	14 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.15
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.15
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR					4.453000	05 Aug 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	99.665302	14,949,795.30	-50,204.70	0.22
		Base		100.000000	15,000,000.00	99.665302	14,949,795.30	-50,204.70	0.22
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	97.461503	24,365,375.75	-634,624.25	0.36
		Base		100.000000	25,000,000.00	97.461503	24,365,375.75	-634,624.25	0.36

Base Currency: USD - US DOLLAR

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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	98.784932	24,696,233.00	-303,767.00	0.36
		Base		100.000000	25,000,000.00	98.784932	24,696,233.00	-303,767.00	0.36
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	98.348616	24,587,154.00	-412,846.00	0.36
		Base		100.000000	25,000,000.00	98.348616	24,587,154.00	-412,846.00	0.36
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15					5.150000	30 Dec 2027		
		Local	20,000,000.000	100.000000	20,000,000.00	98.457042	19,691,408.40	-308,591.60	0.29
		Base		100.000000	20,000,000.00	98.457042	19,691,408.40	-308,591.60	0.29
78014RKA7	ROYAL BANK OF CANADA SR UNSECURED 01/24 5.1					5.100000	17 Jan 2024		
		Local	20,000,000.000	100.000000	20,000,000.00	99.428014	19,885,602.80	-114,397.20	0.29
		Base		100.000000	20,000,000.00	99.428014	19,885,602.80	-114,397.20	0.29
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425					0.425000	19 Jan 2024		
		Local	15,000,000.000	99.999112	14,999,866.84	95.848575	14,377,286.25	-622,580.59	0.21
		Base		99.999112	14,999,866.84	95.848575	14,377,286.25	-622,580.59	0.21
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75					0.750000	07 Oct 2024		
		Local	15,000,000.000	99.928607	14,989,291.07	93.016660	13,952,499.00	-1,036,792.07	0.20
		Base		99.928607	14,989,291.07	93.016660	13,952,499.00	-1,036,792.07	0.20
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					5.205860	25 Jan 2029		
		Local	667,940.060	100.000000	667,940.06	96.290780	643,164.69	-24,775.37	0.01
Original Face:		Base	2,838,688.000	100.000000	667,940.06	96.290780	643,164.69	-24,775.37	0.01
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	5,000,000.000	99.976704	4,998,835.21	93.980682	4,699,034.10	-299,801.11	0.07
		Base		99.976704	4,998,835.21	93.980682	4,699,034.10	-299,801.11	0.07
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45					2.450000	03 Mar 2027		
		Local	5,000,000.000	99.912436	4,995,621.82	90.686581	4,534,329.05	-461,292.77	0.07
		Base		99.912436	4,995,621.82	90.686581	4,534,329.05	-461,292.77	0.07
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.600000	03 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	100.170661	10,017,066.10	17,066.10	0.15
		Base		100.000000	10,000,000.00	100.170661	10,017,066.10	17,066.10	0.15

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824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25					4.250000	08 Aug 2025		
		Local	3,000,000.000	99.990929	2,999,727.86	97.453960	2,923,618.80	-76,109.06	0.04
		Base		99.990929	2,999,727.86	97.453960	2,923,618.80	-76,109.06	0.04
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	10,000,000.000	100.395483	10,039,548.34	99.167326	9,916,732.60	-122,815.74	0.14
		Base		100.395483	10,039,548.34	99.167326	9,916,732.60	-122,815.74	0.14
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR					4.475000	01 Aug 2024		
		Local	5,000,000.000	100.293981	5,014,699.04	98.192796	4,909,639.80	-105,059.24	0.07
		Base		100.293981	5,014,699.04	98.192796	4,909,639.80	-105,059.24	0.07
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15					5.150000	06 Oct 2025		
		Local	8,000,000.000	99.812798	7,985,023.84	99.592642	7,967,411.36	-17,612.48	0.12
		Base		99.812798	7,985,023.84	99.592642	7,967,411.36	-17,612.48	0.12
8426EPAA6	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45					2.450000	01 Oct 2023		
		Local	15,000,000.000	100.805870	15,120,880.48	98.247773	14,737,165.95	-383,714.53	0.21
		Base		100.805870	15,120,880.48	98.247773	14,737,165.95	-383,714.53	0.21
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8					5.800000	01 Dec 2027		
		Local	5,000,000.000	99.872759	4,993,637.97	102.037668	5,101,883.40	108,245.43	0.07
		Base		99.872759	4,993,637.97	102.037668	5,101,883.40	108,245.43	0.07
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	8,000,000.000	99.909570	7,992,765.63	94.311258	7,544,900.64	-447,864.99	0.11
		Base		99.909570	7,992,765.63	94.311258	7,544,900.64	-447,864.99	0.11
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					4.970000	14 Feb 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	99.857339	2,995,720.17	-4,279.83	0.04
		Base		100.000000	3,000,000.00	99.857339	2,995,720.17	-4,279.83	0.04
855244BE8	STARBUCKS CORP SR UNSECURED 02/26 4.75					4.750000	15 Feb 2026		
		Local	7,000,000.000	99.880365	6,991,625.57	99.037192	6,932,603.44	-59,022.13	0.10
		Base		99.880365	6,991,625.57	99.037192	6,932,603.44	-59,022.13	0.10
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.893382	4,994,669.08	91.115374	4,555,768.70	-438,900.38	0.07
		Base		99.893382	4,994,669.08	91.115374	4,555,768.70	-438,900.38	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
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464					5.464000	13 Jan 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.759822	9,975,982.20	-24,017.80	0.15
		Base		100.000000	10,000,000.00	99.759822	9,975,982.20	-24,017.80	0.15
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
		Local	3,678,000.000	104.064434	3,827,489.87	97.759376	3,595,589.85	-231,900.02	0.05
		Base		104.064434	3,827,489.87	97.759376	3,595,589.85	-231,900.02	0.05
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
		Local	10,000,000.000	100.079368	10,007,936.75	94.473581	9,447,358.10	-560,578.65	0.14
		Base		100.079368	10,007,936.75	94.473581	9,447,358.10	-560,578.65	0.14
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
		Local	21,515,000.000	103.746286	22,321,013.49	96.638076	20,791,682.05	-1,529,331.44	0.30
		Base		103.746286	22,321,013.49	96.638076	20,791,682.05	-1,529,331.44	0.30
883556CT7	THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8					4.800000	21 Nov 2027		
		Local	4,000,000.000	99.961981	3,998,479.25	99.981797	3,999,271.88	792.63	0.06
		Base		99.961981	3,998,479.25	99.981797	3,999,271.88	792.63	0.06
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
		Local	1,500,000.000	100.000000	1,500,000.00	99.893966	1,498,409.49	-1,590.51	0.02
		Base		100.000000	1,500,000.00	99.893966	1,498,409.49	-1,590.51	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	94.795672	9,479,567.20	-520,432.80	0.14
		Base		100.000000	10,000,000.00	94.795672	9,479,567.20	-520,432.80	0.14
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					4.905000	04 Mar 2024		
		Local	11,000,000.000	100.000000	11,000,000.00	99.904160	10,989,457.60	-10,542.40	0.16
		Base		100.000000	11,000,000.00	99.904160	10,989,457.60	-10,542.40	0.16
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
		Local	22,000,000.000	99.993111	21,998,484.44	98.791282	21,734,082.04	-264,402.40	0.32
		Base		99.993111	21,998,484.44	98.791282	21,734,082.04	-264,402.40	0.32
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	91.808287	9,180,828.70	-819,171.30	0.13
		Base		100.000000	10,000,000.00	91.808287	9,180,828.70	-819,171.30	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
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	93.269748	15,855,857.16	-1,144,142.84	0.23
		Base		100.000000	17,000,000.00	93.269748	15,855,857.16	-1,144,142.84	0.23
89114X6D0	TORONTO DOMINION BANK SR UNSECURED 02/28 5.6					5.600000	28 Feb 2028		
		Local	15,000,000.000	100.000000	15,000,000.00	99.269180	14,890,377.00	-109,623.00	0.22
		Base		100.000000	15,000,000.00	99.269180	14,890,377.00	-109,623.00	0.22
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	96.552083	25,103,541.58	-896,458.42	0.37
		Base		100.000000	26,000,000.00	96.552083	25,103,541.58	-896,458.42	0.37
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR					5.570000	06 Jun 2025		
		Local	25,000,000.000	100.000000	25,000,000.00	100.772000	25,193,000.00	193,000.00	0.37
		Base		100.000000	25,000,000.00	100.772000	25,193,000.00	193,000.00	0.37
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	98.449015	17,720,822.70	-279,177.30	0.26
		Base		100.000000	18,000,000.00	98.449015	17,720,822.70	-279,177.30	0.26
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103					5.103000	09 Jan 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	99.686300	19,937,260.00	-62,740.00	0.29
		Base		100.000000	20,000,000.00	99.686300	19,937,260.00	-62,740.00	0.29
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156					5.156000	10 Jan 2028		
		Local	20,000,000.000	100.000000	20,000,000.00	99.508506	19,901,701.20	-98,298.80	0.29
		Base		100.000000	20,000,000.00	99.508506	19,901,701.20	-98,298.80	0.29
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.973779	9,997,377.94	93.741958	9,374,195.80	-623,182.14	0.14
		Base		99.973779	9,997,377.94	93.741958	9,374,195.80	-623,182.14	0.14
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	89.111016	4,455,550.80	-544,449.20	0.06
		Base		100.000000	5,000,000.00	89.111016	4,455,550.80	-544,449.20	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	88.801065	4,440,053.25	-559,946.75	0.06
		Base		100.000000	5,000,000.00	88.801065	4,440,053.25	-559,946.75	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	99.995989	11,999,518.68	99.519379	11,942,325.48	-57,193.20	0.17
		Base		99.995989	11,999,518.68	99.519379	11,942,325.48	-57,193.20	0.17
89236TJP1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR					4.840000	13 Sep 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	99.687564	6,978,129.48	-21,870.52	0.10
		Base		100.000000	7,000,000.00	99.687564	6,978,129.48	-21,870.52	0.10
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	10,000,000.000	99.992594	9,999,259.43	93.037571	9,303,757.10	-695,502.33	0.14
		Base		99.992594	9,999,259.43	93.037571	9,303,757.10	-695,502.33	0.14
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65					3.650000	18 Aug 2025		
		Local	10,000,000.000	99.925211	9,992,521.12	96.536306	9,653,630.60	-338,890.52	0.14
		Base		99.925211	9,992,521.12	96.536306	9,653,630.60	-338,890.52	0.14
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4					5.400000	10 Nov 2025		
		Local	20,000,000.000	99.893266	19,978,653.19	100.970986	20,194,197.20	215,544.01	0.29
		Base		99.893266	19,978,653.19	100.970986	20,194,197.20	215,544.01	0.29
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8					4.800000	10 Jan 2025		
		Local	15,000,000.000	99.959758	14,993,963.70	99.469979	14,920,496.85	-73,466.85	0.22
		Base		99.959758	14,993,963.70	99.469979	14,920,496.85	-73,466.85	0.22
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	2,000,000.000	99.916563	1,998,331.25	92.842332	1,856,846.64	-141,484.61	0.03
		Base		99.916563	1,998,331.25	92.842332	1,856,846.64	-141,484.61	0.03
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR					4.750000	17 Jan 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	99.794900	6,985,643.00	-14,357.00	0.10
		Base		100.000000	7,000,000.00	99.794900	6,985,643.00	-14,357.00	0.10
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR					4.950000	09 Jun 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.174100	14,876,115.00	-123,885.00	0.22
		Base		100.000000	15,000,000.00	99.174100	14,876,115.00	-123,885.00	0.22
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	97.470653	6,822,945.71	-177,054.29	0.10
		Base		100.000000	7,000,000.00	97.470653	6,822,945.71	-177,054.29	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
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR				5.900000	28 Oct 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	101.646220	12,197,546.40	197,546.40	0.18
		Base	100.000000	12,000,000.00	101.646220	12,197,546.40	197,546.40	0.18
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023		
	2,000,000.000	Local	100.200493	2,004,009.86	99.427966	1,988,559.32	-15,450.54	0.03
		Base	100.200493	2,004,009.86	99.427966	1,988,559.32	-15,450.54	0.03
90327QD71	USAA CAPITAL CORP SR UNSECURED 144A 05/24 0.5				0.500000	01 May 2024		
	4,025,000.000	Local	95.001056	3,823,792.49	94.624913	3,808,652.75	-15,139.74	0.06
		Base	95.001056	3,823,792.49	94.624913	3,808,652.75	-15,139.74	0.06
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	11,000,000.000	Local	99.755130	10,973,064.34	95.736280	10,530,990.80	-442,073.54	0.15
		Base	99.755130	10,973,064.34	95.736280	10,530,990.80	-442,073.54	0.15
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4				3.400000	24 Jul 2023		
	2,775,000.000	Local	100.912106	2,800,310.95	99.285138	2,755,162.58	-45,148.37	0.04
		Base	100.912106	2,800,310.95	99.285138	2,755,162.58	-45,148.37	0.04
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75				4.750000	21 Feb 2026		
	3,000,000.000	Local	99.934458	2,998,033.74	99.545693	2,986,370.79	-11,662.95	0.04
		Base	99.934458	2,998,033.74	99.545693	2,986,370.79	-11,662.95	0.04
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	2,000,000.000	Local	99.972284	1,999,445.67	96.045875	1,920,917.50	-78,528.17	0.03
		Base	99.972284	1,999,445.67	96.045875	1,920,917.50	-78,528.17	0.03
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	99.118844	19,823,768.83	88.902344	17,780,468.80	-2,043,300.03	0.26
		Base	99.118844	19,823,768.83	88.902344	17,780,468.80	-2,043,300.03	0.26
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024		
	15,000,000.000	Local	99.825782	14,973,867.28	96.945312	14,541,796.80	-432,070.48	0.21
		Base	99.825782	14,973,867.28	96.945312	14,541,796.80	-432,070.48	0.21
91282CEH0	US TREASURY N/B 04/25 2.625				2.625000	15 Apr 2025		
	25,000,000.000	Local	99.498808	24,874,701.91	95.695312	23,923,828.00	-950,873.91	0.35
		Base	99.498808	24,874,701.91	95.695312	23,923,828.00	-950,873.91	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
91282CEX5	US TREASURY N/B 06/24 3					3.000000	30 Jun 2024		
		Local	80,000,000.000	97.280540	77,824,432.26	97.292969	77,834,375.20	9,942.94	1.13
		Base		97.280540	77,824,432.26	97.292969	77,834,375.20	9,942.94	1.13
91282CFA4	US TREASURY N/B 07/24 3					3.000000	31 Jul 2024		
		Local	165,000,000.000	98.350541	162,278,391.97	97.167969	160,327,148.85	-1,951,243.12	2.34
		Base		98.350541	162,278,391.97	97.167969	160,327,148.85	-1,951,243.12	2.34
913017DD8	RAYTHEON TECH CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
		Local	10,000,000.000	101.281955	10,128,195.46	97.166693	9,716,669.30	-411,526.16	0.14
		Base		101.281955	10,128,195.46	97.166693	9,716,669.30	-411,526.16	0.14
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
		Local	10,000,000.000	102.751465	10,275,146.50	98.309571	9,830,957.10	-444,189.40	0.14
		Base		102.751465	10,275,146.50	98.309571	9,830,957.10	-444,189.40	0.14
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
		Local	8,018,000.000	101.280660	8,120,683.30	95.989197	7,696,413.82	-424,269.48	0.11
		Base		101.280660	8,120,683.30	95.989197	7,696,413.82	-424,269.48	0.11
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7					3.700000	15 May 2027		
		Local	7,000,000.000	99.953812	6,996,766.84	95.375387	6,676,277.09	-320,489.75	0.10
		Base		99.953812	6,996,766.84	95.375387	6,676,277.09	-320,489.75	0.10
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
		Local	5,000,000.000	99.991970	4,999,598.52	100.186839	5,009,341.95	9,743.43	0.07
		Base		99.991970	4,999,598.52	100.186839	5,009,341.95	9,743.43	0.07
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					5.340000	20 Mar 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	100.109271	12,013,112.52	13,112.52	0.18
		Base		100.000000	12,000,000.00	100.109271	12,013,112.52	13,112.52	0.18
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	3,000,000.000	99.997881	2,999,936.44	95.295443	2,858,863.29	-141,073.15	0.04
		Base		99.997881	2,999,936.44	95.295443	2,858,863.29	-141,073.15	0.04
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	8,000,000.000	100.323028	8,025,842.24	89.571005	7,165,680.40	-860,161.84	0.10
		Base		100.323028	8,025,842.24	89.571005	7,165,680.40	-860,161.84	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
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	10,980,269.650	Local	99.992218	10,979,415.20	98.602600	10,826,831.36	-152,583.84	0.16
Original Face:	20,000,000.000	Base	99.992218	10,979,415.20	98.602600	10,826,831.36	-152,583.84	0.16
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
	359,789.560	Local	99.996356	359,776.45	99.765260	358,944.99	-831.46	0.01
Original Face:	5,500,000.000	Base	99.996356	359,776.45	99.765260	358,944.99	-831.46	0.01
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95				2.950000	15 Nov 2026		
	6,735,000.000	Local	97.414501	6,560,866.64	92.250455	6,213,068.14	-347,798.50	0.09
		Base	97.414501	6,560,866.64	92.250455	6,213,068.14	-347,798.50	0.09
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875				0.875000	22 Nov 2023		
	5,000,000.000	Local	99.963495	4,998,174.74	96.770772	4,838,538.60	-159,636.14	0.07
		Base	99.963495	4,998,174.74	96.770772	4,838,538.60	-159,636.14	0.07
928668BR2	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95				3.950000	06 Jun 2025		
	8,630,000.000	Local	99.381129	8,576,591.42	96.697635	8,345,005.90	-231,585.52	0.12
		Base	99.381129	8,576,591.42	96.697635	8,345,005.90	-231,585.52	0.12
931142DP5	WALMART INC SR UNSECURED 04/24 3.3				3.300000	22 Apr 2024		
	1,000,000.000	Local	102.537963	1,025,379.63	98.034340	980,343.40	-45,036.23	0.01
		Base	102.537963	1,025,379.63	98.034340	980,343.40	-45,036.23	0.01
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
	20,000,000.000	Local	100.729413	20,145,882.51	99.475857	19,895,171.40	-250,711.11	0.29
		Base	100.729413	20,145,882.51	99.475857	19,895,171.40	-250,711.11	0.29
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	4,886,000.000	Local	101.182481	4,943,776.01	97.135742	4,746,052.35	-197,723.66	0.07
		Base	101.182481	4,943,776.01	97.135742	4,746,052.35	-197,723.66	0.07
931142ER0	WALMART INC SR UNSECURED 09/26 1.05				1.050000	17 Sep 2026		
	5,000,000.000	Local	99.864978	4,993,248.89	87.803587	4,390,179.35	-603,069.54	0.06
		Base	99.864978	4,993,248.89	87.803587	4,390,179.35	-603,069.54	0.06
931427AU2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/23 0.95				0.950000	17 Nov 2023		
	3,000,000.000	Local	99.994263	2,999,827.88	96.988793	2,909,663.79	-90,164.09	0.04
		Base	99.994263	2,999,827.88	96.988793	2,909,663.79	-90,164.09	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
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
		Local	5,000,000.000	99.907188	4,995,359.38	88.913667	4,445,683.35	-549,676.03	0.06
		Base		99.907188	4,995,359.38	88.913667	4,445,683.35	-549,676.03	0.06
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	10,000,000.000	96.475213	9,647,521.32	95.855544	9,585,554.40	-61,966.92	0.14
		Base		96.475213	9,647,521.32	95.855544	9,585,554.40	-61,966.92	0.14
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55					3.550000	29 Sep 2025		
		Local	10,000,000.000	99.522994	9,952,299.36	95.692782	9,569,278.20	-383,021.16	0.14
		Base		99.522994	9,952,299.36	95.692782	9,569,278.20	-383,021.16	0.14
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	5,000,000.000	99.967388	4,998,369.40	98.501987	4,925,099.35	-73,270.05	0.07
		Base		99.967388	4,998,369.40	98.501987	4,925,099.35	-73,270.05	0.07
95000U2R3	WELLS FARGO + COMPANY SR UNSECURED 06/24 VAR					1.654000	02 Jun 2024		
		Local	10,000,000.000	98.491679	9,849,167.92	99.010455	9,901,045.50	51,877.58	0.14
		Base		98.491679	9,849,167.92	99.010455	9,901,045.50	51,877.58	0.14
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	94.363961	6,605,477.27	-394,522.73	0.10
		Base		100.000000	7,000,000.00	94.363961	6,605,477.27	-394,522.73	0.10
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	96.449360	9,644,936.00	-355,064.00	0.14
		Base		100.000000	10,000,000.00	96.449360	9,644,936.00	-355,064.00	0.14
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	95.797429	9,579,742.90	-420,257.10	0.14
		Base		100.000000	10,000,000.00	95.797429	9,579,742.90	-420,257.10	0.14
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	97.059567	19,411,913.40	-588,086.60	0.28
		Base		100.000000	20,000,000.00	97.059567	19,411,913.40	-588,086.60	0.28
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	96.422923	9,642,292.30	-357,707.70	0.14
		Base		100.000000	10,000,000.00	96.422923	9,642,292.30	-357,707.70	0.14

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95001DC73	WELLS FARGO + COMPANY SR UNSECURED 08/26 VAR				4.050000	15 Aug 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	96.114763	9,611,476.30	-388,523.70	0.14
		Base	100.000000	10,000,000.00	96.114763	9,611,476.30	-388,523.70	0.14
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.117103	5,005,855.15	5,855.15	0.07
		Base	100.000000	5,000,000.00	100.117103	5,005,855.15	5,855.15	0.07
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	100.212425	18,038,236.50	38,236.50	0.26
		Base	100.000000	18,000,000.00	100.212425	18,038,236.50	38,236.50	0.26
95001DCQ1	WELLS FARGO + COMPANY SR UNSECURED 12/25 5.35				5.350000	07 Dec 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	97.673538	19,534,707.60	-465,292.40	0.28
		Base	100.000000	20,000,000.00	97.673538	19,534,707.60	-465,292.40	0.28
976843BP6	WISCONSIN PUBLIC SERVICE SR UNSECURED 11/25 5.35				5.350000	10 Nov 2025		
	5,000,000.000	Local	99.980103	4,999,005.13	100.238454	5,011,922.70	12,917.57	0.07
		Base	99.980103	4,999,005.13	100.238454	5,011,922.70	12,917.57	0.07
US DOLLAR Total								
	3,897,758,413.460	Local		3,893,448,624.81		3,764,211,375.40	-129,237,249.41	54.88
Original Face:	426,027,199.000	Base		3,893,448,624.81		3,764,211,375.40	-129,237,249.41	54.88
FIXED INCOME Total								
	3,897,758,413.460	Base		3,893,448,624.81		3,764,211,375.40	-129,237,249.41	54.88
Original Face:	426,027,199.000							

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Base Currency: 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									
		7,005,340,398.160	Base		6,988,682,121.25		6,858,502,745.38	-130,179,375.87	100.00
	Original Face:	426,027,199.000							

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								
		-27,620.360	Local	1.000000	-27,620.36	1.000000	-27,620.36	0.00	0.02
			Base	1.000000	-27,620.36	1.000000	-27,620.36	0.00	0.02
US DOLLAR Total									
		-27,620.360	Local		-27,620.36		-27,620.36	0.00	0.02
			Base		-27,620.36		-27,620.36	0.00	0.02
CASH Total									
		-27,620.360	Base		-27,620.36		-27,620.36	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
4499929H1	ILA FINANCIAL SQUARE GOVT					4.469060	31 Dec 2030		
		427,194.460	Local	100.000000	427,194.46	100.000000	427,194.46	0.00	0.38
			Base	100.000000	427,194.46	100.000000	427,194.46	0.00	0.38
US DOLLAR Total									
		427,194.460	Local		427,194.46		427,194.46	0.00	0.38
			Base		427,194.46		427,194.46	0.00	0.38
CASH EQUIVALENT Total									
		427,194.460	Base		427,194.46		427,194.46	0.00	0.38
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4					0.400000	03 Jun 2023		
		665,000.000	Local	99.987980	664,920.07	98.835465	657,255.84	-7,664.23	0.59
			Base	99.987980	664,920.07	98.835465	657,255.84	-7,664.23	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
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	335,000.000	99.998618	334,995.37	99.072815	331,893.93	-3,101.44	0.30
		Base		99.998618	334,995.37	99.072815	331,893.93	-3,101.44	0.30
023135CD6	AMAZON.COM INC SR UNSECURED 04/24 2.73					2.730000	13 Apr 2024		
		Local	550,000.000	100.000000	550,000.00	97.359643	535,478.04	-14,521.96	0.48
		Base		100.000000	550,000.00	97.359643	535,478.04	-14,521.96	0.48
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
		Local	600,000.000	99.994467	599,966.80	99.223013	595,338.08	-4,628.72	0.53
		Base		99.994467	599,966.80	99.223013	595,338.08	-4,628.72	0.53
025816CK3	AMERICAN EXPRESS CO SR UNSECURED 11/23 0.75					0.750000	03 Nov 2023		
		Local	500,000.000	99.996614	499,983.07	97.019219	485,096.10	-14,886.97	0.43
		Base		99.996614	499,983.07	97.019219	485,096.10	-14,886.97	0.43
025816CU1	AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR					5.270000	03 May 2024		
		Local	700,000.000	100.000000	700,000.00	100.318360	702,228.52	2,228.52	0.63
		Base		100.000000	700,000.00	100.318360	702,228.52	2,228.52	0.63
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
		Local	1,200,000.000	96.632843	1,159,594.12	97.049395	1,164,592.74	4,998.62	1.04
		Base		96.632843	1,159,594.12	97.049395	1,164,592.74	4,998.62	1.04
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A					0.900000	15 Nov 2026		
		Local	795,000.000	99.990986	794,928.34	93.161890	740,637.03	-54,291.31	0.66
Original Face:		Base	795,000.000	99.990986	794,928.34	93.161890	740,637.03	-54,291.31	0.66
02582JJT8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 2 A					3.390000	15 May 2027		
		Local	775,000.000	99.977880	774,828.57	96.413970	747,208.27	-27,620.30	0.67
Original Face:		Base	775,000.000	99.977880	774,828.57	96.413970	747,208.27	-27,620.30	0.67
037833AS9	APPLE INC SR UNSECURED 05/24 3.45					3.450000	06 May 2024		
		Local	650,000.000	103.314128	671,541.83	98.161415	638,049.20	-33,492.63	0.57
		Base		103.314128	671,541.83	98.161415	638,049.20	-33,492.63	0.57
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	500,000.000	99.982362	499,911.81	99.160968	495,804.84	-4,106.97	0.44
		Base		99.982362	499,911.81	99.160968	495,804.84	-4,106.97	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
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75				3.750000	06 Dec 2023		
	500,000.000	Local	102.330718	511,653.59	99.013094	495,065.47	-16,588.12	0.44
		Base	102.330718	511,653.59	99.013094	495,065.47	-16,588.12	0.44
05602RAB7	BMW VEHICLE OWNER TRUST BMWOT 2022 A A2A				2.520000	26 Dec 2024		
	165,174.020	Local	99.996688	165,168.55	99.038160	163,585.31	-1,583.24	0.15
Original Face:	235,000.000	Base	99.996688	165,168.55	99.038160	163,585.31	-1,583.24	0.15
05602RAD3	BMW VEHICLE OWNER TRUST BMWOT 2022 A A3				3.210000	25 Aug 2026		
	850,000.000	Local	97.432199	828,173.69	97.168800	825,934.80	-2,238.89	0.74
Original Face:	850,000.000	Base	97.432199	828,173.69	97.168800	825,934.80	-2,238.89	0.74
06051GJX8	BANK OF AMERICA CORP SR UNSECURED 05/24 VAR				5.271540	28 May 2024		
	500,000.000	Local	100.000000	500,000.00	99.700000	498,500.00	-1,500.00	0.44
		Base	100.000000	500,000.00	99.700000	498,500.00	-1,500.00	0.44
06051GKE8	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				1.530000	06 Dec 2025		
	1,000,000.000	Local	100.000000	1,000,000.00	92.951352	929,513.52	-70,486.48	0.83
		Base	100.000000	1,000,000.00	92.951352	929,513.52	-70,486.48	0.83
06051GKN8	BANK OF AMERICA CORP SR UNSECURED 04/26 VAR				5.880000	02 Apr 2026		
	550,000.000	Local	100.396513	552,180.82	100.952000	555,236.00	3,055.18	0.50
		Base	100.396513	552,180.82	100.952000	555,236.00	3,055.18	0.50
06405LAC5	BANK OF NEW YORK MELLON SR UNSECURED 11/25 VAR				5.224000	21 Nov 2025		
	750,000.000	Local	100.000000	750,000.00	99.643364	747,325.23	-2,674.77	0.67
		Base	100.000000	750,000.00	99.643364	747,325.23	-2,674.77	0.67
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	605,000.000	Local	99.972540	604,833.87	96.320004	582,736.02	-22,097.85	0.52
		Base	99.972540	604,833.87	96.320004	582,736.02	-22,097.85	0.52
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				4.810000	26 Apr 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	99.765730	997,657.30	-2,342.70	0.89
		Base	100.000000	1,000,000.00	99.765730	997,657.30	-2,342.70	0.89
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024		
	594,000.000	Local	99.958552	593,753.80	96.920270	575,706.40	-18,047.40	0.51
		Base	99.958552	593,753.80	96.920270	575,706.40	-18,047.40	0.51

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3				0.400000	15 Dec 2025		
	260,317.960	Local	99.986259	260,282.19	96.143980	250,280.05	-10,002.14	0.22
Original Face:	305,000.000	Base	99.986259	260,282.19	96.143980	250,280.05	-10,002.14	0.22
12598LAB2	CNH EQUIPMENT TRUST CNH 2021 C A2				0.330000	15 Jan 2025		
	89,827.350	Local	99.998241	89,825.77	98.995140	88,924.71	-901.06	0.08
Original Face:	300,000.000	Base	99.998241	89,825.77	98.995140	88,924.71	-901.06	0.08
12660DAB3	CNH EQUIPMENT TRUST CNH 2022 A A2				2.390000	15 Aug 2025		
	213,738.350	Local	99.998877	213,735.95	98.496140	210,524.02	-3,211.93	0.19
Original Face:	325,000.000	Base	99.998877	213,735.95	98.496140	210,524.02	-3,211.93	0.19
12663JAB7	CNH EQUIPMENT TRUST CNH 2022 B A2				3.940000	15 Dec 2025		
	410,000.000	Local	99.997561	409,990.00	99.173620	406,611.84	-3,378.16	0.36
Original Face:	410,000.000	Base	99.997561	409,990.00	99.173620	406,611.84	-3,378.16	0.36
12664JAB6	CNH EQUIPMENT TRUST CNH 2022 C A2				5.420000	15 Jul 2026		
	425,000.000	Local	99.999722	424,998.82	100.068640	425,291.72	292.90	0.38
Original Face:	425,000.000	Base	99.999722	424,998.82	100.068640	425,291.72	292.90	0.38
14040HCR4	CAPITAL ONE FINANCIAL CO SR UNSECURED 05/25 VAR				5.900000	09 May 2025		
	500,000.000	Local	100.035594	500,177.97	99.973900	499,869.50	-308.47	0.45
		Base	100.035594	500,177.97	99.973900	499,869.50	-308.47	0.45
14041NGB1	CAPITAL ONE MULTI ASSET EXECUT COMET 2022 A3 A				4.950000	15 Oct 2027		
	1,000,000.000	Local	99.985989	999,859.89	99.856220	998,562.20	-1,297.69	0.89
Original Face:	1,000,000.000	Base	99.985989	999,859.89	99.856220	998,562.20	-1,297.69	0.89
14043GAB0	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 2 A2A				3.740000	15 Sep 2025		
	309,779.760	Local	99.996504	309,768.93	98.968590	306,584.66	-3,184.27	0.27
Original Face:	320,000.000	Base	99.996504	309,768.93	98.968590	306,584.66	-3,184.27	0.27
14043QAB8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 1 A2				2.710000	16 Jun 2025		
	495,213.920	Local	99.994788	495,188.11	98.661720	488,586.57	-6,601.54	0.44
Original Face:	635,000.000	Base	99.994788	495,188.11	98.661720	488,586.57	-6,601.54	0.44
14913R2M8	CATERPILLAR FINL SERVICE SR UNSECURED 05/24 VAR				4.795000	17 May 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	99.832300	998,323.00	-1,677.00	0.89
		Base	100.000000	1,000,000.00	99.832300	998,323.00	-1,677.00	0.89

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	500,000.000	99.930104	499,650.52	93.289764	466,448.82	-33,201.70	0.42
		Base		99.930104	499,650.52	93.289764	466,448.82	-33,201.70	0.42
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141					1.141000	11 May 2023		
		Local	340,000.000	100.000000	340,000.00	99.240961	337,419.27	-2,580.73	0.30
		Base		100.000000	340,000.00	99.240961	337,419.27	-2,580.73	0.30
17252MAP5	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/25 3.45					3.450000	01 May 2025		
		Local	1,330,000.000	98.543747	1,310,631.83	96.238219	1,279,968.31	-30,663.52	1.14
		Base		98.543747	1,310,631.83	96.238219	1,279,968.31	-30,663.52	1.14
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR					5.219000	01 May 2025		
		Local	500,000.000	100.000000	500,000.00	99.703000	498,515.00	-1,485.00	0.44
		Base		100.000000	500,000.00	99.703000	498,515.00	-1,485.00	0.44
172967MX6	CITIGROUP INC SR UNSECURED 05/25 VAR					0.981000	01 May 2025		
		Local	600,000.000	98.994228	593,965.37	94.435885	566,615.31	-27,350.06	0.51
		Base		98.994228	593,965.37	94.435885	566,615.31	-27,350.06	0.51
17327CAP8	CITIGROUP INC SR UNSECURED 01/26 VAR					5.244000	25 Jan 2026		
		Local	1,100,000.000	100.000000	1,100,000.00	99.184986	1,091,034.85	-8,965.15	0.97
		Base		100.000000	1,100,000.00	99.184986	1,091,034.85	-8,965.15	0.97
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65					2.650000	24 Jun 2024		
		Local	500,000.000	102.870244	514,351.22	96.769055	483,845.28	-30,505.94	0.43
		Base		102.870244	514,351.22	96.769055	483,845.28	-30,505.94	0.43
24422EUH0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45					3.450000	07 Jun 2023		
		Local	500,000.000	100.835960	504,179.80	99.553983	497,769.92	-6,409.88	0.44
		Base		100.835960	504,179.80	99.553983	497,769.92	-6,409.88	0.44
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45					0.450000	07 Jun 2024		
		Local	190,000.000	99.946937	189,899.18	94.161717	178,907.26	-10,991.92	0.16
		Base		99.946937	189,899.18	94.161717	178,907.26	-10,991.92	0.16
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
		Local	425,000.000	99.970631	424,875.18	93.244332	396,288.41	-28,586.77	0.35
		Base		99.970631	424,875.18	93.244332	396,288.41	-28,586.77	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422EWP0	JOHN DEERE CAPITAL CORP SR UNSECURED 01/26 4.8					4.800000	09 Jan 2026		
		Local	700,000.000	99.955079	699,685.55	99.584290	697,090.03	-2,595.52	0.62
		Base		99.955079	699,685.55	99.584290	697,090.03	-2,595.52	0.62
254683CP8	DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1					0.580000	15 Sep 2026		
		Local	600,000.000	99.978590	599,871.54	93.063600	558,381.60	-41,489.94	0.50
Original Face:		Base	600,000.000	99.978590	599,871.54	93.063600	558,381.60	-41,489.94	0.50
254683CS2	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A2 A					3.320000	15 May 2027		
		Local	465,000.000	99.993905	464,971.66	96.370160	448,121.24	-16,850.42	0.40
Original Face:		Base	465,000.000	99.993905	464,971.66	96.370160	448,121.24	-16,850.42	0.40
254683CX1	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A					5.030000	15 Oct 2027		
		Local	325,000.000	99.988237	324,961.77	100.047430	325,154.15	192.38	0.29
Original Face:		Base	325,000.000	99.988237	324,961.77	100.047430	325,154.15	192.38	0.29
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
		Local	500,000.000	100.826418	504,132.09	95.018522	475,092.61	-29,039.48	0.42
		Base		100.826418	504,132.09	95.018522	475,092.61	-29,039.48	0.42
278865BK5	ECOLAB INC SR UNSECURED 12/23 0.9					0.900000	15 Dec 2023		
		Local	345,000.000	99.972559	344,905.33	96.674592	333,527.34	-11,377.99	0.30
		Base		99.972559	344,905.33	96.674592	333,527.34	-11,377.99	0.30
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	910,000.000	100.000000	910,000.00	99.554428	905,945.29	-4,054.71	0.81
		Base		100.000000	910,000.00	99.554428	905,945.29	-4,054.71	0.81
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
		Local	666,942.190	101.276225	675,453.87	94.673691	631,418.79	-44,035.08	0.56
Original Face:		Base	3,600,000.000	101.276225	675,453.87	94.673691	631,418.79	-44,035.08	0.56
3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27					0.270000	25 May 2023		
		Local	1,000,000.000	99.997025	999,970.25	98.896645	988,966.45	-11,003.80	0.88
		Base		99.997025	999,970.25	98.896645	988,966.45	-11,003.80	0.88
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85					0.850000	26 Feb 2026		
		Local	500,000.000	99.879890	499,399.45	88.710846	443,554.23	-55,845.22	0.40
		Base		99.879890	499,399.45	88.710846	443,554.23	-55,845.22	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130ATVC8	FEDERAL HOME LOAN BANK BONDS 06/24 4.875					4.875000	14 Jun 2024		
		Local	1,000,000.000	100.122840	1,001,228.40	99.480173	994,801.73	-6,426.67	0.89
		Base		100.122840	1,001,228.40	99.480173	994,801.73	-6,426.67	0.89
3130AUNQ3	FEDERAL HOME LOAN BANK BONDS 02/24 5					5.000000	21 Feb 2024		
		Local	900,000.000	99.995347	899,958.12	99.541831	895,876.48	-4,081.64	0.80
		Base		99.995347	899,958.12	99.541831	895,876.48	-4,081.64	0.80
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39					0.390000	17 Jun 2024		
		Local	1,000,000.000	99.960598	999,605.98	93.927539	939,275.39	-60,330.59	0.84
		Base		99.960598	999,605.98	93.927539	939,275.39	-60,330.59	0.84
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28					0.280000	13 Oct 2023		
		Local	500,000.000	99.979246	499,896.23	96.946174	484,730.87	-15,165.36	0.43
		Base		99.979246	499,896.23	96.946174	484,730.87	-15,165.36	0.43
3133ENKS8	FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125					1.125000	06 Jan 2025		
		Local	1,005,000.000	99.859623	1,003,589.21	93.319631	937,862.29	-65,726.92	0.84
		Base		99.859623	1,003,589.21	93.319631	937,862.29	-65,726.92	0.84
3133ENQX1	FEDERAL FARM CREDIT BANK BONDS 03/24 1.67					1.670000	08 Mar 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	96.404734	964,047.34	-35,952.66	0.86
		Base		100.000000	1,000,000.00	96.404734	964,047.34	-35,952.66	0.86
3133EPAF2	FEDERAL FARM CREDIT BANK BONDS 02/24 4.75					4.750000	08 Feb 2024		
		Local	1,050,000.000	99.962924	1,049,610.70	99.494926	1,044,696.72	-4,913.98	0.93
		Base		99.962924	1,049,610.70	99.494926	1,044,696.72	-4,913.98	0.93
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	1,100,000.000	98.792125	1,086,713.38	97.642296	1,074,065.26	-12,648.12	0.96
		Base		98.792125	1,086,713.38	97.642296	1,074,065.26	-12,648.12	0.96
3134GYFG2	FREDDIE MAC NOTES 01/25 5.125					5.125000	27 Jan 2025		
		Local	1,100,000.000	100.000000	1,100,000.00	99.119356	1,090,312.92	-9,687.08	0.97
		Base		100.000000	1,100,000.00	99.119356	1,090,312.92	-9,687.08	0.97
3134GYFM9	FREDDIE MAC NOTES 08/24 5.05					5.050000	01 Aug 2024		
		Local	1,100,000.000	100.000000	1,100,000.00	99.597837	1,095,576.21	-4,423.79	0.98
		Base		100.000000	1,100,000.00	99.597837	1,095,576.21	-4,423.79	0.98

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3134GYJQ6	FREDDIE MAC NOTES 02/25 5.3					5.300000	24 Feb 2025		
		Local	900,000.000	99.801327	898,211.94	99.805618	898,250.56	38.62	0.80
		Base		99.801327	898,211.94	99.805618	898,250.56	38.62	0.80
3135G04Q3	FANNIE MAE NOTES 05/23 0.25					0.250000	22 May 2023		
		Local	495,000.000	99.977459	494,888.42	98.950235	489,803.66	-5,084.76	0.44
		Base		99.977459	494,888.42	98.950235	489,803.66	-5,084.76	0.44
3135G05S8	FANNIE MAE NOTES 08/25 0.5					0.500000	14 Aug 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	89.802693	898,026.93	-101,973.07	0.80
		Base		100.000000	1,000,000.00	89.802693	898,026.93	-101,973.07	0.80
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25					0.250000	27 Nov 2023		
		Local	500,000.000	99.971836	499,859.18	96.557788	482,788.94	-17,070.24	0.43
		Base		99.971836	499,859.18	96.557788	482,788.94	-17,070.24	0.43
3137B36J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K029 A2					3.320000	25 Feb 2023		
		Local	0.000	0.000000	-69.88	0.000000	0.00	69.88	0.00
		Base		0.000000	-69.88	0.000000	0.00	69.88	0.00
3137B5JM6	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A2					3.531000	25 Jul 2023		
		Local	476,835.120	100.315839	478,341.15	99.277310	473,389.08	-4,952.07	0.42
Original Face:		Base	500,000.000	100.315839	478,341.15	99.277310	473,389.08	-4,952.07	0.42
3137B5KW2	FHLMC MULTIFAMILY STRUCTURED P FHMS K035 A2					3.458000	25 Aug 2023		
		Local	882,203.560	99.876733	881,116.09	99.209820	875,232.56	-5,883.53	0.78
Original Face:		Base	900,000.000	99.876733	881,116.09	99.209820	875,232.56	-5,883.53	0.78
3137B7YX1	FHLMC MULTIFAMILY STRUCTURED P FHMS K037 A1					2.592000	25 Apr 2023		
		Local	31,017.380	100.169550	31,069.97	99.683270	30,919.14	-150.83	0.03
Original Face:		Base	2,000,000.000	100.169550	31,069.97	99.683270	30,919.14	-150.83	0.03
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
		Local	44,616.440	100.415632	44,801.88	99.221060	44,268.90	-532.98	0.04
Original Face:		Base	700,000.000	100.415632	44,801.88	99.221060	44,268.90	-532.98	0.04
3137EAER6	FREDDIE MAC NOTES 05/23 0.375					0.375000	05 May 2023		
		Local	500,000.000	100.012266	500,061.33	99.195156	495,975.78	-4,085.55	0.44
		Base		100.012266	500,061.33	99.195156	495,975.78	-4,085.55	0.44

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3137EAEV7	FREDDIE MAC NOTES 08/23 0.25					0.250000	24 Aug 2023		
		Local	1,000,000.000	99.983650	999,836.50	97.661242	976,612.42	-23,224.08	0.87
		Base		99.983650	999,836.50	97.661242	976,612.42	-23,224.08	0.87
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25					0.250000	08 Sep 2023		
		Local	580,000.000	99.994264	579,966.73	97.440334	565,153.94	-14,812.79	0.50
		Base		99.994264	579,966.73	97.440334	565,153.94	-14,812.79	0.50
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125					0.125000	16 Oct 2023		
		Local	1,000,000.000	99.921993	999,219.93	96.935152	969,351.52	-29,868.41	0.86
		Base		99.921993	999,219.93	96.935152	969,351.52	-29,868.41	0.86
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25					0.250000	06 Nov 2023		
		Local	500,000.000	99.979470	499,897.35	96.626211	483,131.06	-16,766.29	0.43
		Base		99.979470	499,897.35	96.626211	483,131.06	-16,766.29	0.43
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
		Local	8,480.800	100.038086	8,484.03	99.561298	8,443.59	-40.44	0.01
Original Face:		Base	5,000,000.000	100.038086	8,484.03	99.561298	8,443.59	-40.44	0.01
316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65					3.650000	25 Jan 2024		
		Local	500,000.000	102.448978	512,244.89	98.579786	492,898.93	-19,345.96	0.44
		Base		102.448978	512,244.89	98.579786	492,898.93	-19,345.96	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	100.487404	602,924.42	2,924.42	0.54
		Base		100.000000	600,000.00	100.487404	602,924.42	2,924.42	0.54
345286AB4	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A A2					0.730000	15 Sep 2024		
		Local	241,945.060	99.998016	241,940.26	99.103680	239,776.46	-2,163.80	0.21
Original Face:		Base	695,000.000	99.998016	241,940.26	99.103680	239,776.46	-2,163.80	0.21
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3					0.300000	15 Aug 2025		
		Local	331,079.120	99.995370	331,063.79	96.852180	320,657.35	-10,406.44	0.29
Original Face:		Base	495,000.000	99.995370	331,063.79	96.852180	320,657.35	-10,406.44	0.29
34534LAB3	FORD CREDIT AUTO OWNER TRUST FORDO 2022 B A2A					3.440000	15 Feb 2025		
		Local	355,240.860	99.994333	355,220.73	99.301180	352,758.37	-2,462.36	0.31
Original Face:		Base	450,000.000	99.994333	355,220.73	99.301180	352,758.37	-2,462.36	0.31

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34535AAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A2A					4.520000	15 Apr 2025		
		Local	465,000.000	99.997355	464,987.70	99.570930	463,004.82	-1,982.88	0.41
Original Face:		Base	465,000.000	99.997355	464,987.70	99.570930	463,004.82	-1,982.88	0.41
362554AB3	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A2					0.280000	18 Nov 2024		
		Local	149,235.390	99.998519	149,233.18	99.207370	148,052.51	-1,180.67	0.13
Original Face:		Base	600,000.000	99.998519	149,233.18	99.207370	148,052.51	-1,180.67	0.13
362585AB7	GM FINANCIAL SECURITIZED TERM GMCAR 2022 2 A2					2.520000	16 May 2025		
		Local	232,828.480	99.997049	232,821.61	98.873170	230,204.90	-2,616.71	0.21
Original Face:		Base	340,000.000	99.997049	232,821.61	98.873170	230,204.90	-2,616.71	0.21
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
		Local	54,226.990	99.992199	54,222.76	99.623230	54,022.68	-200.08	0.05
Original Face:		Base	595,000.000	99.992199	54,222.76	99.623230	54,022.68	-200.08	0.05
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
		Local	111,776.440	99.991161	111,766.56	97.095480	108,529.87	-3,236.69	0.10
Original Face:		Base	185,000.000	99.991161	111,766.56	97.095480	108,529.87	-3,236.69	0.10
36265QAD8	GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A3					4.820000	16 Aug 2027		
		Local	1,200,000.000	99.984857	1,199,818.28	99.224950	1,190,699.40	-9,118.88	1.06
Original Face:		Base	1,200,000.000	99.984857	1,199,818.28	99.224950	1,190,699.40	-9,118.88	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	99.527817	248,819.54	-1,180.46	0.22
		Base		100.000000	250,000.00	99.527817	248,819.54	-1,180.46	0.22
380140AB9	GM FINANCIAL SECURITIZED TERM GMCAR 2021 3 A2					0.210000	16 Aug 2024		
		Local	44,991.930	99.999022	44,991.49	99.791610	44,898.17	-93.32	0.04
Original Face:		Base	975,000.000	99.999022	44,991.49	99.791610	44,898.17	-93.32	0.04
380146AB6	GM FINANCIAL SECURITIZED TERM GMCAR 2022 1 A2					0.760000	18 Feb 2025		
		Local	81,820.510	99.999352	81,819.98	98.930210	80,945.20	-874.78	0.07
Original Face:		Base	200,000.000	99.999352	81,819.98	98.930210	80,945.20	-874.78	0.07
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
		Local	500,000.000	102.651138	513,255.69	98.095693	490,478.47	-22,777.22	0.44
		Base		102.651138	513,255.69	98.095693	490,478.47	-22,777.22	0.44

