Holdings

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

As of: *December 31, 2022* *View Date:* *January 4, 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										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			14,762.960	Local	1.000000	14,762.96	1.000000	14,762.96	0.00	0.00
				Base	1.000000	14,762.96	1.000000	14,762.96	0.00	0.00
US DOLLAR Total										
			14,762.960	Local		14,762.96		14,762.96	0.00	0.00
				Base		14,762.96		14,762.96	0.00	0.00
CASH Total										
			14,762.960	Base		14,762.96		14,762.96	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						4.140231	31 Dec 2030		
			1,795,929.030	Local	100.000000	1,795,929.03	100.000000	1,795,929.03	0.00	0.16
				Base	100.000000	1,795,929.03	100.000000	1,795,929.03	0.00	0.16
US DOLLAR Total										
			1,795,929.030	Local		1,795,929.03		1,795,929.03	0.00	0.16
				Base		1,795,929.03		1,795,929.03	0.00	0.16
CASH EQUIVALENT Total										
			1,795,929.030	Base		1,795,929.03		1,795,929.03	0.00	0.16
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
001084102	AGCO CORP COMMON STOCK USD.01									
			33,064.000	Local	50.738722	1,677,625.12	138.690000	4,585,646.16	2,908,021.04	0.41
				Base	50.738722	1,677,625.12	138.690000	4,585,646.16	2,908,021.04	0.41

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

Books Open

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00191U102	ASGN INC COMMON STOCK USD.01								
		Local	26,648.000	67.822303	1,807,328.72	81.480000	2,171,279.04	363,950.32	0.20
		Base		67.822303	1,807,328.72	81.480000	2,171,279.04	363,950.32	0.20
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	48,583.000	42.289901	2,054,570.26	82.320000	3,999,352.56	1,944,782.30	0.36
		Base		42.289901	2,054,570.26	82.320000	3,999,352.56	1,944,782.30	0.36
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	60,011.000	15.677565	940,826.37	23.000000	1,380,253.00	439,426.63	0.12
		Base		15.677565	940,826.37	23.000000	1,380,253.00	439,426.63	0.12
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	17,174.000	122.041614	2,095,942.68	165.610000	2,844,186.14	748,243.46	0.26
		Base		122.041614	2,095,942.68	165.610000	2,844,186.14	748,243.46	0.26
00766T100	AECOM COMMON STOCK USD.01								
		Local	25,825.000	42.712901	1,103,060.66	84.930000	2,193,317.25	1,090,256.59	0.20
		Base		42.712901	1,103,060.66	84.930000	2,193,317.25	1,090,256.59	0.20
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	20,117.000	86.690270	1,743,948.16	158.430000	3,187,136.31	1,443,188.15	0.29
		Base		86.690270	1,743,948.16	158.430000	3,187,136.31	1,443,188.15	0.29
013872106	ALCOA CORP COMMON STOCK USD.01								
		Local	94,489.000	58.980938	5,573,049.82	45.470000	4,296,414.83	-1,276,634.99	0.39
		Base		58.980938	5,573,049.82	45.470000	4,296,414.83	-1,276,634.99	0.39
01749D105	ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01								
		Local	34,770.000	30.457200	1,058,996.85	30.020000	1,043,795.40	-15,201.45	0.09
		Base		30.457200	1,058,996.85	30.020000	1,043,795.40	-15,201.45	0.09
018522300	ALLETE INC COMMON STOCK								
		Local	30,525.000	66.409867	2,027,161.18	64.510000	1,969,167.75	-57,993.43	0.18
		Base		66.409867	2,027,161.18	64.510000	1,969,167.75	-57,993.43	0.18
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	17,351.000	133.564989	2,317,486.12	83.540000	1,449,502.54	-867,983.58	0.13
		Base		133.564989	2,317,486.12	83.540000	1,449,502.54	-867,983.58	0.13

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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
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	37,284.000	Local	62.046311	2,313,334.67	137.280000	5,118,347.52	2,805,012.85	0.46
		Base	62.046311	2,313,334.67	137.280000	5,118,347.52	2,805,012.85	0.46
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
	53,637.000	Local	24.976477	1,339,663.29	23.980000	1,286,215.26	-53,448.03	0.12
		Base	24.976477	1,339,663.29	23.980000	1,286,215.26	-53,448.03	0.12
035710839	ANNALY CAPITAL MANAGEMENT IN REIT USD.01							
	249,852.000	Local	17.814345	4,450,949.71	21.080000	5,266,880.16	815,930.45	0.47
		Base	17.814345	4,450,949.71	21.080000	5,266,880.16	815,930.45	0.47
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01							
	147,458.000	Local	33.824284	4,987,661.21	30.990000	4,569,723.42	-417,937.79	0.41
		Base	33.824284	4,987,661.21	30.990000	4,569,723.42	-417,937.79	0.41