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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	99.917401	799,339.21	-660.79	0.71
		Base	100.000000	800,000.00	99.917401	799,339.21	-660.79	0.71
437076BC5	HOME DEPOT INC SR UNSECURED 02/24 3.75				3.750000	15 Feb 2024		
	500,000.000	Local	100.906186	504,530.93	98.695598	493,477.99	-11,052.94	0.44
		Base	100.906186	504,530.93	98.695598	493,477.99	-11,052.94	0.44
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4				4.000000	15 Sep 2025		
	160,000.000	Local	99.969156	159,950.65	98.291848	157,266.96	-2,683.69	0.14
		Base	99.969156	159,950.65	98.291848	157,266.96	-2,683.69	0.14
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3				0.270000	21 Apr 2025		
	179,308.410	Local	99.999057	179,306.72	97.130600	174,163.33	-5,143.39	0.16
Original Face:	300,000.000	Base	99.999057	179,306.72	97.130600	174,163.33	-5,143.39	0.16
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3				1.830000	18 Jan 2024		
	18,730.410	Local	99.996156	18,729.69	99.831760	18,698.90	-30.79	0.02
Original Face:	445,000.000	Base	99.996156	18,729.69	99.831760	18,698.90	-30.79	0.02
43815EAB0	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A2				0.200000	20 Feb 2024		
	37,883.480	Local	99.990048	37,879.71	99.716620	37,776.13	-103.58	0.03
Original Face:	465,000.000	Base	99.990048	37,879.71	99.716620	37,776.13	-103.58	0.03
43815GAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 4 A2				0.390000	21 May 2024		
	237,898.280	Local	99.999567	237,897.25	99.044490	235,625.14	-2,272.11	0.21
Original Face:	800,000.000	Base	99.999567	237,897.25	99.044490	235,625.14	-2,272.11	0.21
43815JAB9	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 1 A2				5.220000	21 Oct 2025		
	275,000.000	Local	99.994055	274,983.65	100.058800	275,161.70	178.05	0.25
Original Face:	275,000.000	Base	99.994055	274,983.65	100.058800	275,161.70	178.05	0.25
43815PAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A2				3.810000	18 Mar 2025		
	1,100,000.000	Local	99.995430	1,099,949.73	99.072520	1,089,797.72	-10,152.01	0.97
Original Face:	1,100,000.000	Base	99.995430	1,099,949.73	99.072520	1,089,797.72	-10,152.01	0.97
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65				0.650000	03 Jun 2024		
	625,000.000	Local	99.173413	619,833.83	94.411050	590,069.06	-29,764.77	0.53
		Base	99.173413	619,833.83	94.411050	590,069.06	-29,764.77	0.53

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446150AM6	HUNTINGTON BANCSHARES SR UNSECURED 05/25 4				4.000000	15 May 2025		
	550,000.000	Local	99.618282	547,900.55	97.064173	533,852.95	-14,047.60	0.48
		Base	99.618282	547,900.55	97.064173	533,852.95	-14,047.60	0.48
44644MAD3	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR				4.008000	16 May 2025		
	550,000.000	Local	99.986358	549,924.97	98.071641	539,394.03	-10,530.94	0.48
		Base	99.986358	549,924.97	98.071641	539,394.03	-10,530.94	0.48
44644MAE1	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR				5.740000	16 May 2025		
	1,000,000.000	Local	100.000000	1,000,000.00	100.616000	1,006,160.00	6,160.00	0.90
		Base	100.000000	1,000,000.00	100.616000	1,006,160.00	6,160.00	0.90
448977AB4	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 A A2A				1.810000	18 Feb 2025		
	275,838.220	Local	99.995802	275,826.64	98.795530	272,515.83	-3,310.81	0.24
Original Face:	465,000.000	Base	99.995802	275,826.64	98.795530	272,515.83	-3,310.81	0.24
44933DAD3	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A3				5.389000	15 Jun 2027		
	1,070,000.000	Local	99.999562	1,069,995.31	100.290560	1,073,108.99	3,113.68	0.96
Original Face:	1,070,000.000	Base	99.999562	1,069,995.31	100.290560	1,073,108.99	3,113.68	0.96
44934KAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 B A2				0.240000	15 May 2024		
	18,957.270	Local	100.000000	18,957.27	99.800020	18,919.36	-37.91	0.02
Original Face:	755,000.000	Base	100.000000	18,957.27	99.800020	18,919.36	-37.91	0.02
44935FAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A2A				0.360000	15 Oct 2024		
	155,291.590	Local	99.994179	155,282.55	99.095560	153,887.07	-1,395.48	0.14
Original Face:	520,000.000	Base	99.994179	155,282.55	99.095560	153,887.07	-1,395.48	0.14
45866FAT1	INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65				3.650000	23 May 2025		
	880,000.000	Local	99.577064	876,278.16	97.469590	857,732.39	-18,545.77	0.77
		Base	99.577064	876,278.16	97.469590	857,732.39	-18,545.77	0.77
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025		
	1,100,000.000	Local	100.000000	1,100,000.00	97.395214	1,071,347.35	-28,652.65	0.96
		Base	100.000000	1,100,000.00	97.395214	1,071,347.35	-28,652.65	0.96
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026		
	1,100,000.000	Local	99.806940	1,097,876.34	98.010467	1,078,115.14	-19,761.20	0.96
		Base	99.806940	1,097,876.34	98.010467	1,078,115.14	-19,761.20	0.96

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	940,000.000	100.058760	940,552.34	98.203443	923,112.36	-17,439.98	0.82
		Base		100.058760	940,552.34	98.203443	923,112.36	-17,439.98	0.82
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	500,000.000	100.104658	500,523.29	99.463029	497,315.15	-3,208.14	0.44
		Base		100.104658	500,523.29	99.463029	497,315.15	-3,208.14	0.44
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR					0.653000	16 Sep 2024		
		Local	780,000.000	100.110955	780,865.45	97.281710	758,797.34	-22,068.11	0.68
		Base		100.110955	780,865.45	97.281710	758,797.34	-22,068.11	0.68
46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR					0.563000	16 Feb 2025		
		Local	215,000.000	100.000000	215,000.00	94.770177	203,755.88	-11,244.12	0.18
		Base		100.000000	215,000.00	94.770177	203,755.88	-11,244.12	0.18
46647PCA2	JPMORGAN CHASE + CO SR UNSECURED 03/24 VAR					5.130000	16 Mar 2024		
		Local	225,000.000	100.000000	225,000.00	100.007876	225,017.72	17.72	0.20
		Base		100.000000	225,000.00	100.007876	225,017.72	17.72	0.20
46647PCX2	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					5.470000	24 Feb 2026		
		Local	500,000.000	100.000000	500,000.00	100.152000	500,760.00	760.00	0.45
		Base		100.000000	500,000.00	100.152000	500,760.00	760.00	0.45
47787JAB4	JOHN DEERE OWNER TRUST JDOT 2022 A A2					1.900000	15 Nov 2024		
		Local	81,196.900	99.996465	81,194.03	98.969380	80,360.07	-833.96	0.07
Original Face:		Base	150,000.000	99.996465	81,194.03	98.969380	80,360.07	-833.96	0.07
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3					0.360000	15 Sep 2025		
		Local	63,747.170	99.989176	63,740.27	96.511170	61,523.14	-2,217.13	0.05
Original Face:		Base	85,000.000	99.989176	63,740.27	96.511170	61,523.14	-2,217.13	0.05
47789QAB6	JOHN DEERE OWNER TRUST JDOT 2021 B A2					0.250000	17 Jun 2024		
		Local	69,489.200	99.999698	69,488.99	99.604780	69,214.56	-274.43	0.06
Original Face:		Base	515,000.000	99.999698	69,488.99	99.604780	69,214.56	-274.43	0.06
478160BT0	JOHNSON + JOHNSON SR UNSECURED 03/23 2.05					2.050000	01 Mar 2023		
		Local	1,100,000.000	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.98
		Base		100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.98

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49326EEL3	KEYCORP SR UNSECURED 05/25 VAR					3.878000	23 May 2025		
		Local	500,000.000	100.000000	500,000.00	97.833878	489,169.39	-10,830.61	0.44
		Base		100.000000	500,000.00	97.833878	489,169.39	-10,830.61	0.44
49327M2U7	KEY BANK NA SR UNSECURED 03/23 3.375					3.375000	07 Mar 2023		
		Local	589,000.000	100.044251	589,260.64	99.966002	588,799.75	-460.89	0.53
		Base		100.044251	589,260.64	99.966002	588,799.75	-460.89	0.53
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	805,000.000	100.014329	805,115.35	99.911385	804,286.65	-828.70	0.72
		Base		100.014329	805,115.35	99.911385	804,286.65	-828.70	0.72
49327M3B8	KEY BANK NA SR UNSECURED 01/24 VAR					4.890000	03 Jan 2024		
		Local	500,000.000	99.991654	499,958.27	99.980751	499,903.76	-54.51	0.45
		Base		99.991654	499,958.27	99.980751	499,903.76	-54.51	0.45
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7					4.700000	26 Jan 2026		
		Local	265,000.000	99.919449	264,786.54	98.543438	261,140.11	-3,646.43	0.23
		Base		99.919449	264,786.54	98.543438	261,140.11	-3,646.43	0.23
494368BJ1	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4					2.400000	01 Jun 2023		
		Local	1,575,000.000	99.967154	1,574,482.67	99.303072	1,564,023.38	-10,459.29	1.40
		Base		99.967154	1,574,482.67	99.303072	1,564,023.38	-10,459.29	1.40
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5					5.000000	27 Feb 2026		
		Local	515,000.000	99.835285	514,151.72	99.699256	513,451.17	-700.55	0.46
		Base		99.835285	514,151.72	99.699256	513,451.17	-700.55	0.46
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95					4.950000	15 Oct 2025		
		Local	195,000.000	99.746636	194,505.94	100.161638	195,315.19	809.25	0.17
		Base		99.746636	194,505.94	100.161638	195,315.19	809.25	0.17
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4					4.400000	08 Sep 2025		
		Local	100,000.000	99.978790	99,978.79	98.203750	98,203.75	-1,775.04	0.09
		Base		99.978790	99,978.79	98.203750	98,203.75	-1,775.04	0.09
55279HAT7	MANUF + TRADERS TRUST CO SR UNSECURED 11/25 5.4					5.400000	21 Nov 2025		
		Local	1,000,000.000	99.945162	999,451.62	100.066871	1,000,668.71	1,217.09	0.89
		Base		99.945162	999,451.62	100.066871	1,000,668.71	1,217.09	0.89

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65				4.650000	27 Jan 2026		
	650,000.000	Local	99.975717	649,842.16	97.977390	636,853.04	-12,989.12	0.57
		Base	99.975717	649,842.16	97.977390	636,853.04	-12,989.12	0.57
58768PAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2022 1 A2				5.260000	15 Oct 2025		
	545,000.000	Local	99.994686	544,971.04	99.976570	544,872.31	-98.73	0.49
Original Face:	545,000.000	Base	99.994686	544,971.04	99.976570	544,872.31	-98.73	0.49
58770AAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A3				4.510000	15 Nov 2027		
	315,000.000	Local	99.988327	314,963.23	98.784180	311,170.17	-3,793.06	0.28
Original Face:	315,000.000	Base	99.988327	314,963.23	98.784180	311,170.17	-3,793.06	0.28
58772WAB9	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A2				0.210000	15 Jul 2024		
	60,904.970	Local	99.998966	60,904.34	99.669100	60,703.44	-200.90	0.05
Original Face:	630,000.000	Base	99.998966	60,904.34	99.669100	60,703.44	-200.90	0.05
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9				2.900000	07 Mar 2024		
	500,000.000	Local	102.263030	511,315.15	97.697355	488,486.78	-22,828.37	0.44
		Base	102.263030	511,315.15	97.697355	488,486.78	-22,828.37	0.44
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR				5.016000	10 Nov 2023		
	445,000.000	Local	100.000002	445,000.01	99.986562	444,940.20	-59.81	0.40
		Base	100.000002	445,000.01	99.986562	444,940.20	-59.81	0.40
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR				4.877915	25 Jan 2024		
	500,000.000	Local	100.000000	500,000.00	99.937700	499,688.50	-311.50	0.45
		Base	100.000000	500,000.00	99.937700	499,688.50	-311.50	0.45
61746BDQ6	MORGAN STANLEY SR UNSECURED 04/24 3.875				3.875000	29 Apr 2024		
	500,000.000	Local	102.977206	514,886.03	98.369389	491,846.95	-23,039.08	0.44
		Base	102.977206	514,886.03	98.369389	491,846.95	-23,039.08	0.44
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR				5.175000	24 Jan 2025		
	300,000.000	Local	99.189697	297,569.09	99.779000	299,337.00	1,767.91	0.27
		Base	99.189697	297,569.09	99.779000	299,337.00	1,767.91	0.27
61772BAA1	MORGAN STANLEY SR UNSECURED 04/24 VAR				0.731000	05 Apr 2024		
	500,000.000	Local	100.000000	500,000.00	99.490220	497,451.10	-2,548.90	0.44
		Base	100.000000	500,000.00	99.490220	497,451.10	-2,548.90	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
654106AC7	NIKE INC SR UNSECURED 05/23 2.25				2.250000	01 May 2023		
	1,000,000.000	Local	100.000000	1,000,000.00	99.544331	995,443.31	-4,556.69	0.89
		Base	100.000000	1,000,000.00	99.544331	995,443.31	-4,556.69	0.89
65479CAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A3				0.550000	15 Jul 2024		
	86,931.600	Local	100.114561	87,031.19	99.306780	86,328.97	-702.22	0.08
Original Face:	608,000.000	Base	100.114561	87,031.19	99.306780	86,328.97	-702.22	0.08
65479MAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 A A3				1.380000	16 Dec 2024		
	322,011.890	Local	100.393616	323,279.38	98.795430	318,133.03	-5,146.35	0.28
Original Face:	1,200,000.000	Base	100.393616	323,279.38	98.795430	318,133.03	-5,146.35	0.28
65479QAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 A A2				1.320000	15 Nov 2024		
	199,747.350	Local	99.998483	199,744.32	98.541410	196,833.86	-2,910.46	0.18
Original Face:	350,000.000	Base	99.998483	199,744.32	98.541410	196,833.86	-2,910.46	0.18
65480JAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 B A2				4.500000	15 Aug 2025		
	560,000.000	Local	99.997402	559,985.45	99.358530	556,407.77	-3,577.68	0.50
Original Face:	560,000.000	Base	99.997402	559,985.45	99.358530	556,407.77	-3,577.68	0.50
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	965,000.000	Local	100.000000	965,000.00	98.834000	953,748.10	-11,251.90	0.85
		Base	100.000000	965,000.00	98.834000	953,748.10	-11,251.90	0.85
67066GAL8	NVIDIA CORP SR UNSECURED 06/24 0.584				0.584000	14 Jun 2024		
	385,000.000	Local	100.000000	385,000.00	94.277982	362,970.23	-22,029.77	0.32
		Base	100.000000	385,000.00	94.277982	362,970.23	-22,029.77	0.32
69353RFL7	PNC BANK NA SR UNSECURED 06/23 3.5				3.500000	08 Jun 2023		
	1,000,000.000	Local	100.033233	1,000,332.33	99.541653	995,416.53	-4,915.80	0.89
		Base	100.033233	1,000,332.33	99.541653	995,416.53	-4,915.80	0.89
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35				0.350000	02 Feb 2024		
	280,000.000	Local	99.964193	279,899.74	95.564573	267,580.80	-12,318.94	0.24
		Base	99.964193	279,899.74	95.564573	267,580.80	-12,318.94	0.24
69371RR40	PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5				0.500000	09 Aug 2024		
	590,000.000	Local	99.973890	589,845.95	93.345902	550,740.82	-39,105.13	0.49
		Base	99.973890	589,845.95	93.345902	550,740.82	-39,105.13	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
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
		Local	420,000.000	99.996607	419,985.75	93.273076	391,746.92	-28,238.83	0.35
		Base		99.996607	419,985.75	93.273076	391,746.92	-28,238.83	0.35
69371RR73	PACCAR FINANCIAL CORP SR UNSECURED 04/25 2.85					2.850000	07 Apr 2025		
		Local	500,000.000	99.981558	499,907.79	95.476534	477,382.67	-22,525.12	0.43
		Base		99.981558	499,907.79	95.476534	477,382.67	-22,525.12	0.43
69371RR81	PACCAR FINANCIAL CORP SR UNSECURED 06/24 3.15					3.150000	13 Jun 2024		
		Local	550,000.000	99.985062	549,917.84	97.400668	535,703.67	-14,214.17	0.48
		Base		99.985062	549,917.84	97.400668	535,703.67	-14,214.17	0.48
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	490,000.000	99.988967	489,945.94	99.317955	486,657.98	-3,287.96	0.43
		Base		99.988967	489,945.94	99.317955	486,657.98	-3,287.96	0.43
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	280,000.000	99.988546	279,967.93	97.126611	271,954.51	-8,013.42	0.24
		Base		99.988546	279,967.93	97.126611	271,954.51	-8,013.42	0.24
713448FQ6	PEPSICO INC SR UNSECURED 02/26 4.55					4.550000	13 Feb 2026		
		Local	1,165,000.000	99.942707	1,164,332.54	99.335013	1,157,252.90	-7,079.64	1.03
		Base		99.942707	1,164,332.54	99.335013	1,157,252.90	-7,079.64	1.03
74460WAB3	PUBLIC STORAGE SR UNSECURED 04/24 VAR					5.020000	23 Apr 2024		
		Local	1,731,000.000	99.973100	1,730,534.36	100.010096	1,731,174.76	640.40	1.54
		Base		99.973100	1,730,534.36	100.010096	1,731,174.76	640.40	1.54
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	97.607427	1,171,289.12	-28,710.88	1.04
		Base		100.000000	1,200,000.00	97.607427	1,171,289.12	-28,710.88	1.04
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	100.544041	1,206,528.49	6,528.49	1.08
		Base		100.000000	1,200,000.00	100.544041	1,206,528.49	6,528.49	1.08
79466LAE4	SALESFORCE INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
		Local	1,210,000.000	100.043952	1,210,531.82	99.785970	1,207,410.24	-3,121.58	1.08
		Base		100.043952	1,210,531.82	99.785970	1,207,410.24	-3,121.58	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
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	1,000,000.000	99.976704	999,767.04	93.980682	939,806.82	-59,960.22	0.84
		Base		99.976704	999,767.04	93.980682	939,806.82	-59,960.22	0.84
828807DG9	SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2					2.000000	13 Sep 2024		
		Local	600,000.000	101.307588	607,845.53	95.090531	570,543.19	-37,302.34	0.51
		Base		101.307588	607,845.53	95.090531	570,543.19	-37,302.34	0.51
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	610,000.000	99.909575	609,448.41	94.311258	575,298.67	-34,149.74	0.51
		Base		99.909575	609,448.41	94.311258	575,298.67	-34,149.74	0.51
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
		Local	600,000.000	100.000000	600,000.00	100.000000	600,000.00	0.00	0.54
		Base		100.000000	600,000.00	100.000000	600,000.00	0.00	0.54
855244AQ2	STARBUCKS CORP SR UNSECURED 08/25 3.8					3.800000	15 Aug 2025		
		Local	1,100,000.000	98.570919	1,084,280.11	96.894303	1,065,837.33	-18,442.78	0.95
		Base		98.570919	1,084,280.11	96.894303	1,065,837.33	-18,442.78	0.95
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					4.970000	14 Feb 2024		
		Local	200,000.000	100.000000	200,000.00	99.857339	199,714.68	-285.32	0.18
		Base		100.000000	200,000.00	99.857339	199,714.68	-285.32	0.18
863667AF8	STRYKER CORP SR UNSECURED 05/24 3.375					3.375000	15 May 2024		
		Local	1,000,000.000	102.607770	1,026,077.70	97.591823	975,918.23	-50,159.47	0.87
		Base		102.607770	1,026,077.70	97.591823	975,918.23	-50,159.47	0.87
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	600,000.000	99.978308	599,869.85	96.556581	579,339.49	-20,530.36	0.52
		Base		99.978308	599,869.85	96.556581	579,339.49	-20,530.36	0.52
883556CP5	THERMO FISHER SCIENTIFIC SR UNSECURED 10/23 0.797					0.797000	18 Oct 2023		
		Local	500,000.000	99.959068	499,795.34	97.187422	485,937.11	-13,858.23	0.43
		Base		99.959068	499,795.34	97.187422	485,937.11	-13,858.23	0.43
883556CS9	THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.215					1.215000	18 Oct 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	93.703103	937,031.03	-62,968.97	0.84
		Base		100.000000	1,000,000.00	93.703103	937,031.03	-62,968.97	0.84

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
891940AB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 A A2					5.050000	15 Jan 2026		
		Local	145,000.000	99.996179	144,994.46	99.824260	144,745.18	-249.28	0.13
Original Face:		Base	145,000.000	99.996179	144,994.46	99.824260	144,745.18	-249.28	0.13
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
		Local	3,064.260	99.998368	3,064.21	99.881090	3,060.62	-3.59	0.00
Original Face:		Base	345,000.000	99.998368	3,064.21	99.881090	3,060.62	-3.59	0.00
89238FAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 B A2A					2.350000	15 Jan 2025		
		Local	375,478.760	99.995640	375,462.39	98.970910	371,614.75	-3,847.64	0.33
Original Face:		Base	550,000.000	99.995640	375,462.39	98.970910	371,614.75	-3,847.64	0.33
89238JAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A2					0.310000	15 Aug 2024		
		Local	70,404.380	99.999886	70,404.30	99.223890	69,857.96	-546.34	0.06
Original Face:		Base	250,000.000	99.999886	70,404.30	99.223890	69,857.96	-546.34	0.06
89239BAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 C A2					0.200000	15 May 2024		
		Local	49,458.990	99.992438	49,455.25	99.560170	49,241.45	-213.80	0.04
Original Face:		Base	310,000.000	99.992438	49,455.25	99.560170	49,241.45	-213.80	0.04
89239KAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 A A2					0.740000	15 Oct 2024		
		Local	245,779.210	99.999255	245,777.38	98.817400	242,872.63	-2,904.75	0.22
Original Face:		Base	550,000.000	99.999255	245,777.38	98.817400	242,872.63	-2,904.75	0.22
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3					0.260000	15 May 2025		
		Local	244,309.480	99.990393	244,286.01	97.264690	237,626.86	-6,659.15	0.21
Original Face:		Base	415,000.000	99.990393	244,286.01	97.264690	237,626.86	-6,659.15	0.21
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
		Local	1,000,000.000	99.999488	999,994.88	99.919497	999,194.97	-799.91	0.89
		Base		99.999488	999,994.88	99.919497	999,194.97	-799.91	0.89
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR					4.750000	17 Jan 2024		
		Local	500,000.000	100.000000	500,000.00	99.794900	498,974.50	-1,025.50	0.45
		Base		100.000000	500,000.00	99.794900	498,974.50	-1,025.50	0.45
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75					4.750000	21 Feb 2026		
		Local	310,000.000	99.934458	309,796.82	99.545693	308,591.65	-1,205.17	0.28
		Base		99.934458	309,796.82	99.545693	308,591.65	-1,205.17	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBM2	US TREASURY N/B 02/24 0.125				0.125000	15 Feb 2024		
	800,000.000	Local	99.841014	798,728.11	95.328125	762,625.00	-36,103.11	0.68
		Base	99.841014	798,728.11	95.328125	762,625.00	-36,103.11	0.68
91282CCX7	US TREASURY N/B 09/24 0.375				0.375000	15 Sep 2024		
	1,000,000.000	Local	99.731052	997,310.52	93.187500	931,875.00	-65,435.52	0.83
		Base	99.731052	997,310.52	93.187500	931,875.00	-65,435.52	0.83
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025		
	550,000.000	Local	99.619136	547,905.25	96.105469	528,580.08	-19,325.17	0.47
		Base	99.619136	547,905.25	96.105469	528,580.08	-19,325.17	0.47
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55				0.550000	15 May 2024		
	295,000.000	Local	99.957424	294,874.40	94.420857	278,541.53	-16,332.87	0.25
		Base	99.957424	294,874.40	94.420857	278,541.53	-16,332.87	0.25
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15				5.150000	15 Oct 2025		
	600,000.000	Local	99.991970	599,951.82	100.186839	601,121.03	1,169.21	0.54
		Base	99.991970	599,951.82	100.186839	601,121.03	1,169.21	0.54
92343VGD0	VERIZON COMMUNICATIONS SR UNSECURED 03/24 VAR				5.050000	22 Mar 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	99.936601	999,366.01	-633.99	0.89
		Base	100.000000	1,000,000.00	99.936601	999,366.01	-633.99	0.89
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				5.340000	20 Mar 2026		
	550,000.000	Local	99.787440	548,830.92	100.109271	550,600.99	1,770.07	0.49
		Base	99.787440	548,830.92	100.109271	550,600.99	1,770.07	0.49
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	500,000.000	Local	100.100800	500,504.00	95.295443	476,477.22	-24,026.78	0.43
		Base	100.100800	500,504.00	95.295443	476,477.22	-24,026.78	0.43
92868JAD8	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2020 1 A3				0.980000	20 Nov 2024		
	296,051.870	Local	100.028897	296,137.42	98.690160	292,174.06	-3,963.36	0.26
Original Face:	1,300,000.000	Base	100.028897	296,137.42	98.690160	292,174.06	-3,963.36	0.26
92868KAB9	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A2				0.490000	21 Oct 2024		
	173,126.280	Local	99.998579	173,123.82	99.202370	171,745.37	-1,378.45	0.15
Original Face:	715,000.000	Base	99.998579	173,123.82	99.202370	171,745.37	-1,378.45	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142DH3	WALMART INC SR UNSECURED 04/23 2.55					2.550000	11 Apr 2023		
		Local	500,000.000	100.000000	500,000.00	99.700018	498,500.09	-1,499.91	0.44
		Base		100.000000	500,000.00	99.700018	498,500.09	-1,499.91	0.44
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	1,000,000.000	100.646280	1,006,462.80	99.475857	994,758.57	-11,704.23	0.89
		Base		100.646280	1,006,462.80	99.475857	994,758.57	-11,704.23	0.89
931142EW9	WALMART INC SR UNSECURED 09/25 3.9					3.900000	09 Sep 2025		
		Local	435,000.000	99.940614	434,741.67	97.973273	426,183.74	-8,557.93	0.38
		Base		99.940614	434,741.67	97.973273	426,183.74	-8,557.93	0.38
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3					3.000000	19 Feb 2025		
		Local	1,100,000.000	103.686128	1,140,547.41	95.770092	1,053,471.01	-87,076.40	0.94
		Base		103.686128	1,140,547.41	95.770092	1,053,471.01	-87,076.40	0.94
95000U2Y8	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					5.870000	25 Apr 2026		
		Local	1,100,000.000	100.000000	1,100,000.00	100.946589	1,110,412.48	10,412.48	0.99
		Base		100.000000	1,100,000.00	100.946589	1,110,412.48	10,412.48	0.99
98389BAZ3	XCEL ENERGY INC SR UNSECURED 10/23 0.5					0.500000	15 Oct 2023		
		Local	1,000,000.000	99.824821	998,248.21	97.071782	970,717.82	-27,530.39	0.87
		Base		99.824821	998,248.21	97.071782	970,717.82	-27,530.39	0.87
US DOLLAR Total									
		Local	113,931,901.600		113,986,379.37		111,633,368.07	-2,353,011.30	99.59
Original Face:		Base	42,398,000.000		113,986,379.37		111,633,368.07	-2,353,011.30	99.59
FIXED INCOME Total									
		Base	113,931,901.600		113,986,379.37		111,633,368.07	-2,353,011.30	99.59
Original Face:			42,398,000.000						

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Base Currency: 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									
		114,331,475.700	Base		114,385,953.47		112,032,942.17	-2,353,011.30	100.00
	Original Face:	42,398,000.000							

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Base Currency: 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								
			1,025,694.440	1.000000	1,025,694.44	1.000000	1,025,694.44	0.00	0.09
		Base		1.000000	1,025,694.44	1.000000	1,025,694.44	0.00	0.09
US DOLLAR Total									
			1,025,694.440		1,025,694.44		1,025,694.44	0.00	0.09
		Base			1,025,694.44		1,025,694.44	0.00	0.09
CASH Total									
			1,025,694.440	Base	1,025,694.44		1,025,694.44	0.00	0.09
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					4.600000	13 Mar 2023		
			15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.36
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.36
138994009	CANTOR FITZGERALD REPO REPO					4.600000	23 Mar 2023		
			30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.71
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.71
912796XQ7	TREASURY BILL 07/23 0.00000					4.650000	13 Jul 2023		
			25,000,000.000	98.269167	24,567,291.66	98.269167	24,567,291.66	0.00	2.22
		Base		98.269167	24,567,291.66	98.269167	24,567,291.66	0.00	2.22
912796ZS1	TREASURY BILL 07/23 0.00000					4.650000	06 Jul 2023		
			25,000,000.000	98.359583	24,589,895.83	98.359583	24,589,895.83	0.00	2.22
		Base		98.359583	24,589,895.83	98.359583	24,589,895.83	0.00	2.22
912796ZY8	TREASURY BILL 01/24 0.00000					4.626500	25 Jan 2024		
			20,000,000.000	95.759042	19,151,808.34	95.759042	19,151,808.34	0.00	1.73
		Base		95.759042	19,151,808.34	95.759042	19,151,808.34	0.00	1.73

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QHR003	SOUTH STREET REPO				4.580000	01 Mar 2023		
	64,579,667.180	Local	100.000000	64,579,667.18	100.000000	64,579,667.18	0.00	5.84
		Base	100.000000	64,579,667.18	100.000000	64,579,667.18	0.00	5.84
US DOLLAR Total								
	179,579,667.180	Local		177,888,663.01		177,888,663.01	0.00	16.08
		Base		177,888,663.01		177,888,663.01	0.00	16.08
CASH EQUIVALENT Total								
	179,579,667.180	Base		177,888,663.01		177,888,663.01	0.00	16.08
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	50,941,004.960	Local	1.000000	50,941,004.96	1.000000	50,941,004.96	0.00	4.61
		Base	1.000000	50,941,004.96	1.000000	50,941,004.96	0.00	4.61
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	71,265,902.550	Local	1.000000	71,265,902.55	1.000000	71,265,902.55	0.00	6.44
		Base	1.000000	71,265,902.55	1.000000	71,265,902.55	0.00	6.44
US DOLLAR Total								
	122,206,907.510	Local		122,206,907.51		122,206,907.51	0.00	11.05
		Base		122,206,907.51		122,206,907.51	0.00	11.05
EQUITY Total								
	122,206,907.510	Base		122,206,907.51		122,206,907.51	0.00	11.05
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		
	2,510,076.530	Local	100.729578	2,528,389.49	94.791067	2,379,328.33	-149,061.16	0.22
Original Face:	20,540,000.000	Base	100.729578	2,528,389.49	94.791067	2,379,328.33	-149,061.16	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
3130ALR63	FEDERAL HOME LOAN BANK BONDS 04/26 1.05					1.050000	06 Apr 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	89.396352	13,409,452.80	-1,590,547.20	1.21
		Base		100.000000	15,000,000.00	89.396352	13,409,452.80	-1,590,547.20	1.21
3130AMDU3	FEDERAL HOME LOAN BANK BONDS 05/26 1					1.000000	20 May 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	88.570835	17,714,167.00	-2,285,833.00	1.60
		Base		100.000000	20,000,000.00	88.570835	17,714,167.00	-2,285,833.00	1.60
3130AMMV1	FEDERAL HOME LOAN BANK BONDS 06/24 0.4					0.400000	03 Jun 2024		
		Local	7,500,000.000	100.000000	7,500,000.00	94.092354	7,056,926.55	-443,073.45	0.64
		Base		100.000000	7,500,000.00	94.092354	7,056,926.55	-443,073.45	0.64
3130ANC73	FEDERAL HOME LOAN BANK BONDS 07/24 0.55					0.550000	26 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	93.685550	9,368,555.00	-631,445.00	0.85
		Base		100.000000	10,000,000.00	93.685550	9,368,555.00	-631,445.00	0.85
3130AP2X2	FEDERAL HOME LOAN BANK BONDS 12/25 0.8					0.800000	30 Dec 2025		
		Local	7,000,000.000	100.000000	7,000,000.00	89.410403	6,258,728.21	-741,271.79	0.57
		Base		100.000000	7,000,000.00	89.410403	6,258,728.21	-741,271.79	0.57
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05					1.050000	30 Sep 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	87.795704	2,633,871.12	-366,128.88	0.24
		Base		100.000000	3,000,000.00	87.795704	2,633,871.12	-366,128.88	0.24
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8					0.800000	15 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	94.795777	9,479,577.70	-520,422.30	0.86
		Base		100.000000	10,000,000.00	94.795777	9,479,577.70	-520,422.30	0.86
3130APTA3	FEDERAL HOME LOAN BANK BONDS 05/24 0.645					0.645000	24 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	94.518540	9,451,854.00	-548,146.00	0.85
		Base		100.000000	10,000,000.00	94.518540	9,451,854.00	-548,146.00	0.85
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	96.509682	9,650,968.20	-349,031.80	0.87
		Base		100.000000	10,000,000.00	96.509682	9,650,968.20	-349,031.80	0.87
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	93.106931	13,966,039.65	-1,033,960.35	1.26
		Base		100.000000	15,000,000.00	93.106931	13,966,039.65	-1,033,960.35	1.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	91.919204	4,595,960.20	-404,039.80	0.42
		Base		100.000000	5,000,000.00	91.919204	4,595,960.20	-404,039.80	0.42
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	93.688102	4,684,405.10	-315,594.90	0.42
		Base		100.000000	5,000,000.00	93.688102	4,684,405.10	-315,594.90	0.42
3130AQTZ6	FEDERAL HOME LOAN BANK BONDS 02/24 VAR					1.600000	22 Feb 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	97.000679	9,700,067.90	-299,932.10	0.88
		Base		100.000000	10,000,000.00	97.000679	9,700,067.90	-299,932.10	0.88
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	91.320261	4,566,013.05	-433,986.95	0.41
		Base		100.000000	5,000,000.00	91.320261	4,566,013.05	-433,986.95	0.41
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	92.818662	2,320,466.55	-179,533.45	0.21
		Base		100.000000	2,500,000.00	92.818662	2,320,466.55	-179,533.45	0.21
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	96.007211	9,600,721.10	-399,278.90	0.87
		Base		100.000000	10,000,000.00	96.007211	9,600,721.10	-399,278.90	0.87
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	96.362809	9,636,280.90	-363,719.10	0.87
		Base		100.000000	10,000,000.00	96.362809	9,636,280.90	-363,719.10	0.87
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	99.575404	9,957,540.40	-42,459.60	0.90
		Base		100.000000	10,000,000.00	99.575404	9,957,540.40	-42,459.60	0.90
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	96.628157	4,831,407.85	-168,592.15	0.44
		Base		100.000000	5,000,000.00	96.628157	4,831,407.85	-168,592.15	0.44
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	99.321008	9,932,100.80	-67,899.20	0.90
		Base		100.000000	10,000,000.00	99.321008	9,932,100.80	-67,899.20	0.90

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130AS5E5	FEDERAL HOME LOAN BANK BONDS 05/25 VAR					2.500000	23 May 2025		
		Local	10,000,000.000	100.288791	10,028,879.13	96.897641	9,689,764.10	-339,115.03	0.88
		Base		100.288791	10,028,879.13	96.897641	9,689,764.10	-339,115.03	0.88
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	94.929139	4,746,456.95	-253,543.05	0.43
		Base		100.000000	5,000,000.00	94.929139	4,746,456.95	-253,543.05	0.43
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	99.067100	9,906,710.00	-93,290.00	0.90
		Base		100.000000	10,000,000.00	99.067100	9,906,710.00	-93,290.00	0.90
3130ASPT0	FEDERAL HOME LOAN BANK BONDS 01/26 VAR					4.000000	28 Jan 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	98.186336	4,909,316.80	-90,683.20	0.44
		Base		100.000000	5,000,000.00	98.186336	4,909,316.80	-90,683.20	0.44
3130ASRH4	FEDERAL HOME LOAN BANK BONDS 08/24 VAR					4.000000	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.879916	4,943,995.80	-56,004.20	0.45
		Base		100.000000	5,000,000.00	98.879916	4,943,995.80	-56,004.20	0.45
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	98.974941	4,948,747.05	-51,252.95	0.45
		Base		100.000000	5,000,000.00	98.974941	4,948,747.05	-51,252.95	0.45
3130ASUT4	FEDERAL HOME LOAN BANK BONDS 08/23 VAR					3.160000	10 Aug 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	99.080460	24,770,115.00	-229,885.00	2.24
		Base		100.000000	25,000,000.00	99.080460	24,770,115.00	-229,885.00	2.24
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	97.606767	24,401,691.75	-598,308.25	2.21
		Base		100.000000	25,000,000.00	97.606767	24,401,691.75	-598,308.25	2.21
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	97.892702	9,789,270.20	-210,729.80	0.89
		Base		100.000000	10,000,000.00	97.892702	9,789,270.20	-210,729.80	0.89
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	97.589883	9,758,988.30	-241,011.70	0.88
		Base		100.000000	10,000,000.00	97.589883	9,758,988.30	-241,011.70	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
3130ATE45	FEDERAL HOME LOAN BANK BONDS 09/23 VAR					4.000000	21 Sep 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	99.568323	19,913,664.60	-86,335.40	1.80
		Base		100.000000	20,000,000.00	99.568323	19,913,664.60	-86,335.40	1.80
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	98.727236	14,809,085.40	-190,914.60	1.34
		Base		100.000000	15,000,000.00	98.727236	14,809,085.40	-190,914.60	1.34
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625					4.625000	13 Dec 2024		
		Local	10,000,000.000	100.428049	10,042,804.88	99.236240	9,923,624.00	-119,180.88	0.90
		Base		100.428049	10,042,804.88	99.236240	9,923,624.00	-119,180.88	0.90
3130AUFQ2	FEDERAL HOME LOAN BANK BONDS 01/25 5.25					5.250000	27 Jan 2025		
		Local	3,400,000.000	100.000000	3,400,000.00	99.254846	3,374,664.76	-25,335.24	0.31
		Base		100.000000	3,400,000.00	99.254846	3,374,664.76	-25,335.24	0.31
3130AUKB9	FEDERAL HOME LOAN BANK BONDS 01/25 5.25					5.250000	24 Jan 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.243829	9,924,382.90	-75,617.10	0.90
		Base		100.000000	10,000,000.00	99.243829	9,924,382.90	-75,617.10	0.90
3130AUV35	FEDERAL HOME LOAN BANK BONDS 03/24 5.165					5.165000	08 Mar 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.798545	9,979,854.50	-20,145.50	0.90
		Base		100.000000	10,000,000.00	99.798545	9,979,854.50	-20,145.50	0.90
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	4,973,922.290	104.076297	5,176,674.13	93.946849	4,672,843.26	-503,830.87	0.42
Original Face:		Base	24,487,993.000	104.076297	5,176,674.13	93.946849	4,672,843.26	-503,830.87	0.42
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	1,175,242.200	104.004969	1,222,310.28	93.946264	1,104,096.14	-118,214.14	0.10
Original Face:		Base	10,000,000.000	104.004969	1,222,310.28	93.946264	1,104,096.14	-118,214.14	0.10
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	99.743174	9,974,317.40	168,525.73	0.90
		Base		98.057917	9,805,791.67	99.743174	9,974,317.40	168,525.73	0.90
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	99.767606	14,965,140.90	191,940.90	1.35
		Base		98.488000	14,773,200.00	99.767606	14,965,140.90	191,940.90	1.35

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
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	91.118444	9,111,844.40	-888,155.60	0.82
		Base		100.000000	10,000,000.00	91.118444	9,111,844.40	-888,155.60	0.82
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57					0.570000	02 Jul 2024		
		Local	10,000,000.000	99.966438	9,996,643.78	93.968050	9,396,805.00	-599,838.78	0.85
		Base		99.966438	9,996,643.78	93.968050	9,396,805.00	-599,838.78	0.85
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	90.108212	4,505,410.60	-494,589.40	0.41
		Base		100.000000	5,000,000.00	90.108212	4,505,410.60	-494,589.40	0.41
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	88.816862	4,440,843.10	-559,156.90	0.40
		Base		100.000000	5,000,000.00	88.816862	4,440,843.10	-559,156.90	0.40
3133ENAF7	FEDERAL FARM CREDIT BANK BONDS 10/26 1					1.000000	07 Oct 2026		
		Local	5,000,000.000	93.271458	4,663,572.92	87.901349	4,395,067.45	-268,505.47	0.40
		Base		93.271458	4,663,572.92	87.901349	4,395,067.45	-268,505.47	0.40
3133ENDP2	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR					4.600000	09 Nov 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.972728	4,998,636.40	-1,363.60	0.45
		Base		100.000000	5,000,000.00	99.972728	4,998,636.40	-1,363.60	0.45
3133ENEK2	FEDERAL FARM CREDIT BANK BONDS 08/23 VAR					4.600000	22 Aug 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.004866	7,000,340.62	340.62	0.63
		Base		100.000000	7,000,000.00	100.004866	7,000,340.62	340.62	0.63
3133ENQJ2	FEDERAL FARM CREDIT BANK BONDS 03/24 VAR					4.590000	04 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.020404	5,001,020.20	1,020.20	0.45
		Base		100.000000	5,000,000.00	100.020404	5,001,020.20	1,020.20	0.45
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	98.455885	9,845,588.50	-154,411.50	0.89
		Base		100.000000	10,000,000.00	98.455885	9,845,588.50	-154,411.50	0.89
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	95.371785	9,537,178.50	-462,821.50	0.86
		Base		100.000000	10,000,000.00	95.371785	9,537,178.50	-462,821.50	0.86

Base Currency: 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	92.826598	9,282,659.80	-717,340.20	0.84
		Base	100.000000	10,000,000.00	92.826598	9,282,659.80	-717,340.20	0.84
3134GXG57	FREDDIE MAC NOTES 01/25 3.5				3.500000	28 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	96.895780	4,844,789.00	-155,211.00	0.44
		Base	100.000000	5,000,000.00	96.895780	4,844,789.00	-155,211.00	0.44
3134GXJ39	FREDDIE MAC NOTES 08/24 4				4.000000	08 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	98.167516	9,816,751.60	-183,248.40	0.89
		Base	100.000000	10,000,000.00	98.167516	9,816,751.60	-183,248.40	0.89
3134GXMX9	FREDDIE MAC NOTES 03/25 2.2				2.200000	25 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	94.552066	4,727,603.30	-272,396.70	0.43
		Base	100.000000	5,000,000.00	94.552066	4,727,603.30	-272,396.70	0.43
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.642296	4,882,114.80	-117,885.20	0.44
		Base	100.000000	5,000,000.00	97.642296	4,882,114.80	-117,885.20	0.44
3134GXRJ5	FREDDIE MAC NOTES 11/24 3				3.000000	13 Nov 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	96.357396	4,817,869.80	-182,130.20	0.44
		Base	100.000000	5,000,000.00	96.357396	4,817,869.80	-182,130.20	0.44
3134GXT61	FREDDIE MAC NOTES 09/24 4				4.000000	13 Sep 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	98.050311	9,805,031.10	-194,968.90	0.89
		Base	100.000000	10,000,000.00	98.050311	9,805,031.10	-194,968.90	0.89
3134GXTD6	FREDDIE MAC NOTES 05/25 3.5				3.500000	23 May 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	96.610907	4,830,545.35	-169,454.65	0.44
		Base	100.000000	5,000,000.00	96.610907	4,830,545.35	-169,454.65	0.44
3134GYBP6	FREDDIE MAC NOTES 12/24 5.125				5.125000	30 Dec 2024		
	8,173,000.000	Local	100.000000	8,173,000.00	99.185051	8,106,394.22	-66,605.78	0.73
		Base	100.000000	8,173,000.00	99.185051	8,106,394.22	-66,605.78	0.73
3134GYD58	FREDDIE MAC NOTES 10/25 5				5.000000	30 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.091190	4,954,559.50	-45,440.50	0.45
		Base	100.000000	5,000,000.00	99.091190	4,954,559.50	-45,440.50	0.45

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3134GYE65	FREDDIE MAC NOTES 01/25 5.02					5.020000	27 Jan 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.029666	9,902,966.60	-97,033.40	0.90
		Base		100.000000	10,000,000.00	99.029666	9,902,966.60	-97,033.40	0.90
3134GYEK4	FREDDIE MAC NOTES 01/26 5.15					5.150000	27 Jan 2026		
		Local	10,000,000.000	99.936851	9,993,685.11	98.749154	9,874,915.40	-118,769.71	0.89
		Base		99.936851	9,993,685.11	98.749154	9,874,915.40	-118,769.71	0.89
3135GAEE7	FANNIE MAE NOTES 02/25 5.06					5.060000	07 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.425322	9,942,532.20	-57,467.80	0.90
		Base		100.000000	10,000,000.00	99.425322	9,942,532.20	-57,467.80	0.90
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		Local	1,544,832.900	99.798176	1,541,715.06	88.151660	1,361,795.85	-179,919.21	0.12
Original Face:		Base	11,452,445.000	99.798176	1,541,715.06	88.151660	1,361,795.85	-179,919.21	0.12
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	1,805,553.380	100.249358	1,810,055.67	86.881770	1,568,696.73	-241,358.94	0.14
Original Face:		Base	11,058,708.000	100.249358	1,810,055.67	86.881770	1,568,696.73	-241,358.94	0.14
3136G4YH0	FANNIE MAE NOTES 07/25 0.7					0.700000	14 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	90.505636	4,525,281.80	-474,718.20	0.41
		Base		100.000000	5,000,000.00	90.505636	4,525,281.80	-474,718.20	0.41
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	555,496.900	99.980619	555,389.24	94.078130	522,601.10	-32,788.14	0.05
Original Face:		Base	10,000,000.000	99.980619	555,389.24	94.078130	522,601.10	-32,788.14	0.05
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	574,652.870	100.635368	578,304.03	92.868660	533,672.42	-44,631.61	0.05
Original Face:		Base	12,022,600.000	100.635368	578,304.03	92.868660	533,672.42	-44,631.61	0.05
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	275,083.990	100.313984	275,947.71	97.360730	267,823.78	-8,123.93	0.02
Original Face:		Base	15,363,692.000	100.313984	275,947.71	97.360730	267,823.78	-8,123.93	0.02
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	1,710,971.280	100.808966	1,724,812.45	94.546710	1,617,667.05	-107,145.40	0.15
Original Face:		Base	24,000,000.000	100.808966	1,724,812.45	94.546710	1,617,667.05	-107,145.40	0.15