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	178,866.000	Local	7.298297	1,305,417.25	10.790000	1,929,964.14	624,546.89	0.17
		Base	7.298297	1,305,417.25	10.790000	1,929,964.14	624,546.89	0.17
03750L109	APARTMENT INCOME REIT CO REIT USD.01							
	80,066.000	Local	39.337328	3,149,582.53	34.310000	2,747,064.46	-402,518.07	0.25
		Base	39.337328	3,149,582.53	34.310000	2,747,064.46	-402,518.07	0.25
038336103	APTARGROUP INC COMMON STOCK USD.01							
	34,863.000	Local	61.713962	2,151,533.85	109.980000	3,834,232.74	1,682,698.89	0.35
		Base	61.713962	2,151,533.85	109.980000	3,834,232.74	1,682,698.89	0.35
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
	32,847.000	Local	45.148492	1,482,992.53	104.570000	3,434,810.79	1,951,818.26	0.31
		Base	45.148492	1,482,992.53	104.570000	3,434,810.79	1,951,818.26	0.31
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
	56,526.000	Local	56.944460	3,218,842.55	40.560000	2,292,694.56	-926,147.99	0.21
		Base	56.944460	3,218,842.55	40.560000	2,292,694.56	-926,147.99	0.21
044186104	ASHLAND INC COMMON STOCK							
	26,598.000	Local	41.029840	1,091,311.68	107.530000	2,860,082.94	1,768,771.26	0.26
		Base	41.029840	1,091,311.68	107.530000	2,860,082.94	1,768,771.26	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
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	80,295.000	Local	18.401829	1,477,574.83	23.090000	1,854,011.55	376,436.72	0.17
		Base	18.401829	1,477,574.83	23.090000	1,854,011.55	376,436.72	0.17
05329W102	AUTONATION INC COMMON STOCK USD.01							
	18,267.000	Local	52.255805	954,556.79	107.300000	1,960,049.10	1,005,492.31	0.18
		Base	52.255805	954,556.79	107.300000	1,960,049.10	1,005,492.31	0.18
05368V106	AVIENT CORP COMMON STOCK USD.01							
	45,652.000	Local	34.927888	1,594,527.96	33.760000	1,541,211.52	-53,316.44	0.14
		Base	34.927888	1,594,527.96	33.760000	1,541,211.52	-53,316.44	0.14
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	13,287.000	Local	49.121041	652,671.27	163.930000	2,178,137.91	1,525,466.64	0.20
		Base	49.121041	652,671.27	163.930000	2,178,137.91	1,525,466.64	0.20
053807103	AVNET INC COMMON STOCK USD1.0							
	48,873.000	Local	31.035211	1,516,783.89	41.580000	2,032,139.34	515,355.45	0.18
		Base	31.035211	1,516,783.89	41.580000	2,032,139.34	515,355.45	0.18
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
	36,038.000	Local	75.240971	2,711,534.12	165.930000	5,979,785.34	3,268,251.22	0.54
		Base	75.240971	2,711,534.12	165.930000	5,979,785.34	3,268,251.22	0.54
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	72,130.000	Local	30.605498	2,207,574.60	66.160000	4,772,120.80	2,564,546.20	0.43
		Base	30.605498	2,207,574.60	66.160000	4,772,120.80	2,564,546.20	0.43
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
	21,368.000	Local	58.221733	1,244,082.00	77.560000	1,657,302.08	413,220.08	0.15
		Base	58.221733	1,244,082.00	77.560000	1,657,302.08	413,220.08	0.15
06417N103	BANK OZK COMMON STOCK							
	59,115.000	Local	40.453819	2,391,427.52	40.060000	2,368,146.90	-23,280.62	0.21
		Base	40.453819	2,391,427.52	40.060000	2,368,146.90	-23,280.62	0.21
077454106	BELDEN INC COMMON STOCK USD.01							
	22,860.000	Local	65.482219	1,496,923.52	71.900000	1,643,634.00	146,710.48	0.15
		Base	65.482219	1,496,923.52	71.900000	1,643,634.00	146,710.48	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
07831C103	BELLRING BRANDS INC COMMON STOCK USD.01							
	72,330.000	Local	18.786473	1,358,825.59	25.640000	1,854,541.20	495,715.61	0.17
		Base	18.786473	1,358,825.59	25.640000	1,854,541.20	495,715.61	0.17
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
	34,753.000	Local	48.813563	1,696,417.74	70.340000	2,444,526.02	748,108.28	0.22
		Base	48.813563	1,696,417.74	70.340000	2,444,526.02	748,108.28	0.22
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
	23,818.000	Local	80.219821	1,910,675.69	58.860000	1,401,927.48	-508,748.21	0.13
		Base	80.219821	1,910,675.69	58.860000	1,401,927.48	-508,748.21	0.13
093671105	H+R BLOCK INC COMMON STOCK							
	83,024.000	Local	17.319581	1,437,940.88	36.510000	3,031,206.24	1,593,265.36	0.27
		Base	17.319581	1,437,940.88	36.510000	3,031,206.24	1,593,265.36	0.27
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
	5,034.000	Local	332.062153	1,671,600.88	329.520000	1,658,803.68	-12,797.20	0.15
		Base	332.062153	1,671,600.88	329.520000	1,658,803.68	-12,797.20	0.15