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	474,654.490	101.427419	481,429.80	89.208210	423,430.77	-57,999.03	0.04
Original Face:		Base	9,815,000.000	101.427419	481,429.80	89.208210	423,430.77	-57,999.03	0.04
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	345,553.700	101.226174	349,790.79	93.814060	324,177.96	-25,612.83	0.03
Original Face:		Base	10,000,000.000	101.226174	349,790.79	93.814060	324,177.96	-25,612.83	0.03
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	491,572.970	106.731717	524,664.27	100.784080	495,427.30	-29,236.97	0.04
Original Face:		Base	12,777,000.000	106.731717	524,664.27	100.784080	495,427.30	-29,236.97	0.04
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	170,191.000	105.253163	179,131.41	99.178030	168,792.08	-10,339.33	0.02
Original Face:		Base	10,000,000.000	105.253163	179,131.41	99.178030	168,792.08	-10,339.33	0.02
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	154,028.200	103.608950	159,587.00	96.098900	148,019.41	-11,567.59	0.01
Original Face:		Base	5,000,000.000	103.608950	159,587.00	96.098900	148,019.41	-11,567.59	0.01
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	11,391.840	101.764860	11,592.89	99.632730	11,350.00	-242.89	0.00
Original Face:		Base	16,000,000.000	101.764860	11,592.89	99.632730	11,350.00	-242.89	0.00
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	82,562.900	104.298008	86,111.46	97.595380	80,577.58	-5,533.88	0.01
Original Face:		Base	5,000,000.000	104.298008	86,111.46	97.595380	80,577.58	-5,533.88	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	99.426097	19,885,219.40	-114,780.60	1.80
		Base		100.000000	20,000,000.00	99.426097	19,885,219.40	-114,780.60	1.80
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	90.360404	9,036,040.40	-963,959.60	0.82
		Base		100.000000	10,000,000.00	90.360404	9,036,040.40	-963,959.60	0.82
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.875000	20 Apr 2042		
		Local	304,419.770	102.367924	311,628.20	98.562325	300,043.20	-11,585.00	0.03
Original Face:		Base	9,875,825.000	102.367924	311,628.20	98.562325	300,043.20	-11,585.00	0.03

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	132,552.350	99.955346	132,493.16	95.376396	126,423.65	-6,069.51	0.01
	Original Face:	Base	5,000,000.000	99.955346	132,493.16	95.376396	126,423.65	-6,069.51	0.01
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	964,538.030	100.855470	972,789.36	92.593090	893,095.57	-79,693.79	0.08
	Original Face:	Base	10,000,000.000	100.855470	972,789.36	92.593090	893,095.57	-79,693.79	0.08
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	6,121.640	99.707921	6,103.76	93.804040	5,742.35	-361.41	0.00
	Original Face:	Base	2,000,000.000	99.707921	6,103.76	93.804040	5,742.35	-361.41	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	1,354,240.270	95.851696	1,298,062.26	91.119700	1,233,979.67	-64,082.59	0.11
	Original Face:	Base	10,000,000.000	95.851696	1,298,062.26	91.119700	1,233,979.67	-64,082.59	0.11
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,808,618.870	94.933023	2,666,306.81	85.971320	2,414,606.72	-251,700.09	0.22
	Original Face:	Base	10,000,000.000	94.933023	2,666,306.81	85.971320	2,414,606.72	-251,700.09	0.22
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	718,526.670	97.909287	703,504.34	90.643660	651,298.87	-52,205.47	0.06
	Original Face:	Base	5,000,000.000	97.909287	703,504.34	90.643660	651,298.87	-52,205.47	0.06
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	558,981.600	100.731072	563,068.16	86.621180	484,196.46	-78,871.70	0.04
	Original Face:	Base	10,000,000.000	100.731072	563,068.16	86.621180	484,196.46	-78,871.70	0.04
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	527,378.810	100.201679	528,442.42	85.781790	452,394.98	-76,047.44	0.04
	Original Face:	Base	10,000,000.000	100.201679	528,442.42	85.781790	452,394.98	-76,047.44	0.04
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	1,498,316.680	96.179812	1,441,078.16	86.750760	1,299,801.11	-141,277.05	0.12
	Original Face:	Base	4,000,000.000	96.179812	1,441,078.16	86.750760	1,299,801.11	-141,277.05	0.12
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	2,183,766.360	96.678575	2,111,234.20	87.578090	1,912,500.87	-198,733.33	0.17
	Original Face:	Base	5,000,000.000	96.678575	2,111,234.20	87.578090	1,912,500.87	-198,733.33	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	201,928.000	Local	99.911142	201,748.57	95.856050	193,560.20	-8,188.37	0.02
Original Face:	10,000,000.000	Base	99.911142	201,748.57	95.856050	193,560.20	-8,188.37	0.02
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,001,546.490	Local	100.064796	1,002,195.45	96.464260	966,134.41	-36,061.04	0.09
Original Face:	5,000,000.000	Base	100.064796	1,002,195.45	96.464260	966,134.41	-36,061.04	0.09
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB				3.000000	20 May 2045		
	2,173,781.680	Local	99.656800	2,166,321.27	94.934300	2,063,664.42	-102,656.85	0.19
Original Face:	5,000,000.000	Base	99.656800	2,166,321.27	94.934300	2,063,664.42	-102,656.85	0.19
38381HWD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB				3.250000	16 Jan 2054		
	4,974,173.120	Local	92.839660	4,618,005.43	92.453270	4,598,785.70	-19,219.73	0.42
Original Face:	5,000,000.000	Base	92.839660	4,618,005.43	92.453270	4,598,785.70	-19,219.73	0.42
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049		
	478,914.130	Local	99.880649	478,342.54	92.676430	443,840.52	-34,502.02	0.04
Original Face:	10,000,000.000	Base	99.880649	478,342.54	92.676430	443,840.52	-34,502.02	0.04
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000					16 Aug 2024		
	5,000,000.000	Local	112.527830	5,626,391.52	104.845089	5,242,254.45	-384,137.07	0.47
		Base	112.527830	5,626,391.52	104.845089	5,242,254.45	-384,137.07	0.47
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
	16,183,000.000	Local	102.435568	16,577,147.96	96.638076	15,638,939.84	-938,208.12	1.41
		Base	102.435568	16,577,147.96	96.638076	15,638,939.84	-938,208.12	1.41
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025		
	20,000,000.000	Local	99.909130	19,981,825.95	91.314397	18,262,879.40	-1,718,946.55	1.65
		Base	99.909130	19,981,825.95	91.314397	18,262,879.40	-1,718,946.55	1.65
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	10,000,000.000	Local	99.143590	9,914,359.01	88.902344	8,890,234.40	-1,024,124.61	0.80
		Base	99.143590	9,914,359.01	88.902344	8,890,234.40	-1,024,124.61	0.80
91282CCK5	US TREASURY N/B 06/23 0.125				0.125000	30 Jun 2023		
	35,000,000.000	Local	99.966961	34,988,436.21	98.402344	34,440,820.40	-547,615.81	3.11
		Base	99.966961	34,988,436.21	98.402344	34,440,820.40	-547,615.81	3.11

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
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024		
	50,000,000.000	Local	99.678043	49,839,021.41	96.945312	48,472,656.00	-1,366,365.41	4.38
		Base	99.678043	49,839,021.41	96.945312	48,472,656.00	-1,366,365.41	4.38
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025		
	25,000,000.000	Local	99.442280	24,860,570.04	96.105469	24,026,367.25	-834,202.79	2.17
		Base	99.442280	24,860,570.04	96.105469	24,026,367.25	-834,202.79	2.17
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024		
	25,000,000.000	Local	99.693260	24,923,315.04	97.417969	24,354,492.25	-568,822.79	2.20
		Base	99.693260	24,923,315.04	97.417969	24,354,492.25	-568,822.79	2.20
91282CFQ9	US TREASURY N/B 10/24 4.375				4.375000	31 Oct 2024		
	25,000,000.000	Local	100.245881	25,061,470.22	99.054688	24,763,672.00	-297,798.22	2.24
		Base	100.245881	25,061,470.22	99.054688	24,763,672.00	-297,798.22	2.24
US DOLLAR Total								
	836,499,591.910	Local		836,057,344.62		804,825,587.98	-31,231,756.64	72.77
Original Face:	323,393,263.000	Base		836,057,344.62		804,825,587.98	-31,231,756.64	72.77
FIXED INCOME Total								
	836,499,591.910	Base		836,057,344.62		804,825,587.98	-31,231,756.64	72.77
Original Face:	323,393,263.000							

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										
			1,139,311,861.040	Base		1,137,178,609.58		1,105,946,852.94	-31,231,756.64	100.00
	Original Face:		323,393,263.000							

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
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			50,000.010	1.000000	50,000.01	1.000000	50,000.01	0.00	0.00
		Base		1.000000	50,000.01	1.000000	50,000.01	0.00	0.00
US DOLLAR Total									
			50,000.010		50,000.01		50,000.01	0.00	0.00
		Base			50,000.01		50,000.01	0.00	0.00
CASH Total									
			50,000.010	Base	50,000.01		50,000.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
02314QQ28	AMAZON COM INC DISC COML					4.430000	02 Mar 2023		
			25,000,000.000	99.987694	24,996,923.61	99.987694	24,996,923.61	0.00	0.96
		Base		99.987694	24,996,923.61	99.987694	24,996,923.61	0.00	0.96
02314QR35	AMAZON COM INC DISC COML					4.550000	03 Apr 2023		
			20,000,000.000	99.582917	19,916,583.33	99.582917	19,916,583.33	0.00	0.77
		Base		99.582917	19,916,583.33	99.582917	19,916,583.33	0.00	0.77
03040MQ83	AMERICAN WATER CAPIT					4.630000	08 Mar 2023		
			15,000,000.000	99.909972	14,986,495.83	99.909972	14,986,495.83	0.00	0.58
		Base		99.909972	14,986,495.83	99.909972	14,986,495.83	0.00	0.58
03040MQD2	AMERICAN WATER CAPIT					4.650000	13 Mar 2023		
			15,000,000.000	99.845000	14,976,750.00	99.845000	14,976,750.00	0.00	0.58
		Base		99.845000	14,976,750.00	99.845000	14,976,750.00	0.00	0.58
0347M3Q80	ANGLESEA FDG PLC + ANG					4.600000	08 Mar 2023		
			15,000,000.000	99.910556	14,986,583.33	99.910556	14,986,583.33	0.00	0.58
		Base		99.910556	14,986,583.33	99.910556	14,986,583.33	0.00	0.58

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
0347M3R30	ANGLESEA FDG PLC + ANG				4.650000	03 Apr 2023		
	25,000,000.000	Local	99.573750	24,893,437.50	99.573750	24,893,437.50	0.00	0.96
		Base	99.573750	24,893,437.50	99.573750	24,893,437.50	0.00	0.96
03785EQ15	APPLE INC				4.500000	01 Mar 2023		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.96
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.96
04821UQX3	ATLANTIC ASSET SECUR				4.760000	31 Mar 2023		
	25,000,000.000	Local	99.603333	24,900,833.33	99.603333	24,900,833.33	0.00	0.96
		Base	99.603333	24,900,833.33	99.603333	24,900,833.33	0.00	0.96
05253CQ74	AUST + NEW ZEA				4.420000	07 Mar 2023		
	25,000,000.000	Local	99.926333	24,981,583.33	99.926333	24,981,583.33	0.00	0.96
		Base	99.926333	24,981,583.33	99.926333	24,981,583.33	0.00	0.96
06367CU88	BANK OF MONTREAL				4.990000	14 Apr 2023		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.77
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.77
06373L3T4	BANK MONTREAL MONTREAL BRH				5.250000	05 Jul 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.39
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.39
06417KV14	BANK OF NOVA SCOTIA/THE				3.600000	01 Aug 2023		
	10,000,000.000	Local	98.470000	9,847,000.00	98.470000	9,847,000.00	0.00	0.38
		Base	98.470000	9,847,000.00	98.470000	9,847,000.00	0.00	0.38
06417MM93	BANK OF NOVA SCOTIA				5.130000	03 Jul 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.58
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.58
07644BQM7	BEDFORD ROW FDG CORP				4.600000	21 Mar 2023		
	25,000,000.000	Local	99.744444	24,936,111.11	99.744444	24,936,111.11	0.00	0.96
		Base	99.744444	24,936,111.11	99.744444	24,936,111.11	0.00	0.96
07644BUX8	BEDFORD ROW FDG CORP				4.920000	31 Jul 2023		
	25,000,000.000	Local	97.922667	24,480,666.66	97.922667	24,480,666.66	0.00	0.94
		Base	97.922667	24,480,666.66	97.922667	24,480,666.66	0.00	0.94

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
08465SQ85	BERKSHIRE HATHAWAY ENE					4.730000	08 Mar 2023		
		Local	20,000,000.000	99.908028	19,981,605.56	99.908028	19,981,605.56	0.00	0.77
		Base		99.908028	19,981,605.56	99.908028	19,981,605.56	0.00	0.77
08465SQF9	BERKSHIRE HATHAWAY ENE					4.730000	15 Mar 2023		
		Local	30,000,000.000	99.816056	29,944,816.67	99.816056	29,944,816.67	0.00	1.15
		Base		99.816056	29,944,816.67	99.816056	29,944,816.67	0.00	1.15
13738KQ18	CAN AST + CAN LTD JT					4.520000	01 Mar 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.96
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.96
13738KQM2	CAN AST + CAN LTD JT					4.600000	21 Mar 2023		
		Local	20,000,000.000	99.744444	19,948,888.89	99.744444	19,948,888.89	0.00	0.77
		Base		99.744444	19,948,888.89	99.744444	19,948,888.89	0.00	0.77
14912EQE0	CATERPLR FIN SRV CO.					4.550000	14 Mar 2023		
		Local	25,000,000.000	99.835694	24,958,923.61	99.835694	24,958,923.61	0.00	0.96
		Base		99.835694	24,958,923.61	99.835694	24,958,923.61	0.00	0.96
14912EQG5	CATERPLR FIN SRV CO.					4.550000	16 Mar 2023		
		Local	25,000,000.000	99.810417	24,952,604.17	99.810417	24,952,604.17	0.00	0.96
		Base		99.810417	24,952,604.17	99.810417	24,952,604.17	0.00	0.96
15963URM0	CHARIOT FNDG LLC					4.650000	21 Apr 2023		
		Local	25,000,000.000	99.341250	24,835,312.50	99.341250	24,835,312.50	0.00	0.96
		Base		99.341250	24,835,312.50	99.341250	24,835,312.50	0.00	0.96
15963USC1	CHARIOT FNDG LLC					4.730000	12 May 2023		
		Local	25,000,000.000	99.054000	24,763,500.00	99.054000	24,763,500.00	0.00	0.95
		Base		99.054000	24,763,500.00	99.054000	24,763,500.00	0.00	0.95
17327BU60	CITIGROUP GLOBAL MKTS INC S					5.200000	06 Jul 2023		
		Local	10,000,000.000	98.165556	9,816,555.56	98.165556	9,816,555.56	0.00	0.38
		Base		98.165556	9,816,555.56	98.165556	9,816,555.56	0.00	0.38
23102VQ37	CUMMINS INC					4.550000	03 Mar 2023		
		Local	10,000,000.000	99.974722	9,997,472.22	99.974722	9,997,472.22	0.00	0.39
		Base		99.974722	9,997,472.22	99.974722	9,997,472.22	0.00	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
23102VQH6	CUMMINS INC				4.620000	17 Mar 2023		
	18,897,000.000	Local	99.794667	18,858,198.16	99.794667	18,858,198.16	0.00	0.73
		Base	99.794667	18,858,198.16	99.794667	18,858,198.16	0.00	0.73
24422MQE4	JOHN DEERE CAPITAL C				4.530000	14 Mar 2023		
	25,000,000.000	Local	99.836417	24,959,104.17	99.836417	24,959,104.17	0.00	0.96
		Base	99.836417	24,959,104.17	99.836417	24,959,104.17	0.00	0.96
24422MRJ2	JOHN DEERE CAPITAL C				4.670000	18 Apr 2023		
	25,000,000.000	Local	99.377333	24,844,333.34	99.377333	24,844,333.34	0.00	0.96
		Base	99.377333	24,844,333.34	99.377333	24,844,333.34	0.00	0.96
30601WTT6	FAIRWAY FINANCE CORP				4.950000	27 Jun 2023		
	20,000,000.000	Local	98.377500	19,675,500.00	98.377500	19,675,500.00	0.00	0.76
		Base	98.377500	19,675,500.00	98.377500	19,675,500.00	0.00	0.76
30601WUC1	FAIRWAY FINANCE CORP				5.000000	12 Jul 2023		
	15,000,000.000	Local	98.152778	14,722,916.67	98.152778	14,722,916.67	0.00	0.57
		Base	98.152778	14,722,916.67	98.152778	14,722,916.67	0.00	0.57
30601WV71	FAIRWAY FINANCE CORP				4.910000	07 Aug 2023		
	15,000,000.000	Local	97.831417	14,674,712.50	97.831417	14,674,712.50	0.00	0.57
		Base	97.831417	14,674,712.50	97.831417	14,674,712.50	0.00	0.57
34108BQ24	FLORIDA PWR + LGT CO				4.540000	02 Mar 2023		
	25,000,000.000	Local	99.987389	24,996,847.22	99.987389	24,996,847.22	0.00	0.96
		Base	99.987389	24,996,847.22	99.987389	24,996,847.22	0.00	0.96
34108BQF5	FLORIDA PWR + LGT CO				4.530000	15 Mar 2023		
	25,000,000.000	Local	99.823833	24,955,958.33	99.823833	24,955,958.33	0.00	0.96
		Base	99.823833	24,955,958.33	99.823833	24,955,958.33	0.00	0.96
38346MQ23	GOTHAM FDG CORP				4.670000	02 Mar 2023		
	10,000,000.000	Local	99.987028	9,998,702.78	99.987028	9,998,702.78	0.00	0.39
		Base	99.987028	9,998,702.78	99.987028	9,998,702.78	0.00	0.39
38346MQG2	GOTHAM FDG CORP				4.620000	16 Mar 2023		
	20,000,000.000	Local	99.807500	19,961,500.00	99.807500	19,961,500.00	0.00	0.77
		Base	99.807500	19,961,500.00	99.807500	19,961,500.00	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
38346MQL1	GOTHAM FDG CORP					4.620000	20 Mar 2023		
		Local	20,000,000.000	99.756167	19,951,233.33	99.756167	19,951,233.33	0.00	0.77
		Base		99.756167	19,951,233.33	99.756167	19,951,233.33	0.00	0.77
40060XRJ1	GTA FDG LLC DISC					4.680000	18 Apr 2023		
		Local	25,000,000.000	99.376000	24,844,000.00	99.376000	24,844,000.00	0.00	0.96
		Base		99.376000	24,844,000.00	99.376000	24,844,000.00	0.00	0.96
40060XSC5	GTA FDG LLC DISC					4.740000	12 May 2023		
		Local	25,000,000.000	99.052000	24,763,000.00	99.052000	24,763,000.00	0.00	0.95
		Base		99.052000	24,763,000.00	99.052000	24,763,000.00	0.00	0.95
40588MQ18	HALKIN FINANCE LLC USC					4.580000	01 Mar 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.96
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.96
40588MRA7	HALKIN FINANCE LLC USC					4.700000	10 Apr 2023		
		Local	25,000,000.000	99.477778	24,869,444.44	99.477778	24,869,444.44	0.00	0.96
		Base		99.477778	24,869,444.44	99.477778	24,869,444.44	0.00	0.96
42786UQH1	HERSHEY FOODS CORP					4.550000	17 Mar 2023		
		Local	25,000,000.000	99.797778	24,949,444.44	99.797778	24,949,444.44	0.00	0.96
		Base		99.797778	24,949,444.44	99.797778	24,949,444.44	0.00	0.96
4523EMQF3	ILLINOIS TOOL WORKS INC					4.450000	15 Mar 2023		
		Local	25,000,000.000	99.826944	24,956,736.11	99.826944	24,956,736.11	0.00	0.96
		Base		99.826944	24,956,736.11	99.826944	24,956,736.11	0.00	0.96
4523EMQT3	ILLINOIS TOOL WORKS INC					4.600000	27 Mar 2023		
		Local	20,000,000.000	99.667778	19,933,555.56	99.667778	19,933,555.56	0.00	0.77
		Base		99.667778	19,933,555.56	99.667778	19,933,555.56	0.00	0.77
46640QQL8	J.P. MORGAN SECURITIES					3.550000	20 Mar 2023		
		Local	10,000,000.000	99.812639	9,981,263.89	99.812639	9,981,263.89	0.00	0.38
		Base		99.812639	9,981,263.89	99.812639	9,981,263.89	0.00	0.38
47816GQE2	JOHNSON + JOHNSON					4.370000	14 Mar 2023		
		Local	10,000,000.000	99.842194	9,984,219.44	99.842194	9,984,219.44	0.00	0.38
		Base		99.842194	9,984,219.44	99.842194	9,984,219.44	0.00	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
47816GQG7	JOHNSON + JOHNSON				3.710000	16 Mar 2023		
	15,000,000.000	Local	99.845417	14,976,812.50	99.845417	14,976,812.50	0.00	0.58
		Base	99.845417	14,976,812.50	99.845417	14,976,812.50	0.00	0.58
47816GTW9	JOHNSON + JOHNSON				4.910000	30 Jun 2023		
	25,000,000.000	Local	98.349694	24,587,423.61	98.349694	24,587,423.61	0.00	0.95
		Base	98.349694	24,587,423.61	98.349694	24,587,423.61	0.00	0.95
4820P3QE6	JUPITER SECT CO LLC				4.570000	14 Mar 2023		
	15,000,000.000	Local	99.834972	14,975,245.83	99.834972	14,975,245.83	0.00	0.58
		Base	99.834972	14,975,245.83	99.834972	14,975,245.83	0.00	0.58
4820P5BW7	JUPITER SECT CO LLC				5.150000	12 Apr 2023		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.77
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.77
51843UQN0	ESTEE LAUDER COMPANI				4.550000	22 Mar 2023		
	25,000,000.000	Local	99.734583	24,933,645.83	99.734583	24,933,645.83	0.00	0.96
		Base	99.734583	24,933,645.83	99.734583	24,933,645.83	0.00	0.96
52953BQ30	LEXINGTN PKR CAP CO LL				4.650000	03 Mar 2023		
	25,000,000.000	Local	99.974167	24,993,541.67	99.974167	24,993,541.67	0.00	0.96
		Base	99.974167	24,993,541.67	99.974167	24,993,541.67	0.00	0.96
52953BQ71	LEXINGTN PKR CAP CO LL				4.650000	07 Mar 2023		
	25,000,000.000	Local	99.922500	24,980,625.00	99.922500	24,980,625.00	0.00	0.96
		Base	99.922500	24,980,625.00	99.922500	24,980,625.00	0.00	0.96
53127UR44	LIBERTY FUNDING LLC				4.630000	04 Apr 2023		
	25,000,000.000	Local	99.562722	24,890,680.55	99.562722	24,890,680.55	0.00	0.96
		Base	99.562722	24,890,680.55	99.562722	24,890,680.55	0.00	0.96
53127US84	LIBERTY FUNDING LLC				4.750000	08 May 2023		
	25,000,000.000	Local	99.102778	24,775,694.44	99.102778	24,775,694.44	0.00	0.96
		Base	99.102778	24,775,694.44	99.102778	24,775,694.44	0.00	0.96
56274MRB0	MANHATTAN ASSET FDG.				4.670000	11 Apr 2023		
	15,000,000.000	Local	99.468139	14,920,220.83	99.468139	14,920,220.83	0.00	0.58
		Base	99.468139	14,920,220.83	99.468139	14,920,220.83	0.00	0.58

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
56274MRQ7	MANHATTAN ASSET FDG.					4.680000	24 Apr 2023		
		Local	20,000,000.000	99.298000	19,859,600.00	99.298000	19,859,600.00	0.00	0.77
		Base		99.298000	19,859,600.00	99.298000	19,859,600.00	0.00	0.77
56274MSX1	MANHATTAN ASSET FDG.					4.790000	31 May 2023		
		Local	15,000,000.000	98.789194	14,818,379.17	98.789194	14,818,379.17	0.00	0.57
		Base		98.789194	14,818,379.17	98.789194	14,818,379.17	0.00	0.57
57576KQ77	MASSACHUSETTS MUT LIFE INS CO					4.510000	07 Mar 2023		
		Local	25,000,000.000	99.924833	24,981,208.33	99.924833	24,981,208.33	0.00	0.96
		Base		99.924833	24,981,208.33	99.924833	24,981,208.33	0.00	0.96
57576KQD4	MASSACHUSETTS MUT LIFE INS CO					4.520000	13 Mar 2023		
		Local	25,000,000.000	99.849333	24,962,333.34	99.849333	24,962,333.34	0.00	0.96
		Base		99.849333	24,962,333.34	99.849333	24,962,333.34	0.00	0.96
59157UQ60	METLIFE SHORT TERM FDG					4.450000	06 Mar 2023		
		Local	15,000,000.000	99.938194	14,990,729.17	99.938194	14,990,729.17	0.00	0.58
		Base		99.938194	14,990,729.17	99.938194	14,990,729.17	0.00	0.58
59157UQL7	METLIFE SHORT TERM FDG					4.110000	20 Mar 2023		
		Local	15,000,000.000	99.783083	14,967,462.50	99.783083	14,967,462.50	0.00	0.58
		Base		99.783083	14,967,462.50	99.783083	14,967,462.50	0.00	0.58
59157UR44	METLIFE SHORT TERM FDG					4.540000	04 Apr 2023		
		Local	15,000,000.000	99.571222	14,935,683.33	99.571222	14,935,683.33	0.00	0.58
		Base		99.571222	14,935,683.33	99.571222	14,935,683.33	0.00	0.58
63763QS24	NATIONAL SECS CLEARING					4.700000	02 May 2023		
		Local	25,000,000.000	99.190556	24,797,638.89	99.190556	24,797,638.89	0.00	0.96
		Base		99.190556	24,797,638.89	99.190556	24,797,638.89	0.00	0.96
64106HQ12	NESTLE FIN FRANCE S.					4.520000	01 Mar 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.96
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.96
64951XQ62	NEW YORK LFE CAP COR					4.450000	06 Mar 2023		
		Local	15,000,000.000	99.938194	14,990,729.17	99.938194	14,990,729.17	0.00	0.58
		Base		99.938194	14,990,729.17	99.938194	14,990,729.17	0.00	0.58

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64951XQT2	NEW YORK LFE CAP COR					4.430000	27 Mar 2023		
		Local	9,513,000.000	99.680056	9,482,563.69	99.680056	9,482,563.69	0.00	0.37
		Base		99.680056	9,482,563.69	99.680056	9,482,563.69	0.00	0.37
64951XS86	NEW YORK LFE CAP COR					4.660000	08 May 2023		
		Local	21,000,000.000	99.119778	20,815,153.34	99.119778	20,815,153.34	0.00	0.80
		Base		99.119778	20,815,153.34	99.119778	20,815,153.34	0.00	0.80
6698M5QN2	NOVARTIS FNC CRP					4.540000	22 Mar 2023		
		Local	25,000,000.000	99.735167	24,933,791.67	99.735167	24,933,791.67	0.00	0.96
		Base		99.735167	24,933,791.67	99.735167	24,933,791.67	0.00	0.96
67983UQX4	OLD LINE FUNDING LLC					4.850000	31 Mar 2023		
		Local	15,000,000.000	99.595833	14,939,375.00	99.595833	14,939,375.00	0.00	0.58
		Base		99.595833	14,939,375.00	99.595833	14,939,375.00	0.00	0.58
67983US95	OLD LINE FUNDING LLC					4.700000	09 May 2023		
		Local	25,000,000.000	99.099167	24,774,791.67	99.099167	24,774,791.67	0.00	0.96
		Base		99.099167	24,774,791.67	99.099167	24,774,791.67	0.00	0.96
74271UR44	PROCTOR GAMBLE AND CO					4.550000	04 Apr 2023		
		Local	20,000,000.000	99.570278	19,914,055.56	99.570278	19,914,055.56	0.00	0.77
		Base		99.570278	19,914,055.56	99.570278	19,914,055.56	0.00	0.77
74271US92	PROCTOR GAMBLE AND CO					4.670000	09 May 2023		
		Local	25,000,000.000	99.104917	24,776,229.16	99.104917	24,776,229.16	0.00	0.96
		Base		99.104917	24,776,229.16	99.104917	24,776,229.16	0.00	0.96
77119MRB5	ROCHE HOLDING INC					4.560000	11 Apr 2023		
		Local	20,000,000.000	99.480667	19,896,133.33	99.480667	19,896,133.33	0.00	0.77
		Base		99.480667	19,896,133.33	99.480667	19,896,133.33	0.00	0.77
78014XHE0	ROYAL BANK OF CANADA					4.980000	06 Apr 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.77
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.77
78015DXJ4	ROYAL BK CDA					5.100000	18 Oct 2023		
		Local	10,000,000.000	96.727500	9,672,750.00	96.727500	9,672,750.00	0.00	0.37
		Base		96.727500	9,672,750.00	96.727500	9,672,750.00	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
78015M6K1	ROYAL BK CDA				5.180000	23 Aug 2023		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.77
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.77
8010M3QW3	SANOFI				4.510000	30 Mar 2023		
	25,000,000.000	Local	99.636694	24,909,173.61	99.636694	24,909,173.61	0.00	0.96
		Base	99.636694	24,909,173.61	99.636694	24,909,173.61	0.00	0.96
8085A3Q73	SCHWAB CHARLES CORP				4.650000	07 Mar 2023		
	25,000,000.000	Local	99.922500	24,980,625.00	99.922500	24,980,625.00	0.00	0.96
		Base	99.922500	24,980,625.00	99.922500	24,980,625.00	0.00	0.96
8085A3RL1	SCHWAB CHARLES CORP				4.700000	20 Apr 2023		
	25,000,000.000	Local	99.347222	24,836,805.56	99.347222	24,836,805.56	0.00	0.96
		Base	99.347222	24,836,805.56	99.347222	24,836,805.56	0.00	0.96
82124MRB8	SHEFFIELD RECEIVABLE				4.650000	11 Apr 2023		
	25,000,000.000	Local	99.470417	24,867,604.17	99.470417	24,867,604.17	0.00	0.96
		Base	99.470417	24,867,604.17	99.470417	24,867,604.17	0.00	0.96
85462DQH9	STANLEY WORKS (THE)				4.700000	17 Mar 2023		
	25,000,000.000	Local	99.791111	24,947,777.78	99.791111	24,947,777.78	0.00	0.96
		Base	99.791111	24,947,777.78	99.791111	24,947,777.78	0.00	0.96
88602UQ29	THUNDER BAY FNDNG LLC				4.700000	02 Mar 2023		
	25,000,000.000	Local	99.986944	24,996,736.11	99.986944	24,996,736.11	0.00	0.96
		Base	99.986944	24,996,736.11	99.986944	24,996,736.11	0.00	0.96
88602US92	THUNDER BAY FNDNG LLC				4.700000	09 May 2023		
	25,000,000.000	Local	99.099167	24,774,791.67	99.099167	24,774,791.67	0.00	0.96
		Base	99.099167	24,774,791.67	99.099167	24,774,791.67	0.00	0.96
89233HTS3	TOYOTA MOTOR CREDIT				4.440000	26 Jun 2023		
	25,000,000.000	Local	98.557000	24,639,250.00	98.557000	24,639,250.00	0.00	0.95
		Base	98.557000	24,639,250.00	98.557000	24,639,250.00	0.00	0.95
90328BQ12	USAA CAPITAL CORP				4.530000	01 Mar 2023		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.96
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	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
91058UQ14	UNITED HEALTHCARE CO				4.580000	01 Mar 2023		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.96
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.96
91058UQ22	UNITED HEALTHCARE CO				4.580000	02 Mar 2023		
	25,000,000.000	Local	99.987278	24,996,819.44	99.987278	24,996,819.44	0.00	0.96
		Base	99.987278	24,996,819.44	99.987278	24,996,819.44	0.00	0.96
912796YM5	TREASURY BILL 03/23 0.00000				4.336000	30 Mar 2023		
	20,000,000.000	Local	99.650711	19,930,142.22	99.650711	19,930,142.22	0.00	0.77
		Base	99.650711	19,930,142.22	99.650711	19,930,142.22	0.00	0.77
912796YN3	TREASURY BILL 04/23 0.00000				3.867500	06 Apr 2023		
	10,000,000.000	Local	99.613250	9,961,325.00	99.613250	9,961,325.00	0.00	0.38
		Base	99.613250	9,961,325.00	99.613250	9,961,325.00	0.00	0.38
92646LQU7	VICTORY RECEIVABLES				4.560000	28 Mar 2023		
	20,000,000.000	Local	99.658000	19,931,600.00	99.658000	19,931,600.00	0.00	0.77
		Base	99.658000	19,931,600.00	99.658000	19,931,600.00	0.00	0.77
92646LRH5	VICTORY RECEIVABLES				4.730000	17 Apr 2023		
	10,000,000.000	Local	99.382472	9,938,247.22	99.382472	9,938,247.22	0.00	0.38
		Base	99.382472	9,938,247.22	99.382472	9,938,247.22	0.00	0.38
92646LRR3	VICTORY RECEIVABLES				4.680000	25 Apr 2023		
	20,000,000.000	Local	99.285000	19,857,000.00	99.285000	19,857,000.00	0.00	0.77
		Base	99.285000	19,857,000.00	99.285000	19,857,000.00	0.00	0.77
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				4.470000	01 Mar 2023		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.78
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.78
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				4.510000	01 Mar 2023		
	105,283,706.040	Local	100.000000	105,283,706.04	100.000000	105,283,706.04	0.00	4.06
		Base	100.000000	105,283,706.04	100.000000	105,283,706.04	0.00	4.06
93114FQ64	WAL MART STORES INC				4.520000	06 Mar 2023		
	25,000,000.000	Local	99.937222	24,984,305.56	99.937222	24,984,305.56	0.00	0.96
		Base	99.937222	24,984,305.56	99.937222	24,984,305.56	0.00	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
96130AQX9	WESTPAC BKING CORP N				5.180000	07 Jul 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.39
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.39
979QRC005	BANK OF AMERICA REPO				4.500000	01 Mar 2023		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.78
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.78
US DOLLAR Total								
	2,334,693,706.040	Local		2,326,361,724.55		2,326,361,724.55	0.00	89.69
		Base		2,326,361,724.55		2,326,361,724.55	0.00	89.69
CASH EQUIVALENT Total								
	2,334,693,706.040	Base		2,326,361,724.55		2,326,361,724.55	0.00	89.69
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	25,111,818.210	Local	1.000000	25,111,818.21	1.000000	25,111,818.21	0.00	0.97
		Base	1.000000	25,111,818.21	1.000000	25,111,818.21	0.00	0.97
US DOLLAR Total								
	25,111,818.210	Local		25,111,818.21		25,111,818.21	0.00	0.97
		Base		25,111,818.21		25,111,818.21	0.00	0.97
EQUITY Total								
	25,111,818.210	Base		25,111,818.21		25,111,818.21	0.00	0.97
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	99.743174	9,974,317.40	168,525.73	0.38
		Base	98.057917	9,805,791.67	99.743174	9,974,317.40	168,525.73	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
912796CU1	TREASURY BILL 04/23 0.00000					18 Apr 2023		
	10,000,000.000	Local	99.384333	9,938,433.31	99.387778	9,938,777.80	344.49	0.38
		Base	99.384333	9,938,433.31	99.387778	9,938,777.80	344.49	0.38
912796CW7	TREASURY BILL 05/23 0.00000				0.010000	02 May 2023		
	10,000,000.000	Local	99.220694	9,922,069.44	99.198865	9,919,886.50	-2,182.94	0.38
		Base	99.220694	9,922,069.44	99.198865	9,919,886.50	-2,182.94	0.38
912796W47	TREASURY BILL 05/23 0.00000					18 May 2023		
	10,000,000.000	Local	99.039733	9,903,973.34	98.990712	9,899,071.20	-4,902.14	0.38
		Base	99.039733	9,903,973.34	98.990712	9,899,071.20	-4,902.14	0.38
912796X53	TREASURY BILL 06/23 0.00000				0.010000	15 Jun 2023		
	15,000,000.000	Local	99.002795	14,850,419.26	98.618099	14,792,714.85	-57,704.41	0.57
		Base	99.002795	14,850,419.26	98.618099	14,792,714.85	-57,704.41	0.57
912796XQ7	TREASURY BILL 07/23 0.00000					13 Jul 2023		
	10,000,000.000	Local	98.249811	9,824,981.13	98.236365	9,823,636.50	-1,344.63	0.38
		Base	98.249811	9,824,981.13	98.236365	9,823,636.50	-1,344.63	0.38
912796Y37	TREASURY BILL 08/23 0.00000				0.010000	03 Aug 2023		
	10,000,000.000	Local	97.982417	9,798,241.69	97.939590	9,793,959.00	-4,282.69	0.38
		Base	97.982417	9,798,241.69	97.939590	9,793,959.00	-4,282.69	0.38
912796YB9	TREASURY BILL 03/23 0.00000				0.010000	02 Mar 2023		
	20,000,000.000	Local	99.989549	19,997,909.83	99.987903	19,997,580.60	-329.23	0.77
		Base	99.989549	19,997,909.83	99.987903	19,997,580.60	-329.23	0.77
912796YK9	TREASURY BILL 03/23 0.00000				0.010000	09 Mar 2023		
	30,000,000.000	Local	99.911778	29,973,533.33	99.900389	29,970,116.70	-3,416.63	1.16
		Base	99.911778	29,973,533.33	99.900389	29,970,116.70	-3,416.63	1.16
912796YU7	TREASURY BILL 04/23 0.00000					13 Apr 2023		
	20,000,000.000	Local	99.455692	19,891,138.36	99.466800	19,893,360.00	2,221.64	0.77
		Base	99.455692	19,891,138.36	99.466800	19,893,360.00	2,221.64	0.77
912796Z36	TREASURY BILL 08/23 0.00000				0.010000	17 Aug 2023		
	10,000,000.000	Local	97.741738	9,774,173.75	97.730236	9,773,023.60	-1,150.15	0.38
		Base	97.741738	9,774,173.75	97.730236	9,773,023.60	-1,150.15	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
912796Z44	TREASURY BILL 08/23 0.00000				0.010000	24 Aug 2023		
	10,000,000.000	Local	97.599555	9,759,955.53	97.606810	9,760,681.00	725.47	0.38
		Base	97.599555	9,759,955.53	97.606810	9,760,681.00	725.47	0.38
912796Z51	TREASURY BILL 08/23 0.00000				0.010000	31 Aug 2023		
	10,000,000.000	Local	97.502556	9,750,255.60	97.512830	9,751,283.00	1,027.40	0.38
		Base	97.502556	9,750,255.60	97.512830	9,751,283.00	1,027.40	0.38
912796ZE2	TREASURY BILL 05/23 0.00000				0.010000	11 May 2023		
	10,000,000.000	Local	99.116444	9,911,644.44	99.081437	9,908,143.70	-3,500.74	0.38
		Base	99.116444	9,911,644.44	99.081437	9,908,143.70	-3,500.74	0.38
912796ZG7	TREASURY BILL 06/23 0.00000				0.010000	01 Jun 2023		
	10,000,000.000	Local	98.837222	9,883,722.21	98.794760	9,879,476.00	-4,246.21	0.38
		Base	98.837222	9,883,722.21	98.794760	9,879,476.00	-4,246.21	0.38
912796ZP7	TREASURY BILL 06/23 0.00000				0.010000	08 Jun 2023		
	10,000,000.000	Local	98.752188	9,875,218.77	98.718775	9,871,877.50	-3,341.27	0.38
		Base	98.752188	9,875,218.77	98.718775	9,871,877.50	-3,341.27	0.38
912797FN2	TREASURY BILL 06/23 0.00000				0.010000	13 Jun 2023		
	20,000,000.000	Local	98.643233	19,728,646.69	98.623204	19,724,640.80	-4,005.89	0.76
		Base	98.643233	19,728,646.69	98.623204	19,724,640.80	-4,005.89	0.76
912797FQ5	TREASURY BILL 06/23 0.00000				0.010000	27 Jun 2023		
	20,000,000.000	Local	98.416834	19,683,366.73	98.419565	19,683,913.00	546.27	0.76
		Base	98.416834	19,683,366.73	98.419565	19,683,913.00	546.27	0.76
US DOLLAR Total								
	245,000,000.000	Local		242,273,475.08		242,356,459.15	82,984.07	9.34
		Base		242,273,475.08		242,356,459.15	82,984.07	9.34
FIXED INCOME Total								
	245,000,000.000	Base		242,273,475.08		242,356,459.15	82,984.07	9.34

& Issue has redenominated but Local is not converted
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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								
		2,604,855,524.260	Base	2,593,797,017.85		2,593,880,001.92	82,984.07	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								
			74,999.820	1.000000	74,999.82	1.000000	74,999.82	0.00	0.00
		Base		1.000000	74,999.82	1.000000	74,999.82	0.00	0.00
US DOLLAR Total									
			74,999.820		74,999.82		74,999.82	0.00	0.00
		Base			74,999.82		74,999.82	0.00	0.00
CASH Total									
			74,999.820		74,999.82		74,999.82	0.00	0.00
		Base			74,999.82		74,999.82	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					4.600000	11 Apr 2023		
			50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.03
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.03
138994009	CANTOR FITZGERALD REPO REPO					4.600000	21 Apr 2023		
			100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.06
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.06
138994009	CANTOR FITZGERALD REPO REPO					4.800000	23 May 2023		
			95,000,000.000	100.000000	95,000,000.00	100.000000	95,000,000.00	0.00	3.86
		Base		100.000000	95,000,000.00	100.000000	95,000,000.00	0.00	3.86
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					4.464862	31 Dec 2030		
			6,236,702.370	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.25
		Base		100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.25
912796YH6	TREASURY BILL 09/23 0.00000					3.725200	07 Sep 2023		
			10,000,000.000	98.033922	9,803,392.22	98.033922	9,803,392.22	0.00	0.40
		Base		98.033922	9,803,392.22	98.033922	9,803,392.22	0.00	0.40

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796YM5	TREASURY BILL 03/23 0.00000				4.336000	30 Mar 2023		
	40,000,000.000	Local	99.651960	39,860,783.89	99.651960	39,860,783.89	0.00	1.62
		Base	99.651960	39,860,783.89	99.651960	39,860,783.89	0.00	1.62
912796YN3	TREASURY BILL 04/23 0.00000				4.495100	06 Apr 2023		
	20,000,000.000	Local	99.581995	19,916,399.00	99.581995	19,916,399.00	0.00	0.81
		Base	99.581995	19,916,399.00	99.581995	19,916,399.00	0.00	0.81
912796ZR3	TREASURY BILL 06/23 0.00000				4.580000	29 Jun 2023		
	20,000,000.000	Local	98.479167	19,695,833.34	98.479167	19,695,833.34	0.00	0.80
		Base	98.479167	19,695,833.34	98.479167	19,695,833.34	0.00	0.80
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				4.510000	23 Mar 2023		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.06
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.06
926NKW009	AMHERST PIERPONT 04/15 VAR				4.550000	13 Mar 2023		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.10
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.10
926NKW009	AMHERST PIERPONT 04/15 VAR				4.550000	21 Mar 2023		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.06
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.06
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				4.510000	01 Mar 2023		
	77,807,183.330	Local	100.000000	77,807,183.33	100.000000	77,807,183.33	0.00	3.16
		Base	100.000000	77,807,183.33	100.000000	77,807,183.33	0.00	3.16
942PVKII0	WESTERN ALLIANCE CD 2 WESTERN ALLIANCE CD 2				4.600000	23 Mar 2023		
	2,045,011.740	Local	100.000000	2,045,011.74	100.000000	2,045,011.74	0.00	0.08
		Base	100.000000	2,045,011.74	100.000000	2,045,011.74	0.00	0.08
942PVL006	WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS				4.300000	01 Mar 2023		
	73,563,824.290	Local	100.000000	73,563,824.29	100.000000	73,563,824.29	0.00	2.99
		Base	100.000000	73,563,824.29	100.000000	73,563,824.29	0.00	2.99
942PVNII4	WESTERN ALLIANCE CD 7 WESTERN ALLIANCE CD 7				4.600000	09 Mar 2023		
	10,058,439.420	Local	100.000000	10,058,439.42	100.000000	10,058,439.42	0.00	0.41
		Base	100.000000	10,058,439.42	100.000000	10,058,439.42	0.00	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
95763A914	WESTERN ALLIANCE CD 3 WESTERN ALLIANCE CD 3				4.700000	04 May 2023		
	16,354,664.240	Local	100.000000	16,354,664.24	100.000000	16,354,664.24	0.00	0.66
		Base	100.000000	16,354,664.24	100.000000	16,354,664.24	0.00	0.66
978UHK000	DAIWA CAPITAL MARKETS REPO				4.500000	01 Mar 2023		
	400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	16.26
		Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	16.26
985FHY004	MITSUBISHI UFJ REPO				4.540000	02 Mar 2023		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	8.13
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	8.13
US DOLLAR Total								
	1,471,065,825.390	Local		1,470,342,233.84		1,470,342,233.84	0.00	59.76
		Base		1,470,342,233.84		1,470,342,233.84	0.00	59.76
CASH EQUIVALENT Total								
	1,471,065,825.390	Base		1,470,342,233.84		1,470,342,233.84	0.00	59.76
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
	66,509,752.240	Local	1.000000	66,509,752.24	1.000000	66,509,752.24	0.00	2.70
		Base	1.000000	66,509,752.24	1.000000	66,509,752.24	0.00	2.70
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN							
	51,145,621.550	Local	1.000000	51,145,621.55	1.000000	51,145,621.55	0.00	2.08
		Base	1.000000	51,145,621.55	1.000000	51,145,621.55	0.00	2.08
US DOLLAR Total								
	117,655,373.790	Local		117,655,373.79		117,655,373.79	0.00	4.78
		Base		117,655,373.79		117,655,373.79	0.00	4.78
EQUITY Total								
	117,655,373.790	Base		117,655,373.79		117,655,373.79	0.00	4.78