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
	42,362.000	Local	35.227922	1,492,325.24	54.530000	2,309,999.86	817,674.62	0.21
		Base	35.227922	1,492,325.24	54.530000	2,309,999.86	817,674.62	0.21
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
	36,918.000	Local	38.351247	1,415,851.35	51.270000	1,892,785.86	476,934.51	0.17
		Base	38.351247	1,415,851.35	51.270000	1,892,785.86	476,934.51	0.17
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
	24,806.000	Local	76.384986	1,894,805.97	53.710000	1,332,330.26	-562,475.71	0.12
		Base	76.384986	1,894,805.97	53.710000	1,332,330.26	-562,475.71	0.12
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
	160,161.000	Local	17.599087	2,818,687.33	22.670000	3,630,849.87	812,162.54	0.33
		Base	17.599087	2,818,687.33	22.670000	3,630,849.87	812,162.54	0.33
114340102	AZENTA INC COMMON STOCK USD.01							
	40,062.000	Local	78.892341	3,160,584.97	58.220000	2,332,409.64	-828,175.33	0.21
		Base	78.892341	3,160,584.97	58.220000	2,332,409.64	-828,175.33	0.21

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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
116794108	BRUKER CORP COMMON STOCK USD.01								
		Local	53,412.000	82.732017	4,418,882.48	68.350000	3,650,710.20	-768,172.28	0.33
		Base		82.732017	4,418,882.48	68.350000	3,650,710.20	-768,172.28	0.33
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	38,721.000	33.233312	1,286,827.07	72.080000	2,791,009.68	1,504,182.61	0.25
		Base		33.233312	1,286,827.07	72.080000	2,791,009.68	1,504,182.61	0.25
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	78,596.000	37.692935	2,962,513.95	64.880000	5,099,308.48	2,136,794.53	0.46
		Base		37.692935	2,962,513.95	64.880000	5,099,308.48	2,136,794.53	0.46
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	61,094.000	17.408839	1,063,575.61	22.850000	1,395,997.90	332,422.29	0.13
		Base		17.408839	1,063,575.61	22.850000	1,395,997.90	332,422.29	0.13
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	96,380.000	10.876658	1,048,292.26	16.840000	1,623,039.20	574,746.94	0.15
		Base		10.876658	1,048,292.26	16.840000	1,623,039.20	574,746.94	0.15
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,575.000	737.747918	1,899,700.89	711.860000	1,833,039.50	-66,661.39	0.17
		Base		737.747918	1,899,700.89	711.860000	1,833,039.50	-66,661.39	0.17
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	30,038.000	35.277456	1,059,664.22	66.840000	2,007,739.92	948,075.70	0.18
		Base		35.277456	1,059,664.22	66.840000	2,007,739.92	948,075.70	0.18
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	12,547.000	184.335567	2,312,858.36	300.590000	3,771,502.73	1,458,644.37	0.34
		Base		184.335567	2,312,858.36	300.590000	3,771,502.73	1,458,644.37	0.34
12740C103	CADENCE BANK COMMON STOCK USD2.5								
		Local	97,430.000	25.983651	2,531,587.13	24.660000	2,402,623.80	-128,963.33	0.22
		Base		25.983651	2,531,587.13	24.660000	2,402,623.80	-128,963.33	0.22
13100M509	CALIX INC COMMON STOCK								
		Local	30,403.000	62.337850	1,895,257.64	68.430000	2,080,477.29	185,219.65	0.19
		Base		62.337850	1,895,257.64	68.430000	2,080,477.29	185,219.65	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
131193104	TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01							
	74,035.000	Local	30.255208	2,239,944.32	19.750000	1,462,191.25	-777,753.07	0.13
		Base	30.255208	2,239,944.32	19.750000	1,462,191.25	-777,753.07	0.13
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
	27,617.000	Local	81.386168	2,247,641.80	235.650000	6,507,946.05	4,260,304.25	0.59
		Base	81.386168	2,247,641.80	235.650000	6,507,946.05	4,260,304.25	0.59
146229109	CARTER S INC COMMON STOCK USD.01							
	20,380.000	Local	59.578717	1,214,214.25	74.610000	1,520,551.80	306,337.55	0.14
		Base	59.578717	1,214,214.25	74.610000	1,520,551.80	306,337.55	0.14
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
	19,895.000	Local	118.296116	2,353,501.23	224.350000	4,463,443.25	2,109,942.02	0.40
		Base	118.296116	2,353,501.23	224.350000	4,463,443.25	2,109,942.02	0.40
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
	39,738.000	Local	20.758699	824,909.19	40.790000	1,620,913.02	796,003.83	0.15
		Base	20.758699	824,909.19	40.790000	1,620,913.02	796,003.83	0.15
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001							