& 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
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
912796CU1	TREASURY BILL 04/23 0.00000						18 Apr 2023		
		Local	20,000,000.000	99.406000	19,881,200.00	99.387778	19,877,555.60	-3,644.40	0.81
		Base		99.406000	19,881,200.00	99.387778	19,877,555.60	-3,644.40	0.81
912796CV9	TREASURY BILL 04/23 0.00000					0.010000	25 Apr 2023		
		Local	20,000,000.000	99.321667	19,864,333.30	99.291493	19,858,298.60	-6,034.70	0.81
		Base		99.321667	19,864,333.30	99.291493	19,858,298.60	-6,034.70	0.81
912796CW7	TREASURY BILL 05/23 0.00000					0.010000	02 May 2023		
		Local	20,000,000.000	99.220694	19,844,138.88	99.198865	19,839,773.00	-4,365.88	0.81
		Base		99.220694	19,844,138.88	99.198865	19,839,773.00	-4,365.88	0.81
912796U31	TREASURY BILL 03/23 0.00000						23 Mar 2023		
		Local	20,000,000.000	99.739056	19,947,811.12	99.736764	19,947,352.80	-458.32	0.81
		Base		99.739056	19,947,811.12	99.736764	19,947,352.80	-458.32	0.81
912796V48	TREASURY BILL 04/23 0.00000					0.010000	20 Apr 2023		
		Local	30,000,000.000	99.382893	29,814,868.00	99.363160	29,808,948.00	-5,920.00	1.21
		Base		99.382893	29,814,868.00	99.363160	29,808,948.00	-5,920.00	1.21
912796W47	TREASURY BILL 05/23 0.00000					0.010000	18 May 2023		
		Local	50,000,000.000	98.998826	49,499,413.23	98.990712	49,495,356.00	-4,057.23	2.01
		Base		98.998826	49,499,413.23	98.990712	49,495,356.00	-4,057.23	2.01
912796X53	TREASURY BILL 06/23 0.00000					0.010000	15 Jun 2023		
		Local	30,000,000.000	98.826531	29,647,959.26	98.618099	29,585,429.70	-62,529.56	1.20
		Base		98.826531	29,647,959.26	98.618099	29,585,429.70	-62,529.56	1.20
912796XQ7	TREASURY BILL 07/23 0.00000						13 Jul 2023		
		Local	10,000,000.000	98.252417	9,825,241.69	98.236365	9,823,636.50	-1,605.19	0.40
		Base		98.252417	9,825,241.69	98.236365	9,823,636.50	-1,605.19	0.40
912796XY0	TREASURY BILL 08/23 0.00000						10 Aug 2023		
		Local	10,000,000.000	97.868800	9,786,880.01	97.838875	9,783,887.50	-2,992.51	0.40
		Base		97.868800	9,786,880.01	97.838875	9,783,887.50	-2,992.51	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
912796Y29	TREASURY BILL 07/23 0.00000					0.010000	27 Jul 2023		
		Local	10,000,000.000	98.075384	9,807,538.36	98.049300	9,804,930.00	-2,608.36	0.40
		Base		98.075384	9,807,538.36	98.049300	9,804,930.00	-2,608.36	0.40
912796Y37	TREASURY BILL 08/23 0.00000					0.010000	03 Aug 2023		
		Local	10,000,000.000	97.982417	9,798,241.69	97.939590	9,793,959.00	-4,282.69	0.40
		Base		97.982417	9,798,241.69	97.939590	9,793,959.00	-4,282.69	0.40
912796Y86	TREASURY BILL 03/23 0.00000						07 Mar 2023		
		Local	20,000,000.000	99.926400	19,985,280.01	99.926806	19,985,361.20	81.19	0.81
		Base		99.926400	19,985,280.01	99.926806	19,985,361.20	81.19	0.81
912796YB9	TREASURY BILL 03/23 0.00000					0.010000	02 Mar 2023		
		Local	30,000,000.000	99.989059	29,996,717.80	99.987903	29,996,370.90	-346.90	1.22
		Base		99.989059	29,996,717.80	99.987903	29,996,370.90	-346.90	1.22
912796YK9	TREASURY BILL 03/23 0.00000					0.010000	09 Mar 2023		
		Local	30,000,000.000	99.911778	29,973,533.33	99.900389	29,970,116.70	-3,416.63	1.22
		Base		99.911778	29,973,533.33	99.900389	29,970,116.70	-3,416.63	1.22
912796YN3	TREASURY BILL 04/23 0.00000						06 Apr 2023		
		Local	20,000,000.000	99.561750	19,912,349.97	99.557733	19,911,546.60	-803.37	0.81
		Base		99.561750	19,912,349.97	99.557733	19,911,546.60	-803.37	0.81
912796YU7	TREASURY BILL 04/23 0.00000						13 Apr 2023		
		Local	40,000,000.000	99.458286	39,783,314.59	99.466800	39,786,720.00	3,405.41	1.62
		Base		99.458286	39,783,314.59	99.466800	39,786,720.00	3,405.41	1.62
912796YV5	TREASURY BILL 04/23 0.00000					0.010000	27 Apr 2023		
		Local	30,000,000.000	99.286313	29,785,893.78	99.263948	29,779,184.40	-6,709.38	1.21
		Base		99.286313	29,785,893.78	99.263948	29,779,184.40	-6,709.38	1.21
912796YW3	TREASURY BILL 05/23 0.00000						04 May 2023		
		Local	20,000,000.000	99.184000	19,836,800.00	99.177511	19,835,502.20	-1,297.80	0.81
		Base		99.184000	19,836,800.00	99.177511	19,835,502.20	-1,297.80	0.81
912796Z36	TREASURY BILL 08/23 0.00000					0.010000	17 Aug 2023		
		Local	20,000,000.000	97.735400	19,547,080.00	97.730236	19,546,047.20	-1,032.80	0.79
		Base		97.735400	19,547,080.00	97.730236	19,546,047.20	-1,032.80	0.79

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796Z44	TREASURY BILL 08/23 0.00000					0.010000	24 Aug 2023		
		Local	10,000,000.000	97.624000	9,762,400.00	97.606810	9,760,681.00	-1,719.00	0.40
		Base		97.624000	9,762,400.00	97.606810	9,760,681.00	-1,719.00	0.40
912796Z51	TREASURY BILL 08/23 0.00000					0.010000	31 Aug 2023		
		Local	10,000,000.000	97.510139	9,751,013.90	97.512830	9,751,283.00	269.10	0.40
		Base		97.510139	9,751,013.90	97.512830	9,751,283.00	269.10	0.40
912796Z69	TREASURY BILL 03/23 0.00000					0.010000	14 Mar 2023		
		Local	60,000,000.000	99.836904	59,902,142.50	99.838358	59,903,014.80	872.30	2.43
		Base		99.836904	59,902,142.50	99.838358	59,903,014.80	872.30	2.43
912796Z77	TREASURY BILL 03/23 0.00000					0.010000	21 Mar 2023		
		Local	70,000,000.000	99.751262	69,825,883.28	99.750556	69,825,389.20	-494.08	2.84
		Base		99.751262	69,825,883.28	99.750556	69,825,389.20	-494.08	2.84
912796Z85	TREASURY BILL 03/23 0.00000					0.010000	28 Mar 2023		
		Local	30,000,000.000	99.661256	29,898,376.91	99.661562	29,898,468.60	91.69	1.22
		Base		99.661256	29,898,376.91	99.661562	29,898,468.60	91.69	1.22
912796ZF9	TREASURY BILL 05/23 0.00000					0.010000	25 May 2023		
		Local	30,000,000.000	98.900706	29,670,211.84	98.903707	29,671,112.10	900.26	1.21
		Base		98.900706	29,670,211.84	98.903707	29,671,112.10	900.26	1.21
912796ZG7	TREASURY BILL 06/23 0.00000					0.010000	01 Jun 2023		
		Local	10,000,000.000	98.837222	9,883,722.21	98.794760	9,879,476.00	-4,246.21	0.40
		Base		98.837222	9,883,722.21	98.794760	9,879,476.00	-4,246.21	0.40
912796ZP7	TREASURY BILL 06/23 0.00000					0.010000	08 Jun 2023		
		Local	10,000,000.000	98.752188	9,875,218.77	98.718775	9,871,877.50	-3,341.27	0.40
		Base		98.752188	9,875,218.77	98.718775	9,871,877.50	-3,341.27	0.40
912796ZQ5	TREASURY BILL 06/23 0.00000					0.010000	22 Jun 2023		
		Local	10,000,000.000	98.571021	9,857,102.06	98.520799	9,852,079.90	-5,022.16	0.40
		Base		98.571021	9,857,102.06	98.520799	9,852,079.90	-5,022.16	0.40
912796ZS1	TREASURY BILL 07/23 0.00000					0.010000	06 Jul 2023		
		Local	20,000,000.000	98.370696	19,674,139.21	98.324800	19,664,960.00	-9,179.21	0.80
		Base		98.370696	19,674,139.21	98.324800	19,664,960.00	-9,179.21	0.80

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Base Currency: 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	TREASURY BILL 02/23 0.00000					07 Feb 2023		
	0.000	Local	0.000000	-0.09	0.000000	0.00	0.09	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00
912796ZZ5	TREASURY BILL 07/23 0.00000				0.010000	20 Jul 2023		
	10,000,000.000	Local	98.168567	9,816,856.65	98.142110	9,814,211.00	-2,645.65	0.40
		Base	98.168567	9,816,856.65	98.142110	9,814,211.00	-2,645.65	0.40
912797FD4	TREASURY BILL 05/23 0.00000				0.010000	09 May 2023		
	15,000,000.000	Local	99.121017	14,868,152.48	99.113973	14,867,095.95	-1,056.53	0.60
		Base	99.121017	14,868,152.48	99.113973	14,867,095.95	-1,056.53	0.60
912797FE2	TREASURY BILL 05/23 0.00000				0.010000	16 May 2023		
	20,000,000.000	Local	99.015695	19,803,138.92	99.018861	19,803,772.20	633.28	0.80
		Base	99.015695	19,803,138.92	99.018861	19,803,772.20	633.28	0.80
912797FF9	TREASURY BILL 05/23 0.00000				0.010000	23 May 2023		
	10,000,000.000	Local	98.933681	9,893,368.09	98.923280	9,892,328.00	-1,040.09	0.40
		Base	98.933681	9,893,368.09	98.923280	9,892,328.00	-1,040.09	0.40
912797FG7	TREASURY BILL 05/23 0.00000				0.010000	30 May 2023		
	10,000,000.000	Local	98.841250	9,884,125.00	98.833125	9,883,312.50	-812.50	0.40
		Base	98.841250	9,884,125.00	98.833125	9,883,312.50	-812.50	0.40
912797FN2	TREASURY BILL 06/23 0.00000				0.010000	13 Jun 2023		
	40,000,000.000	Local	98.649084	39,459,633.45	98.623204	39,449,281.60	-10,351.85	1.60
		Base	98.649084	39,459,633.45	98.623204	39,449,281.60	-10,351.85	1.60
912797FP7	TREASURY BILL 06/23 0.00000				0.010000	20 Jun 2023		
	20,000,000.000	Local	98.530792	19,706,158.36	98.527451	19,705,490.20	-668.16	0.80
		Base	98.530792	19,706,158.36	98.527451	19,705,490.20	-668.16	0.80
912797FQ5	TREASURY BILL 06/23 0.00000				0.010000	27 Jun 2023		
	20,000,000.000	Local	98.426666	19,685,333.27	98.419565	19,683,913.00	-1,420.27	0.80
		Base	98.426666	19,685,333.27	98.419565	19,683,913.00	-1,420.27	0.80
91282CCK5	US TREASURY N/B 06/23 0.125				0.125000	30 Jun 2023		
	10,000,000.000	Local	99.282111	9,928,211.05	98.402344	9,840,234.40	-87,976.65	0.40
		Base	99.282111	9,928,211.05	98.402344	9,840,234.40	-87,976.65	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
91282CDE8	US TREASURY FRN 10/23 VAR				4.842761	31 Oct 2023		
	10,000,000.000	Local	99.968988	9,996,898.77	99.966285	9,996,628.50	-270.27	0.41
		Base	99.968988	9,996,898.77	99.966285	9,996,628.50	-270.27	0.41
91282CDU2	US TREASURY FRN 01/24 VAR				4.797261	31 Jan 2024		
	5,000,000.000	Local	100.008383	5,000,419.17	99.980625	4,999,031.25	-1,387.92	0.20
		Base	100.008383	5,000,419.17	99.980625	4,999,031.25	-1,387.92	0.20
91282CEL1	US TREASURY FRN 04/24 VAR				4.737261	30 Apr 2024		
	10,000,000.000	Local	99.947131	9,994,713.06	99.848530	9,984,853.00	-9,860.06	0.41
		Base	99.947131	9,994,713.06	99.848530	9,984,853.00	-9,860.06	0.41
US DOLLAR Total								
	880,000,000.000	Local		872,675,813.88		872,428,469.60	-247,344.28	35.46
		Base		872,675,813.97		872,428,469.60	-247,344.37	35.46
FIXED INCOME Total								
	880,000,000.000	Base		872,675,813.97		872,428,469.60	-247,344.37	35.46

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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								
		2,468,796,199.000	Base	2,460,748,421.42		2,460,501,077.05	-247,344.37	100.00

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Base Currency: 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									
			-26,116.930	Local	1.000000	-26,116.93	1.000000	-26,116.93	0.00	0.00
				Base	1.000000	-26,116.93	1.000000	-26,116.93	0.00	0.00
US DOLLAR Total										
			-26,116.930	Local		-26,116.93		-26,116.93	0.00	0.00
				Base		-26,116.93		-26,116.93	0.00	0.00
CASH Total										
			-26,116.930	Base		-26,116.93		-26,116.93	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
60528AAT1	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR						2.650000	01 Dec 2030		
			7,805,000.000	Local	100.000000	7,805,000.00	100.000000	7,805,000.00	0.00	1.46
				Base	100.000000	7,805,000.00	100.000000	7,805,000.00	0.00	1.46
913ETFII4	MSILF TAX EXEMPT PORTFOLIO MSILF TAX EXEMPT PORTFOLIO						3.128415	31 Dec 2030		
			28,789,175.300	Local	99.981513	28,783,852.92	100.000000	28,789,175.30	5,322.38	5.40
				Base	99.981513	28,783,852.92	100.000000	28,789,175.30	5,322.38	5.40
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264						3.073592	31 Dec 2030		
			1,719.240	Local	99.990112	1,719.07	99.990000	1,719.07	0.00	0.00
				Base	99.990112	1,719.07	99.990000	1,719.07	0.00	0.00
US DOLLAR Total										
			36,595,894.540	Local		36,590,571.99		36,595,894.37	5,322.38	6.86
				Base		36,590,571.99		36,595,894.37	5,322.38	6.86
CASH EQUIVALENT Total										
			36,595,894.540	Base		36,590,571.99		36,595,894.37	5,322.38	6.86

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Base Currency: 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	
052430VJ1	AUSTIN TX INDEP SCH DIST AUSSCD 08/25 FIXED 5					5.000000	01 Aug 2025		
			7,500,000.000	Local	106.372662	7,977,949.63	104.532820	7,839,961.50	-137,988.13	1.47
				Base	106.372662	7,977,949.63	104.532820	7,839,961.50	-137,988.13	1.47
05914GCF3	BALTIMORE CNTY MD BAL 03/23 FIXED 4					4.000000	24 Mar 2023		
			22,850,000.000	Local	100.200568	22,895,829.89	100.053820	22,862,297.87	-33,532.02	4.29
				Base	100.200568	22,895,829.89	100.053820	22,862,297.87	-33,532.02	4.29
164555CT9	CHERRY CREEK CO SCH DIST 5 CHRSCD 12/24 FIXED 5					5.000000	15 Dec 2024		
			6,595,000.000	Local	106.061090	6,994,728.86	103.338010	6,815,141.76	-179,587.10	1.28
				Base	106.061090	6,994,728.86	103.338010	6,815,141.76	-179,587.10	1.28
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR					3.450000	01 Jul 2029		
			11,665,000.000	Local	100.000000	11,665,000.00	100.000000	11,665,000.00	0.00	2.19
Original Face:			11,665,000.000	Base	100.000000	11,665,000.00	100.000000	11,665,000.00	0.00	2.19
18085PMX9	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR					3.450000	01 Jul 2040		
			7,000,000.000	Local	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.31
Original Face:			7,000,000.000	Base	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.31
246381RG4	DELAWARE ST DES 03/24 FIXED 5					5.000000	01 Mar 2024		
			10,000,000.000	Local	103.847497	10,384,749.74	101.840120	10,184,012.00	-200,737.74	1.91
				Base	103.847497	10,384,749.74	101.840120	10,184,012.00	-200,737.74	1.91
249164QY3	DENVER CITY CNTY CO DEN 08/23 FIXED 5					5.000000	01 Aug 2023		
			20,000,000.000	Local	101.291977	20,258,395.48	100.769610	20,153,922.00	-104,473.48	3.78
				Base	101.291977	20,258,395.48	100.769610	20,153,922.00	-104,473.48	3.78
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR					3.420000	01 Apr 2038		
			8,880,000.000	Local	100.000000	8,880,000.00	100.000000	8,880,000.00	0.00	1.67
				Base	100.000000	8,880,000.00	100.000000	8,880,000.00	0.00	1.67
254839RZ8	DISTRICT OF COLUMBIA REVENUE DISGEN 08/38 ADJUSTABLE VAR					3.420000	15 Aug 2038		
			5,125,000.000	Local	100.000000	5,125,000.00	100.000000	5,125,000.00	0.00	0.96
Original Face:			5,125,000.000	Base	100.000000	5,125,000.00	100.000000	5,125,000.00	0.00	0.96

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				3.420000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.23
Original Face:	6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.23
340117HQ6	FLORENCE CNTY SC FLO 06/24 FIXED 5				5.000000	01 Jun 2024		
	15,670,000.000	Local	104.751686	16,414,589.27	102.244670	16,021,739.79	-392,849.48	3.00
		Base	104.751686	16,414,589.27	102.244670	16,021,739.79	-392,849.48	3.00
373385GK3	GEORGIA ST GAS 08/24 FIXED 5				5.000000	01 Aug 2024		
	19,850,000.000	Local	104.965386	20,835,629.11	102.661960	20,378,399.06	-457,230.05	3.82
		Base	104.965386	20,835,629.11	102.661960	20,378,399.06	-457,230.05	3.82
37530ABL1	GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/23 FIXED 5				5.000000	15 Jul 2023		
	1,500,000.000	Local	101.085185	1,516,277.78	100.611670	1,509,175.05	-7,102.73	0.28
		Base	101.085185	1,516,277.78	100.611670	1,509,175.05	-7,102.73	0.28
37530ABM9	GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/24 FIXED 5				5.000000	15 Jul 2024		
	3,445,000.000	Local	103.453194	3,563,962.52	102.546030	3,532,710.73	-31,251.79	0.66
		Base	103.453194	3,563,962.52	102.546030	3,532,710.73	-31,251.79	0.66
387460QF8	GRANITE UT SCH DIST SALT LAKE GRTSCD 06/23 FIXED 5				5.000000	01 Jun 2023		
	4,740,000.000	Local	101.007930	4,787,775.90	100.461080	4,761,855.19	-25,920.71	0.89
		Base	101.007930	4,787,775.90	100.461080	4,761,855.19	-25,920.71	0.89
391554CA8	GTR ALBANY OR SCH DIST 8J BTRSCD 06/24 FIXED 5				5.000000	15 Jun 2024		
	3,085,000.000	Local	103.370196	3,188,970.55	102.331550	3,156,928.32	-32,042.23	0.59
		Base	103.370196	3,188,970.55	102.331550	3,156,928.32	-32,042.23	0.59
401784G23	GUILFORD CNTY NC GUI 05/25 FIXED 5				5.000000	01 May 2025		
	5,000,000.000	Local	107.187322	5,359,366.08	104.186890	5,209,344.50	-150,021.58	0.98
		Base	107.187322	5,359,366.08	104.186890	5,209,344.50	-150,021.58	0.98
401784Q97	GUILFORD CNTY NC GUI 03/24 FIXED 4				4.000000	01 Mar 2024		
	2,350,000.000	Local	102.531987	2,409,501.69	100.865670	2,370,343.25	-39,158.44	0.44
		Base	102.531987	2,409,501.69	100.865670	2,370,343.25	-39,158.44	0.44
401784R21	GUILFORD CNTY NC GUI 03/25 FIXED 5				5.000000	01 Mar 2025		
	2,810,000.000	Local	106.788376	3,000,753.37	103.827030	2,917,539.54	-83,213.83	0.55
		Base	106.788376	3,000,753.37	103.827030	2,917,539.54	-83,213.83	0.55

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
402207AD6	GULF COAST TX INDL DEV AUTH GULDEV 11/41 ADJUSTABLE VAR					2.650000	01 Nov 2041		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.88
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.88
407756P66	HAMILTON OH HAM 12/23 FIXED 4					4.000000	28 Dec 2023		
		Local	2,575,000.000	100.657793	2,591,938.16	100.258420	2,581,654.32	-10,283.84	0.48
		Base		100.657793	2,591,938.16	100.258420	2,581,654.32	-10,283.84	0.48
439867AB8	HOPKINS MN HOP 02/26 FIXED 3.5					3.500000	01 Feb 2026		
		Local	6,410,000.000	100.212000	6,423,589.20	100.212490	6,423,620.61	31.41	1.20
		Base		100.212000	6,423,589.20	100.212490	6,423,620.61	31.41	1.20
44256PA45	HOWARD CNTY MD HOW 08/23 FIXED 5					5.000000	15 Aug 2023		
		Local	3,005,000.000	101.364337	3,045,998.33	100.847980	3,030,481.80	-15,516.53	0.57
		Base		101.364337	3,045,998.33	100.847980	3,030,481.80	-15,516.53	0.57
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					3.500000	01 Nov 2039		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.75
Original Face:		Base	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.75
495033FS6	KING CNTY WA SCH DIST 401 HIG KINSCD 06/23 FIXED 4					4.000000	01 Jun 2023		
		Local	1,670,000.000	100.590128	1,679,855.14	100.212670	1,673,551.59	-6,303.55	0.31
		Base		100.590128	1,679,855.14	100.212670	1,673,551.59	-6,303.55	0.31
495033FT4	KING CNTY WA SCH DIST 401 HIG KINSCD 12/23 FIXED 4					4.000000	01 Dec 2023		
		Local	1,750,000.000	101.618527	1,778,324.22	100.651060	1,761,393.55	-16,930.67	0.33
		Base		101.618527	1,778,324.22	100.651060	1,761,393.55	-16,930.67	0.33
495033FU1	KING CNTY WA SCH DIST 401 HIG KINSCD 06/24 FIXED 4					4.000000	01 Jun 2024		
		Local	3,000,000.000	102.545373	3,076,361.18	101.080890	3,032,426.70	-43,934.48	0.57
		Base		102.545373	3,076,361.18	101.080890	3,032,426.70	-43,934.48	0.57
495278Z55	KING CNTY WA SCH DIST 415 KEN KINSCD 12/23 FIXED 4					4.000000	01 Dec 2023		
		Local	4,435,000.000	101.581156	4,505,124.29	100.577280	4,460,602.37	-44,521.92	0.84
		Base		101.581156	4,505,124.29	100.577280	4,460,602.37	-44,521.92	0.84
5094264U3	LAKE CNTY OH LAK 03/23 FIXED 1.75					1.750000	30 Mar 2023		
		Local	4,900,000.000	100.033276	4,901,630.51	99.888380	4,894,530.62	-7,099.89	0.92
		Base		100.033276	4,901,630.51	99.888380	4,894,530.62	-7,099.89	0.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				3.150000	15 Feb 2038		
	24,475,000.000	Local	100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	4.59
Original Face:	24,475,000.000	Base	100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	4.59
546398C63	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR				3.520000	01 Jul 2047		
	12,340,000.000	Local	100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.31
Original Face:	12,340,000.000	Base	100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.31
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				3.470000	01 Oct 2039		
	7,425,000.000	Local	100.000000	7,425,000.00	100.000000	7,425,000.00	0.00	1.39
Original Face:	7,425,000.000	Base	100.000000	7,425,000.00	100.000000	7,425,000.00	0.00	1.39
54659LAW4	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/43 ADJUSTABLE VAR				3.510000	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	101.617385	1,448,047.73	100.615760	1,433,774.58	-14,273.15	0.27
		Base	101.617385	1,448,047.73	100.615760	1,433,774.58	-14,273.15	0.27
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024		
	3,250,000.000	Local	106.257263	3,453,361.06	102.508720	3,331,533.40	-121,827.66	0.62
		Base	106.257263	3,453,361.06	102.508720	3,331,533.40	-121,827.66	0.62
574193KM9	MARYLAND ST MDS 08/23 FIXED 5				5.000000	01 Aug 2023		
	9,850,000.000	Local	101.360794	9,984,038.21	100.769610	9,925,806.59	-58,231.62	1.86
		Base	101.360794	9,984,038.21	100.769610	9,925,806.59	-58,231.62	1.86
574193LE6	MARYLAND ST MDS 08/23 FIXED 4				4.000000	01 Aug 2023		
	10,000,000.000	Local	100.815836	10,081,583.56	100.362070	10,036,207.00	-45,376.56	1.88
		Base	100.815836	10,081,583.56	100.362070	10,036,207.00	-45,376.56	1.88
57582RT63	MASSACHUSETTS ST MAS 11/23 FIXED 5				5.000000	01 Nov 2023		
	8,730,000.000	Local	101.933168	8,898,765.59	101.231000	8,837,466.30	-61,299.29	1.66
		Base	101.933168	8,898,765.59	101.231000	8,837,466.30	-61,299.29	1.66
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				3.450000	01 Apr 2043		
	6,000,000.000	Local	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.13
Original Face:	6,000,000.000	Base	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR					3.150000	15 Nov 2034		
		Local	5,550,000.000	100.000000	5,550,000.00	100.000000	5,550,000.00	0.00	1.04
Original Face:		Base	5,550,000.000	100.000000	5,550,000.00	100.000000	5,550,000.00	0.00	1.04
60528ABZ6	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR					2.650000	01 Nov 2035		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.88
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.88
60528ACD4	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR					2.650000	01 Nov 2035		
		Local	8,600,000.000	100.000000	8,600,000.00	100.000000	8,600,000.00	0.00	1.61
		Base		100.000000	8,600,000.00	100.000000	8,600,000.00	0.00	1.61
6446826U5	NEW HAMPSHIRE ST NHS 12/23 FIXED 5					5.000000	01 Dec 2023		
		Local	7,075,000.000	102.426085	7,246,645.48	101.383100	7,172,854.33	-73,791.15	1.35
		Base		102.426085	7,246,645.48	101.383100	7,172,854.33	-73,791.15	1.35
647293SG5	NEW MEXICO ST NMS 03/24 FIXED 5					5.000000	01 Mar 2024		
		Local	4,850,000.000	102.700306	4,980,964.85	101.790730	4,936,850.41	-44,114.44	0.93
		Base		102.700306	4,980,964.85	101.790730	4,936,850.41	-44,114.44	0.93
648176KW4	NEW PRAGUE MN INDEP SCH DIST NWPSCD 02/25 FIXED 5					5.000000	01 Feb 2025		
		Local	3,020,000.000	105.231475	3,177,990.56	103.369700	3,121,764.94	-56,225.62	0.59
		Base		105.231475	3,177,990.56	103.369700	3,121,764.94	-56,225.62	0.59
677520YJ1	OHIO ST OHS 03/24 ADJUSTABLE VAR					3.450000	15 Mar 2024		
		Local	14,765,000.000	100.000000	14,765,000.00	100.000000	14,765,000.00	0.00	2.77
Original Face:		Base	14,765,000.000	100.000000	14,765,000.00	100.000000	14,765,000.00	0.00	2.77
677522ME1	OHIO ST OHS 08/23 FIXED 5					5.000000	01 Aug 2023		
		Local	3,350,000.000	101.370918	3,395,925.76	100.773750	3,375,920.63	-20,005.13	0.63
		Base		101.370918	3,395,925.76	100.773750	3,375,920.63	-20,005.13	0.63
6845035S0	ORANGE CNTY FL HLTH FACS AUTH ORAMED 10/26 ADJUSTABLE VAR					3.450000	01 Oct 2026		
		Local	17,125,000.000	100.000000	17,125,000.00	100.000000	17,125,000.00	0.00	3.21
Original Face:		Base	17,125,000.000	100.000000	17,125,000.00	100.000000	17,125,000.00	0.00	3.21
718814V86	PHOENIX AZ PHO 07/23 FIXED 5					5.000000	01 Jul 2023		
		Local	1,505,000.000	100.987750	1,519,865.64	100.609120	1,514,167.26	-5,698.38	0.28
		Base		100.987750	1,519,865.64	100.609120	1,514,167.26	-5,698.38	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
718814V94	PHOENIX AZ PHO 07/24 FIXED 5					5.000000	01 Jul 2024		
		Local	1,600,000.000	103.540849	1,656,653.58	102.469190	1,639,507.04	-17,146.54	0.31
		Base		103.540849	1,656,653.58	102.469190	1,639,507.04	-17,146.54	0.31
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR					3.450000	01 Dec 2044		
		Local	25,250,000.000	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.73
		Base		100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.73
763665B21	RICHLAND CNTY SC SCH DIST 1 RICSCD 03/24 FIXED 5					5.000000	01 Mar 2024		
		Local	4,525,000.000	104.000912	4,706,041.26	101.790730	4,606,030.53	-100,010.73	0.86
		Base		104.000912	4,706,041.26	101.790730	4,606,030.53	-100,010.73	0.86
763682E64	RICHLAND CNTY SC SCH DIST 2 RICSCD 05/28 FIXED 3.15					3.150000	01 May 2028		
		Local	4,000,000.000	100.317242	4,012,689.67	99.997660	3,999,906.40	-12,783.27	0.75
		Base		100.317242	4,012,689.67	99.997660	3,999,906.40	-12,783.27	0.75
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR					3.400000	15 Nov 2035		
		Local	18,585,000.000	100.000000	18,585,000.00	100.000000	18,585,000.00	0.00	3.49
Original Face:		Base	18,585,000.000	100.000000	18,585,000.00	100.000000	18,585,000.00	0.00	3.49
849476QN9	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5					5.000000	01 Feb 2024		
		Local	3,065,000.000	102.487846	3,141,252.47	101.689180	3,116,773.37	-24,479.10	0.58
		Base		102.487846	3,141,252.47	101.689180	3,116,773.37	-24,479.10	0.58
849476QX7	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5					5.000000	01 Feb 2024		
		Local	4,855,000.000	102.487846	4,975,784.91	101.689180	4,937,009.69	-38,775.22	0.93
		Base		102.487846	4,975,784.91	101.689180	4,937,009.69	-38,775.22	0.93
882723H93	TEXAS ST TXS 12/43 ADJUSTABLE VAR					3.500000	01 Dec 2043		
		Local	6,455,000.000	100.000000	6,455,000.00	100.000000	6,455,000.00	0.00	1.21
Original Face:		Base	6,455,000.000	100.000000	6,455,000.00	100.000000	6,455,000.00	0.00	1.21
930864FH1	WAKE CNTY NC WAK 02/24 FIXED 5					5.000000	01 Feb 2024		
		Local	2,040,000.000	103.557370	2,112,570.35	101.689180	2,074,459.27	-38,111.08	0.39
		Base		103.557370	2,112,570.35	101.689180	2,074,459.27	-38,111.08	0.39
93974C8D5	WASHINGTON ST WAS 07/25 FIXED 5					5.000000	01 Jul 2025		
		Local	8,000,000.000	101.114971	8,089,197.66	100.612440	8,048,995.20	-40,202.46	1.51
		Base		101.114971	8,089,197.66	100.612440	8,048,995.20	-40,202.46	1.51

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
93974DSA7	WASHINGTON ST WAS 07/23 FIXED 5					5.000000	01 Jul 2023		
		Local	10,525,000.000	100.998244	10,630,065.15	100.619080	10,590,158.17	-39,906.98	1.99
		Base		100.998244	10,630,065.15	100.619080	10,590,158.17	-39,906.98	1.99
963439D92	WHITE BEAR LAKE MN INDEP SCH D WHISCD 02/24 FIXED 5					5.000000	01 Feb 2024		
		Local	3,985,000.000	103.482033	4,123,759.02	101.716390	4,053,398.14	-70,360.88	0.76
		Base		103.482033	4,123,759.02	101.716390	4,053,398.14	-70,360.88	0.76
97710BLW0	WISCONSIN ST HLTH EDUCTNL FA WISMED 08/34 ADJUSTABLE VAR					3.350000	15 Aug 2034		
		Local	17,450,000.000	100.000000	17,450,000.00	100.000000	17,450,000.00	0.00	3.27
Original Face:		Base	17,450,000.000	100.000000	17,450,000.00	100.000000	17,450,000.00	0.00	3.27
US DOLLAR Total									
		Local	493,115,000.000		499,551,503.41		496,649,215.37	-2,902,288.04	93.13
Original Face:		Base	181,595,000.000		499,551,503.41		496,649,215.37	-2,902,288.04	93.13
FIXED INCOME Total									
		Base	493,115,000.000		499,551,503.41		496,649,215.37	-2,902,288.04	93.13
Original Face:			181,595,000.000						

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Base Currency: 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									
		529,684,777.610	Base		536,115,958.47		533,218,992.81	-2,896,965.66	100.00
	Original Face:	181,595,000.000							

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Base Currency: 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								
			108,885.020	1.000000	108,885.02	1.000000	108,885.02	0.00	0.02
		Base		1.000000	108,885.02	1.000000	108,885.02	0.00	0.02
US DOLLAR Total									
			108,885.020		108,885.02		108,885.02	0.00	0.02
		Base			108,885.02		108,885.02	0.00	0.02
CASH Total									
			108,885.020	Base	108,885.02		108,885.02	0.00	0.02
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
0020A3QV5	AT+T INC					4.850000	29 Mar 2023		
			10,000,000.000	99.622778	9,962,277.78	99.622778	9,962,277.78	0.00	1.78
		Base		99.622778	9,962,277.78	99.622778	9,962,277.78	0.00	1.78
15060YQ60	CEDAR SPRING CPTL CO					2.710000	06 Mar 2023		
			5,000,000.000	99.962361	4,998,118.05	99.962361	4,998,118.05	0.00	0.89
		Base		99.962361	4,998,118.05	99.962361	4,998,118.05	0.00	0.89
15060YS92	CEDAR SPRING CPTL CO					2.680000	09 May 2023		
			5,000,000.000	99.486333	4,974,316.66	99.486333	4,974,316.66	0.00	0.89
		Base		99.486333	4,974,316.66	99.486333	4,974,316.66	0.00	0.89
17327BR56	CITIGROUP GLOBAL MKTS INC S					2.230000	05 Apr 2023		
			5,000,000.000	99.783194	4,989,159.72	99.783194	4,989,159.72	0.00	0.89
		Base		99.783194	4,989,159.72	99.783194	4,989,159.72	0.00	0.89
23102VQ11	CUMMINS INC					4.540000	01 Mar 2023		
			5,000,000.000	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

Base Currency: 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	99.591667	4,979,583.33	99.591667	4,979,583.33	0.00	0.89
		Base	99.591667	4,979,583.33	99.591667	4,979,583.33	0.00	0.89
41282KR34	HARLEY DAVIDSON FND CP				5.400000	03 Apr 2023		
	5,000,000.000	Local	99.505000	4,975,250.00	99.505000	4,975,250.00	0.00	0.89
		Base	99.505000	4,975,250.00	99.505000	4,975,250.00	0.00	0.89
41282KS41	HARLEY DAVIDSON FND CP				5.440000	04 May 2023		
	5,000,000.000	Local	99.032889	4,951,644.44	99.032889	4,951,644.44	0.00	0.88
		Base	99.032889	4,951,644.44	99.032889	4,951,644.44	0.00	0.88
60920WQM5	MONDELEZ INTL INC				4.810000	21 Mar 2023		
	10,000,000.000	Local	99.732778	9,973,277.78	99.732778	9,973,277.78	0.00	1.78
		Base	99.732778	9,973,277.78	99.732778	9,973,277.78	0.00	1.78
65339NQ15	NEXTERA ENERGY CAP HLDGS INC				4.750000	01 Mar 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.78
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.78
912796Z51	TREASURY BILL 08/23 0.00000				4.922500	31 Aug 2023		
	5,000,000.000	Local	97.511403	4,875,570.14	97.511403	4,875,570.14	0.00	0.87
		Base	97.511403	4,875,570.14	97.511403	4,875,570.14	0.00	0.87
979QHR003	SOUTH STREET REPO				4.580000	01 Mar 2023		
	11,500,000.000	Local	100.000000	11,500,000.00	100.000000	11,500,000.00	0.00	2.05
		Base	100.000000	11,500,000.00	100.000000	11,500,000.00	0.00	2.05
US DOLLAR Total								
	81,500,000.000	Local		81,179,197.90		81,179,197.90	0.00	14.47
		Base		81,179,197.90		81,179,197.90	0.00	14.47
CASH EQUIVALENT Total								
	81,500,000.000	Base		81,179,197.90		81,179,197.90	0.00	14.47

FIXED INCOME

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
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
		Local	5,000,000.000	99.941260	4,997,063.01	88.885115	4,444,255.75	-552,807.26	0.79
		Base		99.941260	4,997,063.01	88.885115	4,444,255.75	-552,807.26	0.79
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	5,000,000.000	99.657783	4,982,889.13	77.788512	3,889,425.60	-1,093,463.53	0.69
		Base		99.657783	4,982,889.13	77.788512	3,889,425.60	-1,093,463.53	0.69
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	5,000,000.000	99.991716	4,999,585.81	88.686203	4,434,310.15	-565,275.66	0.79
		Base		99.991716	4,999,585.81	88.686203	4,434,310.15	-565,275.66	0.79
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	7,500,000.000	99.784287	7,483,821.51	85.273552	6,395,516.40	-1,088,305.11	1.14
		Base		99.784287	7,483,821.51	85.273552	6,395,516.40	-1,088,305.11	1.14
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	5,000,000.000	99.998619	4,999,930.96	99.072815	4,953,640.75	-46,290.21	0.88
		Base		99.998619	4,999,930.96	99.072815	4,953,640.75	-46,290.21	0.88
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR					5.200000	04 Nov 2026		
		Local	6,000,000.000	100.000000	6,000,000.00	99.399956	5,963,997.36	-36,002.64	1.06
		Base		100.000000	6,000,000.00	99.399956	5,963,997.36	-36,002.64	1.06
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					5.480000	04 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.711747	5,035,587.35	35,587.35	0.90
		Base		100.000000	5,000,000.00	100.711747	5,035,587.35	35,587.35	0.90
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	5,309,000.000	98.478993	5,228,249.76	85.255409	4,526,209.66	-702,040.10	0.81
		Base		98.478993	5,228,249.76	85.255409	4,526,209.66	-702,040.10	0.81
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.850097	4,992,504.84	90.992993	4,549,649.65	-442,855.19	0.81
		Base		99.850097	4,992,504.84	90.992993	4,549,649.65	-442,855.19	0.81
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.670883	3,488,480.90	83.008944	2,905,313.04	-583,167.86	0.52
		Base		99.670883	3,488,480.90	83.008944	2,905,313.04	-583,167.86	0.52

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	85.692306	2,142,307.65	-357,692.35	0.38
		Base	100.000000	2,500,000.00	85.692306	2,142,307.65	-357,692.35	0.38
06048WV98	BANK OF AMERICA CORP SR UNSECURED 05/26 4.05				4.050000	27 May 2026		
	10,000,000.000	Local	99.671110	9,967,110.99	94.623939	9,462,393.90	-504,717.09	1.69
		Base	99.671110	9,967,110.99	94.623939	9,462,393.90	-504,717.09	1.69
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	2,500,000.000	Local	106.818013	2,670,450.32	95.277871	2,381,946.78	-288,503.54	0.42
		Base	106.818013	2,670,450.32	95.277871	2,381,946.78	-288,503.54	0.42
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR				4.900000	08 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.027980	5,001,399.00	1,399.00	0.89
		Base	100.000000	5,000,000.00	100.027980	5,001,399.00	1,399.00	0.89
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024		
	5,000,000.000	Local	99.951158	4,997,557.91	98.240352	4,912,017.60	-85,540.31	0.88
		Base	99.951158	4,997,557.91	98.240352	4,912,017.60	-85,540.31	0.88
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4				5.400000	31 Jan 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	97.556510	4,877,825.50	-122,174.50	0.87
		Base	100.000000	5,000,000.00	97.556510	4,877,825.50	-122,174.50	0.87
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	97.318212	4,865,910.60	-134,089.40	0.87
		Base	100.000000	5,000,000.00	97.318212	4,865,910.60	-134,089.40	0.87
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.946120	4,997,305.99	97.809715	4,890,485.75	-106,820.24	0.87
		Base	99.946120	4,997,305.99	97.809715	4,890,485.75	-106,820.24	0.87
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.944111	2,498,602.77	85.122542	2,128,063.55	-370,539.22	0.38
		Base	99.944111	2,498,602.77	85.122542	2,128,063.55	-370,539.22	0.38
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.922904	4,996,145.22	85.161638	4,258,081.90	-738,063.32	0.76
		Base	99.922904	4,996,145.22	85.161638	4,258,081.90	-738,063.32	0.76

Base Currency: 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	91.032803	4,535,061.27	90.667790	4,516,877.10	-18,184.17	0.80
Original Face:	5,000,000.000	Base	91.032803	4,535,061.27	90.667790	4,516,877.10	-18,184.17	0.80
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	3,645,894.110	Local	95.560305	3,484,027.52	85.249720	3,108,114.52	-375,913.00	0.55
Original Face:	5,000,000.000	Base	95.560305	3,484,027.52	85.249720	3,108,114.52	-375,913.00	0.55
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	4,291,756.600	Local	98.138887	4,211,882.18	87.112610	3,738,661.19	-473,220.99	0.67
Original Face:	5,000,000.000	Base	98.138887	4,211,882.18	87.112610	3,738,661.19	-473,220.99	0.67
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
	4,606,994.680	Local	95.351498	4,392,838.43	87.041110	4,009,979.31	-382,859.12	0.71
Original Face:	5,000,000.000	Base	95.351498	4,392,838.43	87.041110	4,009,979.31	-382,859.12	0.71
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	0.88
		Base	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.88
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
	5,000,000.000	Local	99.615434	4,980,771.69	87.090092	4,354,504.60	-626,267.09	0.78
		Base	99.615434	4,980,771.69	87.090092	4,354,504.60	-626,267.09	0.78
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.993448	4,999,672.39	98.496978	4,924,848.90	-74,823.49	0.88
		Base	99.993448	4,999,672.39	98.496978	4,924,848.90	-74,823.49	0.88
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
	5,000,000.000	Local	100.055498	5,002,774.89	98.009177	4,900,458.85	-102,316.04	0.87
		Base	100.055498	5,002,774.89	98.009177	4,900,458.85	-102,316.04	0.87
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025		
	1,240,000.000	Local	114.899148	1,424,749.43	104.820036	1,299,768.45	-124,980.98	0.23
		Base	114.899148	1,424,749.43	104.820036	1,299,768.45	-124,980.98	0.23
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				5.190000	06 Oct 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	95.818733	4,790,936.65	-209,063.35	0.85
		Base	100.000000	5,000,000.00	95.818733	4,790,936.65	-209,063.35	0.85

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Base Currency: 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		
	2,500,000.000	Local	99.359084	2,483,977.09	79.893671	1,997,341.78	-486,635.31	0.36
		Base	99.359084	2,483,977.09	79.893671	1,997,341.78	-486,635.31	0.36
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				5.600000	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	100.050490	4,002,019.60	2,019.60	0.71
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.050490	4,002,019.60	2,019.60	0.71
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024		
	3,000,000.000	Local	99.797964	2,993,938.93	94.796469	2,843,894.07	-150,044.86	0.51
		Base	99.797964	2,993,938.93	94.796469	2,843,894.07	-150,044.86	0.51
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	91.776148	2,294,403.70	-205,596.30	0.41
		Base	100.000000	2,500,000.00	91.776148	2,294,403.70	-205,596.30	0.41
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	645,569.850	Local	101.106477	652,712.93	88.479660	571,198.01	-81,514.92	0.10
Original Face:	5,000,000.000	Base	101.106477	652,712.93	88.479660	571,198.01	-81,514.92	0.10
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	814,127.850	Local	102.225743	832,248.24	98.336646	800,586.02	-31,662.22	0.14
Original Face:	5,000,000.000	Base	102.225743	832,248.24	98.336646	800,586.02	-31,662.22	0.14
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75				0.750000	24 Feb 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	88.753291	2,218,832.28	-281,167.72	0.40
		Base	100.000000	2,500,000.00	88.753291	2,218,832.28	-281,167.72	0.40
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32				2.320000	28 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	94.616122	4,730,806.10	-269,193.90	0.84
		Base	100.000000	5,000,000.00	94.616122	4,730,806.10	-269,193.90	0.84
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035		
	6,000,000.000	Local	121.484044	7,289,042.62	91.295170	5,477,710.20	-1,811,332.42	0.98
		Base	121.484044	7,289,042.62	91.295170	5,477,710.20	-1,811,332.42	0.98
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	118.044577	4,721,783.08	93.368415	3,734,736.60	-987,046.48	0.67
		Base	118.044577	4,721,783.08	93.368415	3,734,736.60	-987,046.48	0.67

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Base Currency: 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		
		Local	2,070,000.000	123.842121	2,563,531.90	94.103477	1,947,941.97	-615,589.93	0.35
		Base		123.842121	2,563,531.90	94.103477	1,947,941.97	-615,589.93	0.35
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					4.901860	07 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.024744	5,001,237.20	1,237.20	0.89
		Base		100.000000	5,000,000.00	100.024744	5,001,237.20	1,237.20	0.89
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
		Local	2,500,000.000	99.905860	2,497,646.51	85.769757	2,144,243.93	-353,402.58	0.38
		Base		99.905860	2,497,646.51	85.769757	2,144,243.93	-353,402.58	0.38
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5					0.500000	07 Nov 2025		
		Local	4,000,000.000	99.806944	3,992,277.74	89.644725	3,585,789.00	-406,488.74	0.64
		Base		99.806944	3,992,277.74	89.644725	3,585,789.00	-406,488.74	0.64
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.000000	25 May 2042		
		Local	690,522.150	102.247136	706,039.12	92.682780	639,995.13	-66,043.99	0.11
Original Face:		Base	5,100,000.000	102.247136	706,039.12	92.682780	639,995.13	-66,043.99	0.11
3136B02X3	FANNIE MAE FNR 2018 13 PA					3.000000	25 Mar 2048		
		Local	326,827.060	98.843012	323,045.71	88.689160	289,860.17	-33,185.54	0.05
Original Face:		Base	2,025,000.000	98.843012	323,045.71	88.689160	289,860.17	-33,185.54	0.05
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	929,734.600	98.841088	918,959.79	90.580930	842,162.25	-76,797.54	0.15
Original Face:		Base	5,000,000.000	98.841088	918,959.79	90.580930	842,162.25	-76,797.54	0.15
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	642,650.040	101.173340	650,190.51	87.839200	564,498.65	-85,691.86	0.10
Original Face:		Base	3,000,000.000	101.173340	650,190.51	87.839200	564,498.65	-85,691.86	0.10
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	642,650.040	99.877770	641,864.53	87.839200	564,498.65	-77,365.88	0.10
Original Face:		Base	3,000,000.000	99.877770	641,864.53	87.839200	564,498.65	-77,365.88	0.10
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	3,262,505.930	103.939291	3,391,025.53	86.909180	2,835,417.15	-555,608.38	0.51
Original Face:		Base	4,036,000.000	103.939291	3,391,025.53	86.909180	2,835,417.15	-555,608.38	0.51

Base Currency: 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		
	4,041,268.550	Local	104.228203	4,212,141.58	86.878100	3,510,977.33	-701,164.25	0.63
Original Face:	5,000,000.000	Base	104.228203	4,212,141.58	86.878100	3,510,977.33	-701,164.25	0.63
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	1,816,250.290	Local	100.407512	1,823,651.73	76.285150	1,385,529.26	-438,122.47	0.25
Original Face:	3,015,000.000	Base	100.407512	1,823,651.73	76.285150	1,385,529.26	-438,122.47	0.25
3136BL6F2	FANNIE MAE FNR 2022 13 LV				3.000000	25 Jul 2033		
	3,004,759.640	Local	98.875404	2,970,968.22	92.121570	2,768,031.76	-202,936.46	0.49
Original Face:	3,250,145.000	Base	98.875404	2,970,968.22	92.121570	2,768,031.76	-202,936.46	0.49
3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033		
	1,377,158.820	Local	100.638902	1,385,957.52	92.166010	1,269,272.34	-116,685.18	0.23
Original Face:	1,500,000.000	Base	100.638902	1,385,957.52	92.166010	1,269,272.34	-116,685.18	0.23
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	5,000,000.000	Local	99.924945	4,996,247.25	77.926535	3,896,326.75	-1,099,920.50	0.69
		Base	99.924945	4,996,247.25	77.926535	3,896,326.75	-1,099,920.50	0.69
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	165,504.500	Local	98.507877	163,034.97	94.807980	156,911.47	-6,123.50	0.03
Original Face:	5,000,000.000	Base	98.507877	163,034.97	94.807980	156,911.47	-6,123.50	0.03
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026		
	119,041.960	Local	100.921465	120,138.89	97.849020	116,481.39	-3,657.50	0.02
Original Face:	2,000,000.000	Base	100.921465	120,138.89	97.849020	116,481.39	-3,657.50	0.02
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	13,410.280	Local	99.487408	13,341.54	98.861050	13,257.54	-84.00	0.00
Original Face:	2,000,000.000	Base	99.487408	13,341.54	98.861050	13,257.54	-84.00	0.00
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	539,679.580	Local	101.669744	548,690.85	97.322910	525,231.87	-23,458.98	0.09
Original Face:	2,000,000.000	Base	101.669744	548,690.85	97.322910	525,231.87	-23,458.98	0.09
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	101,339.100	Local	100.118266	101,458.95	94.995050	96,267.13	-5,191.82	0.02
Original Face:	2,000,000.000	Base	100.118266	101,458.95	94.995050	96,267.13	-5,191.82	0.02

& Issue has redenominated but Local is not converted
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Base Currency: 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		
	3,000,000.000	Local	98.610777	2,958,323.32	95.869380	2,876,081.40	-82,241.92	0.51
Original Face:	3,000,000.000	Base	98.610777	2,958,323.32	95.869380	2,876,081.40	-82,241.92	0.51
3137BL6J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K048 A1				2.689000	25 Dec 2024		
	1,746,737.310	Local	99.346814	1,735,327.86	97.492810	1,702,943.29	-32,384.57	0.30
Original Face:	5,990,000.000	Base	99.346814	1,735,327.86	97.492810	1,702,943.29	-32,384.57	0.30
3137FDKH4	FREDDIE MAC FHR 4759 NA				3.000000	15 Aug 2044		
	349,136.430	Local	98.823924	345,030.32	97.553230	340,593.86	-4,436.46	0.06
Original Face:	5,500,000.000	Base	98.823924	345,030.32	97.553230	340,593.86	-4,436.46	0.06
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A				4.261730	25 Oct 2026		
	4,674,559.250	Local	99.559607	4,653,972.82	98.898970	4,623,090.95	-30,881.87	0.82
Original Face:	5,000,000.000	Base	99.559607	4,653,972.82	98.898970	4,623,090.95	-30,881.87	0.82
3137H8MH1	FREDDIE MAC FHR 5245 DV				4.000000	25 Oct 2033		
	1,404,877.620	Local	97.493563	1,369,665.25	96.556910	1,356,506.42	-13,158.83	0.24
Original Face:	1,466,009.000	Base	97.493563	1,369,665.25	96.556910	1,356,506.42	-13,158.83	0.24
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026		
	27,562.590	Local	100.756569	27,771.12	96.320329	26,548.38	-1,222.74	0.00
Original Face:	500,000.000	Base	100.756569	27,771.12	96.320329	26,548.38	-1,222.74	0.00
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	965,754.700	Local	100.429875	969,906.24	93.451745	902,514.62	-67,391.62	0.16
Original Face:	5,000,000.000	Base	100.429875	969,906.24	93.451745	902,514.62	-67,391.62	0.16
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	1,442,957.320	Local	103.618020	1,495,163.81	95.843068	1,382,974.57	-112,189.24	0.25
Original Face:	7,000,000.000	Base	103.618020	1,495,163.81	95.843068	1,382,974.57	-112,189.24	0.25
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	1,645,776.160	Local	101.809824	1,675,561.81	97.241810	1,600,382.53	-75,179.28	0.29
Original Face:	7,000,000.000	Base	101.809824	1,675,561.81	97.241810	1,600,382.53	-75,179.28	0.29
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	82,562.900	Local	104.298008	86,111.46	97.595380	80,577.58	-5,533.88	0.01
Original Face:	5,000,000.000	Base	104.298008	86,111.46	97.595380	80,577.58	-5,533.88	0.01

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31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
	969,194.870	Local	101.899679	987,606.46	95.584044	926,395.65	-61,210.81	0.17
Original Face:	7,000,000.000	Base	101.899679	987,606.46	95.584044	926,395.65	-61,210.81	0.17
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				4.800000	10 May 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.969106	4,998,455.30	-1,544.70	0.89
		Base	100.000000	5,000,000.00	99.969106	4,998,455.30	-1,544.70	0.89
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027		
	2,000,000.000	Local	96.097549	1,921,950.97	91.488250	1,829,765.00	-92,185.97	0.33
Original Face:	2,000,000.000	Base	96.097549	1,921,950.97	91.488250	1,829,765.00	-92,185.97	0.33
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	5,750,000.000	Local	99.777613	5,737,212.77	89.731620	5,159,568.15	-577,644.62	0.92
Original Face:	5,750,000.000	Base	99.777613	5,737,212.77	89.731620	5,159,568.15	-577,644.62	0.92
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	101.411428	6,084,685.65	96.075600	5,764,536.00	-320,149.65	1.03
Original Face:	6,000,000.000	Base	101.411428	6,084,685.65	96.075600	5,764,536.00	-320,149.65	1.03
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
	5,000,000.000	Local	99.943009	4,997,150.47	84.476208	4,223,810.40	-773,340.07	0.75
		Base	99.943009	4,997,150.47	84.476208	4,223,810.40	-773,340.07	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	97.260837	4,863,041.85	-136,958.15	0.87
		Base	100.000000	5,000,000.00	97.260837	4,863,041.85	-136,958.15	0.87
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
	1,200,000.000	Local	104.692432	1,256,309.18	84.042863	1,008,514.36	-247,794.82	0.18
		Base	104.692432	1,256,309.18	84.042863	1,008,514.36	-247,794.82	0.18
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR				5.050000	10 Sep 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.687461	4,984,373.05	-15,626.95	0.89
		Base	100.000000	5,000,000.00	99.687461	4,984,373.05	-15,626.95	0.89
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				5.370000	10 Sep 2027		
	2,600,000.000	Local	99.639230	2,590,619.99	97.944615	2,546,559.99	-44,060.00	0.45
		Base	99.639230	2,590,619.99	97.944615	2,546,559.99	-44,060.00	0.45

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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	98.693144	4,934,657.20	-65,342.80	0.88
		Base	100.000000	5,000,000.00	98.693144	4,934,657.20	-65,342.80	0.88
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	86.124336	4,306,216.80	-693,783.20	0.77
		Base	100.000000	5,000,000.00	86.124336	4,306,216.80	-693,783.20	0.77
38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5				5.000000	30 Jun 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	95.807259	4,790,362.95	-209,637.05	0.85
		Base	100.000000	5,000,000.00	95.807259	4,790,362.95	-209,637.05	0.85
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	116,386.290	Local	99.850773	116,212.61	95.198480	110,797.98	-5,414.63	0.02
Original Face:	3,000,000.000	Base	99.850773	116,212.61	95.198480	110,797.98	-5,414.63	0.02
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
	180,813.600	Local	96.690902	174,830.30	88.882400	160,711.47	-14,118.83	0.03
Original Face:	675,000.000	Base	96.690902	174,830.30	88.882400	160,711.47	-14,118.83	0.03
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	279,490.810	Local	100.731076	281,534.10	86.621180	242,098.24	-39,435.86	0.04
Original Face:	5,000,000.000	Base	100.731076	281,534.10	86.621180	242,098.24	-39,435.86	0.04
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057		
	586,222.390	Local	96.311872	564,601.76	84.551830	495,661.76	-68,940.00	0.09
Original Face:	1,600,000.000	Base	96.311872	564,601.76	84.551830	495,661.76	-68,940.00	0.09
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	2,714,495.680	Local	101.286767	2,749,424.91	91.698863	2,489,161.67	-260,263.24	0.44
Original Face:	5,000,000.000	Base	101.286767	2,749,424.91	91.698863	2,489,161.67	-260,263.24	0.44
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA				2.250000	20 Jul 2069		
	3,844,016.230	Local	101.894458	3,916,839.51	96.218290	3,698,646.68	-218,192.83	0.66
Original Face:	10,465,550.000	Base	101.894458	3,916,839.51	96.218290	3,698,646.68	-218,192.83	0.66
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	4,352,873.710	Local	100.554212	4,376,997.84	94.942050	4,132,707.53	-244,290.31	0.74
Original Face:	7,878,829.000	Base	100.554212	4,376,997.84	94.942050	4,132,707.53	-244,290.31	0.74

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38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				5.390000	20 Aug 2070		
	3,174,888.380	Local	103.651322	3,290,813.79	100.335170	3,185,529.65	-105,284.14	0.57
Original Face:	5,000,000.000	Base	103.651322	3,290,813.79	100.335170	3,185,529.65	-105,284.14	0.57
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				5.540000	20 Aug 2070		
	3,175,696.680	Local	104.664802	3,323,836.63	100.868550	3,203,279.19	-120,557.44	0.57
Original Face:	5,000,000.000	Base	104.664802	3,323,836.63	100.868550	3,203,279.19	-120,557.44	0.57
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030		
	4,077,072.450	Local	100.580918	4,100,756.88	97.573600	3,978,146.36	-122,610.52	0.71
Original Face:	6,180,040.000	Base	100.580918	4,100,756.88	97.573600	3,978,146.36	-122,610.52	0.71
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
	1,101,429.970	Local	100.510041	1,107,047.71	89.371180	984,360.96	-122,686.75	0.18
Original Face:	6,993,000.000	Base	100.510041	1,107,047.71	89.371180	984,360.96	-122,686.75	0.18
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.916618	1,498,749.27	91.149369	1,367,240.54	-131,508.73	0.24
		Base	99.916618	1,498,749.27	91.149369	1,367,240.54	-131,508.73	0.24
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	5,000,000.000	Local	99.714844	4,985,742.18	91.395026	4,569,751.30	-415,990.88	0.81
		Base	99.714844	4,985,742.18	91.395026	4,569,751.30	-415,990.88	0.81
45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35				4.350000	15 Jun 2029		
	7,000,000.000	Local	99.904099	6,993,286.91	96.507780	6,755,544.60	-237,742.31	1.20
		Base	99.904099	6,993,286.91	96.507780	6,755,544.60	-237,742.31	1.20
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
	1,000,000.000	Local	142.751282	1,427,512.82	100.561817	1,005,618.17	-421,894.65	0.18
		Base	142.751282	1,427,512.82	100.561817	1,005,618.17	-421,894.65	0.18
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	5,000,000.000	Local	99.529028	4,976,451.39	99.463029	4,973,151.45	-3,299.94	0.89
		Base	99.529028	4,976,451.39	99.463029	4,973,151.45	-3,299.94	0.89
46647PBA3	JPMORGAN CHASE + CO SR UNSECURED 01/27 VAR				3.960000	29 Jan 2027		
	3,212,000.000	Local	96.619199	3,103,408.68	95.750101	3,075,493.24	-27,915.44	0.55
		Base	96.619199	3,103,408.68	95.750101	3,075,493.24	-27,915.44	0.55

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46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.150000	10 Dec 2025		
	5,000,000.000	Local	100.089351	5,004,467.57	99.372403	4,968,620.15	-35,847.42	0.89
		Base	100.089351	5,004,467.57	99.372403	4,968,620.15	-35,847.42	0.89
47800AAD2	JOHN DEERE OWNER TRUST JDOT 2022 B A4				3.800000	15 May 2029		
	3,750,000.000	Local	99.973690	3,749,013.38	96.107250	3,604,021.88	-144,991.50	0.64
Original Face:	3,750,000.000	Base	99.973690	3,749,013.38	96.107250	3,604,021.88	-144,991.50	0.64
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.418489	4,970,924.43	68.440482	3,422,024.10	-1,548,900.33	0.61
		Base	99.418489	4,970,924.43	68.440482	3,422,024.10	-1,548,900.33	0.61
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.776751	4,988,837.55	88.943297	4,447,164.85	-541,672.70	0.79
		Base	99.776751	4,988,837.55	88.943297	4,447,164.85	-541,672.70	0.79
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	2,500,000.000	Local	99.841553	2,496,038.82	102.339890	2,558,497.25	62,458.43	0.46
		Base	99.841553	2,496,038.82	102.339890	2,558,497.25	62,458.43	0.46
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5				5.500000	15 Mar 2027		
	5,000,000.000	Local	107.132544	5,356,627.19	103.145102	5,157,255.10	-199,372.09	0.92
		Base	107.132544	5,356,627.19	103.145102	5,157,255.10	-199,372.09	0.92
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.880428	4,944,021.41	62.456309	3,122,815.45	-1,821,205.96	0.56
		Base	98.880428	4,944,021.41	62.456309	3,122,815.45	-1,821,205.96	0.56
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023		
	5,000,000.000	Local	100.535216	5,026,760.81	99.486114	4,974,305.70	-52,455.11	0.89
		Base	100.535216	5,026,760.81	99.486114	4,974,305.70	-52,455.11	0.89
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7				3.700000	23 Oct 2024		
	10,000,000.000	Local	100.391724	10,039,172.38	97.423975	9,742,397.50	-296,774.88	1.74
		Base	100.391724	10,039,172.38	97.423975	9,742,397.50	-296,774.88	1.74
61762XAT4	MORGAN STANLEY BAML TRUST MSBAM 2013 C12 A3				3.973000	15 Oct 2046		
	1,120,170.470	Local	100.519192	1,125,986.30	99.318030	1,112,531.24	-13,455.06	0.20
Original Face:	6,849,220.000	Base	100.519192	1,125,986.30	99.318030	1,112,531.24	-13,455.06	0.20

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63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR					4.950000	07 Aug 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.004842	5,000,242.10	242.10	0.89
		Base		100.000000	5,000,000.00	100.004842	5,000,242.10	242.10	0.89
637639AA3	NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2					1.200000	23 Apr 2023		
		Local	2,552,000.000	99.849603	2,548,161.88	99.426873	2,537,373.80	-10,788.08	0.45
		Base		99.849603	2,548,161.88	99.426873	2,537,373.80	-10,788.08	0.45
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.733267	4,986,663.34	85.261446	4,263,072.30	-723,591.04	0.76
		Base		99.733267	4,986,663.34	85.261446	4,263,072.30	-723,591.04	0.76
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
		Local	2,500,000.000	100.250000	2,506,250.00	100.696109	2,517,402.73	11,152.73	0.45
		Base		100.250000	2,506,250.00	100.696109	2,517,402.73	11,152.73	0.45
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	3,500,000.000	99.728307	3,490,490.75	81.724675	2,860,363.63	-630,127.12	0.51
		Base		99.728307	3,490,490.75	81.724675	2,860,363.63	-630,127.12	0.51
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	1,000,000.000	99.862032	998,620.32	96.860478	968,604.78	-30,015.54	0.17
		Base		99.862032	998,620.32	96.860478	968,604.78	-30,015.54	0.17
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	98.834000	9,883,400.00	-116,600.00	1.76
		Base		100.000000	10,000,000.00	98.834000	9,883,400.00	-116,600.00	1.76
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	5,000,000.000	99.970575	4,998,528.73	89.358431	4,467,921.55	-530,607.18	0.80
		Base		99.970575	4,998,528.73	89.358431	4,467,921.55	-530,607.18	0.80
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	107.869999	5,393,499.93	88.057802	4,402,890.10	-990,609.83	0.78
		Base		107.869999	5,393,499.93	88.057802	4,402,890.10	-990,609.83	0.78
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	10,000,000.000	99.778397	9,977,839.73	79.830692	7,983,069.20	-1,994,770.53	1.42
		Base		99.778397	9,977,839.73	79.830692	7,983,069.20	-1,994,770.53	1.42

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.907221	4,995,361.04	82.748659	4,137,432.95	-857,928.09	0.74
		Base	99.907221	4,995,361.04	82.748659	4,137,432.95	-857,928.09	0.74
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				4.928000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	99.829000	2,495,725.00	-4,275.00	0.44
		Base	100.000000	2,500,000.00	99.829000	2,495,725.00	-4,275.00	0.44
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				4.550000	18 Nov 2027		
	2,500,000.000	Local	100.000000	2,500,000.00	97.712000	2,442,800.00	-57,200.00	0.44
		Base	100.000000	2,500,000.00	97.712000	2,442,800.00	-57,200.00	0.44
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.000000	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
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				5.600000	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.170661	5,008,533.05	8,533.05	0.89
		Base	100.000000	5,000,000.00	100.170661	5,008,533.05	8,533.05	0.89
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				4.750000	25 May 2047		
	4,545,136.230	Local	100.000000	4,545,136.23	98.700454	4,486,070.09	-59,066.14	0.80
Original Face:	5,000,000.000	Base	100.000000	4,545,136.23	98.700454	4,486,070.09	-59,066.14	0.80
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.908398	4,995,419.90	79.621604	3,981,080.20	-1,014,339.70	0.71
		Base	99.908398	4,995,419.90	79.621604	3,981,080.20	-1,014,339.70	0.71
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027		
	5,000,000.000	Local	99.872759	4,993,637.97	102.037668	5,101,883.40	108,245.43	0.91
		Base	99.872759	4,993,637.97	102.037668	5,101,883.40	108,245.43	0.91
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	99.978309	4,998,915.45	96.556581	4,827,829.05	-171,086.40	0.86
		Base	99.978309	4,998,915.45	96.556581	4,827,829.05	-171,086.40	0.86
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
	3,000,000.000	Local	99.754397	2,992,631.91	83.439170	2,503,175.10	-489,456.81	0.45
		Base	99.754397	2,992,631.91	83.439170	2,503,175.10	-489,456.81	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
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358				2.358000	02 Jul 2024		
	4,000,000.000	Local	100.000000	4,000,000.00	96.233629	3,849,345.16	-150,654.84	0.69
		Base	100.000000	4,000,000.00	96.233629	3,849,345.16	-150,654.84	0.69
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.971084	2,499,277.10	89.258886	2,231,472.15	-267,804.95	0.40
		Base	99.971084	2,499,277.10	89.258886	2,231,472.15	-267,804.95	0.40
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	5,000,000.000	Local	99.755130	4,987,756.52	95.736280	4,786,814.00	-200,942.52	0.85
		Base	99.755130	4,987,756.52	95.736280	4,786,814.00	-200,942.52	0.85
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024		
	3,000,000.000	Local	99.974335	2,999,230.06	95.730358	2,871,910.74	-127,319.32	0.51
		Base	99.974335	2,999,230.06	95.730358	2,871,910.74	-127,319.32	0.51
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025		
	5,000,000.000	Local	100.684116	5,034,205.81	99.828125	4,991,406.25	-42,799.56	0.89
		Base	100.684116	5,034,205.81	99.828125	4,991,406.25	-42,799.56	0.89
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030		
	5,000,000.000	Local	99.858661	4,992,933.05	101.398238	5,069,911.90	76,978.85	0.90
		Base	99.858661	4,992,933.05	101.398238	5,069,911.90	76,978.85	0.90
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	2,000,000.000	Local	99.916172	1,998,323.44	77.253225	1,545,064.50	-453,258.94	0.28
		Base	99.916172	1,998,323.44	77.253225	1,545,064.50	-453,258.94	0.28
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				5.340000	20 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	100.109271	5,005,463.55	5,463.55	0.89
		Base	100.000000	5,000,000.00	100.109271	5,005,463.55	5,463.55	0.89
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	2,745,067.410	Local	99.992218	2,744,853.79	98.602600	2,706,707.84	-38,145.95	0.48
Original Face:	5,000,000.000	Base	99.992218	2,744,853.79	98.602600	2,706,707.84	-38,145.95	0.48
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.993550	1,999,871.00	99.566780	1,991,335.60	-8,535.40	0.35
Original Face:	2,000,000.000	Base	99.993550	1,999,871.00	99.566780	1,991,335.60	-8,535.40	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	103.640683	5,182,034.17	84.479990	4,223,999.50	-958,034.67	0.75
		Base	103.640683	5,182,034.17	84.479990	4,223,999.50	-958,034.67	0.75
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027		
	5,000,000.000	Local	99.930520	4,996,525.99	84.835544	4,241,777.20	-754,748.79	0.76
		Base	99.930520	4,996,525.99	84.835544	4,241,777.20	-754,748.79	0.76
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	5,000,000.000	Local	96.475213	4,823,760.66	95.855544	4,792,777.20	-30,983.46	0.85
		Base	96.475213	4,823,760.66	95.855544	4,792,777.20	-30,983.46	0.85
94989NBD8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A3				3.411000	15 Sep 2058		
	484,408.180	Local	94.586446	458,184.48	95.277790	461,533.41	3,348.93	0.08
Original Face:	520,000.000	Base	94.586446	458,184.48	95.277790	461,533.41	3,348.93	0.08
US DOLLAR Total								
	517,149,721.280	Local		520,545,772.53		479,815,189.15	-40,730,583.38	85.51
Original Face:	228,043,793.000	Base		520,545,772.53		479,815,189.15	-40,730,583.38	85.51
FIXED INCOME Total								
	517,149,721.280	Base		520,545,772.53		479,815,189.15	-40,730,583.38	85.51
Original Face:	228,043,793.000							

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Base Currency: 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									
		598,758,606.300	Base		601,833,855.45		561,103,272.07	-40,730,583.38	100.00
	Original Face:	228,043,793.000							

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Base Currency: 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								
			185,355.150	1.000000	185,355.15	1.000000	185,355.15	0.00	0.00
		Base		1.000000	185,355.15	1.000000	185,355.15	0.00	0.00
US DOLLAR Total									
			185,355.150		185,355.15		185,355.15	0.00	0.00
		Base			185,355.15		185,355.15	0.00	0.00
CASH Total									
			185,355.150	Base	185,355.15		185,355.15	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A3QX1	AT+T INC					4.950000	31 Mar 2023		
			25,000,000.000	99.587500	24,896,875.00	99.587500	24,896,875.00	0.00	0.50
		Base		99.587500	24,896,875.00	99.587500	24,896,875.00	0.00	0.50
0255E3QW1	AMERICAN ELEC PWR INC					4.900000	30 Mar 2023		
			25,000,000.000	99.605278	24,901,319.44	99.605278	24,901,319.44	0.00	0.50
		Base		99.605278	24,901,319.44	99.605278	24,901,319.44	0.00	0.50
03040MQ34	AMERICAN WATER CAPIT					4.620000	03 Mar 2023		
			15,050,000.000	99.974333	15,046,137.17	99.974333	15,046,137.17	0.00	0.30
		Base		99.974333	15,046,137.17	99.974333	15,046,137.17	0.00	0.30
04821UQ62	ATLANTIC ASSET SECUR					4.600000	06 Mar 2023		
			25,000,000.000	99.936111	24,984,027.78	99.936111	24,984,027.78	0.00	0.50
		Base		99.936111	24,984,027.78	99.936111	24,984,027.78	0.00	0.50
05253CQ74	AUST + NEW ZEA					4.420000	07 Mar 2023		
			25,000,000.000	99.926333	24,981,583.33	99.926333	24,981,583.33	0.00	0.50
		Base		99.926333	24,981,583.33	99.926333	24,981,583.33	0.00	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
06367CU88	BANK OF MONTREAL					4.990000	14 Apr 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.20
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.20
06373L3T4	BANK MONTREAL MONTREAL BRH					5.250000	05 Jul 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.40
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.40
06417KV14	BANK OF NOVA SCOTIA/THE					3.600000	01 Aug 2023		
		Local	15,000,000.000	98.470000	14,770,500.00	98.470000	14,770,500.00	0.00	0.29
		Base		98.470000	14,770,500.00	98.470000	14,770,500.00	0.00	0.29
06417MM93	BANK OF NOVA SCOTIA					5.130000	03 Jul 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.50
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.50
08465SQ85	BERKSHIRE HATHAWAY ENE					4.730000	08 Mar 2023		
		Local	15,000,000.000	99.908028	14,986,204.17	99.908028	14,986,204.17	0.00	0.30
		Base		99.908028	14,986,204.17	99.908028	14,986,204.17	0.00	0.30
08465SQF9	BERKSHIRE HATHAWAY ENE					4.730000	15 Mar 2023		
		Local	35,000,000.000	99.816056	34,935,619.45	99.816056	34,935,619.45	0.00	0.70
		Base		99.816056	34,935,619.45	99.816056	34,935,619.45	0.00	0.70
11563WQE8	BROWN FORMAN CORP.					4.590000	14 Mar 2023		
		Local	25,000,000.000	99.834250	24,958,562.50	99.834250	24,958,562.50	0.00	0.50
		Base		99.834250	24,958,562.50	99.834250	24,958,562.50	0.00	0.50
13608ABL9	CANADIAN IMPERIAL BK					5.170000	20 Feb 2024		
		Local	25,000,000.000	94.887444	23,721,861.11	94.887444	23,721,861.11	0.00	0.47
		Base		94.887444	23,721,861.11	94.887444	23,721,861.11	0.00	0.47
13738KQM2	CAN AST + CAN LTD JT					4.600000	21 Mar 2023		
		Local	13,000,000.000	99.744444	12,966,777.78	99.744444	12,966,777.78	0.00	0.26
		Base		99.744444	12,966,777.78	99.744444	12,966,777.78	0.00	0.26
138994009	CANTOR FITZGERALD REPO REPO					4.530000	01 Mar 2023		
		Local	900,000,000.000	100.000000	900,000,000.00	100.000000	900,000,000.00	0.00	17.95
		Base		100.000000	900,000,000.00	100.000000	900,000,000.00	0.00	17.95

Base Currency: 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					4.600000	13 Mar 2023		
		Local	37,000,000.000	100.000000	37,000,000.00	100.000000	37,000,000.00	0.00	0.74
		Base		100.000000	37,000,000.00	100.000000	37,000,000.00	0.00	0.74
138994009	CANTOR FITZGERALD REPO REPO					4.600000	23 Mar 2023		
		Local	24,000,000.000	100.000000	24,000,000.00	100.000000	24,000,000.00	0.00	0.48
		Base		100.000000	24,000,000.00	100.000000	24,000,000.00	0.00	0.48
138994009	CANTOR FITZGERALD REPO REPO					4.650000	28 Mar 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.30
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.30
138994009	CANTOR FITZGERALD REPO REPO					4.670000	03 Apr 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.30
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.30
17327BU60	CITIGROUP GLOBAL MKTS INC S					5.200000	06 Jul 2023		
		Local	25,000,000.000	98.165556	24,541,388.89	98.165556	24,541,388.89	0.00	0.49
		Base		98.165556	24,541,388.89	98.165556	24,541,388.89	0.00	0.49
23102VQ37	CUMMINS INC					4.550000	03 Mar 2023		
		Local	25,000,000.000	99.974722	24,993,680.56	99.974722	24,993,680.56	0.00	0.50
		Base		99.974722	24,993,680.56	99.974722	24,993,680.56	0.00	0.50
23102VQD5	CUMMINS INC					4.620000	13 Mar 2023		
		Local	25,000,000.000	99.846000	24,961,500.00	99.846000	24,961,500.00	0.00	0.50
		Base		99.846000	24,961,500.00	99.846000	24,961,500.00	0.00	0.50
24422MQ79	JOHN DEERE CAPITAL C					4.450000	07 Mar 2023		
		Local	25,000,000.000	99.925833	24,981,458.33	99.925833	24,981,458.33	0.00	0.50
		Base		99.925833	24,981,458.33	99.925833	24,981,458.33	0.00	0.50
24422MQL8	JOHN DEERE CAPITAL C					4.520000	20 Mar 2023		
		Local	25,000,000.000	99.761444	24,940,361.11	99.761444	24,940,361.11	0.00	0.50
		Base		99.761444	24,940,361.11	99.761444	24,940,361.11	0.00	0.50
2546R3QX5	DISNEY (WALT) CO THE					4.900000	31 Mar 2023		
		Local	15,000,000.000	99.591667	14,938,750.00	99.591667	14,938,750.00	0.00	0.30
		Base		99.591667	14,938,750.00	99.591667	14,938,750.00	0.00	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
26244JQM4	DUKE ENERGY CORP				4.770000	21 Mar 2023		
	25,000,000.000	Local	99.735000	24,933,750.00	99.735000	24,933,750.00	0.00	0.50
		Base	99.735000	24,933,750.00	99.735000	24,933,750.00	0.00	0.50
29101BQ88	EMERSON ELECTRIC CO				4.390000	08 Mar 2023		
	25,000,000.000	Local	99.914639	24,978,659.72	99.914639	24,978,659.72	0.00	0.50
		Base	99.914639	24,978,659.72	99.914639	24,978,659.72	0.00	0.50
30601WTT6	FAIRWAY FINANCE CORP				4.950000	27 Jun 2023		
	25,000,000.000	Local	98.377500	24,594,375.00	98.377500	24,594,375.00	0.00	0.49
		Base	98.377500	24,594,375.00	98.377500	24,594,375.00	0.00	0.49
30601WUC1	FAIRWAY FINANCE CORP				5.000000	12 Jul 2023		
	5,000,000.000	Local	98.152778	4,907,638.89	98.152778	4,907,638.89	0.00	0.10
		Base	98.152778	4,907,638.89	98.152778	4,907,638.89	0.00	0.10
30601WUM9	FAIRWAY FINANCE CORP				4.850000	21 Jul 2023		
	10,000,000.000	Local	98.086944	9,808,694.44	98.086944	9,808,694.44	0.00	0.20
		Base	98.086944	9,808,694.44	98.086944	9,808,694.44	0.00	0.20
30601WV71	FAIRWAY FINANCE CORP				4.910000	07 Aug 2023		
	10,000,000.000	Local	97.831417	9,783,141.67	97.831417	9,783,141.67	0.00	0.20
		Base	97.831417	9,783,141.67	97.831417	9,783,141.67	0.00	0.20
34108BQF5	FLORIDA PWR + LGT CO				4.530000	15 Mar 2023		
	25,000,000.000	Local	99.823833	24,955,958.33	99.823833	24,955,958.33	0.00	0.50
		Base	99.823833	24,955,958.33	99.823833	24,955,958.33	0.00	0.50
38346MQG2	GOTHAM FDG CORP				4.620000	16 Mar 2023		
	15,000,000.000	Local	99.807500	14,971,125.00	99.807500	14,971,125.00	0.00	0.30
		Base	99.807500	14,971,125.00	99.807500	14,971,125.00	0.00	0.30
38346MRE6	GOTHAM FDG CORP				4.730000	14 Apr 2023		
	25,000,000.000	Local	99.421889	24,855,472.22	99.421889	24,855,472.22	0.00	0.50
		Base	99.421889	24,855,472.22	99.421889	24,855,472.22	0.00	0.50
40060XRJ1	GTA FDG LLC DISC				4.800000	18 Apr 2023		
	25,000,000.000	Local	99.360000	24,840,000.00	99.360000	24,840,000.00	0.00	0.50
		Base	99.360000	24,840,000.00	99.360000	24,840,000.00	0.00	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
40060XSC5	GTA FDG LLC DISC					4.740000	12 May 2023		
		Local	15,000,000.000	99.052000	14,857,800.00	99.052000	14,857,800.00	0.00	0.30
		Base		99.052000	14,857,800.00	99.052000	14,857,800.00	0.00	0.30
41282KSR0	HARLEY DAVIDSON FND CP					5.440000	25 May 2023		
		Local	15,000,000.000	98.715556	14,807,333.33	98.715556	14,807,333.33	0.00	0.30
		Base		98.715556	14,807,333.33	98.715556	14,807,333.33	0.00	0.30
42786UQH1	HERSHEY FOODS CORP					4.550000	17 Mar 2023		
		Local	25,000,000.000	99.797778	24,949,444.44	99.797778	24,949,444.44	0.00	0.50
		Base		99.797778	24,949,444.44	99.797778	24,949,444.44	0.00	0.50
43851UQ89	HONEYWELL INTERNATN					4.350000	08 Mar 2023		
		Local	25,000,000.000	99.915417	24,978,854.17	99.915417	24,978,854.17	0.00	0.50
		Base		99.915417	24,978,854.17	99.915417	24,978,854.17	0.00	0.50
4523EMQF3	ILLINOIS TOOL WORKS INC					4.450000	15 Mar 2023		
		Local	10,000,000.000	99.826944	9,982,694.44	99.826944	9,982,694.44	0.00	0.20
		Base		99.826944	9,982,694.44	99.826944	9,982,694.44	0.00	0.20
4523EMRH8	ILLINOIS TOOL WORKS INC					4.620000	17 Apr 2023		
		Local	25,000,000.000	99.396833	24,849,208.33	99.396833	24,849,208.33	0.00	0.50
		Base		99.396833	24,849,208.33	99.396833	24,849,208.33	0.00	0.50
45826FR39	INTEL CORPORATION					4.460000	03 Apr 2023		
		Local	11,750,000.000	99.591167	11,701,962.08	99.591167	11,701,962.08	0.00	0.23
		Base		99.591167	11,701,962.08	99.591167	11,701,962.08	0.00	0.23
46640QQL8	J.P. MORGAN SECURITIES					3.550000	20 Mar 2023		
		Local	15,000,000.000	99.812639	14,971,895.83	99.812639	14,971,895.83	0.00	0.30
		Base		99.812639	14,971,895.83	99.812639	14,971,895.83	0.00	0.30
47816GQG7	JOHNSON + JOHNSON					3.710000	16 Mar 2023		
		Local	15,000,000.000	99.845417	14,976,812.50	99.845417	14,976,812.50	0.00	0.30
		Base		99.845417	14,976,812.50	99.845417	14,976,812.50	0.00	0.30
47816GU64	JOHNSON + JOHNSON					4.820000	06 Jul 2023		
		Local	25,000,000.000	98.299611	24,574,902.77	98.299611	24,574,902.77	0.00	0.49
		Base		98.299611	24,574,902.77	98.299611	24,574,902.77	0.00	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
4820P5BW7	JUPITER SECT CO LLC					5.150000	12 Apr 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.50
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.50
51843UQN0	ESTEE LAUDER COMPANI					4.550000	22 Mar 2023		
		Local	25,000,000.000	99.734583	24,933,645.83	99.734583	24,933,645.83	0.00	0.50
		Base		99.734583	24,933,645.83	99.734583	24,933,645.83	0.00	0.50
56274MRB0	MANHATTAN ASSET FDG.					4.670000	11 Apr 2023		
		Local	10,000,000.000	99.468139	9,946,813.89	99.468139	9,946,813.89	0.00	0.20
		Base		99.468139	9,946,813.89	99.468139	9,946,813.89	0.00	0.20
57576KQ69	MASSACHUSETTS MUT LIFE INS CO					4.510000	06 Mar 2023		
		Local	25,000,000.000	99.937361	24,984,340.28	99.937361	24,984,340.28	0.00	0.50
		Base		99.937361	24,984,340.28	99.937361	24,984,340.28	0.00	0.50
57978DQQ5	MCCORMICK + COMPANY					4.800000	24 Mar 2023		
		Local	25,000,000.000	99.693333	24,923,333.33	99.693333	24,923,333.33	0.00	0.50
		Base		99.693333	24,923,333.33	99.693333	24,923,333.33	0.00	0.50
59157UR44	METLIFE SHORT TERM FDG					4.540000	04 Apr 2023		
		Local	11,500,000.000	99.571222	11,450,690.56	99.571222	11,450,690.56	0.00	0.23
		Base		99.571222	11,450,690.56	99.571222	11,450,690.56	0.00	0.23
59157USF8	METLIFE SHORT TERM FDG					4.630000	15 May 2023		
		Local	25,000,000.000	99.035417	24,758,854.17	99.035417	24,758,854.17	0.00	0.49
		Base		99.035417	24,758,854.17	99.035417	24,758,854.17	0.00	0.49
59157UU65	METLIFE SHORT TERM FDG					4.800000	06 Jul 2023		
		Local	10,000,000.000	98.306667	9,830,666.67	98.306667	9,830,666.67	0.00	0.20
		Base		98.306667	9,830,666.67	98.306667	9,830,666.67	0.00	0.20
63743DQ12	NATL RURAL UTIL COOP					4.670000	01 Mar 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.50
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.50
64105HS37	NESTLE CAP CORP					4.560000	03 May 2023		
		Local	25,000,000.000	99.202000	24,800,500.00	99.202000	24,800,500.00	0.00	0.49
		Base		99.202000	24,800,500.00	99.202000	24,800,500.00	0.00	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
65339NQ15	NEXTERA ENERGY CAP HLDGS INC					4.750000	01 Mar 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.50
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.50
65339NQ72	NEXTERA ENERGY CAP HLDGS INC					4.750000	07 Mar 2023		
		Local	26,000,000.000	99.920833	25,979,416.67	99.920833	25,979,416.67	0.00	0.52
		Base		99.920833	25,979,416.67	99.920833	25,979,416.67	0.00	0.52
67983US95	OLD LINE FUNDING LLC					4.700000	09 May 2023		
		Local	10,000,000.000	99.099167	9,909,916.67	99.099167	9,909,916.67	0.00	0.20
		Base		99.099167	9,909,916.67	99.099167	9,909,916.67	0.00	0.20
70109MQW7	PARKER HANNIFIN CORP					4.830000	30 Mar 2023		
		Local	20,000,000.000	99.610917	19,922,183.33	99.610917	19,922,183.33	0.00	0.40
		Base		99.610917	19,922,183.33	99.610917	19,922,183.33	0.00	0.40
74271UR44	PROCTOR GAMBLE AND CO					4.550000	04 Apr 2023		
		Local	25,000,000.000	99.570278	24,892,569.44	99.570278	24,892,569.44	0.00	0.50
		Base		99.570278	24,892,569.44	99.570278	24,892,569.44	0.00	0.50
74271US92	PROCTOR GAMBLE AND CO					4.670000	09 May 2023		
		Local	25,000,000.000	99.104917	24,776,229.16	99.104917	24,776,229.16	0.00	0.49
		Base		99.104917	24,776,229.16	99.104917	24,776,229.16	0.00	0.49
77119MRB5	ROCHE HOLDING INC					4.540000	11 Apr 2023		
		Local	20,000,000.000	99.482944	19,896,588.89	99.482944	19,896,588.89	0.00	0.40
		Base		99.482944	19,896,588.89	99.482944	19,896,588.89	0.00	0.40
77119MRB5	ROCHE HOLDING INC					4.560000	11 Apr 2023		
		Local	10,000,000.000	99.480667	9,948,066.67	99.480667	9,948,066.67	0.00	0.20
		Base		99.480667	9,948,066.67	99.480667	9,948,066.67	0.00	0.20
78015DXJ4	ROYAL BK CDA					5.100000	18 Oct 2023		
		Local	10,000,000.000	96.727500	9,672,750.00	96.727500	9,672,750.00	0.00	0.19
		Base		96.727500	9,672,750.00	96.727500	9,672,750.00	0.00	0.19
78015M6K1	ROYAL BK CDA					5.180000	23 Aug 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.50
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.50

& 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
8085A3Q73	SCHWAB CHARLES CORP					4.650000	07 Mar 2023		
		Local	25,000,000.000	99.922500	24,980,625.00	99.922500	24,980,625.00	0.00	0.50
		Base		99.922500	24,980,625.00	99.922500	24,980,625.00	0.00	0.50
8085A3RL1	SCHWAB CHARLES CORP					4.700000	20 Apr 2023		
		Local	25,000,000.000	99.347222	24,836,805.56	99.347222	24,836,805.56	0.00	0.50
		Base		99.347222	24,836,805.56	99.347222	24,836,805.56	0.00	0.50
82434UQ75	SHERWIN WILLIAMS CO					4.760000	07 Mar 2023		
		Local	25,000,000.000	99.920667	24,980,166.67	99.920667	24,980,166.67	0.00	0.50
		Base		99.920667	24,980,166.67	99.920667	24,980,166.67	0.00	0.50
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					4.530000	01 Mar 2023		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	3.99
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	3.99
88602UQ29	THUNDER BAY FNDNG LLC					4.700000	02 Mar 2023		
		Local	25,000,000.000	99.986944	24,996,736.11	99.986944	24,996,736.11	0.00	0.50
		Base		99.986944	24,996,736.11	99.986944	24,996,736.11	0.00	0.50
88602US92	THUNDER BAY FNDNG LLC					4.700000	09 May 2023		
		Local	10,000,000.000	99.099167	9,909,916.67	99.099167	9,909,916.67	0.00	0.20
		Base		99.099167	9,909,916.67	99.099167	9,909,916.67	0.00	0.20
89119BRA6	TORONTO DOMINION BANK					3.780000	10 Apr 2023		
		Local	25,000,000.000	99.580000	24,895,000.00	99.580000	24,895,000.00	0.00	0.50
		Base		99.580000	24,895,000.00	99.580000	24,895,000.00	0.00	0.50
89233HTS3	TOYOTA MOTOR CREDIT					4.440000	26 Jun 2023		
		Local	20,000,000.000	98.557000	19,711,400.00	98.557000	19,711,400.00	0.00	0.39
		Base		98.557000	19,711,400.00	98.557000	19,711,400.00	0.00	0.39
90782BQG8	UNION PACIFIC CORP					4.620000	16 Mar 2023		
		Local	25,000,000.000	99.807500	24,951,875.00	99.807500	24,951,875.00	0.00	0.50
		Base		99.807500	24,951,875.00	99.807500	24,951,875.00	0.00	0.50
91058UQ22	UNITED HEALTHCARE CO					4.580000	02 Mar 2023		
		Local	25,000,000.000	99.987278	24,996,819.44	99.987278	24,996,819.44	0.00	0.50
		Base		99.987278	24,996,819.44	99.987278	24,996,819.44	0.00	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
912796YJ2	TREASURY BILL 10/23 0.00000					4.700000	05 Oct 2023		
		Local	40,000,000.000	97.153889	38,861,555.56	97.153889	38,861,555.56	0.00	0.78
		Base		97.153889	38,861,555.56	97.153889	38,861,555.56	0.00	0.78
912796Z28	TREASURY BILL 02/24 0.00000					4.810000	22 Feb 2024		
		Local	40,000,000.000	95.216722	38,086,688.89	95.216722	38,086,688.89	0.00	0.76
		Base		95.216722	38,086,688.89	95.216722	38,086,688.89	0.00	0.76
912796ZP7	TREASURY BILL 06/23 0.00000					4.565300	08 Jun 2023		
		Local	20,000,000.000	98.744543	19,748,908.50	98.744543	19,748,908.50	0.00	0.39
		Base		98.744543	19,748,908.50	98.744543	19,748,908.50	0.00	0.39
912796ZQ5	TREASURY BILL 06/23 0.00000					4.630000	22 Jun 2023		
		Local	35,000,000.000	98.546694	34,491,343.06	98.546694	34,491,343.06	0.00	0.69
		Base		98.546694	34,491,343.06	98.546694	34,491,343.06	0.00	0.69
912796ZR3	TREASURY BILL 06/23 0.00000					4.615000	29 Jun 2023		
		Local	90,000,000.000	98.468889	88,622,000.01	98.468889	88,622,000.01	0.00	1.77
		Base		98.468889	88,622,000.01	98.468889	88,622,000.01	0.00	1.77
912797FP7	TREASURY BILL 06/23 0.00000					4.784200	20 Jun 2023		
		Local	40,000,000.000	98.524872	39,409,948.66	98.524872	39,409,948.66	0.00	0.79
		Base		98.524872	39,409,948.66	98.524872	39,409,948.66	0.00	0.79
91842KQU3	VW CR INC					4.370000	28 Mar 2023		
		Local	25,000,000.000	99.672250	24,918,062.50	99.672250	24,918,062.50	0.00	0.50
		Base		99.672250	24,918,062.50	99.672250	24,918,062.50	0.00	0.50
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					4.510000	01 Mar 2023		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	3.99
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	3.99
92344MQ14	VERIZON COMMNTN INC					4.750000	01 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.20
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.20
92344MQ71	VERIZON COMMNTN INC					4.780000	07 Mar 2023		
		Local	25,000,000.000	99.920333	24,980,083.33	99.920333	24,980,083.33	0.00	0.50
		Base		99.920333	24,980,083.33	99.920333	24,980,083.33	0.00	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
92646LRH5	VICTORY RECEIVABLES					4.730000	17 Apr 2023		
		Local	20,000,000.000	99.382472	19,876,494.44	99.382472	19,876,494.44	0.00	0.40
		Base		99.382472	19,876,494.44	99.382472	19,876,494.44	0.00	0.40
926NKW009	AMHERST PIERPONT 04/15 VAR					4.500000	01 Mar 2023		
		Local	250,000,000.000	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	4.99
		Base		100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	4.99
926NKW009	AMHERST PIERPONT 04/15 VAR					4.580000	13 Mar 2023		
		Local	70,000,000.000	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.40
		Base		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.40
926NKW009	AMHERST PIERPONT 04/15 VAR					4.580000	21 Mar 2023		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.00
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.00
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					4.510000	01 Mar 2023		
		Local	157,547,265.820	100.000000	157,547,265.82	100.000000	157,547,265.82	0.00	3.14
		Base		100.000000	157,547,265.82	100.000000	157,547,265.82	0.00	3.14
93114FQ64	WAL MART STORES INC					4.520000	06 Mar 2023		
		Local	34,000,000.000	99.937222	33,978,655.56	99.937222	33,978,655.56	0.00	0.68
		Base		99.937222	33,978,655.56	99.937222	33,978,655.56	0.00	0.68
93142XQA2	WALGREENS BOOTS					5.000000	10 Mar 2023		
		Local	10,000,000.000	99.875000	9,987,500.00	99.875000	9,987,500.00	0.00	0.20
		Base		99.875000	9,987,500.00	99.875000	9,987,500.00	0.00	0.20
93142XR37	WALGREENS BOOTS					5.150000	03 Apr 2023		
		Local	10,000,000.000	99.527917	9,952,791.67	99.527917	9,952,791.67	0.00	0.20
		Base		99.527917	9,952,791.67	99.527917	9,952,791.67	0.00	0.20
979QHR003	SOUTH STREET REPO					4.580000	01 Mar 2023		
		Local	515,818,146.570	100.000000	515,818,146.57	100.000000	515,818,146.57	0.00	10.29
		Base		100.000000	515,818,146.57	100.000000	515,818,146.57	0.00	10.29
985FHY004	MITSUBISHI UFJ REPO					4.490000	01 Mar 2023		
		Local	300,000,000.000	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	5.98
		Base		100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	5.98

Base Currency: 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									
		Local	4,550,665,412.390		4,536,951,684.36		4,536,951,684.36	0.00	90.48
		Base			4,536,951,684.36		4,536,951,684.36	0.00	90.48
CASH EQUIVALENT Total									
		Base	4,550,665,412.390		4,536,951,684.36		4,536,951,684.36	0.00	90.48
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
		Local	233,638,820.030	1.000000	233,638,820.03	1.000000	233,638,820.03	0.00	4.66
		Base		1.000000	233,638,820.03	1.000000	233,638,820.03	0.00	4.66
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT								
		Local	102,935,898.120	1.000000	102,935,898.12	1.000000	102,935,898.12	0.00	2.05
		Base		1.000000	102,935,898.12	1.000000	102,935,898.12	0.00	2.05
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST								
		Local	51,832,720.830	1.000000	51,832,720.83	1.000000	51,832,720.83	0.00	1.03
		Base		1.000000	51,832,720.83	1.000000	51,832,720.83	0.00	1.03
US DOLLAR Total									
		Local	388,407,438.980		388,407,438.98		388,407,438.98	0.00	7.75
		Base			388,407,438.98		388,407,438.98	0.00	7.75
EQUITY Total									
		Base	388,407,438.980		388,407,438.98		388,407,438.98	0.00	7.75
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
912796ZS1	TREASURY BILL 07/23 0.00000					0.010000	06 Jul 2023		
		Local	50,000,000.000	98.373341	49,186,670.72	98.324800	49,162,400.00	-24,270.72	0.98
		Base		98.373341	49,186,670.72	98.324800	49,162,400.00	-24,270.72	0.98

& 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
912797FQ5	TREASURY BILL 06/23 0.00000					0.010000	27 Jun 2023		
		40,000,000.000	Local	98.418145	39,367,257.82	98.419565	39,367,826.00	568.18	0.79
			Base	98.418145	39,367,257.82	98.419565	39,367,826.00	568.18	0.79
US DOLLAR Total									
		90,000,000.000	Local		88,553,928.54		88,530,226.00	-23,702.54	1.77
			Base		88,553,928.54		88,530,226.00	-23,702.54	1.77
FIXED INCOME Total									
		90,000,000.000	Base		88,553,928.54		88,530,226.00	-23,702.54	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
FUND Total									
		5,029,258,206.520	Base		5,014,098,407.03		5,014,074,704.49	-23,702.54	100.00