	21,574.000	Local	90.756870	1,957,988.72	104.040000	2,244,558.96	286,570.24	0.20
		Base	90.756870	1,957,988.72	104.040000	2,244,558.96	286,570.24	0.20
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
	106,464.000	Local	21.720148	2,312,413.82	28.990000	3,086,391.36	773,977.54	0.28
		Base	21.720148	2,312,413.82	28.990000	3,086,391.36	773,977.54	0.28
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
	19,157.000	Local	171.459675	3,284,652.99	115.230000	2,207,461.11	-1,077,191.88	0.20
		Base	171.459675	3,284,652.99	115.230000	2,207,461.11	-1,077,191.88	0.20
16359R103	CHEMED CORP COMMON STOCK USD1.0							
	7,940.000	Local	355.218008	2,820,430.98	510.430000	4,052,814.20	1,232,383.22	0.37
		Base	355.218008	2,820,430.98	510.430000	4,052,814.20	1,232,383.22	0.37
163851108	CHEMOURS CO/THE COMMON STOCK USD.01							
	80,594.000	Local	22.418400	1,806,788.52	30.620000	2,467,788.28	660,999.76	0.22
		Base	22.418400	1,806,788.52	30.620000	2,467,788.28	660,999.76	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
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
	14,801.000	Local	106.279728	1,573,046.25	112.640000	1,667,184.64	94,138.39	0.15
		Base	106.279728	1,573,046.25	112.640000	1,667,184.64	94,138.39	0.15
171484108	CHURCHILL DOWNS INC COMMON STOCK							
	17,578.000	Local	69.345224	1,218,950.35	211.430000	3,716,516.54	2,497,566.19	0.34
		Base	69.345224	1,218,950.35	211.430000	3,716,516.54	2,497,566.19	0.34
171779309	CIENA CORP COMMON STOCK USD.01							
	79,112.000	Local	25.827467	2,043,262.57	50.980000	4,033,129.76	1,989,867.19	0.36
		Base	25.827467	2,043,262.57	50.980000	4,033,129.76	1,989,867.19	0.36
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
	29,404.000	Local	59.987282	1,763,866.04	74.480000	2,190,009.92	426,143.88	0.20
		Base	59.987282	1,763,866.04	74.480000	2,190,009.92	426,143.88	0.20
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
	26,855.000	Local	50.576091	1,358,220.92	114.120000	3,064,692.60	1,706,471.68	0.28
		Base	50.576091	1,358,220.92	114.120000	3,064,692.60	1,706,471.68	0.28
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
	275,185.000	Local	17.276134	4,754,133.01	16.110000	4,433,230.35	-320,902.66	0.40
		Base	17.276134	4,754,133.01	16.110000	4,433,230.35	-320,902.66	0.40
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0							
	2,458.000	Local	446.154300	1,096,647.27	512.360000	1,259,380.88	162,733.61	0.11
		Base	446.154300	1,096,647.27	512.360000	1,259,380.88	162,733.61	0.11
192422103	COGNEX CORP COMMON STOCK USD.002							
	92,348.000	Local	29.376613	2,712,871.50	47.110000	4,350,514.28	1,637,642.78	0.39
		Base	29.376613	2,712,871.50	47.110000	4,350,514.28	1,637,642.78	0.39
19247G107	COHERENT CORP COMMON STOCK							
	74,063.000	Local	38.645106	2,862,172.51	35.100000	2,599,611.30	-262,561.21	0.23
		Base	38.645106	2,862,172.51	35.100000	2,599,611.30	-262,561.21	0.23
194014502	ENOVIS CORP COMMON STOCK USD.001							
	25,446.000	Local	54.304146	1,381,823.30	53.520000	1,361,869.92	-19,953.38	0.12
		Base	54.304146	1,381,823.30	53.520000	1,361,869.92	-19,953.38	0.12

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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
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
	18,907.000	Local	93.602884	1,769,749.72	87.580000	1,655,875.06	-113,874.66	0.15
		Base	93.602884	1,769,749.72	87.580000	1,655,875.06	-113,874.66	0.15
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
	60,900.000	Local	33.931557	2,066,431.83	68.070000	4,145,463.00	2,079,031.17	0.37
		Base	33.931557	2,066,431.83	68.070000	4,145,463.00	2,079,031.17	0.37
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
	62,665.000	Local	17.546354	1,099,542.25	48.300000	3,026,719.50	1,927,177.25	0.27
		Base	17.546354	1,099,542.25	48.300000	3,026,719.50	1,927,177.25	0.27
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	23,782.000	Local	63.851038	1,518,505.38	62.840000	1,494,460.88	-24,044.50	0.13
		Base	63.851038	1,518,505.38	62.840000	1,494,460.88	-24,044.50	0.13
20602D101	CONCENTRIX CORP COMMON STOCK							
	22,626.000	Local	58.364383	1,320,552.54	133.160000	3,012,878.16	1,692,325.62	0.27
		Base	58.364383	1,320,552.54	133.160000	3,012,878.16	1,692,325.62	0.27
219798105	QUIDELORTHO CORP COMMON STOCK USD.001							
	28,569.000	Local	160.858168	4,595,557.00	85.670000	2,447,506.23	-2,148,050.77	0.22
		Base	160.858168	4,595,557.00	85.670000	2,447,506.23	-2,148,050.77	0.22
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
	60,036.000	Local	29.881791	1,793,983.18	25.940000	1,557,333.84	-236,649.34	0.14
		Base	29.881791	1,793,983.18	25.940000	1,557,333.84	-236,649.34	0.14
222070203	COTY INC CL A COMMON STOCK USD.01							
	195,212.000	Local	4.471704	872,930.28	8.560000	1,671,014.72	798,084.44	0.15
		Base	4.471704	872,930.28	8.560000	1,671,014.72	798,084.44	0.15
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	80,869.000	Local	36.767723	2,973,369.03	25.290000	2,045,177.01	-928,192.02	0.18
		Base	36.767723	2,973,369.03	25.290000	2,045,177.01	-928,192.02	0.18
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	11,839.000	Local	141.687617	1,677,439.70	94.740000	1,121,626.86	-555,812.84	0.10
		Base	141.687617	1,677,439.70	94.740000	1,121,626.86	-555,812.84	0.10

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224441105	CRANE HOLDINGS CO COMMON STOCK USD1.0							
	25,484.000	Local	49.215965	1,254,219.66	100.450000	2,559,867.80	1,305,648.14	0.23
		Base	49.215965	1,254,219.66	100.450000	2,559,867.80	1,305,648.14	0.23
227046109	CROCS INC COMMON STOCK USD.001							
	32,973.000	Local	104.064698	3,431,325.29	108.430000	3,575,262.39	143,937.10	0.32
		Base	104.064698	3,431,325.29	108.430000	3,575,262.39	143,937.10	0.32
229663109	CUBESMART REIT USD.01							
	119,958.000	Local	40.104500	4,810,855.62	40.250000	4,828,309.50	17,453.88	0.44
		Base	40.104500	4,810,855.62	40.250000	4,828,309.50	17,453.88	0.44
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	34,337.000	Local	79.776734	2,739,293.73	133.700000	4,590,856.90	1,851,563.17	0.41
		Base	79.776734	2,739,293.73	133.700000	4,590,856.90	1,851,563.17	0.41
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	20,457.000	Local	83.958270	1,717,534.33	166.990000	3,416,114.43	1,698,580.10	0.31
		Base	83.958270	1,717,534.33	166.990000	3,416,114.43	1,698,580.10	0.31
23345M107	DTE MIDSTREAM LLC W/I COMMON STOCK							
	51,667.000	Local	41.701683	2,154,600.85	55.260000	2,855,118.42	700,517.57	0.26
		Base	41.701683	2,154,600.85	55.260000	2,855,118.42	700,517.57	0.26
235825205	DANA INC COMMON STOCK USD.01							
	68,133.000	Local	19.271506	1,313,025.50	15.130000	1,030,852.29	-282,173.21	0.09
		Base	19.271506	1,313,025.50	15.130000	1,030,852.29	-282,173.21	0.09
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	85,588.000	Local	32.190574	2,755,126.89	62.590000	5,356,952.92	2,601,826.03	0.48
		Base	32.190574	2,755,126.89	62.590000	5,356,952.92	2,601,826.03	0.48
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
	14,134.000	Local	97.425901	1,377,017.68	399.160000	5,641,727.44	4,264,709.76	0.51
		Base	97.425901	1,377,017.68	399.160000	5,641,727.44	4,264,709.76	0.51
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	29,694.000	Local	37.482307	1,112,999.63	120.290000	3,571,891.26	2,458,891.63	0.32
		Base	37.482307	1,112,999.63	120.290000	3,571,891.26	2,458,891.63	0.32

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257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	65,398.000	Local	32.068110	2,097,190.27	58.870000	3,849,980.26	1,752,789.99	0.35
		Base	32.068110	2,097,190.27	58.870000	3,849,980.26	1,752,789.99	0.35
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	93,875.000	Local	31.455490	2,952,884.16	15.680000	1,471,960.00	-1,480,924.16	0.13
		Base	31.455490	2,952,884.16	15.680000	1,471,960.00	-1,480,924.16	0.13
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333							
	15,731.000	Local	78.576228	1,236,082.65	93.600000	1,472,421.60	236,338.95	0.13
		Base	78.576228	1,236,082.65	93.600000	1,472,421.60	236,338.95	0.13
268150109	DYNATRACE INC COMMON STOCK USD.001							
	107,604.000	Local	34.211720	3,681,317.94	38.300000	4,121,233.20	439,915.26	0.37
		Base	34.211720	3,681,317.94	38.300000	4,121,233.20	439,915.26	0.37
26884U109	EPR PROPERTIES REIT USD.01							
	40,063.000	Local	54.443405	2,181,166.13	37.720000	1,511,176.36	-669,989.77	0.14
		Base	54.443405	2,181,166.13	37.720000	1,511,176.36	-669,989.77	0.14
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	19,677.000	Local	75.741956	1,490,374.46	132.850000	2,614,089.45	1,123,714.99	0.24
		Base	75.741956	1,490,374.46	132.850000	2,614,089.45	1,123,714.99	0.24
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	75,269.000	Local	30.619139	2,304,671.98	65.900000	4,960,227.10	2,655,555.12	0.45