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Base Currency: 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								
			60,071.380	1.000000	60,071.38	1.000000	60,071.38	0.00	0.03
		Base		1.000000	60,071.38	1.000000	60,071.38	0.00	0.03
US DOLLAR Total									
			60,071.380		60,071.38		60,071.38	0.00	0.03
		Base			60,071.38		60,071.38	0.00	0.03
CASH Total									
			60,071.380	Base	60,071.38		60,071.38	0.00	0.03
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
17327BR56	CITIGROUP GLOBAL MKTS INC S					2.230000	05 Apr 2023		
			5,000,000.000	99.783194	4,989,159.72	99.783194	4,989,159.72	0.00	2.24
		Base		99.783194	4,989,159.72	99.783194	4,989,159.72	0.00	2.24
41282KR34	HARLEY DAVIDSON FND CP					5.400000	03 Apr 2023		
			5,000,000.000	99.505000	4,975,250.00	99.505000	4,975,250.00	0.00	2.23
		Base		99.505000	4,975,250.00	99.505000	4,975,250.00	0.00	2.23
912796Z51	TREASURY BILL 08/23 0.00000					4.922500	31 Aug 2023		
			5,000,000.000	97.511403	4,875,570.14	97.511403	4,875,570.14	0.00	2.18
		Base		97.511403	4,875,570.14	97.511403	4,875,570.14	0.00	2.18
979QHR003	SOUTH STREET REPO					4.580000	01 Mar 2023		
			14,500,000.000	100.000000	14,500,000.00	100.000000	14,500,000.00	0.00	6.50
		Base		100.000000	14,500,000.00	100.000000	14,500,000.00	0.00	6.50
US DOLLAR Total									
			29,500,000.000		29,339,979.86		29,339,979.86	0.00	13.15
		Base			29,339,979.86		29,339,979.86	0.00	13.15

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Base Currency: 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									
		Base	29,500,000.000		29,339,979.86		29,339,979.86	0.00	13.15
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	5,000,000.000	99.991716	4,999,585.81	88.686203	4,434,310.15	-565,275.66	1.99
		Base		99.991716	4,999,585.81	88.686203	4,434,310.15	-565,275.66	1.99
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	5,000,000.000	99.784287	4,989,214.33	85.273552	4,263,677.60	-725,536.73	1.91
		Base		99.784287	4,989,214.33	85.273552	4,263,677.60	-725,536.73	1.91
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	5,000,000.000	98.478993	4,923,949.67	85.255409	4,262,770.45	-661,179.22	1.91
		Base		98.478993	4,923,949.67	85.255409	4,262,770.45	-661,179.22	1.91
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.850097	4,992,504.84	90.992993	4,549,649.65	-442,855.19	2.04
		Base		99.850097	4,992,504.84	90.992993	4,549,649.65	-442,855.19	2.04
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.670883	3,488,480.90	83.008944	2,905,313.04	-583,167.86	1.30
		Base		99.670883	3,488,480.90	83.008944	2,905,313.04	-583,167.86	1.30
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4					1.400000	14 May 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	85.692306	2,142,307.65	-357,692.35	0.96
		Base		100.000000	2,500,000.00	85.692306	2,142,307.65	-357,692.35	0.96
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	2,500,000.000	106.818013	2,670,450.32	95.277871	2,381,946.78	-288,503.54	1.07
		Base		106.818013	2,670,450.32	95.277871	2,381,946.78	-288,503.54	1.07
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					4.900000	08 Dec 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.027980	5,001,399.00	1,399.00	2.24
		Base		100.000000	5,000,000.00	100.027980	5,001,399.00	1,399.00	2.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4				5.400000	31 Jan 2028		
	2,500,000.000	Local	100.000000	2,500,000.00	97.556510	2,438,912.75	-61,087.25	1.09
		Base	100.000000	2,500,000.00	97.556510	2,438,912.75	-61,087.25	1.09
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023		
	5,000,000.000	Local	99.996534	4,999,826.68	99.743552	4,987,177.60	-12,649.08	2.23
		Base	99.996534	4,999,826.68	99.743552	4,987,177.60	-12,649.08	2.23
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	97.318212	4,865,910.60	-134,089.40	2.18
		Base	100.000000	5,000,000.00	97.318212	4,865,910.60	-134,089.40	2.18
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.946120	4,997,305.99	97.809715	4,890,485.75	-106,820.24	2.19
		Base	99.946120	4,997,305.99	97.809715	4,890,485.75	-106,820.24	2.19
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.944111	2,498,602.77	85.122542	2,128,063.55	-370,539.22	0.95
		Base	99.944111	2,498,602.77	85.122542	2,128,063.55	-370,539.22	0.95
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.922904	4,996,145.22	85.161638	4,258,081.90	-738,063.32	1.91
		Base	99.922904	4,996,145.22	85.161638	4,258,081.90	-738,063.32	1.91
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	3,645,894.110	Local	95.560305	3,484,027.52	85.249720	3,108,114.52	-375,913.00	1.39
Original Face:	5,000,000.000	Base	95.560305	3,484,027.52	85.249720	3,108,114.52	-375,913.00	1.39
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	2,575,053.960	Local	98.138887	2,527,129.30	87.112610	2,243,196.71	-283,932.59	1.01
Original Face:	3,000,000.000	Base	98.138887	2,527,129.30	87.112610	2,243,196.71	-283,932.59	1.01
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024		
	5,000,000.000	Local	99.895415	4,994,770.74	96.920270	4,846,013.50	-148,757.24	2.17
		Base	99.895415	4,994,770.74	96.920270	4,846,013.50	-148,757.24	2.17
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.993448	4,999,672.39	98.496978	4,924,848.90	-74,823.49	2.21
		Base	99.993448	4,999,672.39	98.496978	4,924,848.90	-74,823.49	2.21

& Issue has redenominated but Local is not converted
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Base Currency: 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	99.359084	2,483,977.09	79.893671	1,997,341.78	-486,635.31	0.89
		Base		99.359084	2,483,977.09	79.893671	1,997,341.78	-486,635.31	0.89
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					5.600000	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	100.050490	4,727,385.65	2,385.65	2.12
Original Face:		Base	4,725,000.000	100.000000	4,725,000.00	100.050490	4,727,385.65	2,385.65	2.12
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	91.776148	2,294,403.70	-205,596.30	1.03
		Base		100.000000	2,500,000.00	91.776148	2,294,403.70	-205,596.30	1.03
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					4.940000	15 May 2036		
		Local	146,023.680	99.912035	145,895.23	99.356192	145,083.57	-811.66	0.07
Original Face:		Base	16,000,000.000	99.912035	145,895.23	99.356192	145,083.57	-811.66	0.07
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	645,569.850	101.106477	652,712.93	88.479660	571,198.01	-81,514.92	0.26
Original Face:		Base	5,000,000.000	101.106477	652,712.93	88.479660	571,198.01	-81,514.92	0.26
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	1,221,887.000	103.890342	1,269,422.58	89.594658	1,094,745.48	-174,677.10	0.49
Original Face:		Base	10,000,000.000	103.890342	1,269,422.58	89.594658	1,094,745.48	-174,677.10	0.49
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9					0.900000	26 Feb 2027		
		Local	5,000,000.000	88.664654	4,433,232.71	86.348699	4,317,434.95	-115,797.76	1.93
		Base		88.664654	4,433,232.71	86.348699	4,317,434.95	-115,797.76	1.93
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
		Local	2,500,000.000	106.828746	2,670,718.64	103.001832	2,575,045.80	-95,672.84	1.15
		Base		106.828746	2,670,718.64	103.001832	2,575,045.80	-95,672.84	1.15
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
		Local	2,500,000.000	106.607726	2,665,193.14	102.990315	2,574,757.88	-90,435.26	1.15
		Base		106.607726	2,665,193.14	102.990315	2,574,757.88	-90,435.26	1.15
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
		Local	4,000,000.000	118.044577	4,721,783.08	93.368415	3,734,736.60	-987,046.48	1.67
		Base		118.044577	4,721,783.08	93.368415	3,734,736.60	-987,046.48	1.67

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
		Local	2,500,000.000	99.905860	2,497,646.51	85.769757	2,144,243.93	-353,402.58	0.96
		Base		99.905860	2,497,646.51	85.769757	2,144,243.93	-353,402.58	0.96
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	428,433.360	99.877769	427,909.68	87.839200	376,332.44	-51,577.24	0.17
Original Face:		Base	2,000,000.000	99.877769	427,909.68	87.839200	376,332.44	-51,577.24	0.17
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	2,700,000.000	99.924945	2,697,973.51	77.926535	2,104,016.45	-593,957.06	0.94
		Base		99.924945	2,697,973.51	77.926535	2,104,016.45	-593,957.06	0.94
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.000000	15 Feb 2041		
		Local	329,782.600	100.638609	331,888.62	91.916730	303,125.38	-28,763.24	0.14
Original Face:		Base	5,000,000.000	100.638609	331,888.62	91.916730	303,125.38	-28,763.24	0.14
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	809,519.370	101.671268	823,048.61	97.322910	787,847.81	-35,200.80	0.35
Original Face:		Base	3,000,000.000	101.671268	823,048.61	97.322910	787,847.81	-35,200.80	0.35
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
		Local	2,821,868.590	100.957907	2,848,899.46	92.181470	2,601,239.95	-247,659.51	1.17
Original Face:		Base	5,565,000.000	100.957907	2,848,899.46	92.181470	2,601,239.95	-247,659.51	1.17
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
		Local	2,404,500.500	104.765225	2,519,080.35	97.196860	2,337,098.98	-181,981.37	1.05
Original Face:		Base	4,494,000.000	104.765225	2,519,080.35	97.196860	2,337,098.98	-181,981.37	1.05
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	101,339.100	100.118266	101,458.95	94.995050	96,267.13	-5,191.82	0.04
Original Face:		Base	2,000,000.000	100.118266	101,458.95	94.995050	96,267.13	-5,191.82	0.04
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	357,821.300	100.318215	358,959.94	90.019620	322,109.37	-36,850.57	0.14
Original Face:		Base	5,000,000.000	100.318215	358,959.94	90.019620	322,109.37	-36,850.57	0.14
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	432,244.110	100.320775	433,630.64	90.029450	389,146.99	-44,483.65	0.17
Original Face:		Base	14,878,168.000	100.320775	433,630.64	90.029450	389,146.99	-44,483.65	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
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	5,000,000.000	99.228355	4,961,417.76	92.590630	4,629,531.50	-331,886.26	2.07
Original Face:		Base	5,000,000.000	99.228355	4,961,417.76	92.590630	4,629,531.50	-331,886.26	2.07
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	141,879.400	99.676556	141,420.50	97.103230	137,769.48	-3,651.02	0.06
Original Face:		Base	5,000,000.000	99.676556	141,420.50	97.103230	137,769.48	-3,651.02	0.06
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	975,002.850	103.108051	1,005,306.44	93.839167	914,934.55	-90,371.89	0.41
Original Face:		Base	5,000,000.000	103.108051	1,005,306.44	93.839167	914,934.55	-90,371.89	0.41
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	965,754.700	100.429875	969,906.24	93.451745	902,514.62	-67,391.62	0.40
Original Face:		Base	5,000,000.000	100.429875	969,906.24	93.451745	902,514.62	-67,391.62	0.40
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	170,191.000	105.252763	179,130.73	99.178030	168,792.08	-10,338.65	0.08
Original Face:		Base	10,000,000.000	105.252763	179,130.73	99.178030	168,792.08	-10,338.65	0.08
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	1,641,867.420	105.969765	1,739,883.05	97.397320	1,599,134.87	-140,748.18	0.72
Original Face:		Base	6,000,000.000	105.969765	1,739,883.05	97.397320	1,599,134.87	-140,748.18	0.72
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	82,562.900	104.298008	86,111.46	97.595380	80,577.58	-5,533.88	0.04
Original Face:		Base	5,000,000.000	104.298008	86,111.46	97.595380	80,577.58	-5,533.88	0.04
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					5.050000	10 Sep 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.687461	4,984,373.05	-15,626.95	2.23
		Base		100.000000	5,000,000.00	99.687461	4,984,373.05	-15,626.95	2.23
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	98.693144	4,934,657.20	-65,342.80	2.21
		Base		100.000000	5,000,000.00	98.693144	4,934,657.20	-65,342.80	2.21
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	1,404,309.430	94.933022	1,333,153.38	85.971320	1,207,303.35	-125,850.03	0.54
Original Face:		Base	5,000,000.000	94.933022	1,333,153.38	85.971320	1,207,303.35	-125,850.03	0.54

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
		Local	166,293.010	99.976066	166,253.21	99.692130	165,781.04	-472.17	0.07
	Original Face:	Base	1,238,000.000	99.976066	166,253.21	99.692130	165,781.04	-472.17	0.07
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	279,490.810	100.731076	281,534.10	86.621180	242,098.24	-39,435.86	0.11
	Original Face:	Base	5,000,000.000	100.731076	281,534.10	86.621180	242,098.24	-39,435.86	0.11
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	2,171,596.540	101.286766	2,199,539.91	91.698863	1,991,329.34	-208,210.57	0.89
	Original Face:	Base	4,000,000.000	101.286766	2,199,539.91	91.698863	1,991,329.34	-208,210.57	0.89
38383UTL4	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA					4.000000	20 Aug 2042		
		Local	5,004,789.190	99.838431	4,996,703.00	97.336130	4,871,468.11	-125,234.89	2.18
	Original Face:	Base	5,675,162.000	99.838431	4,996,703.00	97.336130	4,871,468.11	-125,234.89	2.18
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,500,000.000	99.916618	1,498,749.27	91.149369	1,367,240.54	-131,508.73	0.61
		Base		99.916618	1,498,749.27	91.149369	1,367,240.54	-131,508.73	0.61
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					5.150000	10 Dec 2025		
		Local	2,000,000.000	100.089352	2,001,787.03	99.372403	1,987,448.06	-14,338.97	0.89
		Base		100.089352	2,001,787.03	99.372403	1,987,448.06	-14,338.97	0.89
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	2,500,000.000	99.418488	2,485,462.21	68.440482	1,711,012.05	-774,450.16	0.77
		Base		99.418488	2,485,462.21	68.440482	1,711,012.05	-774,450.16	0.77
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	5,000,000.000	99.776751	4,988,837.55	88.943297	4,447,164.85	-541,672.70	1.99
		Base		99.776751	4,988,837.55	88.943297	4,447,164.85	-541,672.70	1.99
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
		Local	2,500,000.000	99.841553	2,496,038.82	102.339890	2,558,497.25	62,458.43	1.15
		Base		99.841553	2,496,038.82	102.339890	2,558,497.25	62,458.43	1.15
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	5,000,000.000	98.880428	4,944,021.41	62.456309	3,122,815.45	-1,821,205.96	1.40
		Base		98.880428	4,944,021.41	62.456309	3,122,815.45	-1,821,205.96	1.40

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
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR					4.950000	07 Aug 2023		
		Local	2,500,000.000	100.000000	2,500,000.00	100.004842	2,500,121.05	121.05	1.12
		Base		100.000000	2,500,000.00	100.004842	2,500,121.05	121.05	1.12
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.733267	4,986,663.34	85.261446	4,263,072.30	-723,591.04	1.91
		Base		99.733267	4,986,663.34	85.261446	4,263,072.30	-723,591.04	1.91
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
		Local	2,500,000.000	100.250000	2,506,250.00	100.696109	2,517,402.73	11,152.73	1.13
		Base		100.250000	2,506,250.00	100.696109	2,517,402.73	11,152.73	1.13
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	3,500,000.000	99.728307	3,490,490.75	81.724675	2,860,363.63	-630,127.12	1.28
		Base		99.728307	3,490,490.75	81.724675	2,860,363.63	-630,127.12	1.28
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	98.834000	4,941,700.00	-58,300.00	2.21
		Base		100.000000	5,000,000.00	98.834000	4,941,700.00	-58,300.00	2.21
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	1,539,000.000	107.869999	1,660,119.28	88.057802	1,355,209.57	-304,909.71	0.61
		Base		107.869999	1,660,119.28	88.057802	1,355,209.57	-304,909.71	0.61
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	5,000,000.000	99.907221	4,995,361.04	82.748659	4,137,432.95	-857,928.09	1.85
		Base		99.907221	4,995,361.04	82.748659	4,137,432.95	-857,928.09	1.85
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					4.928000	22 May 2023		
		Local	2,500,000.000	100.000000	2,500,000.00	99.829000	2,495,725.00	-4,275.00	1.12
		Base		100.000000	2,500,000.00	99.829000	2,495,725.00	-4,275.00	1.12
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.600000	03 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.170661	5,008,533.05	8,533.05	2.24
		Base		100.000000	5,000,000.00	100.170661	5,008,533.05	8,533.05	2.24
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	2,500,000.000	99.971084	2,499,277.10	89.258886	2,231,472.15	-267,804.95	1.00
		Base		99.971084	2,499,277.10	89.258886	2,231,472.15	-267,804.95	1.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	2,000,000.000	Local	99.755131	1,995,102.61	95.736280	1,914,725.60	-80,377.01	0.86
		Base	99.755131	1,995,102.61	95.736280	1,914,725.60	-80,377.01	0.86
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025		
	5,000,000.000	Local	100.684116	5,034,205.81	99.828125	4,991,406.25	-42,799.56	2.24
		Base	100.684116	5,034,205.81	99.828125	4,991,406.25	-42,799.56	2.24
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	1,647,040.450	Local	99.992218	1,646,912.27	98.602600	1,624,024.71	-22,887.56	0.73
Original Face:	3,000,000.000	Base	99.992218	1,646,912.27	98.602600	1,624,024.71	-22,887.56	0.73
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.993550	1,999,871.00	99.566780	1,991,335.60	-8,535.40	0.89
Original Face:	2,000,000.000	Base	99.993550	1,999,871.00	99.566780	1,991,335.60	-8,535.40	0.89
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	5,000,000.000	Local	96.475213	4,823,760.66	95.855544	4,792,777.20	-30,983.46	2.15
		Base	96.475213	4,823,760.66	95.855544	4,792,777.20	-30,983.46	2.15
US DOLLAR Total								
	210,534,715.230	Local		210,983,368.08		193,775,486.95	-17,207,881.13	86.83
Original Face:	152,575,330.000	Base		210,983,368.08		193,775,486.95	-17,207,881.13	86.83
FIXED INCOME Total								
	210,534,715.230	Base		210,983,368.08		193,775,486.95	-17,207,881.13	86.83
Original Face:	152,575,330.000							

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Base Currency: 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									
		240,094,786.610	Base		240,383,419.32		223,175,538.19	-17,207,881.13	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								
			4,697,397.440	1.000000	4,697,397.44	1.000000	4,697,397.44	0.00	0.61
		Base		1.000000	4,697,397.44	1.000000	4,697,397.44	0.00	0.61
US DOLLAR Total									
			4,697,397.440		4,697,397.44		4,697,397.44	0.00	0.61
		Base			4,697,397.44		4,697,397.44	0.00	0.61
CASH Total									
			4,697,397.440	Base	4,697,397.44		4,697,397.44	0.00	0.61
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02314QR35	AMAZON COM INC DISC COML					4.550000	03 Apr 2023		
			5,000,000.000	99.582917	4,979,145.83	99.582917	4,979,145.83	0.00	0.64
		Base		99.582917	4,979,145.83	99.582917	4,979,145.83	0.00	0.64
02665KQ67	AMERICAN HONDA FINAN					4.750000	06 Mar 2023		
			6,000,000.000	99.934028	5,996,041.67	99.934028	5,996,041.67	0.00	0.77
		Base		99.934028	5,996,041.67	99.934028	5,996,041.67	0.00	0.77
02665KQ83	AMERICAN HONDA FINAN					4.800000	08 Mar 2023		
			1,500,000.000	99.906667	1,498,600.00	99.906667	1,498,600.00	0.00	0.19
		Base		99.906667	1,498,600.00	99.906667	1,498,600.00	0.00	0.19
02665KRQ2	AMERICAN HONDA FINAN					4.920000	24 Apr 2023		
			2,000,000.000	99.262000	1,985,240.00	99.262000	1,985,240.00	0.00	0.26
		Base		99.262000	1,985,240.00	99.262000	1,985,240.00	0.00	0.26
03040MQ83	AMERICAN WATER CAPIT					4.630000	08 Mar 2023		
			5,000,000.000	99.909972	4,995,498.61	99.909972	4,995,498.61	0.00	0.64
		Base		99.909972	4,995,498.61	99.909972	4,995,498.61	0.00	0.64

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03040MQD2	AMERICAN WATER CAPIT				4.650000	13 Mar 2023		
	5,000,000.000	Local	99.845000	4,992,250.00	99.845000	4,992,250.00	0.00	0.64
		Base	99.845000	4,992,250.00	99.845000	4,992,250.00	0.00	0.64
03785EQ15	APPLE INC				4.500000	01 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
05253CSA5	AUST & NEW ZEA				4.920000	10 May 2023		
	5,000,000.000	Local	99.043333	4,952,166.67	99.043333	4,952,166.67	0.00	0.64
		Base	99.043333	4,952,166.67	99.043333	4,952,166.67	0.00	0.64
06373L3T4	BANK MONTREAL MONTREAL BRH				5.250000	05 Jul 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
06417KV14	BANK OF NOVA SCOTIA/THE				3.600000	01 Aug 2023		
	2,000,000.000	Local	98.470000	1,969,400.00	98.470000	1,969,400.00	0.00	0.25
		Base	98.470000	1,969,400.00	98.470000	1,969,400.00	0.00	0.25
06417MM93	BANK OF NOVA SCOTIA				5.130000	03 Jul 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
07644BS86	BEDFORD ROW FDG CORP				4.750000	08 May 2023		
	7,250,000.000	Local	99.102778	7,184,951.39	99.102778	7,184,951.39	0.00	0.93
		Base	99.102778	7,184,951.39	99.102778	7,184,951.39	0.00	0.93
08465SQ85	BERKSHIRE HATHAWAY ENE				4.730000	08 Mar 2023		
	5,000,000.000	Local	99.908028	4,995,401.39	99.908028	4,995,401.39	0.00	0.64
		Base	99.908028	4,995,401.39	99.908028	4,995,401.39	0.00	0.64
08465SQF9	BERKSHIRE HATHAWAY ENE				4.730000	15 Mar 2023		
	5,000,000.000	Local	99.816056	4,990,802.78	99.816056	4,990,802.78	0.00	0.64
		Base	99.816056	4,990,802.78	99.816056	4,990,802.78	0.00	0.64
138994009	CANTOR FITZGERALD REPO REPO				4.600000	13 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64

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Base Currency: 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					4.600000	23 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
138994009	CANTOR FITZGERALD REPO REPO					4.670000	03 Apr 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.52
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.52
14912EQE0	CATERPLR FIN SRV CO.					4.550000	14 Mar 2023		
		Local	5,000,000.000	99.835694	4,991,784.72	99.835694	4,991,784.72	0.00	0.64
		Base		99.835694	4,991,784.72	99.835694	4,991,784.72	0.00	0.64
17327BTG0	CITIGROUP GLOBAL MKTS INC S					3.590000	16 Jun 2023		
		Local	5,000,000.000	98.932972	4,946,648.61	98.932972	4,946,648.61	0.00	0.64
		Base		98.932972	4,946,648.61	98.932972	4,946,648.61	0.00	0.64
23102VQ37	CUMMINS INC					4.550000	03 Mar 2023		
		Local	5,000,000.000	99.974722	4,998,736.11	99.974722	4,998,736.11	0.00	0.64
		Base		99.974722	4,998,736.11	99.974722	4,998,736.11	0.00	0.64
23102VQD5	CUMMINS INC					4.620000	13 Mar 2023		
		Local	5,000,000.000	99.846000	4,992,300.00	99.846000	4,992,300.00	0.00	0.64
		Base		99.846000	4,992,300.00	99.846000	4,992,300.00	0.00	0.64
24422MQ79	JOHN DEERE CAPITAL C					4.450000	07 Mar 2023		
		Local	5,000,000.000	99.925833	4,996,291.67	99.925833	4,996,291.67	0.00	0.64
		Base		99.925833	4,996,291.67	99.925833	4,996,291.67	0.00	0.64
24422MQE4	JOHN DEERE CAPITAL C					4.530000	14 Mar 2023		
		Local	5,000,000.000	99.836417	4,991,820.83	99.836417	4,991,820.83	0.00	0.64
		Base		99.836417	4,991,820.83	99.836417	4,991,820.83	0.00	0.64
24422MQL8	JOHN DEERE CAPITAL C					4.520000	20 Mar 2023		
		Local	5,000,000.000	99.761444	4,988,072.22	99.761444	4,988,072.22	0.00	0.64
		Base		99.761444	4,988,072.22	99.761444	4,988,072.22	0.00	0.64
2546R3QX5	DISNEY (WALT) CO THE					4.900000	31 Mar 2023		
		Local	5,000,000.000	99.591667	4,979,583.33	99.591667	4,979,583.33	0.00	0.64
		Base		99.591667	4,979,583.33	99.591667	4,979,583.33	0.00	0.64

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2546R3RU0	DISNEY (WALT) CO THE				4.900000	28 Apr 2023		
	2,000,000.000	Local	99.210556	1,984,211.11	99.210556	1,984,211.11	0.00	0.26
		Base	99.210556	1,984,211.11	99.210556	1,984,211.11	0.00	0.26
30601WSF7	FAIRWAY FINANCE CORP				4.900000	15 May 2023		
	5,000,000.000	Local	98.979167	4,948,958.33	98.979167	4,948,958.33	0.00	0.64
		Base	98.979167	4,948,958.33	98.979167	4,948,958.33	0.00	0.64
30601WTT6	FAIRWAY FINANCE CORP				4.950000	27 Jun 2023		
	5,000,000.000	Local	98.377500	4,918,875.00	98.377500	4,918,875.00	0.00	0.63
		Base	98.377500	4,918,875.00	98.377500	4,918,875.00	0.00	0.63
30601WUC1	FAIRWAY FINANCE CORP				5.000000	12 Jul 2023		
	5,000,000.000	Local	98.152778	4,907,638.89	98.152778	4,907,638.89	0.00	0.63
		Base	98.152778	4,907,638.89	98.152778	4,907,638.89	0.00	0.63
30601WV71	FAIRWAY FINANCE CORP				4.910000	07 Aug 2023		
	5,000,000.000	Local	97.831417	4,891,570.83	97.831417	4,891,570.83	0.00	0.63
		Base	97.831417	4,891,570.83	97.831417	4,891,570.83	0.00	0.63
34108BQ24	FLORIDA PWR + LGT CO				4.540000	02 Mar 2023		
	3,000,000.000	Local	99.987389	2,999,621.67	99.987389	2,999,621.67	0.00	0.39
		Base	99.987389	2,999,621.67	99.987389	2,999,621.67	0.00	0.39
38346MQG2	GOTHAM FDG CORP				4.620000	16 Mar 2023		
	5,000,000.000	Local	99.807500	4,990,375.00	99.807500	4,990,375.00	0.00	0.64
		Base	99.807500	4,990,375.00	99.807500	4,990,375.00	0.00	0.64
38346MRE6	GOTHAM FDG CORP				4.730000	14 Apr 2023		
	5,000,000.000	Local	99.421889	4,971,094.45	99.421889	4,971,094.45	0.00	0.64
		Base	99.421889	4,971,094.45	99.421889	4,971,094.45	0.00	0.64
40060XRJ1	GTA FDG LLC DISC				4.800000	18 Apr 2023		
	5,000,000.000	Local	99.360000	4,968,000.00	99.360000	4,968,000.00	0.00	0.64
		Base	99.360000	4,968,000.00	99.360000	4,968,000.00	0.00	0.64
40060XSC5	GTA FDG LLC DISC				4.740000	12 May 2023		
	6,000,000.000	Local	99.052000	5,943,120.00	99.052000	5,943,120.00	0.00	0.77
		Base	99.052000	5,943,120.00	99.052000	5,943,120.00	0.00	0.77

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40060XTW0	GTA FDG LLC DISC				4.920000	30 Jun 2023		
	2,840,000.000	Local	98.346333	2,793,035.86	98.346333	2,793,035.86	0.00	0.36
		Base	98.346333	2,793,035.86	98.346333	2,793,035.86	0.00	0.36
4523EMQF3	ILLINOIS TOOL WORKS INC				4.450000	15 Mar 2023		
	2,500,000.000	Local	99.826944	2,495,673.61	99.826944	2,495,673.61	0.00	0.32
		Base	99.826944	2,495,673.61	99.826944	2,495,673.61	0.00	0.32
45826FR47	INTEL CORPORATION				4.570000	04 Apr 2023		
	2,100,000.000	Local	99.568389	2,090,936.16	99.568389	2,090,936.16	0.00	0.27
		Base	99.568389	2,090,936.16	99.568389	2,090,936.16	0.00	0.27
45826FRR6	INTEL CORPORATION				4.770000	25 Apr 2023		
	3,010,000.000	Local	99.271250	2,988,064.63	99.271250	2,988,064.63	0.00	0.39
		Base	99.271250	2,988,064.63	99.271250	2,988,064.63	0.00	0.39
45826FS12	INTEL CORPORATION				4.600000	01 May 2023		
	2,965,000.000	Local	99.220555	2,941,889.47	99.220555	2,941,889.47	0.00	0.38
		Base	99.220555	2,941,889.47	99.220555	2,941,889.47	0.00	0.38
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	0.45
		Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.45
46593LUH0	JPMORGAN CHASE BK N A INSTL CT				5.000000	14 Jun 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
46640QQL8	J.P. MORGAN SECURITIES				3.550000	20 Mar 2023		
	5,000,000.000	Local	99.812639	4,990,631.94	99.812639	4,990,631.94	0.00	0.64
		Base	99.812639	4,990,631.94	99.812639	4,990,631.94	0.00	0.64
46651VBL9	J.P. MORGAN SECURITIES				5.290000	02 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
47816GQG7	JOHNSON + JOHNSON				3.710000	16 Mar 2023		
	5,000,000.000	Local	99.845417	4,992,270.83	99.845417	4,992,270.83	0.00	0.64
		Base	99.845417	4,992,270.83	99.845417	4,992,270.83	0.00	0.64

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47816GS91	JOHNSON + JOHNSON				4.550000	09 May 2023		
	5,000,000.000	Local	99.127917	4,956,395.83	99.127917	4,956,395.83	0.00	0.64
		Base	99.127917	4,956,395.83	99.127917	4,956,395.83	0.00	0.64
4820P5BW7	JUPITER SECT CO LLC				5.150000	12 Apr 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
56274MQ21	MANHATTAN ASSET FDG.				4.600000	02 Mar 2023		
	2,000,000.000	Local	99.987222	1,999,744.44	99.987222	1,999,744.44	0.00	0.26
		Base	99.987222	1,999,744.44	99.987222	1,999,744.44	0.00	0.26
56274MRQ7	MANHATTAN ASSET FDG.				4.680000	24 Apr 2023		
	5,000,000.000	Local	99.298000	4,964,900.00	99.298000	4,964,900.00	0.00	0.64
		Base	99.298000	4,964,900.00	99.298000	4,964,900.00	0.00	0.64
56274MS29	MANHATTAN ASSET FDG.				4.700000	02 May 2023		
	2,300,000.000	Local	99.190555	2,281,382.77	99.190555	2,281,382.77	0.00	0.29
		Base	99.190555	2,281,382.77	99.190555	2,281,382.77	0.00	0.29
59157UQ60	METLIFE SHORT TERM FDG				4.450000	06 Mar 2023		
	5,000,000.000	Local	99.938194	4,996,909.72	99.938194	4,996,909.72	0.00	0.64
		Base	99.938194	4,996,909.72	99.938194	4,996,909.72	0.00	0.64
59157UQL7	METLIFE SHORT TERM FDG				4.110000	20 Mar 2023		
	2,685,000.000	Local	99.783083	2,679,175.79	99.783083	2,679,175.79	0.00	0.35
		Base	99.783083	2,679,175.79	99.783083	2,679,175.79	0.00	0.35
59157UU65	METLIFE SHORT TERM FDG				4.800000	06 Jul 2023		
	1,350,000.000	Local	98.306667	1,327,140.00	98.306667	1,327,140.00	0.00	0.17
		Base	98.306667	1,327,140.00	98.306667	1,327,140.00	0.00	0.17
65339NQ23	NEXTERA ENERGY CAP HLDGS INC				4.750000	02 Mar 2023		
	5,000,000.000	Local	99.986806	4,999,340.28	99.986806	4,999,340.28	0.00	0.64
		Base	99.986806	4,999,340.28	99.986806	4,999,340.28	0.00	0.64
67983UV26	OLD LINE FUNDING LLC				4.910000	02 Aug 2023		
	2,000,000.000	Local	97.899611	1,957,992.22	97.899611	1,957,992.22	0.00	0.25
		Base	97.899611	1,957,992.22	97.899611	1,957,992.22	0.00	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74271UR44	PROCTOR GAMBLE AND CO				4.550000	04 Apr 2023		
	5,000,000.000	Local	99.570278	4,978,513.89	99.570278	4,978,513.89	0.00	0.64
		Base	99.570278	4,978,513.89	99.570278	4,978,513.89	0.00	0.64
74271US92	PROCTOR GAMBLE AND CO				4.670000	09 May 2023		
	5,000,000.000	Local	99.104917	4,955,245.83	99.104917	4,955,245.83	0.00	0.64
		Base	99.104917	4,955,245.83	99.104917	4,955,245.83	0.00	0.64
78015DXJ4	ROYAL BK CDA				5.100000	18 Oct 2023		
	5,000,000.000	Local	96.727500	4,836,375.00	96.727500	4,836,375.00	0.00	0.62
		Base	96.727500	4,836,375.00	96.727500	4,836,375.00	0.00	0.62
78015M6K1	ROYAL BK CDA				5.180000	23 Aug 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
8010M3QW3	SANOFI				4.510000	30 Mar 2023		
	5,000,000.000	Local	99.636694	4,981,834.72	99.636694	4,981,834.72	0.00	0.64
		Base	99.636694	4,981,834.72	99.636694	4,981,834.72	0.00	0.64
8085A3RL1	SCHWAB CHARLES CORP				4.700000	20 Apr 2023		
	5,000,000.000	Local	99.347222	4,967,361.11	99.347222	4,967,361.11	0.00	0.64
		Base	99.347222	4,967,361.11	99.347222	4,967,361.11	0.00	0.64
88602UQ37	THUNDER BAY FNDNG LLC				4.480000	03 Mar 2023		
	4,000,000.000	Local	99.975111	3,999,004.44	99.975111	3,999,004.44	0.00	0.52
		Base	99.975111	3,999,004.44	99.975111	3,999,004.44	0.00	0.52
89233HR30	TOYOTA MOTOR CREDIT				4.650000	03 Apr 2023		
	2,750,000.000	Local	99.573750	2,738,278.12	99.573750	2,738,278.12	0.00	0.35
		Base	99.573750	2,738,278.12	99.573750	2,738,278.12	0.00	0.35
89233HTS3	TOYOTA MOTOR CREDIT				4.440000	26 Jun 2023		
	5,000,000.000	Local	98.557000	4,927,850.00	98.557000	4,927,850.00	0.00	0.64
		Base	98.557000	4,927,850.00	98.557000	4,927,850.00	0.00	0.64
91058UQA4	UNITED HEALTHCARE CO				4.600000	10 Mar 2023		
	6,300,000.000	Local	99.885000	6,292,755.00	99.885000	6,292,755.00	0.00	0.81
		Base	99.885000	6,292,755.00	99.885000	6,292,755.00	0.00	0.81

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796XQ7	TREASURY BILL 07/23 0.00000				3.152000	13 Jul 2023		
	2,000,000.000	Local	98.826756	1,976,535.11	98.826756	1,976,535.11	0.00	0.25
		Base	98.826756	1,976,535.11	98.826756	1,976,535.11	0.00	0.25
912796YH6	TREASURY BILL 09/23 0.00000				3.903000	07 Sep 2023		
	23,000,000.000	Local	97.952323	22,529,034.34	97.952323	22,529,034.34	0.00	2.90
		Base	97.952323	22,529,034.34	97.952323	22,529,034.34	0.00	2.90
912796YL7	TREASURY BILL 03/23 0.00000				3.630000	16 Mar 2023		
	2,000,000.000	Local	99.848750	1,996,975.00	99.848750	1,996,975.00	0.00	0.26
		Base	99.848750	1,996,975.00	99.848750	1,996,975.00	0.00	0.26
912796YN3	TREASURY BILL 04/23 0.00000				3.865000	06 Apr 2023		
	3,000,000.000	Local	99.613500	2,988,405.00	99.613500	2,988,405.00	0.00	0.39
		Base	99.613500	2,988,405.00	99.613500	2,988,405.00	0.00	0.39
912796ZP7	TREASURY BILL 06/23 0.00000				4.565300	08 Jun 2023		
	2,000,000.000	Local	98.744543	1,974,890.85	98.744543	1,974,890.85	0.00	0.25
		Base	98.744543	1,974,890.85	98.744543	1,974,890.85	0.00	0.25
92344MQ14	VERIZON COMMNTN INC				4.750000	01 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
92646LQU7	VICTORY RECEIVABLES				4.560000	28 Mar 2023		
	5,000,000.000	Local	99.658000	4,982,900.00	99.658000	4,982,900.00	0.00	0.64
		Base	99.658000	4,982,900.00	99.658000	4,982,900.00	0.00	0.64
92646LRH5	VICTORY RECEIVABLES				4.730000	17 Apr 2023		
	5,000,000.000	Local	99.382472	4,969,123.61	99.382472	4,969,123.61	0.00	0.64
		Base	99.382472	4,969,123.61	99.382472	4,969,123.61	0.00	0.64
92646LRR3	VICTORY RECEIVABLES				4.680000	25 Apr 2023		
	5,000,000.000	Local	99.285000	4,964,250.00	99.285000	4,964,250.00	0.00	0.64
		Base	99.285000	4,964,250.00	99.285000	4,964,250.00	0.00	0.64
926NKW009	AMHERST PIERPONT 04/15 VAR				4.580000	13 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
93114FQ64	WAL MART STORES INC				4.520000	06 Mar 2023		
	5,000,000.000	Local	99.937222	4,996,861.11	99.937222	4,996,861.11	0.00	0.64
		Base	99.937222	4,996,861.11	99.937222	4,996,861.11	0.00	0.64
96130AQX9	WESTPAC BKING CORP N				5.180000	07 Jul 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
979QHR003	SOUTH STREET REPO				4.580000	01 Mar 2023		
	75,799,338.970	Local	100.000000	75,799,338.97	100.000000	75,799,338.97	0.00	9.77
		Base	100.000000	75,799,338.97	100.000000	75,799,338.97	0.00	9.77
US DOLLAR Total								
	426,849,338.970	Local		424,759,216.76		424,759,216.76	0.00	54.75
		Base		424,759,216.76		424,759,216.76	0.00	54.75
CASH EQUIVALENT Total								
	426,849,338.970	Base		424,759,216.76		424,759,216.76	0.00	54.75
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	99.827925	1,996,558.50	94.462805	1,889,256.10	-107,302.40	0.24
		Base	99.827925	1,996,558.50	94.462805	1,889,256.10	-107,302.40	0.24
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025		
	2,000,000.000	Local	99.994467	1,999,889.34	99.223013	1,984,460.26	-15,429.08	0.26
		Base	99.994467	1,999,889.34	99.223013	1,984,460.26	-15,429.08	0.26
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
	2,000,000.000	Local	99.967114	1,999,342.27	93.712750	1,874,255.00	-125,087.27	0.24
		Base	99.967114	1,999,342.27	93.712750	1,874,255.00	-125,087.27	0.24
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
	2,000,000.000	Local	99.950339	1,999,006.78	93.541846	1,870,836.92	-128,169.86	0.24
		Base	99.950339	1,999,006.78	93.541846	1,870,836.92	-128,169.86	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				5.470000	12 Jan 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.591400	2,011,828.00	11,828.00	0.26
		Base	100.000000	2,000,000.00	100.591400	2,011,828.00	11,828.00	0.26
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	94.421154	1,888,423.08	-111,576.92	0.24
		Base	100.000000	2,000,000.00	94.421154	1,888,423.08	-111,576.92	0.24
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	99.665123	1,993,302.46	-6,697.54	0.26
		Base	100.000000	2,000,000.00	99.665123	1,993,302.46	-6,697.54	0.26
06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4				5.400000	25 Jan 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	98.581705	4,929,085.25	-70,914.75	0.64
		Base	100.000000	5,000,000.00	98.581705	4,929,085.25	-70,914.75	0.64
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR				4.550000	18 Nov 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	90.732000	1,814,640.00	-185,360.00	0.23
		Base	100.000000	2,000,000.00	90.732000	1,814,640.00	-185,360.00	0.23
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	96.768314	1,199,927.09	-40,072.91	0.15
		Base	100.000000	1,240,000.00	96.768314	1,199,927.09	-40,072.91	0.15
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	93.282301	2,798,469.03	-201,530.97	0.36
		Base	100.000000	3,000,000.00	93.282301	2,798,469.03	-201,530.97	0.36
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024		
	2,000,000.000	Local	99.958801	1,999,176.02	94.652813	1,893,056.26	-106,119.76	0.24
		Base	99.958801	1,999,176.02	94.652813	1,893,056.26	-106,119.76	0.24
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				4.810000	26 Apr 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.765730	1,995,314.60	-4,685.40	0.26
		Base	100.000000	2,000,000.00	99.765730	1,995,314.60	-4,685.40	0.26
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				5.170000	25 Apr 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.630000	1,992,600.00	-7,400.00	0.26
		Base	100.000000	2,000,000.00	99.630000	1,992,600.00	-7,400.00	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
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR					3.430000	13 Jun 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	97.506515	1,950,130.30	-49,869.70	0.25
		Base		100.000000	2,000,000.00	97.506515	1,950,130.30	-49,869.70	0.25
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					5.010000	10 Jan 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.820017	1,996,400.34	-3,599.66	0.26
		Base		100.000000	2,000,000.00	99.820017	1,996,400.34	-3,599.66	0.26
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45					1.450000	10 Jan 2025		
		Local	2,000,000.000	99.958079	1,999,161.58	93.078338	1,861,566.76	-137,594.82	0.24
		Base		99.958079	1,999,161.58	93.078338	1,861,566.76	-137,594.82	0.24
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR					5.600000	18 Feb 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.847830	1,996,956.60	-3,043.40	0.26
		Base		100.000000	2,000,000.00	99.847830	1,996,956.60	-3,043.40	0.26
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55					5.550000	23 Jan 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	99.201250	2,976,037.50	-23,962.50	0.38
		Base		100.000000	3,000,000.00	99.201250	2,976,037.50	-23,962.50	0.38
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					4.187000	09 May 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.26
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.26
13607XG43	CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3					5.300000	28 Feb 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	99.752811	2,992,584.33	-7,415.67	0.39
		Base		100.000000	3,000,000.00	99.752811	2,992,584.33	-7,415.67	0.39
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR					1.343000	06 Dec 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	96.379911	1,927,598.22	-72,401.78	0.25
		Base		100.000000	2,000,000.00	96.379911	1,927,598.22	-72,401.78	0.25
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	2,000,000.000	99.930107	1,998,602.14	93.289764	1,865,795.28	-132,806.86	0.24
		Base		99.930107	1,998,602.14	93.289764	1,865,795.28	-132,806.86	0.24
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
		Local	2,000,000.000	99.905579	1,998,111.57	96.549549	1,930,990.98	-67,120.59	0.25
		Base		99.905579	1,998,111.57	96.549549	1,930,990.98	-67,120.59	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
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8				4.800000	06 Jan 2026		
	2,000,000.000	Local	99.976171	1,999,523.41	99.661515	1,993,230.30	-6,293.11	0.26
		Base	99.976171	1,999,523.41	99.661515	1,993,230.30	-6,293.11	0.26
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5				5.128430	22 Apr 2026		
	5,000,000.000	Local	100.251612	5,012,580.58	100.191430	5,009,571.50	-3,009.08	0.65
Original Face:	5,000,000.000	Base	100.251612	5,012,580.58	100.191430	5,009,571.50	-3,009.08	0.65
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	97.900611	1,958,012.22	-41,987.78	0.25
		Base	100.000000	2,000,000.00	97.900611	1,958,012.22	-41,987.78	0.25
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	99.340700	4,967,035.00	-32,965.00	0.64
		Base	100.000000	5,000,000.00	99.340700	4,967,035.00	-32,965.00	0.64
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR				5.500000	21 Feb 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.932249	1,998,644.98	-1,355.02	0.26
		Base	100.000000	2,000,000.00	99.932249	1,998,644.98	-1,355.02	0.26
21688AAV4	COOPERAT RABOBANK UA/NY SR UNSECURED 01/25 5				5.000000	13 Jan 2025		
	5,000,000.000	Local	99.985938	4,999,296.90	99.610580	4,980,529.00	-18,767.90	0.64
		Base	99.985938	4,999,296.90	99.610580	4,980,529.00	-18,767.90	0.64
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024		
	3,000,000.000	Local	99.966807	2,999,004.21	93.481142	2,804,434.26	-194,569.95	0.36
		Base	99.966807	2,999,004.21	93.481142	2,804,434.26	-194,569.95	0.36
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A				2.110000	23 Aug 2027		
	1,254,987.170	Local	99.998620	1,254,969.85	98.894870	1,241,117.93	-13,851.92	0.16
Original Face:	2,000,000.000	Base	99.998620	1,254,969.85	98.894870	1,241,117.93	-13,851.92	0.16
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	130,072.390	Local	100.773800	131,078.89	96.536816	125,567.74	-5,511.15	0.02
Original Face:	2,096,032.000	Base	100.773800	131,078.89	96.536816	125,567.74	-5,511.15	0.02
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
	776,571.850	Local	100.758739	782,464.00	97.703312	758,736.42	-23,727.58	0.10
Original Face:	5,000,000.000	Base	100.758739	782,464.00	97.703312	758,736.42	-23,727.58	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	94.795777	1,895,915.54	-104,084.46	0.24
		Base	100.000000	2,000,000.00	94.795777	1,895,915.54	-104,084.46	0.24
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	99.316779	4,965,838.95	-34,161.05	0.64
		Base	100.000000	5,000,000.00	99.316779	4,965,838.95	-34,161.05	0.64
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	96.598115	2,414,952.88	-85,047.12	0.31
		Base	100.000000	2,500,000.00	96.598115	2,414,952.88	-85,047.12	0.31
3130ASUT4	FEDERAL HOME LOAN BANK BONDS 08/23 VAR				3.160000	10 Aug 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.080460	4,954,023.00	-45,977.00	0.64
		Base	100.000000	5,000,000.00	99.080460	4,954,023.00	-45,977.00	0.64
3130ATE45	FEDERAL HOME LOAN BANK BONDS 09/23 VAR				4.000000	21 Sep 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.568323	4,978,416.15	-21,583.85	0.64
		Base	100.000000	5,000,000.00	99.568323	4,978,416.15	-21,583.85	0.64
3130ATFY8	FEDERAL HOME LOAN BANK BONDS 10/25 5				5.000000	20 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	98.727236	4,936,361.80	-63,638.20	0.64
		Base	100.000000	5,000,000.00	98.727236	4,936,361.80	-63,638.20	0.64
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024		
	5,000,000.000	Local	100.428049	5,021,402.44	99.236240	4,961,812.00	-59,590.44	0.64
		Base	100.428049	5,021,402.44	99.236240	4,961,812.00	-59,590.44	0.64
3130AUH31	FEDERAL HOME LOAN BANK BONDS 01/24 5.2				5.200000	30 Jan 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.651242	4,982,562.10	-17,437.90	0.64
		Base	100.000000	5,000,000.00	99.651242	4,982,562.10	-17,437.90	0.64
3130AUNX8	FEDERAL HOME LOAN BANK BONDS 02/24 5				5.000000	21 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.546839	4,977,341.95	-22,658.05	0.64
		Base	100.000000	5,000,000.00	99.546839	4,977,341.95	-22,658.05	0.64
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	1,755,994.730	Local	104.076295	1,827,574.26	93.946849	1,649,701.72	-177,872.54	0.21
Original Face:	8,645,247.000	Base	104.076295	1,827,574.26	93.946849	1,649,701.72	-177,872.54	0.21