		Base	30.619139	2,304,671.98	65.900000	4,960,227.10	2,655,555.12	0.45
277276101	EASTGROUP PROPERTIES INC REIT							
	23,269.000	Local	124.844247	2,905,000.79	148.060000	3,445,208.14	540,207.35	0.31
		Base	124.844247	2,905,000.79	148.060000	3,445,208.14	540,207.35	0.31
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	25,449.000	Local	58.453665	1,487,587.32	148.110000	3,769,251.39	2,281,664.07	0.34
		Base	58.453665	1,487,587.32	148.110000	3,769,251.39	2,281,664.07	0.34
29109X106	ASPEN TECHNOLOGY INC COMMON STOCK							
	15,509.000	Local	185.181950	2,871,986.87	205.400000	3,185,548.60	313,561.73	0.29
		Base	185.181950	2,871,986.87	205.400000	3,185,548.60	313,561.73	0.29

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29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	53,289.000	Local	38.575189	2,055,633.23	59.810000	3,187,215.09	1,131,581.86	0.29
		Base	38.575189	2,055,633.23	59.810000	3,187,215.09	1,131,581.86	0.29
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	35,388.000	Local	30.233801	1,069,913.74	33.550000	1,187,267.40	117,353.66	0.11
		Base	30.233801	1,069,913.74	33.550000	1,187,267.40	117,353.66	0.11
29275Y102	ENERSYS COMMON STOCK USD.01							
	21,804.000	Local	66.303845	1,445,689.04	73.840000	1,610,007.36	164,318.32	0.15
		Base	66.303845	1,445,689.04	73.840000	1,610,007.36	164,318.32	0.15
29404K106	ENVESTNET INC COMMON STOCK							
	29,545.000	Local	77.723419	2,296,338.41	61.700000	1,822,926.50	-473,411.91	0.16
		Base	77.723419	2,296,338.41	61.700000	1,822,926.50	-473,411.91	0.16
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01							
	87,070.000	Local	43.241699	3,765,054.75	33.670000	2,931,646.90	-833,407.85	0.26
		Base	43.241699	3,765,054.75	33.670000	2,931,646.90	-833,407.85	0.26
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
	231,115.000	Local	13.190885	3,048,611.34	6.700000	1,548,470.50	-1,500,140.84	0.14
		Base	13.190885	3,048,611.34	6.700000	1,548,470.50	-1,500,140.84	0.14
29605J106	ESAB CORP COMMON STOCK USD.001							
	27,591.000	Local	45.659329	1,259,786.56	46.920000	1,294,569.72	34,783.16	0.12
		Base	45.659329	1,259,786.56	46.920000	1,294,569.72	34,783.16	0.12
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	127,462.000	Local	28.888403	3,682,173.57	47.730000	6,083,761.26	2,401,587.69	0.55
		Base	28.888403	3,682,173.57	47.730000	6,083,761.26	2,401,587.69	0.55
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02							
	25,160.000	Local	129.364112	3,254,801.06	94.380000	2,374,600.80	-880,200.26	0.21
		Base	129.364112	3,254,801.06	94.380000	2,374,600.80	-880,200.26	0.21
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	19,082.000	Local	83.374802	1,590,957.97	109.080000	2,081,464.56	490,506.59	0.19
		Base	83.374802	1,590,957.97	109.080000	2,081,464.56	490,506.59	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
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	172,255.000	Local	20.669020	3,560,342.04	16.040000	2,762,970.20	-797,371.84	0.25
		Base	20.669020	3,560,342.04	16.040000	2,762,970.20	-797,371.84	0.25
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	17,657.000	Local	150.197155	2,652,031.17	169.430000	2,991,625.51	339,594.34	0.27
		Base	150.197155	2,652,031.17	169.430000	2,991,625.51	339,594.34	0.27
302520101	FNB CORP COMMON STOCK USD.01							
	187,327.000	Local	12.168598	2,279,506.88	13.050000	2,444,617.35	165,110.47	0.22
		Base	12.168598	2,279,506.88	13.050000	2,444,617.35	165,110.47	0.22
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	18,382.000	Local	115.821646	2,129,033.49	158.800000	2,919,061.60	790,028.11	0.26
		Base	115.821646	2,129,033.49	158.800000	2,919,061.60	790,028.11	0.26
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	13,338.000	Local	114.768568	1,530,783.16	598.580000	7,983,860.04	6,453,076.88	0.72
		Base	114.768568	1,530,783.16	598.580000	7,983,860.04	6,453,076.88	0.72
314211103	FEDERATED HERMES INC COMMON STOCK							
	45,144.000	Local	23.983249	1,082,699.78	36.310000	1,639,178.64	556,478.86	0.15
		Base	23.983249	1,082,699.78	36.310000	1,639,178.64	556,478.86	0.15
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	55,295.000	Local	27.440416	1,517,317.79	52.340000	2,894,140.30	1,376,822.51	0.26
		Base	27.440416	1,517,317.79	52.340000	2,894,140.30	1,376,822.51	0.26
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	69,318.000	Local	29.123614	2,018,790.66	34.400000	2,384,539.20	365,748.54	0.22
		Base	29.123614	2,018,790.66	34.400000	2,384,539.20	365,748.54	0.22
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	286,563.000	Local	12.641561	3,622,603.64	24.500000	7,020,793.50	3,398,189.86	0.63
		Base	12.641561	3,622,603.64	24.500000	7,020,793.50	3,398,189.86	0.63
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	70,563.000	Local	29.342109	2,070,467.25	48.260000	3,405,370.38	1,334,903.13	0.31
		Base	29.342109	2,070,467.25	48.260000	3,405,370.38	1,334,903.13	0.31

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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
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01								
			39,547.000	81.271638	3,214,049.46	86.910000	3,437,029.77	222,980.31	0.31
		Base		81.271638	3,214,049.46	86.910000	3,437,029.77	222,980.31	0.31
33829M101	FIVE BELOW COMMON STOCK USD.01								
			29,642.000	85.587161	2,536,974.64	176.870000	5,242,780.54	2,705,805.90	0.47
		Base		85.587161	2,536,974.64	176.870000	5,242,780.54	2,705,805.90	0.47
343412102	FLUOR CORP COMMON STOCK USD.01								
			75,878.000	27.812784	2,110,378.44	34.660000	2,629,931.48	519,553.04	0.24
		Base		27.812784	2,110,378.44	34.660000	2,629,931.48	519,553.04	0.24
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
			102,602.000	16.392648	1,681,918.52	28.740000	2,948,781.48	1,266,862.96	0.27
		Base		16.392648	1,681,918.52	28.740000	2,948,781.48	1,266,862.96	0.27
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
			69,794.000	39.078260	2,727,428.07	30.680000	2,141,279.92	-586,148.15	0.19
		Base		39.078260	2,727,428.07	30.680000	2,141,279.92	-586,148.15	0.19
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
			42,352.000	35.822660	1,517,161.31	37.790000	1,600,482.08	83,320.77	0.14
		Base		35.822660	1,517,161.31	37.790000	1,600,482.08	83,320.77	0.14
34964C106	FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01								
			68,484.000	56.463900	3,866,873.73	57.110000	3,911,121.24	44,247.51	0.35
		Base		56.463900	3,866,873.73	57.110000	3,911,121.24	44,247.51	0.35
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
			22,571.000	77.112455	1,740,505.23	91.230000	2,059,152.33	318,647.10	0.19
		Base		77.112455	1,740,505.23	91.230000	2,059,152.33	318,647.10	0.19
35909D109	FRONTIER COMMUNICATIONS PARE COMMON STOCK USD.25								
			119,062.000	22.310696	2,656,356.03	25.480000	3,033,699.76	377,343.73	0.27
		Base		22.310696	2,656,356.03	25.480000	3,033,699.76	377,343.73	0.27
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
			89,445.000	11.488502	1,027,589.03	16.830000	1,505,359.35	477,770.32	0.14
		Base		11.488502	1,027,589.03	16.830000	1,505,359.35	477,770.32	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
361448103	GATX CORP COMMON STOCK USD.625							
	18,797.000	Local	45.176589	849,184.34	106.340000	1,998,872.98	1,149,688.64	0.18
		Base	45.176589	849,184.34	106.340000	1,998,872.98	1,149,688.64	0.18
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01							
	63,356.000	Local	31.570998	2,000,212.12	42.690000	2,704,667.64	704,455.52	0.24
		Base	31.570998	2,000,212.12	42.690000	2,704,667.64	704,455.52	0.24
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
	134,980.000	Local	52.177376	7,042,902.21	18.460000	2,491,730.80	-4,551,171.41	0.22
		Base	52.177376	7,042,902.21	18.460000	2,491,730.80	-4,551,171.41	0.22
364760108	GAP INC/THE COMMON STOCK USD.05							
	112,650.000	Local	15.368631	1,731,276.24	11.280000	1,270,692.00	-460,584.24	0.11
		Base	15.368631	1,731,276.24	11.280000	1,270,692.00	-460,584.24	0.11
371901109	GENTEX CORP COMMON STOCK USD.06							
	125,272.000	Local	14.411300	1,805,332.34	27.270000	3,416,167.44	1,610,835.10	0.31
		Base	14.411300	1,805,332.34	27.270000	3,416,167.44	1,610,835.10	0.31
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	59,152.000	Local	38.271781	2,263,852.38	49.420000	2,923,291.84	659,439.46	0.26
		Base	38.271781	2,263,852.38	49.420000	2,923,291.84	659,439.46	0.26
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	41,339.000	Local	34.304070	1,418,095.96	74.270000	3,070,247.53	1,652,151.57	0.28
		Base	34.304070	1,418,095.96	74.270000	3,070,247.53	1,652,151.57	0.28
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	151,054.000	Local	17.201230	2,598,314.62	10.150000	1,533,198.10	-1,065,116.52	0.14