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	508,013.020	104.004970	528,358.79	93.946264	477,259.25	-51,099.54	0.06
Original Face:		Base	4,322,624.000	104.004970	528,358.79	93.946264	477,259.25	-51,099.54	0.06
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR					4.715000	06 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.998809	4,999,940.45	-59.55	0.64
		Base		100.000000	5,000,000.00	99.998809	4,999,940.45	-59.55	0.64
3134GXC77	FREDDIE MAC NOTES 07/24 VAR					4.000000	12 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.560304	4,928,015.20	-71,984.80	0.64
		Base		100.000000	5,000,000.00	98.560304	4,928,015.20	-71,984.80	0.64
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25					0.250000	01 Jun 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	98.818795	9,881,879.50	-118,120.50	1.27
		Base		100.000000	10,000,000.00	98.818795	9,881,879.50	-118,120.50	1.27
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	97.642296	2,929,268.88	-70,731.12	0.38
		Base		100.000000	3,000,000.00	97.642296	2,929,268.88	-70,731.12	0.38
3134GY4B5	FREDDIE MAC NOTES 08/24 5					5.000000	26 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.201944	4,960,097.20	-39,902.80	0.64
		Base		100.000000	5,000,000.00	99.201944	4,960,097.20	-39,902.80	0.64
3134GYD58	FREDDIE MAC NOTES 10/25 5					5.000000	30 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.091190	4,954,559.50	-45,440.50	0.64
		Base		100.000000	5,000,000.00	99.091190	4,954,559.50	-45,440.50	0.64
3134GYER9	FREDDIE MAC NOTES 01/25 5					5.000000	27 Jan 2025		
		Local	2,730,000.000	100.000000	2,730,000.00	98.984154	2,702,267.40	-27,732.60	0.35
		Base		100.000000	2,730,000.00	98.984154	2,702,267.40	-27,732.60	0.35
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	6,789.550	102.404430	6,952.80	99.290760	6,741.40	-211.40	0.00
Original Face:		Base	2,161,312.000	102.404430	6,952.80	99.290760	6,741.40	-211.40	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	256,947.530	101.297755	260,282.08	89.298970	229,451.50	-30,830.58	0.03
Original Face:		Base	4,322,624.000	101.297755	260,282.08	89.298970	229,451.50	-30,830.58	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	349,169.810	101.210314	353,395.86	87.681100	306,155.93	-47,239.93	0.04
Original Face:	4,322,624.000	Base		101.210314	353,395.86	87.681100	306,155.93	-47,239.93	0.04
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	400,420.150	100.692505	403,193.08	92.696220	371,174.34	-32,018.74	0.05
Original Face:	5,111,816.000	Base		100.692505	403,193.08	92.696220	371,174.34	-32,018.74	0.05
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	434,209.830	99.840004	433,515.11	92.541200	401,822.99	-31,692.12	0.05
Original Face:	4,322,624.000	Base		99.840004	433,515.11	92.541200	401,822.99	-31,692.12	0.05
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	629,031.660	101.319565	637,332.14	91.058770	572,788.49	-64,543.65	0.07
Original Face:	5,326,337.000	Base		101.319565	637,332.14	91.058770	572,788.49	-64,543.65	0.07
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	434,209.830	100.154838	434,882.15	93.049980	404,032.16	-30,849.99	0.05
Original Face:	4,322,624.000	Base		100.154838	434,882.15	93.049980	404,032.16	-30,849.99	0.05
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	522,454.240	100.601042	525,594.41	88.858620	464,245.63	-61,348.78	0.06
Original Face:	8,645,247.000	Base		100.601042	525,594.41	88.858620	464,245.63	-61,348.78	0.06
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	639,401.250	101.373016	648,180.33	87.681100	560,634.05	-87,546.28	0.07
Original Face:	6,483,935.000	Base		101.373016	648,180.33	87.681100	560,634.05	-87,546.28	0.07
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	341,005.370	99.922816	340,742.17	93.720280	319,591.19	-21,150.98	0.04
Original Face:	4,322,624.000	Base		99.922816	340,742.17	93.720280	319,591.19	-21,150.98	0.04
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	476,325.370	99.678505	474,794.01	92.625720	441,199.80	-33,594.21	0.06
Original Face:	4,507,221.000	Base		99.678505	474,794.01	92.625720	441,199.80	-33,594.21	0.06
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	929,734.600	98.841088	918,959.79	90.580930	842,162.25	-76,797.54	0.11
Original Face:	5,000,000.000	Base		98.841088	918,959.79	90.580930	842,162.25	-76,797.54	0.11

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3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	71,541.380	98.507843	70,473.87	94.807980	67,826.94	-2,646.93	0.01
Original Face:		Base	2,161,312.000	98.507843	70,473.87	94.807980	67,826.94	-2,646.93	0.01
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	70,008.130	100.112644	70,086.99	98.646340	69,060.46	-1,026.53	0.01
Original Face:		Base	4,527,840.000	100.112644	70,086.99	98.646340	69,060.46	-1,026.53	0.01
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	14,491.890	99.487299	14,417.59	98.861050	14,326.83	-90.76	0.00
Original Face:		Base	2,161,312.000	99.487299	14,417.59	98.861050	14,326.83	-90.76	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	120,060.210	99.980593	120,036.91	94.078130	112,950.40	-7,086.51	0.01
Original Face:		Base	2,161,312.000	99.980593	120,036.91	94.078130	112,950.40	-7,086.51	0.01
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	112,566.780	99.961383	112,523.31	94.909500	106,836.57	-5,686.74	0.01
Original Face:		Base	2,472,541.000	99.961383	112,523.31	94.909500	106,836.57	-5,686.74	0.01
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	219,025.410	100.118251	219,284.41	94.995050	208,063.30	-11,221.11	0.03
Original Face:		Base	4,322,624.000	100.118251	219,284.41	94.995050	208,063.30	-11,221.11	0.03
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	116,093.620	100.313997	116,458.15	97.360730	113,029.60	-3,428.55	0.01
Original Face:		Base	6,483,935.000	100.313997	116,458.15	97.360730	113,029.60	-3,428.55	0.01
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	596,823.250	100.041449	597,070.63	93.057060	555,386.17	-41,684.46	0.07
Original Face:		Base	5,619,411.000	100.041449	597,070.63	93.057060	555,386.17	-41,684.46	0.07
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,037,474.410	101.109701	1,048,987.27	89.110500	924,498.63	-124,488.64	0.12
Original Face:		Base	4,322,624.000	101.109701	1,048,987.27	89.110500	924,498.63	-124,488.64	0.12
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	560,193.980	100.020880	560,310.95	90.504270	506,999.47	-53,311.48	0.07
Original Face:		Base	4,322,624.000	100.020880	560,310.95	90.504270	506,999.47	-53,311.48	0.07

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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		
	1,400,484.750	Local	100.647297	1,409,550.04	91.193750	1,277,154.56	-132,395.48	0.16
Original Face:	10,806,559.000	Base	100.647297	1,409,550.04	91.193750	1,277,154.56	-132,395.48	0.16
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	306,645.620	Local	100.412988	307,912.03	97.103230	297,762.80	-10,149.23	0.04
Original Face:	10,806,559.000	Base	100.412988	307,912.03	97.103230	297,762.80	-10,149.23	0.04
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040		
	80,852.260	Local	100.447099	81,213.75	98.848920	79,921.59	-1,292.16	0.01
Original Face:	4,322,624.000	Base	100.447099	81,213.75	98.848920	79,921.59	-1,292.16	0.01
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	1,001,386.570	Local	99.916866	1,000,554.08	88.654150	887,770.75	-112,783.33	0.11
Original Face:	6,483,935.000	Base	99.916866	1,000,554.08	88.654150	887,770.75	-112,783.33	0.11
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033		
	674,045.340	Local	101.882256	686,732.60	95.646830	644,703.00	-42,029.60	0.08
Original Face:	6,000,000.000	Base	101.882256	686,732.60	95.646830	644,703.00	-42,029.60	0.08
3137EAES4	FREDDIE MAC NOTES 06/23 0.25				0.250000	26 Jun 2023		
	2,600,000.000	Local	99.075942	2,575,974.48	98.442333	2,559,500.66	-16,473.82	0.33
		Base	99.075942	2,575,974.48	98.442333	2,559,500.66	-16,473.82	0.33
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	2,778,676.380	Local	100.429874	2,790,621.20	93.451745	2,596,721.57	-193,899.63	0.33
Original Face:	14,386,036.000	Base	100.429874	2,790,621.20	93.451745	2,596,721.57	-193,899.63	0.33
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	982,163.650	Local	101.679872	998,662.74	94.367771	926,845.94	-71,816.80	0.12
Original Face:	6,483,935.000	Base	101.679872	998,662.74	94.367771	926,845.94	-71,816.80	0.12
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	228,291.370	Local	100.921831	230,395.83	94.204320	215,060.33	-15,335.50	0.03
Original Face:	33,932,595.000	Base	100.921831	230,395.83	94.204320	215,060.33	-15,335.50	0.03
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	322,628.800	Local	105.253152	339,576.98	99.178030	319,976.89	-19,600.09	0.04
Original Face:	18,956,866.000	Base	105.253152	339,576.98	99.178030	319,976.89	-19,600.09	0.04

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31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	107,066.490	Local	104.298011	111,668.22	97.595380	104,491.95	-7,176.27	0.01
Original Face:	6,483,935.000	Base	104.298011	111,668.22	97.595380	104,491.95	-7,176.27	0.01
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				4.800000	10 May 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	99.969106	1,999,382.12	-617.88	0.26
		Base	100.000000	2,000,000.00	99.969106	1,999,382.12	-617.88	0.26
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.699664	1,993,993.28	-6,006.72	0.26
		Base	100.000000	2,000,000.00	99.699664	1,993,993.28	-6,006.72	0.26
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				5.450000	31 Jan 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	95.652786	1,913,055.72	-86,944.28	0.25
		Base	100.000000	2,000,000.00	95.652786	1,913,055.72	-86,944.28	0.25
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	967,807.710	Local	101.803342	985,260.59	90.443500	875,319.17	-109,941.42	0.11
Original Face:	7,989,505.000	Base	101.803342	985,260.59	90.443500	875,319.17	-109,941.42	0.11
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	2,808,618.870	Local	94.933023	2,666,306.81	85.971320	2,414,606.72	-251,700.09	0.31
Original Face:	10,000,000.000	Base	94.933023	2,666,306.81	85.971320	2,414,606.72	-251,700.09	0.31
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	718,526.670	Local	97.909287	703,504.34	90.643660	651,298.87	-52,205.47	0.08
Original Face:	5,000,000.000	Base	97.909287	703,504.34	90.643660	651,298.87	-52,205.47	0.08
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	558,981.600	Local	100.731072	563,068.16	86.621180	484,196.46	-78,871.70	0.06
Original Face:	10,000,000.000	Base	100.731072	563,068.16	86.621180	484,196.46	-78,871.70	0.06
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	2,183,766.360	Local	96.678575	2,111,234.20	87.578090	1,912,500.87	-198,733.33	0.25
Original Face:	5,000,000.000	Base	96.678575	2,111,234.20	87.578090	1,912,500.87	-198,733.33	0.25
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	97.395214	1,947,904.28	-52,095.72	0.25
		Base	100.000000	2,000,000.00	97.395214	1,947,904.28	-52,095.72	0.25

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459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026		
	3,000,000.000	Local	99.806940	2,994,208.20	98.010467	2,940,314.01	-53,894.19	0.38
		Base	99.806940	2,994,208.20	98.010467	2,940,314.01	-53,894.19	0.38
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5				0.500000	18 Mar 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	93.017068	4,650,853.40	-349,146.60	0.60
		Base	100.000000	5,000,000.00	93.017068	4,650,853.40	-349,146.60	0.60
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125				3.125000	29 Apr 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	95.570859	1,911,417.18	-88,582.82	0.25
		Base	100.000000	2,000,000.00	95.570859	1,911,417.18	-88,582.82	0.25
48133DE71	JPMORGAN CHASE FINANCIAL COMPANY GUAR 05/23 2.5				2.500000	01 May 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	99.253707	1,985,074.14	-14,925.86	0.26
		Base	100.000000	2,000,000.00	99.253707	1,985,074.14	-14,925.86	0.26
48133DM72	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15				4.150000	29 Jul 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	97.696953	1,953,939.06	-46,060.94	0.25
		Base	100.000000	2,000,000.00	97.696953	1,953,939.06	-46,060.94	0.25
48133MCP3	JPMORGAN CHASE FINANCIAL COMPANY GUAR 10/23 4				4.000000	23 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.049468	4,952,473.40	-47,526.60	0.64
		Base	100.000000	5,000,000.00	99.049468	4,952,473.40	-47,526.60	0.64
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5				5.000000	27 Feb 2026		
	2,000,000.000	Local	99.835285	1,996,705.70	99.699256	1,993,985.12	-2,720.58	0.26
		Base	99.835285	1,996,705.70	99.699256	1,993,985.12	-2,720.58	0.26
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025		
	2,000,000.000	Local	99.967317	1,999,346.34	97.088795	1,941,775.90	-57,570.44	0.25
		Base	99.967317	1,999,346.34	97.088795	1,941,775.90	-57,570.44	0.25
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125				5.125000	30 Sep 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.932610	2,967,978.30	-32,021.70	0.38
		Base	100.000000	3,000,000.00	98.932610	2,967,978.30	-32,021.70	0.38
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	1,000,000.000	Local	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.13
		Base	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.13

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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	98.834000	4,941,700.00	-58,300.00	0.64
		Base	100.000000	5,000,000.00	98.834000	4,941,700.00	-58,300.00	0.64
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR				4.950000	13 Feb 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.137000	3,004,110.00	4,110.00	0.39
		Base	100.000000	3,000,000.00	100.137000	3,004,110.00	4,110.00	0.39
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				5.110000	10 Mar 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.175531	2,003,510.62	3,510.62	0.26
		Base	100.000000	2,000,000.00	100.175531	2,003,510.62	3,510.62	0.26
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.453000	05 Aug 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.665302	2,989,959.06	-10,040.94	0.39
		Base	100.000000	3,000,000.00	99.665302	2,989,959.06	-10,040.94	0.39
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15				5.150000	30 Dec 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	98.457042	4,922,852.10	-77,147.90	0.63
		Base	100.000000	5,000,000.00	98.457042	4,922,852.10	-77,147.90	0.63
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024		
	3,000,000.000	Local	99.928607	2,997,858.21	93.016660	2,790,499.80	-207,358.41	0.36
		Base	99.928607	2,997,858.21	93.016660	2,790,499.80	-207,358.41	0.36
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				5.205860	25 Jan 2029		
	508,554.260	Local	100.000002	508,554.27	96.290780	489,690.86	-18,863.41	0.06
Original Face:	2,161,312.000	Base	100.000002	508,554.27	96.290780	489,690.86	-18,863.41	0.06
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				5.600000	03 Mar 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	100.170661	2,003,413.22	3,413.22	0.26
		Base	100.000000	2,000,000.00	100.170661	2,003,413.22	3,413.22	0.26
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	99.759822	1,995,196.44	-4,803.56	0.26
		Base	100.000000	2,000,000.00	99.759822	1,995,196.44	-4,803.56	0.26
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
	3,000,000.000	Local	103.816432	3,114,492.95	96.638076	2,899,142.28	-215,350.67	0.37
		Base	103.816432	3,114,492.95	96.638076	2,899,142.28	-215,350.67	0.37

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89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					4.905000	04 Mar 2024		
		Local	6,000,000.000	100.000000	6,000,000.00	99.904160	5,994,249.60	-5,750.40	0.77
		Base		100.000000	6,000,000.00	99.904160	5,994,249.60	-5,750.40	0.77
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	93.269748	2,798,092.44	-201,907.56	0.36
		Base		100.000000	3,000,000.00	93.269748	2,798,092.44	-201,907.56	0.36
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	96.552083	1,931,041.66	-68,958.34	0.25
		Base		100.000000	2,000,000.00	96.552083	1,931,041.66	-68,958.34	0.25
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR					5.570000	06 Jun 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.772000	2,015,440.00	15,440.00	0.26
		Base		100.000000	2,000,000.00	100.772000	2,015,440.00	15,440.00	0.26
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103					5.103000	09 Jan 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.686300	4,984,315.00	-15,685.00	0.64
		Base		100.000000	5,000,000.00	99.686300	4,984,315.00	-15,685.00	0.64
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156					5.156000	10 Jan 2028		
		Local	2,000,000.000	100.000000	2,000,000.00	99.508506	1,990,170.12	-9,829.88	0.26
		Base		100.000000	2,000,000.00	99.508506	1,990,170.12	-9,829.88	0.26
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A					3.830000	15 Aug 2025		
		Local	5,000,000.000	99.993530	4,999,676.50	99.079850	4,953,992.50	-45,684.00	0.64
Original Face:		Base	5,000,000.000	99.993530	4,999,676.50	99.079850	4,953,992.50	-45,684.00	0.64
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	1,000,000.000	99.995988	999,959.88	99.519379	995,193.79	-4,766.09	0.13
		Base		99.995988	999,959.88	99.519379	995,193.79	-4,766.09	0.13
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	2,000,000.000	99.992594	1,999,851.88	93.037571	1,860,751.42	-139,100.46	0.24
		Base		99.992594	1,999,851.88	93.037571	1,860,751.42	-139,100.46	0.24
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65					3.650000	18 Aug 2025		
		Local	2,000,000.000	99.925211	1,998,504.22	96.536306	1,930,726.12	-67,778.10	0.25
		Base		99.925211	1,998,504.22	96.536306	1,930,726.12	-67,778.10	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
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4					5.400000	10 Nov 2025		
		Local	2,000,000.000	99.893266	1,997,865.32	100.970986	2,019,419.72	21,554.40	0.26
		Base		99.893266	1,997,865.32	100.970986	2,019,419.72	21,554.40	0.26
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8					4.800000	10 Jan 2025		
		Local	3,000,000.000	99.959758	2,998,792.73	99.469979	2,984,099.37	-14,693.36	0.38
		Base		99.959758	2,998,792.73	99.469979	2,984,099.37	-14,693.36	0.38
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR					4.750000	17 Jan 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	99.794900	2,993,847.00	-6,153.00	0.39
		Base		100.000000	3,000,000.00	99.794900	2,993,847.00	-6,153.00	0.39
912796V48	TREASURY BILL 04/23 0.00000						20 Apr 2023		
		Local	3,000,000.000	99.414236	2,982,427.08	99.363160	2,980,894.80	-1,532.28	0.38
		Base		99.414236	2,982,427.08	99.363160	2,980,894.80	-1,532.28	0.38
912796X53	TREASURY BILL 06/23 0.00000						15 Jun 2023		
		Local	2,000,000.000	98.648500	1,972,970.00	98.618099	1,972,361.98	-608.02	0.25
		Base		98.648500	1,972,970.00	98.618099	1,972,361.98	-608.02	0.25
912796Y29	TREASURY BILL 07/23 0.00000					0.010000	27 Jul 2023		
		Local	2,000,000.000	98.075589	1,961,511.77	98.049300	1,960,986.00	-525.77	0.25
		Base		98.075589	1,961,511.77	98.049300	1,960,986.00	-525.77	0.25
912796YK9	TREASURY BILL 03/23 0.00000					0.010000	09 Mar 2023		
		Local	2,000,000.000	99.925778	1,998,515.55	99.900389	1,998,007.78	-507.77	0.26
		Base		99.925778	1,998,515.55	99.900389	1,998,007.78	-507.77	0.26
912796Z36	TREASURY BILL 08/23 0.00000					0.010000	17 Aug 2023		
		Local	2,000,000.000	97.741738	1,954,834.75	97.730236	1,954,604.72	-230.03	0.25
		Base		97.741738	1,954,834.75	97.730236	1,954,604.72	-230.03	0.25
912796Z44	TREASURY BILL 08/23 0.00000					0.010000	24 Aug 2023		
		Local	2,000,000.000	97.599556	1,951,991.11	97.606810	1,952,136.20	145.09	0.25
		Base		97.599556	1,951,991.11	97.606810	1,952,136.20	145.09	0.25
912796Z51	TREASURY BILL 08/23 0.00000					0.010000	31 Aug 2023		
		Local	2,000,000.000	97.502556	1,950,051.12	97.512830	1,950,256.60	205.48	0.25
		Base		97.502556	1,950,051.12	97.512830	1,950,256.60	205.48	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
912796ZG7	TREASURY BILL 06/23 0.00000				0.010000	01 Jun 2023		
	5,000,000.000	Local	98.834667	4,941,733.34	98.794760	4,939,738.00	-1,995.34	0.64
		Base	98.834667	4,941,733.34	98.794760	4,939,738.00	-1,995.34	0.64
912796ZS1	TREASURY BILL 07/23 0.00000				0.010000	06 Jul 2023		
	2,000,000.000	Local	98.368403	1,967,368.06	98.324800	1,966,496.00	-872.06	0.25
		Base	98.368403	1,967,368.06	98.324800	1,966,496.00	-872.06	0.25
912797FD4	TREASURY BILL 05/23 0.00000				0.010000	09 May 2023		
	2,000,000.000	Local	99.121017	1,982,420.33	99.113973	1,982,279.46	-140.87	0.26
		Base	99.121017	1,982,420.33	99.113973	1,982,279.46	-140.87	0.26
9128282U3	US TREASURY N/B 08/24 1.875				1.875000	31 Aug 2024		
	3,000,000.000	Local	97.976436	2,939,293.07	95.410156	2,862,304.68	-76,988.39	0.37
		Base	97.976436	2,939,293.07	95.410156	2,862,304.68	-76,988.39	0.37
912828B66	US TREASURY N/B 02/24 2.75				2.750000	15 Feb 2024		
	3,000,000.000	Local	98.172573	2,945,177.19	97.765625	2,932,968.75	-12,208.44	0.38
		Base	98.172573	2,945,177.19	97.765625	2,932,968.75	-12,208.44	0.38
91282CCN9	US TREASURY N/B 07/23 0.125				0.125000	31 Jul 2023		
	2,000,000.000	Local	98.149256	1,962,985.11	97.988281	1,959,765.62	-3,219.49	0.25
		Base	98.149256	1,962,985.11	97.988281	1,959,765.62	-3,219.49	0.25
91282CDM0	US TREASURY N/B 11/23 0.5				0.500000	30 Nov 2023		
	7,000,000.000	Local	96.990767	6,789,353.69	96.632812	6,764,296.84	-25,056.85	0.87
		Base	96.990767	6,789,353.69	96.632812	6,764,296.84	-25,056.85	0.87
91282CDR9	US TREASURY N/B 12/23 0.75				0.750000	31 Dec 2023		
	3,000,000.000	Local	96.988076	2,909,642.27	96.453125	2,893,593.75	-16,048.52	0.37
		Base	96.988076	2,909,642.27	96.453125	2,893,593.75	-16,048.52	0.37
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	3,000,000.000	Local	94.978835	2,849,365.06	93.820312	2,814,609.36	-34,755.70	0.36
		Base	94.978835	2,849,365.06	93.820312	2,814,609.36	-34,755.70	0.36
91282CEK3	US TREASURY N/B 04/24 2.5				2.500000	30 Apr 2024		
	3,000,000.000	Local	96.975008	2,909,250.24	97.015625	2,910,468.75	1,218.51	0.38
		Base	96.975008	2,909,250.24	97.015625	2,910,468.75	1,218.51	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
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
	3,000,000.000	Local	97.983185	2,939,495.55	97.292969	2,918,789.07	-20,706.48	0.38
		Base	97.983185	2,939,495.55	97.292969	2,918,789.07	-20,706.48	0.38
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024		
	3,000,000.000	Local	98.086801	2,942,604.02	97.167969	2,915,039.07	-27,564.95	0.38
		Base	98.086801	2,942,604.02	97.167969	2,915,039.07	-27,564.95	0.38
91282CFD8	US TREASURY FRN 07/24 VAR				4.844726	31 Jul 2024		
	2,000,000.000	Local	100.005609	2,000,112.17	99.965756	1,999,315.12	-797.05	0.26
		Base	100.005609	2,000,112.17	99.965756	1,999,315.12	-797.05	0.26
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024		
	2,000,000.000	Local	99.915950	1,998,319.00	97.417969	1,948,359.38	-49,959.62	0.25
		Base	99.915950	1,998,319.00	97.417969	1,948,359.38	-49,959.62	0.25
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
	327,081.420	Local	100.000000	327,081.42	99.765260	326,313.63	-767.79	0.04
Original Face:	5,000,000.000	Base	100.000000	327,081.42	99.765260	326,313.63	-767.79	0.04
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
	8,000,000.000	Local	100.717421	8,057,393.68	99.475857	7,958,068.56	-99,325.12	1.03
		Base	100.717421	8,057,393.68	99.475857	7,958,068.56	-99,325.12	1.03
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	100.117103	2,002,342.06	2,342.06	0.26
		Base	100.000000	2,000,000.00	100.117103	2,002,342.06	2,342.06	0.26
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	100.212425	2,004,248.50	4,248.50	0.26
		Base	100.000000	2,000,000.00	100.212425	2,004,248.50	4,248.50	0.26
US DOLLAR Total								
	354,789,195.530	Local		353,785,523.37		346,379,221.12	-7,406,302.25	44.65
Original Face:	293,282,287.000	Base		353,785,523.37		346,379,221.12	-7,406,302.25	44.65
FIXED INCOME Total								
	354,789,195.530	Base		353,785,523.37		346,379,221.12	-7,406,302.25	44.65

& 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:	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									
		786,335,931.940	Base		783,242,137.57		775,835,835.32	-7,406,302.25	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	
0020A3QV5	AT+T INC					4.850000	29 Mar 2023		
		Local	40,000,000.000	99.622778	39,849,111.10	99.622778	39,849,111.10	0.00	9.34
		Base		99.622778	39,849,111.10	99.622778	39,849,111.10	0.00	9.34
0347M3QU1	ANGLESEA FDG PLC + ANG					4.650000	28 Mar 2023		
		Local	20,000,000.000	99.651250	19,930,250.00	99.651250	19,930,250.00	0.00	4.67
		Base		99.651250	19,930,250.00	99.651250	19,930,250.00	0.00	4.67
0347M3RB2	ANGLESEA FDG PLC + ANG					4.720000	11 Apr 2023		
		Local	10,000,000.000	99.462444	9,946,244.44	99.462444	9,946,244.44	0.00	2.33
		Base		99.462444	9,946,244.44	99.462444	9,946,244.44	0.00	2.33
0347M3RS5	ANGLESEA FDG PLC + ANG					5.000000	26 Apr 2023		
		Local	15,000,000.000	99.222222	14,883,333.33	99.222222	14,883,333.33	0.00	3.49
		Base		99.222222	14,883,333.33	99.222222	14,883,333.33	0.00	3.49
06744GG30	BARCLAYS BK PLC					4.670000	11 Apr 2023		
		Local	15,000,000.000	99.470417	14,920,562.50	99.470417	14,920,562.50	0.00	3.50
		Base		99.470417	14,920,562.50	99.470417	14,920,562.50	0.00	3.50
06744GR95	BARCLAYS BK PLC					4.650000	03 Apr 2023		
		Local	20,000,000.000	99.573750	19,914,750.00	99.573750	19,914,750.00	0.00	4.67
		Base		99.573750	19,914,750.00	99.573750	19,914,750.00	0.00	4.67
1247P3QE5	CAFCO LLC					4.850000	14 Mar 2023		
		Local	25,000,000.000	99.824861	24,956,215.28	99.824861	24,956,215.28	0.00	5.85
		Base		99.824861	24,956,215.28	99.824861	24,956,215.28	0.00	5.85
15060YQ60	CEDAR SPRING CPTL CO					2.710000	06 Mar 2023		
		Local	5,000,000.000	99.962361	4,998,118.05	99.962361	4,998,118.05	0.00	1.17
		Base		99.962361	4,998,118.05	99.962361	4,998,118.05	0.00	1.17
23102VQ11	CUMMINS INC					4.540000	01 Mar 2023		
		Local	19,810,000.000	100.000000	19,810,000.00	100.000000	19,810,000.00	0.00	4.64
		Base		100.000000	19,810,000.00	100.000000	19,810,000.00	0.00	4.64

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
23102VQ60	CUMMINS INC					4.500000	06 Mar 2023		
		Local	20,000,000.000	99.937500	19,987,500.00	99.937500	19,987,500.00	0.00	4.68
		Base		99.937500	19,987,500.00	99.937500	19,987,500.00	0.00	4.68
2546R3QX5	DISNEY (WALT) CO THE					4.900000	31 Mar 2023		
		Local	5,000,000.000	99.591667	4,979,583.33	99.591667	4,979,583.33	0.00	1.17
		Base		99.591667	4,979,583.33	99.591667	4,979,583.33	0.00	1.17
40060XTL4	GTA FDG LLC DISC					4.960000	20 Jun 2023		
		Local	2,500,000.000	98.470667	2,461,766.67	98.470667	2,461,766.67	0.00	0.58
		Base		98.470667	2,461,766.67	98.470667	2,461,766.67	0.00	0.58
40588MQV2	HALKIN FINANCE LLC USC					4.700000	29 Mar 2023		
		Local	15,000,000.000	99.634444	14,945,166.67	99.634444	14,945,166.67	0.00	3.50
		Base		99.634444	14,945,166.67	99.634444	14,945,166.67	0.00	3.50
40588MSW8	HALKIN FINANCE LLC USC					4.850000	30 May 2023		
		Local	15,000,000.000	98.787500	14,818,125.00	98.787500	14,818,125.00	0.00	3.47
		Base		98.787500	14,818,125.00	98.787500	14,818,125.00	0.00	3.47
41282KR34	HARLEY DAVIDSON FND CP					5.400000	03 Apr 2023		
		Local	10,000,000.000	99.505000	9,950,500.00	99.505000	9,950,500.00	0.00	2.33
		Base		99.505000	9,950,500.00	99.505000	9,950,500.00	0.00	2.33
41282KS41	HARLEY DAVIDSON FND CP					5.440000	04 May 2023		
		Local	20,000,000.000	99.032889	19,806,577.78	99.032889	19,806,577.78	0.00	4.64
		Base		99.032889	19,806,577.78	99.032889	19,806,577.78	0.00	4.64
4499929H1	ILA FINANCIAL SQUARE GOVT					4.469060	31 Dec 2030		
		Local	56,003,829.060	100.000000	56,003,829.06	100.000000	56,003,829.06	0.00	13.12
		Base		100.000000	56,003,829.06	100.000000	56,003,829.06	0.00	13.12
52953BQ71	LEXINGTN PKR CAP CO LL					4.660000	07 Mar 2023		
		Local	20,000,000.000	99.922333	19,984,466.67	99.922333	19,984,466.67	0.00	4.68
		Base		99.922333	19,984,466.67	99.922333	19,984,466.67	0.00	4.68
60920WQM5	MONDELEZ INTL INC					4.810000	21 Mar 2023		
		Local	15,000,000.000	99.732778	14,959,916.67	99.732778	14,959,916.67	0.00	3.51
		Base		99.732778	14,959,916.67	99.732778	14,959,916.67	0.00	3.51

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796YW3	TREASURY BILL 05/23 0.00000					4.425000	04 May 2023		
		Local	10,000,000.000	99.213333	9,921,333.33	99.213333	9,921,333.33	0.00	2.32
		Base		99.213333	9,921,333.33	99.213333	9,921,333.33	0.00	2.32
912796Z69	TREASURY BILL 03/23 0.00000					4.245000	14 Mar 2023		
		Local	10,000,000.000	99.846708	9,984,670.83	99.846708	9,984,670.83	0.00	2.34
		Base		99.846708	9,984,670.83	99.846708	9,984,670.83	0.00	2.34
91512DRQ6	BOARD OF RGTS UNVST TX					4.620000	24 Apr 2023		
		Local	15,000,000.000	99.307000	14,896,050.00	99.307000	14,896,050.00	0.00	3.49
		Base		99.307000	14,896,050.00	99.307000	14,896,050.00	0.00	3.49
92646LQX1	VICTORY RECEIVABLES					4.600000	31 Mar 2023		
		Local	20,000,000.000	99.616667	19,923,333.33	99.616667	19,923,333.33	0.00	4.67
		Base		99.616667	19,923,333.33	99.616667	19,923,333.33	0.00	4.67
93142XQV6	WALGREENS BOOTS					4.990000	29 Mar 2023		
		Local	25,000,000.000	99.611889	24,902,972.22	99.611889	24,902,972.22	0.00	5.84
		Base		99.611889	24,902,972.22	99.611889	24,902,972.22	0.00	5.84
US DOLLAR Total									
		Local	428,313,829.060		426,734,376.26		426,734,376.26	0.00	100.00
		Base			426,734,376.26		426,734,376.26	0.00	100.00
CASH EQUIVALENT Total									
		Base	428,313,829.060		426,734,376.26		426,734,376.26	0.00	100.00

& 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									
		428,313,829.060	Base		426,734,376.26		426,734,376.26	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 EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.469060	31 Dec 2030		
			572,941.600	100.000000	572,941.60	100.000000	572,941.60	0.00	2.78
		Base		100.000000	572,941.60	100.000000	572,941.60	0.00	2.78
US DOLLAR Total									
			572,941.600		572,941.60		572,941.60	0.00	2.78
		Base			572,941.60		572,941.60	0.00	2.78
CASH EQUIVALENT Total									
			572,941.600	Base	572,941.60		572,941.60	0.00	2.78
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
			49,618.000	397.012232	19,698,952.94	396.260000	19,661,628.68	-37,324.26	95.28
		Base		397.012232	19,698,952.94	396.260000	19,661,628.68	-37,324.26	95.28
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
			1,100.000	409.474500	450,421.95	364.110000	400,521.00	-49,900.95	1.94
		Base		409.474500	450,421.95	364.110000	400,521.00	-49,900.95	1.94
US DOLLAR Total									
			50,718.000		20,149,374.89		20,062,149.68	-87,225.21	97.22
		Base			20,149,374.89		20,062,149.68	-87,225.21	97.22
EQUITY Total									
			50,718.000	Base	20,149,374.89		20,062,149.68	-87,225.21	97.22

& 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
FUND Total									
		623,659.600	Base		20,722,316.49		20,635,091.28	-87,225.21	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	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.469060	31 Dec 2030		
		Local	243,053.810	100.000000	243,053.81	100.000000	243,053.81	0.00	2.62
		Base		100.000000	243,053.81	100.000000	243,053.81	0.00	2.62
US DOLLAR Total									
		Local	243,053.810		243,053.81		243,053.81	0.00	2.62
		Base			243,053.81		243,053.81	0.00	2.62
CASH EQUIVALENT Total									
		Base	243,053.810		243,053.81		243,053.81	0.00	2.62
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	18,178.000	446.329321	8,113,374.39	474.750000	8,630,005.50	516,631.11	93.04
		Base		446.329321	8,113,374.39	474.750000	8,630,005.50	516,631.11	93.04
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF								
		Local	2,290.000	179.496480	411,046.94	175.580000	402,078.20	-8,968.74	4.34
		Base		179.496480	411,046.94	175.580000	402,078.20	-8,968.74	4.34
US DOLLAR Total									
		Local	20,468.000		8,524,421.33		9,032,083.70	507,662.37	97.38
		Base			8,524,421.33		9,032,083.70	507,662.37	97.38
EQUITY Total									
		Base	20,468.000		8,524,421.33		9,032,083.70	507,662.37	97.38

& 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
FUND Total								
		263,521.810	Base	8,767,475.14		9,275,137.51	507,662.37	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					4.469060	31 Dec 2030		
			1,025,762.770	100.000000	1,025,762.77	100.000000	1,025,762.77	0.00	20.53
		Base		100.000000	1,025,762.77	100.000000	1,025,762.77	0.00	20.53
US DOLLAR Total									
			1,025,762.770		1,025,762.77		1,025,762.77	0.00	20.53
		Base			1,025,762.77		1,025,762.77	0.00	20.53
CASH EQUIVALENT Total									
			1,025,762.770	Base	1,025,762.77		1,025,762.77	0.00	20.53
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
			21,179.000	183.716752	3,890,937.09	187.450000	3,970,003.55	79,066.46	79.47
		Base		183.716752	3,890,937.09	187.450000	3,970,003.55	79,066.46	79.47
US DOLLAR Total									
			21,179.000		3,890,937.09		3,970,003.55	79,066.46	79.47
		Base			3,890,937.09		3,970,003.55	79,066.46	79.47
EQUITY Total									
			21,179.000	Base	3,890,937.09		3,970,003.55	79,066.46	79.47

& 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								
		1,046,941.770	Base	4,916,699.86		4,995,766.32	79,066.46	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					4.469060	31 Dec 2030		
			304,652.650	100.000000	304,652.65	100.000000	304,652.65	0.00	1.33
		Base		100.000000	304,652.65	100.000000	304,652.65	0.00	1.33
US DOLLAR Total									
			304,652.650		304,652.65		304,652.65	0.00	1.33
		Base			304,652.65		304,652.65	0.00	1.33
CASH EQUIVALENT Total									
			304,652.650		304,652.65		304,652.65	0.00	1.33
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
			120,664.000	114.602483	13,828,394.06	97.310000	11,741,813.84	-2,086,580.22	51.18
		Base		114.602483	13,828,394.06	97.310000	11,741,813.84	-2,086,580.22	51.18
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE								
			153,290.000	26.684631	4,090,487.11	25.200000	3,862,908.00	-227,579.11	16.84
		Base		26.684631	4,090,487.11	25.200000	3,862,908.00	-227,579.11	16.84
921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET								
			97,585.000	77.228010	7,536,295.37	72.070000	7,032,950.95	-503,344.42	30.65
		Base		77.228010	7,536,295.37	72.070000	7,032,950.95	-503,344.42	30.65
US DOLLAR Total									
			371,539.000		25,455,176.54		22,637,672.79	-2,817,503.75	98.67
		Base			25,455,176.54		22,637,672.79	-2,817,503.75	98.67
EQUITY Total									
			371,539.000		25,455,176.54		22,637,672.79	-2,817,503.75	98.67

& 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									
		676,191.650	Base		25,759,829.19		22,942,325.44	-2,817,503.75	100.00

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

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								
	16,944,844.140	Local	16,944,844.14	16,944,844.14	1.42	0.00		0.00
		Base	16,944,844.14	16,944,844.14	1.42	0.00	0.00	0.00
EQUITY								
	23,910,330.000	Local	894,814,775.66	1,180,052,561.91	98.58	285,237,786.25		285,237,786.25
		Base	894,814,775.66	1,180,052,561.91	98.58	285,237,786.25	0.00	285,237,786.25
US DOLLAR Total								
	40,855,174.140	Local	911,759,619.80	1,196,997,406.05	100.00	285,237,786.25		285,237,786.25
		Base	911,759,619.80	1,196,997,406.05	100.00	285,237,786.25	0.00	285,237,786.25
FUND Total								
	40,855,174.140	Base	911,759,619.80	1,196,997,406.05	100.00	285,237,786.25	0.00	285,237,786.25

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								
	-607.050	Local	-607.05	-607.05	0.00	0.00		0.00
		Base	-607.05	-607.05	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	5,074,580.680	Local	5,074,580.68	5,074,580.68	0.65	0.00		0.00
		Base	5,074,580.68	5,074,580.68	0.65	0.00	0.00	0.00
EQUITY								
	26,340,773.000	Local	634,071,953.47	776,467,598.73	99.35	142,395,645.26		142,395,645.26
		Base	634,071,953.47	776,467,598.73	99.35	142,395,645.26	0.00	142,395,645.26
US DOLLAR Total								
	31,414,746.630	Local	639,145,927.10	781,541,572.36	100.00	142,395,645.26		142,395,645.26
		Base	639,145,927.10	781,541,572.36	100.00	142,395,645.26	0.00	142,395,645.26
FUND Total								
	31,414,746.630	Base	639,145,927.10	781,541,572.36	100.00	142,395,645.26	0.00	142,395,645.26

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								
	-698,099.350	Local	-698,099.35	-698,099.35	0.03	0.00		0.00
		Base	-698,099.35	-698,099.35	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	157,666,547.130	Local	156,634,268.70	156,407,435.43	6.05	-226,833.27		-226,833.27
		Base	156,634,268.70	156,407,435.43	6.05	-226,833.27	0.00	-226,833.27
EQUITY								
	530,522.000	Local	43,299,017.88	36,890,793.96	1.43	-6,408,223.92		-6,408,223.92
		Base	43,299,017.88	36,890,793.96	1.43	-6,408,223.92	0.00	-6,408,223.92
FIXED INCOME								
	2,496,076,529.430	Local	2,529,572,766.44	2,392,034,248.05	92.50	-137,538,518.39		-137,538,518.39
Original Face:	2,045,842,211.000	Base	2,529,572,766.44	2,392,034,248.05	92.50	-137,538,518.39	0.00	-137,538,518.39
US DOLLAR Total								
	2,653,575,499.210	Local	2,728,807,953.67	2,584,634,378.09	100.00	-144,173,575.58		-144,173,575.58
Original Face:	2,045,842,211.000	Base	2,728,807,953.67	2,584,634,378.09	100.00	-144,173,575.58	0.00	-144,173,575.58
FUND Total								
	2,653,575,499.210	Base	2,728,807,953.67	2,584,634,378.09	100.00	-144,173,575.58	0.00	-144,173,575.58
Original Face:	2,045,842,211.000							

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								
	186,650.380	Local	186,650.38	186,650.38	0.03	0.00		0.00
		Base	186,650.38	186,650.38	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	99,700,000.000	Local	99,338,969.56	99,316,012.70	15.29	-22,956.86		-22,956.86
		Base	99,338,969.56	99,316,012.70	15.29	-22,956.86	0.00	-22,956.86
FIXED INCOME								
	575,617,154.020	Local	575,188,571.42	550,057,920.88	84.68	-25,130,650.54		-25,130,650.54
Original Face:	183,523,032.000	Base	575,188,571.42	550,057,920.88	84.68	-25,130,650.54	0.00	-25,130,650.54
US DOLLAR Total								
	675,503,804.400	Local	674,714,191.36	649,560,583.96	100.00	-25,153,607.40		-25,153,607.40
Original Face:	183,523,032.000	Base	674,714,191.36	649,560,583.96	100.00	-25,153,607.40	0.00	-25,153,607.40
FUND Total								
	675,503,804.400	Base	674,714,191.36	649,560,583.96	100.00	-25,153,607.40	0.00	-25,153,607.40
Original Face:	183,523,032.000							

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								
	108,570.400	Local	108,570.40	108,570.40	0.04	0.00		0.00
		Base	108,570.40	108,570.40	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	78,500,000.000	Local	78,346,738.64	78,304,393.50	26.75	-42,345.14		-42,345.14
		Base	78,346,738.64	78,304,393.50	26.75	-42,345.14	0.00	-42,345.14
FIXED INCOME								
	223,473,707.440	Local	222,939,090.44	214,311,580.66	73.21	-8,627,509.78		-8,627,509.78
Original Face:	111,069,553.000	Base	222,939,090.44	214,311,580.66	73.21	-8,627,509.78	0.00	-8,627,509.78
US DOLLAR Total								
	302,082,277.840	Local	301,394,399.48	292,724,544.56	100.00	-8,669,854.92		-8,669,854.92
Original Face:	111,069,553.000	Base	301,394,399.48	292,724,544.56	100.00	-8,669,854.92	0.00	-8,669,854.92
FUND Total								
	302,082,277.840	Base	301,394,399.48	292,724,544.56	100.00	-8,669,854.92	0.00	-8,669,854.92
Original Face:	111,069,553.000							

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 EQUIVALENT								
	12,613,221.570	Local	12,613,221.57	12,613,221.57	0.50	0.00		0.00
		Base	12,613,221.57	12,613,221.57	0.50	0.00	0.00	0.00
EQUITY								
	24,068,086.000	Local	1,192,980,480.45	2,527,740,014.58	99.50	1,334,759,534.13		1,334,759,534.13
		Base	1,192,980,480.45	2,527,740,014.58	99.50	1,334,759,534.13	0.00	1,334,759,534.13
US DOLLAR Total								
	36,681,307.570	Local	1,205,593,702.02	2,540,353,236.15	100.00	1,334,759,534.13		1,334,759,534.13
		Base	1,205,593,702.02	2,540,353,236.15	100.00	1,334,759,534.13	0.00	1,334,759,534.13
FUND Total								
	36,681,307.570	Base	1,205,593,702.02	2,540,353,236.15	100.00	1,334,759,534.13	0.00	1,334,759,534.13

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								
	1,324,999.990	Local	1,324,999.99	1,324,999.99	0.06	0.00		0.00
		Base	1,324,999.99	1,324,999.99	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	849,361,844.790	Local	836,716,058.73	835,509,419.10	40.36	-1,206,639.63		-1,206,639.63
		Base	836,716,058.73	835,509,419.10	40.36	-1,206,639.63	0.00	-1,206,639.63
EQUITY								
	202,253,180.050	Local	202,253,180.05	202,253,180.05	9.77	0.00		0.00
		Base	202,253,180.05	202,253,180.05	9.77	0.00	0.00	0.00
FIXED INCOME								
	1,070,469,516.060	Local	1,063,171,747.55	1,031,190,494.20	49.81	-31,981,253.35		-31,981,253.35
Original Face:	646,037,403.000	Base	1,063,171,747.55	1,031,190,494.20	49.81	-31,981,253.35	0.00	-31,981,253.35
US DOLLAR Total								
	2,123,409,540.890	Local	2,103,465,986.32	2,070,278,093.34	100.00	-33,187,892.98		-33,187,892.98
Original Face:	646,037,403.000	Base	2,103,465,986.32	2,070,278,093.34	100.00	-33,187,892.98	0.00	-33,187,892.98
FUND Total								
	2,123,409,540.890	Base	2,103,465,986.32	2,070,278,093.34	100.00	-33,187,892.98	0.00	-33,187,892.98
Original Face:	646,037,403.000							

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								
	250,000.000	Local	250,000.00	250,000.00	0.00	0.00		0.00
		Base	250,000.00	250,000.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,702,801,035.310	Local	2,690,452,547.05	2,689,510,420.59	39.21	-942,126.46		-942,126.46
		Base	2,690,452,547.05	2,689,510,420.59	39.21	-942,126.46	0.00	-942,126.46
EQUITY								
	404,530,949.390	Local	404,530,949.39	404,530,949.39	5.90	0.00		0.00
		Base	404,530,949.39	404,530,949.39	5.90	0.00	0.00	0.00
FIXED INCOME								
	3,897,758,413.460	Local	3,893,448,624.81	3,764,211,375.40	54.88	-129,237,249.41		-129,237,249.41
Original Face:	426,027,199.000	Base	3,893,448,624.81	3,764,211,375.40	54.88	-129,237,249.41	0.00	-129,237,249.41
US DOLLAR Total								
	7,005,340,398.160	Local	6,988,682,121.25	6,858,502,745.38	100.00	-130,179,375.87		-130,179,375.87
Original Face:	426,027,199.000	Base	6,988,682,121.25	6,858,502,745.38	100.00	-130,179,375.87	0.00	-130,179,375.87
FUND Total								
	7,005,340,398.160	Base	6,988,682,121.25	6,858,502,745.38	100.00	-130,179,375.87	0.00	-130,179,375.87
Original Face:	426,027,199.000							

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								
	-27,620.360	Local	-27,620.36	-27,620.36	0.02	0.00		0.00
		Base	-27,620.36	-27,620.36	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	427,194.460	Local	427,194.46	427,194.46	0.38	0.00		0.00
		Base	427,194.46	427,194.46	0.38	0.00	0.00	0.00
FIXED INCOME								
	113,931,901.600	Local	113,986,379.37	111,633,368.07	99.59	-2,353,011.30		-2,353,011.30
Original Face:	42,398,000.000	Base	113,986,379.37	111,633,368.07	99.59	-2,353,011.30	0.00	-2,353,011.30
US DOLLAR Total								
	114,331,475.700	Local	114,385,953.47	112,032,942.17	100.00	-2,353,011.30		-2,353,011.30
Original Face:	42,398,000.000	Base	114,385,953.47	112,032,942.17	100.00	-2,353,011.30	0.00	-2,353,011.30
FUND Total								
	114,331,475.700	Base	114,385,953.47	112,032,942.17	100.00	-2,353,011.30	0.00	-2,353,011.30
Original Face:	42,398,000.000							

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								
	1,025,694.440	Local	1,025,694.44	1,025,694.44	0.09	0.00		0.00
		Base	1,025,694.44	1,025,694.44	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	179,579,667.180	Local	177,888,663.01	177,888,663.01	16.08	0.00		0.00
		Base	177,888,663.01	177,888,663.01	16.08	0.00	0.00	0.00
EQUITY								
	122,206,907.510	Local	122,206,907.51	122,206,907.51	11.05	0.00		0.00
		Base	122,206,907.51	122,206,907.51	11.05	0.00	0.00	0.00
FIXED INCOME								
	836,499,591.910	Local	836,057,344.62	804,825,587.98	72.77	-31,231,756.64		-31,231,756.64
Original Face:	323,393,263.000	Base	836,057,344.62	804,825,587.98	72.77	-31,231,756.64	0.00	-31,231,756.64
US DOLLAR Total								
	1,139,311,861.040	Local	1,137,178,609.58	1,105,946,852.94	100.00	-31,231,756.64		-31,231,756.64
Original Face:	323,393,263.000	Base	1,137,178,609.58	1,105,946,852.94	100.00	-31,231,756.64	0.00	-31,231,756.64
FUND Total								
	1,139,311,861.040	Base	1,137,178,609.58	1,105,946,852.94	100.00	-31,231,756.64	0.00	-31,231,756.64
Original Face:	323,393,263.000							

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								
	50,000.010	Local	50,000.01	50,000.01	0.00	0.00		0.00
		Base	50,000.01	50,000.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,334,693,706.040	Local	2,326,361,724.55	2,326,361,724.55	89.69	0.00		0.00
		Base	2,326,361,724.55	2,326,361,724.55	89.69	0.00	0.00	0.00
EQUITY								
	25,111,818.210	Local	25,111,818.21	25,111,818.21	0.97	0.00		0.00
		Base	25,111,818.21	25,111,818.21	0.97	0.00	0.00	0.00
FIXED INCOME								
	245,000,000.000	Local	242,273,475.08	242,356,459.15	9.34	82,984.07		82,984.07
		Base	242,273,475.08	242,356,459.15	9.34	82,984.07	0.00	82,984.07
US DOLLAR Total								
	2,604,855,524.260	Local	2,593,797,017.85	2,593,880,001.92	100.00	82,984.07		82,984.07
		Base	2,593,797,017.85	2,593,880,001.92	100.00	82,984.07	0.00	82,984.07
FUND Total								
	2,604,855,524.260	Base	2,593,797,017.85	2,593,880,001.92	100.00	82,984.07	0.00	82,984.07

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								
	74,999.820	Local	74,999.82	74,999.82	0.00	0.00		0.00
		Base	74,999.82	74,999.82	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,471,065,825.390	Local	1,470,342,233.84	1,470,342,233.84	59.76	0.00		0.00
		Base	1,470,342,233.84	1,470,342,233.84	59.76	0.00	0.00	0.00
EQUITY								
	117,655,373.790	Local	117,655,373.79	117,655,373.79	4.78	0.00		0.00
		Base	117,655,373.79	117,655,373.79	4.78	0.00	0.00	0.00
FIXED INCOME								
	880,000,000.000	Local	872,675,813.88	872,428,469.60	35.46	-247,344.28		-247,344.28
		Base	872,675,813.97	872,428,469.60	35.46	-247,344.28	-0.09	-247,344.37
US DOLLAR Total								
	2,468,796,199.000	Local	2,460,748,421.33	2,460,501,077.05	100.00	-247,344.28		-247,344.28
		Base	2,460,748,421.42	2,460,501,077.05	100.00	-247,344.28	-0.09	-247,344.37
FUND Total								
	2,468,796,199.000	Base	2,460,748,421.42	2,460,501,077.05	100.00	-247,344.28	-0.09	-247,344.37

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								
	-26,116.930	Local	-26,116.93	-26,116.93	0.00	0.00		0.00
		Base	-26,116.93	-26,116.93	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	36,595,894.540	Local	36,590,571.99	36,595,894.37	6.86	5,322.38		5,322.38
		Base	36,590,571.99	36,595,894.37	6.86	5,322.38	0.00	5,322.38
FIXED INCOME								
	493,115,000.000	Local	499,551,503.41	496,649,215.37	93.13	-2,902,288.04		-2,902,288.04
Original Face:	181,595,000.000	Base	499,551,503.41	496,649,215.37	93.13	-2,902,288.04	0.00	-2,902,288.04
US DOLLAR Total								
	529,684,777.610	Local	536,115,958.47	533,218,992.81	100.00	-2,896,965.66		-2,896,965.66
Original Face:	181,595,000.000	Base	536,115,958.47	533,218,992.81	100.00	-2,896,965.66	0.00	-2,896,965.66
FUND Total								
	529,684,777.610	Base	536,115,958.47	533,218,992.81	100.00	-2,896,965.66	0.00	-2,896,965.66
Original Face:	181,595,000.000							

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								
	108,885.020	Local	108,885.02	108,885.02	0.02	0.00		0.00
		Base	108,885.02	108,885.02	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	81,500,000.000	Local	81,179,197.90	81,179,197.90	14.47	0.00		0.00
		Base	81,179,197.90	81,179,197.90	14.47	0.00	0.00	0.00
FIXED INCOME								
	517,149,721.280	Local	520,545,772.53	479,815,189.15	85.51	-40,730,583.38		-40,730,583.38
Original Face:	228,043,793.000	Base	520,545,772.53	479,815,189.15	85.51	-40,730,583.38	0.00	-40,730,583.38
US DOLLAR Total								
	598,758,606.300	Local	601,833,855.45	561,103,272.07	100.00	-40,730,583.38		-40,730,583.38
Original Face:	228,043,793.000	Base	601,833,855.45	561,103,272.07	100.00	-40,730,583.38	0.00	-40,730,583.38
FUND Total								
	598,758,606.300	Base	601,833,855.45	561,103,272.07	100.00	-40,730,583.38	0.00	-40,730,583.38
Original Face:	228,043,793.000							

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								
	185,355.150	Local	185,355.15	185,355.15	0.00	0.00		0.00
		Base	185,355.15	185,355.15	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,550,665,412.390	Local	4,536,951,684.36	4,536,951,684.36	90.48	0.00		0.00
		Base	4,536,951,684.36	4,536,951,684.36	90.48	0.00	0.00	0.00
EQUITY								
	388,407,438.980	Local	388,407,438.98	388,407,438.98	7.75	0.00		0.00
		Base	388,407,438.98	388,407,438.98	7.75	0.00	0.00	0.00
FIXED INCOME								
	90,000,000.000	Local	88,553,928.54	88,530,226.00	1.77	-23,702.54		-23,702.54
		Base	88,553,928.54	88,530,226.00	1.77	-23,702.54	0.00	-23,702.54
US DOLLAR Total								
	5,029,258,206.520	Local	5,014,098,407.03	5,014,074,704.49	100.00	-23,702.54		-23,702.54
		Base	5,014,098,407.03	5,014,074,704.49	100.00	-23,702.54	0.00	-23,702.54
FUND Total								
	5,029,258,206.520	Base	5,014,098,407.03	5,014,074,704.49	100.00	-23,702.54	0.00	-23,702.54

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								
	60,071.380	Local	60,071.38	60,071.38	0.03	0.00		0.00
		Base	60,071.38	60,071.38	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	29,500,000.000	Local	29,339,979.86	29,339,979.86	13.15	0.00		0.00
		Base	29,339,979.86	29,339,979.86	13.15	0.00	0.00	0.00
FIXED INCOME								
	210,534,715.230	Local	210,983,368.08	193,775,486.95	86.83	-17,207,881.13		-17,207,881.13
Original Face:	152,575,330.000	Base	210,983,368.08	193,775,486.95	86.83	-17,207,881.13	0.00	-17,207,881.13
US DOLLAR Total								
	240,094,786.610	Local	240,383,419.32	223,175,538.19	100.00	-17,207,881.13		-17,207,881.13
Original Face:	152,575,330.000	Base	240,383,419.32	223,175,538.19	100.00	-17,207,881.13	0.00	-17,207,881.13
FUND Total								
	240,094,786.610	Base	240,383,419.32	223,175,538.19	100.00	-17,207,881.13	0.00	-17,207,881.13
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								
	4,697,397.440	Local	4,697,397.44	4,697,397.44	0.61	0.00		0.00
		Base	4,697,397.44	4,697,397.44	0.61	0.00	0.00	0.00
CASH EQUIVALENT								
	426,849,338.970	Local	424,759,216.76	424,759,216.76	54.75	0.00		0.00
		Base	424,759,216.76	424,759,216.76	54.75	0.00	0.00	0.00
FIXED INCOME								
	354,789,195.530	Local	353,785,523.37	346,379,221.12	44.65	-7,406,302.25		-7,406,302.25
Original Face:	293,282,287.000	Base	353,785,523.37	346,379,221.12	44.65	-7,406,302.25	0.00	-7,406,302.25
US DOLLAR Total								
	786,335,931.940	Local	783,242,137.57	775,835,835.32	100.00	-7,406,302.25		-7,406,302.25
Original Face:	293,282,287.000	Base	783,242,137.57	775,835,835.32	100.00	-7,406,302.25	0.00	-7,406,302.25
FUND Total								
	786,335,931.940	Base	783,242,137.57	775,835,835.32	100.00	-7,406,302.25	0.00	-7,406,302.25
Original Face:	293,282,287.000							

STATE STREET.

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								
	428,313,829.060	Local	426,734,376.26	426,734,376.26	100.00	0.00		0.00
		Base	426,734,376.26	426,734,376.26	100.00	0.00	0.00	0.00
US DOLLAR Total								
	428,313,829.060	Local	426,734,376.26	426,734,376.26	100.00	0.00		0.00
		Base	426,734,376.26	426,734,376.26	100.00	0.00	0.00	0.00
FUND Total								
	428,313,829.060	Base	426,734,376.26	426,734,376.26	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 EQUIVALENT								
	572,941.600	Local	572,941.60	572,941.60	2.78	0.00		0.00
		Base	572,941.60	572,941.60	2.78	0.00	0.00	0.00
EQUITY								
	50,718.000	Local	20,149,374.89	20,062,149.68	97.22	-87,225.21		-87,225.21
		Base	20,149,374.89	20,062,149.68	97.22	-87,225.21	0.00	-87,225.21
US DOLLAR Total								
	623,659.600	Local	20,722,316.49	20,635,091.28	100.00	-87,225.21		-87,225.21
		Base	20,722,316.49	20,635,091.28	100.00	-87,225.21	0.00	-87,225.21
FUND Total								
	623,659.600	Base	20,722,316.49	20,635,091.28	100.00	-87,225.21	0.00	-87,225.21

STATE STREET.

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								
	243,053.810	Local	243,053.81	243,053.81	2.62	0.00		0.00
		Base	243,053.81	243,053.81	2.62	0.00	0.00	0.00
EQUITY								
	20,468.000	Local	8,524,421.33	9,032,083.70	97.38	507,662.37		507,662.37
		Base	8,524,421.33	9,032,083.70	97.38	507,662.37	0.00	507,662.37
US DOLLAR Total								
	263,521.810	Local	8,767,475.14	9,275,137.51	100.00	507,662.37		507,662.37
		Base	8,767,475.14	9,275,137.51	100.00	507,662.37	0.00	507,662.37
FUND Total								
	263,521.810	Base	8,767,475.14	9,275,137.51	100.00	507,662.37	0.00	507,662.37

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								
	1,025,762.770	Local	1,025,762.77	1,025,762.77	20.53	0.00		0.00
		Base	1,025,762.77	1,025,762.77	20.53	0.00	0.00	0.00
EQUITY								
	21,179.000	Local	3,890,937.09	3,970,003.55	79.47	79,066.46		79,066.46
		Base	3,890,937.09	3,970,003.55	79.47	79,066.46	0.00	79,066.46
US DOLLAR Total								
	1,046,941.770	Local	4,916,699.86	4,995,766.32	100.00	79,066.46		79,066.46
		Base	4,916,699.86	4,995,766.32	100.00	79,066.46	0.00	79,066.46
FUND Total								
	1,046,941.770	Base	4,916,699.86	4,995,766.32	100.00	79,066.46	0.00	79,066.46

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								
	304,652.650	Local	304,652.65	304,652.65	1.33	0.00		0.00
		Base	304,652.65	304,652.65	1.33	0.00	0.00	0.00
EQUITY								
	371,539.000	Local	25,455,176.54	22,637,672.79	98.67	-2,817,503.75		-2,817,503.75
		Base	25,455,176.54	22,637,672.79	98.67	-2,817,503.75	0.00	-2,817,503.75
US DOLLAR Total								
	676,191.650	Local	25,759,829.19	22,942,325.44	100.00	-2,817,503.75		-2,817,503.75
		Base	25,759,829.19	22,942,325.44	100.00	-2,817,503.75	0.00	-2,817,503.75
FUND Total								
	676,191.650	Base	25,759,829.19	22,942,325.44	100.00	-2,817,503.75	0.00	-2,817,503.75

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	16,944,844.140	16,944,844.14	16,944,844.14	1.42	0.00	0.00	0.00
CASH EQUIVALENT Total	16,944,844.140	16,944,844.14	16,944,844.14	1.42	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	23,910,330.000	894,814,775.66	1,180,052,561.91	98.58	285,237,786.25	0.00	285,237,786.25
EQUITY Total	23,910,330.000	894,814,775.66	1,180,052,561.91	98.58	285,237,786.25	0.00	285,237,786.25

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	40,855,174.140	911,759,619.80	1,196,997,406.05	100.00	285,237,786.25	0.00	285,237,786.25

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	-607.050	-607.05	-607.05	0.00	0.00	0.00	0.00
CASH Total	-607.050	-607.05	-607.05	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	5,074,580.680	5,074,580.68	5,074,580.68	0.65	0.00	0.00	0.00
CASH EQUIVALENT Total	5,074,580.680	5,074,580.68	5,074,580.68	0.65	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	26,340,773.000	634,071,953.47	776,467,598.73	99.35	142,395,645.26	0.00	142,395,645.26
EQUITY Total	26,340,773.000	634,071,953.47	776,467,598.73	99.35	142,395,645.26	0.00	142,395,645.26

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	31,414,746.630	639,145,927.10	781,541,572.36	100.00	142,395,645.26	0.00	142,395,645.26

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
CASH							
US DOLLAR	-698,099.350	-698,099.35	-698,099.35	0.03	0.00	0.00	0.00
CASH Total	-698,099.350	-698,099.35	-698,099.35	0.03	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	157,666,547.130	156,634,268.70	156,407,435.43	6.05	-226,833.27	0.00	-226,833.27
CASH EQUIVALENT Total	157,666,547.130	156,634,268.70	156,407,435.43	6.05	-226,833.27	0.00	-226,833.27

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
EQUITY							
US DOLLAR	530,522.000	43,299,017.88	36,890,793.96	1.43	-6,408,223.92	0.00	-6,408,223.92
EQUITY Total	530,522.000	43,299,017.88	36,890,793.96	1.43	-6,408,223.92	0.00	-6,408,223.92

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
FIXED INCOME							
US DOLLAR	2,496,076,529.430	2,529,572,766.44	2,392,034,248.05	92.50	-137,538,518.39	0.00	-137,538,518.39
FIXED INCOME Total	2,496,076,529.430	2,529,572,766.44	2,392,034,248.05	92.50	-137,538,518.39	0.00	-137,538,518.39

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	2,653,575,499.210	2,728,807,953.67	2,584,634,378.09	100.00	-144,173,575.58	0.00	-144,173,575.58

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	186,650.380	186,650.38	186,650.38	0.03	0.00	0.00	0.00
CASH Total	186,650.380	186,650.38	186,650.38	0.03	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	99,700,000.000	99,338,969.56	99,316,012.70	15.29	-22,956.86	0.00	-22,956.86
CASH EQUIVALENT Total	99,700,000.000	99,338,969.56	99,316,012.70	15.29	-22,956.86	0.00	-22,956.86

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							
	575,617,154.020	575,188,571.42	550,057,920.88	84.68	-25,130,650.54	0.00	-25,130,650.54
FIXED INCOME Total							
	575,617,154.020	575,188,571.42	550,057,920.88	84.68	-25,130,650.54	0.00	-25,130,650.54

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	675,503,804.400	674,714,191.36	649,560,583.96	100.00	-25,153,607.40	0.00	-25,153,607.40

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
CASH							
US DOLLAR	108,570.400	108,570.40	108,570.40	0.04	0.00	0.00	0.00
CASH Total	108,570.400	108,570.40	108,570.40	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	78,500,000.000	78,346,738.64	78,304,393.50	26.75	-42,345.14	0.00	-42,345.14
CASH EQUIVALENT Total	78,500,000.000	78,346,738.64	78,304,393.50	26.75	-42,345.14	0.00	-42,345.14

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							
	223,473,707.440	222,939,090.44	214,311,580.66	73.21	-8,627,509.78	0.00	-8,627,509.78
FIXED INCOME Total							
	223,473,707.440	222,939,090.44	214,311,580.66	73.21	-8,627,509.78	0.00	-8,627,509.78

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	302,082,277.840	301,394,399.48	292,724,544.56	100.00	-8,669,854.92	0.00	-8,669,854.92

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	12,613,221.570	12,613,221.57	12,613,221.57	0.50	0.00	0.00	0.00
CASH EQUIVALENT Total	12,613,221.570	12,613,221.57	12,613,221.57	0.50	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	24,068,086.000	1,192,980,480.45	2,527,740,014.58	99.50	1,334,759,534.13	0.00	1,334,759,534.13
EQUITY Total	24,068,086.000	1,192,980,480.45	2,527,740,014.58	99.50	1,334,759,534.13	0.00	1,334,759,534.13

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	36,681,307.570	1,205,593,702.02	2,540,353,236.15	100.00	1,334,759,534.13	0.00	1,334,759,534.13

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	1,324,999.990	1,324,999.99	1,324,999.99	0.06	0.00	0.00	0.00
CASH Total	1,324,999.990	1,324,999.99	1,324,999.99	0.06	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	849,361,844.790	836,716,058.73	835,509,419.10	40.36	-1,206,639.63	0.00	-1,206,639.63
CASH EQUIVALENT Total	849,361,844.790	836,716,058.73	835,509,419.10	40.36	-1,206,639.63	0.00	-1,206,639.63

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	202,253,180.050	202,253,180.05	202,253,180.05	9.77	0.00	0.00	0.00
EQUITY Total	202,253,180.050	202,253,180.05	202,253,180.05	9.77	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	1,070,469,516.060	1,063,171,747.55	1,031,190,494.20	49.81	-31,981,253.35	0.00	-31,981,253.35
FIXED INCOME Total	1,070,469,516.060	1,063,171,747.55	1,031,190,494.20	49.81	-31,981,253.35	0.00	-31,981,253.35

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	2,123,409,540.890	2,103,465,986.32	2,070,278,093.34	100.00	-33,187,892.98	0.00	-33,187,892.98

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	250,000.000	250,000.00	250,000.00	0.00	0.00	0.00	0.00
CASH Total	250,000.000	250,000.00	250,000.00	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	2,702,801,035.310	2,690,452,547.05	2,689,510,420.59	39.21	-942,126.46	0.00	-942,126.46
CASH EQUIVALENT Total	2,702,801,035.310	2,690,452,547.05	2,689,510,420.59	39.21	-942,126.46	0.00	-942,126.46

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	404,530,949.390	404,530,949.39	404,530,949.39	5.90	0.00	0.00	0.00
EQUITY Total	404,530,949.390	404,530,949.39	404,530,949.39	5.90	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							
	3,897,758,413.460	3,893,448,624.81	3,764,211,375.40	54.88	-129,237,249.41	0.00	-129,237,249.41
FIXED INCOME Total							
	3,897,758,413.460	3,893,448,624.81	3,764,211,375.40	54.88	-129,237,249.41	0.00	-129,237,249.41

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	7,005,340,398.160	6,988,682,121.25	6,858,502,745.38	100.00	-130,179,375.87	0.00	-130,179,375.87

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	-27,620.360	-27,620.36	-27,620.36	0.02	0.00	0.00	0.00
CASH Total	-27,620.360	-27,620.36	-27,620.36	0.02	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	427,194.460	427,194.46	427,194.46	0.38	0.00	0.00	0.00
CASH EQUIVALENT Total	427,194.460	427,194.46	427,194.46	0.38	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							
	113,931,901.600	113,986,379.37	111,633,368.07	99.59	-2,353,011.30	0.00	-2,353,011.30
FIXED INCOME Total							
	113,931,901.600	113,986,379.37	111,633,368.07	99.59	-2,353,011.30	0.00	-2,353,011.30

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	114,331,475.700	114,385,953.47	112,032,942.17	100.00	-2,353,011.30	0.00	-2,353,011.30

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	1,025,694.440	1,025,694.44	1,025,694.44	0.09	0.00	0.00	0.00
CASH Total	1,025,694.440	1,025,694.44	1,025,694.44	0.09	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	179,579,667.180	177,888,663.01	177,888,663.01	16.08	0.00	0.00	0.00
CASH EQUIVALENT Total	179,579,667.180	177,888,663.01	177,888,663.01	16.08	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	122,206,907.510	122,206,907.51	122,206,907.51	11.05	0.00	0.00	0.00
EQUITY Total	122,206,907.510	122,206,907.51	122,206,907.51	11.05	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	836,499,591.910	836,057,344.62	804,825,587.98	72.77	-31,231,756.64	0.00	-31,231,756.64
FIXED INCOME Total	836,499,591.910	836,057,344.62	804,825,587.98	72.77	-31,231,756.64	0.00	-31,231,756.64

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	1,139,311,861.040	1,137,178,609.58	1,105,946,852.94	100.00	-31,231,756.64	0.00	-31,231,756.64

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	50,000.010	50,000.01	50,000.01	0.00	0.00	0.00	0.00
CASH Total	50,000.010	50,000.01	50,000.01	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	2,334,693,706.040	2,326,361,724.55	2,326,361,724.55	89.69	0.00	0.00	0.00
CASH EQUIVALENT Total	2,334,693,706.040	2,326,361,724.55	2,326,361,724.55	89.69	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	25,111,818.210	25,111,818.21	25,111,818.21	0.97	0.00	0.00	0.00
EQUITY Total	25,111,818.210	25,111,818.21	25,111,818.21	0.97	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							
	245,000,000.000	242,273,475.08	242,356,459.15	9.34	82,984.07	0.00	82,984.07
FIXED INCOME Total							
	245,000,000.000	242,273,475.08	242,356,459.15	9.34	82,984.07	0.00	82,984.07

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	2,604,855,524.260	2,593,797,017.85	2,593,880,001.92	100.00	82,984.07	0.00	82,984.07

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	74,999.820	74,999.82	74,999.82	0.00	0.00	0.00	0.00
CASH Total	74,999.820	74,999.82	74,999.82	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	1,471,065,825.390	1,470,342,233.84	1,470,342,233.84	59.76	0.00	0.00	0.00
CASH EQUIVALENT Total	1,471,065,825.390	1,470,342,233.84	1,470,342,233.84	59.76	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	117,655,373.790	117,655,373.79	117,655,373.79	4.78	0.00	0.00	0.00
EQUITY Total	117,655,373.790	117,655,373.79	117,655,373.79	4.78	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							
	880,000,000.000	872,675,813.97	872,428,469.60	35.46	-247,344.28	-0.09	-247,344.37
FIXED INCOME Total							
	880,000,000.000	872,675,813.97	872,428,469.60	35.46	-247,344.28	-0.09	-247,344.37

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	2,468,796,199.000	2,460,748,421.42	2,460,501,077.05	100.00	-247,344.28	-0.09	-247,344.37

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	-26,116.930	-26,116.93	-26,116.93	0.00	0.00	0.00	0.00
CASH Total	-26,116.930	-26,116.93	-26,116.93	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
CASH EQUIVALENT							
US DOLLAR	36,595,894.540	36,590,571.99	36,595,894.37	6.86	5,322.38	0.00	5,322.38
CASH EQUIVALENT Total	36,595,894.540	36,590,571.99	36,595,894.37	6.86	5,322.38	0.00	5,322.38

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							
	493,115,000.000	499,551,503.41	496,649,215.37	93.13	-2,902,288.04	0.00	-2,902,288.04
FIXED INCOME Total							
	493,115,000.000	499,551,503.41	496,649,215.37	93.13	-2,902,288.04	0.00	-2,902,288.04

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	529,684,777.610	536,115,958.47	533,218,992.81	100.00	-2,896,965.66	0.00	-2,896,965.66

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	108,885.020	108,885.02	108,885.02	0.02	0.00	0.00	0.00
CASH Total	108,885.020	108,885.02	108,885.02	0.02	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	81,500,000.000	81,179,197.90	81,179,197.90	14.47	0.00	0.00	0.00
CASH EQUIVALENT Total	81,500,000.000	81,179,197.90	81,179,197.90	14.47	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							
	517,149,721.280	520,545,772.53	479,815,189.15	85.51	-40,730,583.38	0.00	-40,730,583.38
FIXED INCOME Total							
	517,149,721.280	520,545,772.53	479,815,189.15	85.51	-40,730,583.38	0.00	-40,730,583.38

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	598,758,606.300	601,833,855.45	561,103,272.07	100.00	-40,730,583.38	0.00	-40,730,583.38

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	185,355.150	185,355.15	185,355.15	0.00	0.00	0.00	0.00
CASH Total	185,355.150	185,355.15	185,355.15	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
CASH EQUIVALENT							
US DOLLAR	4,550,665,412.390	4,536,951,684.36	4,536,951,684.36	90.48	0.00	0.00	0.00
CASH EQUIVALENT Total	4,550,665,412.390	4,536,951,684.36	4,536,951,684.36	90.48	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	388,407,438.980	388,407,438.98	388,407,438.98	7.75	0.00	0.00	0.00
EQUITY Total	388,407,438.980	388,407,438.98	388,407,438.98	7.75	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							
	90,000,000.000	88,553,928.54	88,530,226.00	1.77	-23,702.54	0.00	-23,702.54
FIXED INCOME Total							
	90,000,000.000	88,553,928.54	88,530,226.00	1.77	-23,702.54	0.00	-23,702.54

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	5,029,258,206.520	5,014,098,407.03	5,014,074,704.49	100.00	-23,702.54	0.00	-23,702.54

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	60,071.380	60,071.38	60,071.38	0.03	0.00	0.00	0.00
CASH Total	60,071.380	60,071.38	60,071.38	0.03	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	29,500,000.000	29,339,979.86	29,339,979.86	13.15	0.00	0.00	0.00
CASH EQUIVALENT Total	29,500,000.000	29,339,979.86	29,339,979.86	13.15	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	210,534,715.230	210,983,368.08	193,775,486.95	86.83	-17,207,881.13	0.00	-17,207,881.13
FIXED INCOME Total	210,534,715.230	210,983,368.08	193,775,486.95	86.83	-17,207,881.13	0.00	-17,207,881.13

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	240,094,786.610	240,383,419.32	223,175,538.19	100.00	-17,207,881.13	0.00	-17,207,881.13

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	4,697,397.440	4,697,397.44	4,697,397.44	0.61	0.00	0.00	0.00
CASH Total	4,697,397.440	4,697,397.44	4,697,397.44	0.61	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	426,849,338.970	424,759,216.76	424,759,216.76	54.75	0.00	0.00	0.00
CASH EQUIVALENT Total	426,849,338.970	424,759,216.76	424,759,216.76	54.75	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							
	354,789,195.530	353,785,523.37	346,379,221.12	44.65	-7,406,302.25	0.00	-7,406,302.25
FIXED INCOME Total							
	354,789,195.530	353,785,523.37	346,379,221.12	44.65	-7,406,302.25	0.00	-7,406,302.25

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	786,335,931.940	783,242,137.57	775,835,835.32	100.00	-7,406,302.25	0.00	-7,406,302.25

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							
	428,313,829.060	426,734,376.26	426,734,376.26	100.00	0.00	0.00	0.00
CASH EQUIVALENT Total							
	428,313,829.060	426,734,376.26	426,734,376.26	100.00	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
FUND Total	428,313,829.060	426,734,376.26	426,734,376.26	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 EQUIVALENT							
US DOLLAR	572,941.600	572,941.60	572,941.60	2.78	0.00	0.00	0.00
CASH EQUIVALENT Total	572,941.600	572,941.60	572,941.60	2.78	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	50,718.000	20,149,374.89	20,062,149.68	97.22	-87,225.21	0.00	-87,225.21
EQUITY Total	50,718.000	20,149,374.89	20,062,149.68	97.22	-87,225.21	0.00	-87,225.21

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	623,659.600	20,722,316.49	20,635,091.28	100.00	-87,225.21	0.00	-87,225.21

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	243,053.810	243,053.81	243,053.81	2.62	0.00	0.00	0.00
CASH EQUIVALENT Total	243,053.810	243,053.81	243,053.81	2.62	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
EQUITY							
US DOLLAR	20,468.000	8,524,421.33	9,032,083.70	97.38	507,662.37	0.00	507,662.37
EQUITY Total	20,468.000	8,524,421.33	9,032,083.70	97.38	507,662.37	0.00	507,662.37

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	263,521.810	8,767,475.14	9,275,137.51	100.00	507,662.37	0.00	507,662.37

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	1,025,762.770	1,025,762.77	1,025,762.77	20.53	0.00	0.00	0.00
CASH EQUIVALENT Total	1,025,762.770	1,025,762.77	1,025,762.77	20.53	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	21,179.000	3,890,937.09	3,970,003.55	79.47	79,066.46	0.00	79,066.46
EQUITY Total	21,179.000	3,890,937.09	3,970,003.55	79.47	79,066.46	0.00	79,066.46

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	1,046,941.770	4,916,699.86	4,995,766.32	100.00	79,066.46	0.00	79,066.46

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	304,652.650	304,652.65	304,652.65	1.33	0.00	0.00	0.00
CASH EQUIVALENT Total	304,652.650	304,652.65	304,652.65	1.33	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	371,539.000	25,455,176.54	22,637,672.79	98.67	-2,817,503.75	0.00	-2,817,503.75
EQUITY Total	371,539.000	25,455,176.54	22,637,672.79	98.67	-2,817,503.75	0.00	-2,817,503.75

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	676,191.650	25,759,829.19	22,942,325.44	100.00	-2,817,503.75	0.00	-2,817,503.75

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							
	16,944,844.140	16,944,844.14	16,944,844.14	1.42	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							
	23,910,330.000	894,814,775.66	1,180,052,561.91	98.58	285,237,786.25	0.00	285,237,786.25
					363,225,927.30 GN	0.00 GN	363,225,927.30 GN
					-77,988,141.05 LS	0.00 LS	-77,988,141.05 LS
FUND Total							
0.000	40,855,174.140	911,759,619.80	1,196,997,406.05	100.00	285,237,786.25	0.00	285,237,786.25
					363,225,927.30 GN	0.00 GN	363,225,927.30 GN
					-77,988,141.05 LS	0.00 LS	-77,988,141.05 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							
	-607.050	-607.05	-607.05	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							
	5,074,580.680	5,074,580.68	5,074,580.68	0.65	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							
	26,340,773.000	634,071,953.47	776,467,598.73	99.35	142,395,645.26	0.00	142,395,645.26
					210,314,424.95 GN	0.00 GN	210,314,424.95 GN
					-67,918,779.69 LS	0.00 LS	-67,918,779.69 LS
FUND Total							
0.000	31,414,746.630	639,145,927.10	781,541,572.36	100.00	142,395,645.26	0.00	142,395,645.26
					210,314,424.95 GN	0.00 GN	210,314,424.95 GN
					-67,918,779.69 LS	0.00 LS	-67,918,779.69 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								
		-698,099.350	-698,099.35	-698,099.35	0.03	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								
		157,666,547.130	156,634,268.70	156,407,435.43	6.05	-226,833.27	0.00	-226,833.27
						1,079.34 GN	0.00 GN	1,079.34 GN
						-227,912.61 LS	0.00 LS	-227,912.61 LS
EQUITY								
		530,522.000	43,299,017.88	36,890,793.96	1.43	-6,408,223.92	0.00	-6,408,223.92
						0.00 GN	0.00 GN	0.00 GN
						-6,408,223.92 LS	0.00 LS	-6,408,223.92 LS
FIXED INCOME								
		2,496,076,529.430	2,529,572,766.44	2,392,034,248.05	92.50	-137,538,518.39	0.00	-137,538,518.39
						8,999,981.12 GN	0.00 GN	8,999,981.12 GN
						-146,538,499.51 LS	0.00 LS	-146,538,499.51 LS
	Original Face:	2,045,842,211.000						
FUND Total								
	0.000	2,653,575,499.210	2,728,807,953.67	2,584,634,378.09	100.00	-144,173,575.58	0.00	-144,173,575.58
						9,001,060.46 GN	0.00 GN	9,001,060.46 GN
						-153,174,636.04 LS	0.00 LS	-153,174,636.04 LS
	Original Face:	2,045,842,211.000						

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							
	186,650.380	186,650.38	186,650.38	0.03	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							
	99,700,000.000	99,338,969.56	99,316,012.70	15.29	-22,956.86	0.00	-22,956.86
					20,443.59 GN	0.00 GN	20,443.59 GN
					-43,400.45 LS	0.00 LS	-43,400.45 LS
FIXED INCOME							
	575,617,154.020	575,188,571.42	550,057,920.88	84.68	-25,130,650.54	0.00	-25,130,650.54
					205,177.75 GN	0.00 GN	205,177.75 GN
					-25,335,828.29 LS	0.00 LS	-25,335,828.29 LS
Original Face:	183,523,032.000						
FUND Total							
0.000	675,503,804.400	674,714,191.36	649,560,583.96	100.00	-25,153,607.40	0.00	-25,153,607.40
					225,621.34 GN	0.00 GN	225,621.34 GN
					-25,379,228.74 LS	0.00 LS	-25,379,228.74 LS
Original Face:	183,523,032.000						

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							
	108,570.400	108,570.40	108,570.40	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							
	78,500,000.000	78,346,738.64	78,304,393.50	26.75	-42,345.14	0.00	-42,345.14
					0.00 GN	0.00 GN	0.00 GN
					-42,345.14 LS	0.00 LS	-42,345.14 LS
FIXED INCOME							
	223,473,707.440	222,939,090.44	214,311,580.66	73.21	-8,627,509.78	0.00	-8,627,509.78
					3,035.78 GN	0.00 GN	3,035.78 GN
					-8,630,545.56 LS	0.00 LS	-8,630,545.56 LS
Original Face:	111,069,553.000						
FUND Total							
0.000	302,082,277.840	301,394,399.48	292,724,544.56	100.00	-8,669,854.92	0.00	-8,669,854.92
					3,035.78 GN	0.00 GN	3,035.78 GN
					-8,672,890.70 LS	0.00 LS	-8,672,890.70 LS
Original Face:	111,069,553.000						

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 EQUIVALENT							
	12,613,221.570	12,613,221.57	12,613,221.57	0.50	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							
	24,068,086.000	1,192,980,480.45	2,527,740,014.58	99.50	1,334,759,534.13	0.00	1,334,759,534.13
					1,398,168,534.07 GN	0.00 GN	1,398,168,534.07 GN
					-63,408,999.94 LS	0.00 LS	-63,408,999.94 LS
FUND Total							
0.000	36,681,307.570	1,205,593,702.02	2,540,353,236.15	100.00	1,334,759,534.13	0.00	1,334,759,534.13
					1,398,168,534.07 GN	0.00 GN	1,398,168,534.07 GN
					-63,408,999.94 LS	0.00 LS	-63,408,999.94 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							
	1,324,999.990	1,324,999.99	1,324,999.99	0.06	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							
	849,361,844.790	836,716,058.73	835,509,419.10	40.36	-1,206,639.63	0.00	-1,206,639.63
					2,626.67 GN	0.00 GN	2,626.67 GN
					-1,209,266.30 LS	0.00 LS	-1,209,266.30 LS
EQUITY							
	202,253,180.050	202,253,180.05	202,253,180.05	9.77	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							
	1,070,469,516.060	1,063,171,747.55	1,031,190,494.20	49.81	-31,981,253.35	0.00	-31,981,253.35
					1,639.02 GN	0.00 GN	1,639.02 GN
					-31,982,892.37 LS	0.00 LS	-31,982,892.37 LS
Original Face:	646,037,403.000						
FUND Total							
0.000	2,123,409,540.890	2,103,465,986.32	2,070,278,093.34	100.00	-33,187,892.98	0.00	-33,187,892.98
					4,265.69 GN	0.00 GN	4,265.69 GN
					-33,192,158.67 LS	0.00 LS	-33,192,158.67 LS
Original Face:	646,037,403.000						

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							
	250,000.000	250,000.00	250,000.00	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							
	2,702,801,035.310	2,690,452,547.05	2,689,510,420.59	39.21	-942,126.46	0.00	-942,126.46
					95,762.84 GN	0.00 GN	95,762.84 GN
					-1,037,889.30 LS	0.00 LS	-1,037,889.30 LS
EQUITY							
	404,530,949.390	404,530,949.39	404,530,949.39	5.90	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							
	3,897,758,413.460	3,893,448,624.81	3,764,211,375.40	54.88	-129,237,249.41	0.00	-129,237,249.41
					1,181,451.08 GN	0.00 GN	1,181,451.08 GN
					-130,418,700.49 LS	0.00 LS	-130,418,700.49 LS
Original Face:	426,027,199.000						
FUND Total							
0.000	7,005,340,398.160	6,988,682,121.25	6,858,502,745.38	100.00	-130,179,375.87	0.00	-130,179,375.87
					1,277,213.92 GN	0.00 GN	1,277,213.92 GN
					-131,456,589.79 LS	0.00 LS	-131,456,589.79 LS
Original Face:	426,027,199.000						

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							
	-27,620.360	-27,620.36	-27,620.36	0.02	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							
	427,194.460	427,194.46	427,194.46	0.38	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							
	113,931,901.600	113,986,379.37	111,633,368.07	99.59	-2,353,011.30	0.00	-2,353,011.30
					48,344.87 GN	0.00 GN	48,344.87 GN
					-2,401,356.17 LS	0.00 LS	-2,401,356.17 LS
Original Face:	42,398,000.000						
FUND Total							
0.000	114,331,475.700	114,385,953.47	112,032,942.17	100.00	-2,353,011.30	0.00	-2,353,011.30
					48,344.87 GN	0.00 GN	48,344.87 GN
					-2,401,356.17 LS	0.00 LS	-2,401,356.17 LS
Original Face:	42,398,000.000						

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							
	1,025,694.440	1,025,694.44	1,025,694.44	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
CASH EQUIVALENT							
	179,579,667.180	177,888,663.01	177,888,663.01	16.08	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							
	122,206,907.510	122,206,907.51	122,206,907.51	11.05	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							
	836,499,591.910	836,057,344.62	804,825,587.98	72.77	-31,231,756.64	0.00	-31,231,756.64
					361,827.45 GN	0.00 GN	361,827.45 GN
					-31,593,584.09 LS	0.00 LS	-31,593,584.09 LS
Original Face:	323,393,263.000						
FUND Total							
0.000	1,139,311,861.040	1,137,178,609.58	1,105,946,852.94	100.00	-31,231,756.64	0.00	-31,231,756.64
					361,827.45 GN	0.00 GN	361,827.45 GN
					-31,593,584.09 LS	0.00 LS	-31,593,584.09 LS
Original Face:	323,393,263.000						

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							
	50,000.010	50,000.01	50,000.01	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							
	2,334,693,706.040	2,326,361,724.55	2,326,361,724.55	89.69	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							
	25,111,818.210	25,111,818.21	25,111,818.21	0.97	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							
	245,000,000.000	242,273,475.08	242,356,459.15	9.34	82,984.07	0.00	82,984.07
					173,391.00 GN	0.00 GN	173,391.00 GN
					-90,406.93 LS	0.00 LS	-90,406.93 LS
FUND Total							
0.000	2,604,855,524.260	2,593,797,017.85	2,593,880,001.92	100.00	82,984.07	0.00	82,984.07
					173,391.00 GN	0.00 GN	173,391.00 GN
					-90,406.93 LS	0.00 LS	-90,406.93 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							
	74,999.820	74,999.82	74,999.82	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							
	1,471,065,825.390	1,470,342,233.84	1,470,342,233.84	59.76	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							
	117,655,373.790	117,655,373.79	117,655,373.79	4.78	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							
	880,000,000.000	872,675,813.97	872,428,469.60	35.46	-247,344.28	-0.09	-247,344.37
					6,253.32 GN	0.00 GN	6,253.32 GN
					-253,597.60 LS	-0.09 LS	-253,597.69 LS
FUND Total							
0.000	2,468,796,199.000	2,460,748,421.42	2,460,501,077.05	100.00	-247,344.28	-0.09	-247,344.37
					6,253.32 GN	0.00 GN	6,253.32 GN
					-253,597.60 LS	-0.09 LS	-253,597.69 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							
	-26,116.930	-26,116.93	-26,116.93	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							
	36,595,894.540	36,590,571.99	36,595,894.37	6.86	5,322.38	0.00	5,322.38
					5,322.38 GN	0.00 GN	5,322.38 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	493,115,000.000	499,551,503.41	496,649,215.37	93.13	-2,902,288.04	0.00	-2,902,288.04
					31.41 GN	0.00 GN	31.41 GN
					-2,902,319.45 LS	0.00 LS	-2,902,319.45 LS
Original Face:	181,595,000.000						
FUND Total							
0.000	529,684,777.610	536,115,958.47	533,218,992.81	100.00	-2,896,965.66	0.00	-2,896,965.66
					5,353.79 GN	0.00 GN	5,353.79 GN
					-2,902,319.45 LS	0.00 LS	-2,902,319.45 LS
Original Face:	181,595,000.000						

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							
	108,885.020	108,885.02	108,885.02	0.02	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							
	81,500,000.000	81,179,197.90	81,179,197.90	14.47	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							
	517,149,721.280	520,545,772.53	479,815,189.15	85.51	-40,730,583.38	0.00	-40,730,583.38
					316,666.22 GN	0.00 GN	316,666.22 GN
					-41,047,249.60 LS	0.00 LS	-41,047,249.60 LS
Original Face:	228,043,793.000						
FUND Total							
0.000	598,758,606.300	601,833,855.45	561,103,272.07	100.00	-40,730,583.38	0.00	-40,730,583.38
					316,666.22 GN	0.00 GN	316,666.22 GN
					-41,047,249.60 LS	0.00 LS	-41,047,249.60 LS
Original Face:	228,043,793.000						

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							
	185,355.150	185,355.15	185,355.15	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							
	4,550,665,412.390	4,536,951,684.36	4,536,951,684.36	90.48	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							
	388,407,438.980	388,407,438.98	388,407,438.98	7.75	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							
	90,000,000.000	88,553,928.54	88,530,226.00	1.77	-23,702.54	0.00	-23,702.54
					568.18 GN	0.00 GN	568.18 GN
					-24,270.72 LS	0.00 LS	-24,270.72 LS
FUND Total							
0.000	5,029,258,206.520	5,014,098,407.03	5,014,074,704.49	100.00	-23,702.54	0.00	-23,702.54
					568.18 GN	0.00 GN	568.18 GN
					-24,270.72 LS	0.00 LS	-24,270.72 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							
	60,071.380	60,071.38	60,071.38	0.03	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							
	29,500,000.000	29,339,979.86	29,339,979.86	13.15	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							
	210,534,715.230	210,983,368.08	193,775,486.95	86.83	-17,207,881.13	0.00	-17,207,881.13
					86,049.91 GN	0.00 GN	86,049.91 GN
					-17,293,931.04 LS	0.00 LS	-17,293,931.04 LS
Original Face:	152,575,330.000						
FUND Total							
0.000	240,094,786.610	240,383,419.32	223,175,538.19	100.00	-17,207,881.13	0.00	-17,207,881.13
					86,049.91 GN	0.00 GN	86,049.91 GN
					-17,293,931.04 LS	0.00 LS	-17,293,931.04 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							
	4,697,397.440	4,697,397.44	4,697,397.44	0.61	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							
	426,849,338.970	424,759,216.76	424,759,216.76	54.75	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							
	354,789,195.530	353,785,523.37	346,379,221.12	44.65	-7,406,302.25	0.00	-7,406,302.25
					68,015.88 GN	0.00 GN	68,015.88 GN
					-7,474,318.13 LS	0.00 LS	-7,474,318.13 LS
Original Face:	293,282,287.000						
FUND Total							
0.000	786,335,931.940	783,242,137.57	775,835,835.32	100.00	-7,406,302.25	0.00	-7,406,302.25
					68,015.88 GN	0.00 GN	68,015.88 GN
					-7,474,318.13 LS	0.00 LS	-7,474,318.13 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							
	428,313,829.060	426,734,376.26	426,734,376.26	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
FUND Total							
0.000	428,313,829.060	426,734,376.26	426,734,376.26	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 EQUIVALENT							
	572,941.600	572,941.60	572,941.60	2.78	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							
	50,718.000	20,149,374.89	20,062,149.68	97.22	-87,225.21	0.00	-87,225.21
					0.00 GN	0.00 GN	0.00 GN
					-87,225.21 LS	0.00 LS	-87,225.21 LS
FUND Total							
0.000	623,659.600	20,722,316.49	20,635,091.28	100.00	-87,225.21	0.00	-87,225.21
					0.00 GN	0.00 GN	0.00 GN
					-87,225.21 LS	0.00 LS	-87,225.21 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							
	243,053.810	243,053.81	243,053.81	2.62	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	20,468.000	8,524,421.33	9,032,083.70	97.38	507,662.37	0.00	507,662.37
					516,631.11 GN	0.00 GN	516,631.11 GN
					-8,968.74 LS	0.00 LS	-8,968.74 LS
FUND Total							
0.000	263,521.810	8,767,475.14	9,275,137.51	100.00	507,662.37	0.00	507,662.37
					516,631.11 GN	0.00 GN	516,631.11 GN
					-8,968.74 LS	0.00 LS	-8,968.74 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							
	1,025,762.770	1,025,762.77	1,025,762.77	20.53	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							
	21,179.000	3,890,937.09	3,970,003.55	79.47	79,066.46	0.00	79,066.46
					79,066.46 GN	0.00 GN	79,066.46 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	1,046,941.770	4,916,699.86	4,995,766.32	100.00	79,066.46	0.00	79,066.46
					79,066.46 GN	0.00 GN	79,066.46 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							
	304,652.650	304,652.65	304,652.65	1.33	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							
	371,539.000	25,455,176.54	22,637,672.79	98.67	-2,817,503.75	0.00	-2,817,503.75
					0.00 GN	0.00 GN	0.00 GN
					-2,817,503.75 LS	0.00 LS	-2,817,503.75 LS
FUND Total							
0.000	676,191.650	25,759,829.19	22,942,325.44	100.00	-2,817,503.75	0.00	-2,817,503.75
					0.00 GN	0.00 GN	0.00 GN
					-2,817,503.75 LS	0.00 LS	-2,817,503.75 LS