		Base	17.201230	2,598,314.62	10.150000	1,533,198.10	-1,065,116.52	0.14
384109104	GRACO INC COMMON STOCK USD1.0							
	89,998.000	Local	23.695670	2,132,562.95	67.260000	6,053,265.48	3,920,702.53	0.55
		Base	23.695670	2,132,562.95	67.260000	6,053,265.48	3,920,702.53	0.55
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	2,050.000	Local	457.060980	936,975.01	604.210000	1,238,630.50	301,655.49	0.11
		Base	457.060980	936,975.01	604.210000	1,238,630.50	301,655.49	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
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	16,380.000	Local	93.053264	1,524,212.46	105.660000	1,730,710.80	206,498.34	0.16
		Base	93.053264	1,524,212.46	105.660000	1,730,710.80	206,498.34	0.16
397624107	GREIF INC CL A COMMON STOCK							
	13,675.000	Local	50.362233	688,703.53	67.060000	917,045.50	228,341.97	0.08
		Base	50.362233	688,703.53	67.060000	917,045.50	228,341.97	0.08
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	47,273.000	Local	38.200889	1,805,870.62	29.190000	1,379,898.87	-425,971.75	0.12
		Base	38.200889	1,805,870.62	29.190000	1,379,898.87	-425,971.75	0.12
403949100	HF SINCLAIR CORP COMMON STOCK							
	71,821.000	Local	35.117585	2,522,180.06	51.890000	3,726,791.69	1,204,611.63	0.34
		Base	35.117585	2,522,180.06	51.890000	3,726,791.69	1,204,611.63	0.34
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	27,026.000	Local	91.776090	2,480,340.61	78.650000	2,125,594.90	-354,745.71	0.19
		Base	91.776090	2,480,340.61	78.650000	2,125,594.90	-354,745.71	0.19
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	72,208.000	Local	42.680301	3,081,859.19	56.900000	4,108,635.20	1,026,776.01	0.37
		Base	42.680301	3,081,859.19	56.900000	4,108,635.20	1,026,776.01	0.37
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	45,762.000	Local	33.738571	1,543,944.48	48.390000	2,214,423.18	670,478.70	0.20
		Base	33.738571	1,543,944.48	48.390000	2,214,423.18	670,478.70	0.20
410345102	HANESBRANDS INC COMMON STOCK USD.01							
	186,347.000	Local	16.274553	3,032,714.19	6.360000	1,185,166.92	-1,847,547.27	0.11
		Base	16.274553	3,032,714.19	6.360000	1,185,166.92	-1,847,547.27	0.11
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	18,990.000	Local	68.626538	1,303,217.96	135.130000	2,566,118.70	1,262,900.74	0.23
		Base	68.626538	1,303,217.96	135.130000	2,566,118.70	1,262,900.74	0.23
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	71,039.000	Local	24.573446	1,745,673.05	41.600000	2,955,222.40	1,209,549.35	0.27
		Base	24.573446	1,745,673.05	41.600000	2,955,222.40	1,209,549.35	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
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	58,459.000	Local	29.325724	1,714,352.52	41.850000	2,446,509.15	732,156.63	0.22
		Base	29.325724	1,714,352.52	41.850000	2,446,509.15	732,156.63	0.22
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	45,141.000	Local	80.298603	3,624,759.22	61.640000	2,782,491.24	-842,267.98	0.25
		Base	80.298603	3,624,759.22	61.640000	2,782,491.24	-842,267.98	0.25
42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01							
	203,234.000	Local	26.713509	5,429,093.38	19.270000	3,916,319.18	-1,512,774.20	0.35
		Base	26.713509	5,429,093.38	19.270000	3,916,319.18	-1,512,774.20	0.35
428291108	HEXCEL CORP COMMON STOCK USD.01							
	44,949.000	Local	43.272882	1,945,072.76	58.850000	2,645,248.65	700,175.89	0.24
		Base	43.272882	1,945,072.76	58.850000	2,645,248.65	700,175.89	0.24
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	56,178.000	Local	35.319127	1,984,157.91	27.980000	1,571,860.44	-412,297.47	0.14
		Base	35.319127	1,984,157.91	27.980000	1,571,860.44	-412,297.47	0.14
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	101,301.000	Local	21.462917	2,174,214.94	22.790000	2,308,649.79	134,434.85	0.21
		Base	21.462917	2,174,214.94	22.790000	2,308,649.79	134,434.85	0.21
443510607	HUBBELL INC COMMON STOCK USD.01							
	28,680.000	Local	84.901326	2,434,970.03	234.680000	6,730,622.40	4,295,652.37	0.61
		Base	84.901326	2,434,970.03	234.680000	6,730,622.40	4,295,652.37	0.61
449253103	IAA INC COMMON STOCK USD.01							
	71,433.000	Local	50.683900	3,620,503.04	40.000000	2,857,320.00	-763,183.04	0.26
		Base	50.683900	3,620,503.04	40.000000	2,857,320.00	-763,183.04	0.26
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	10,757.000	Local	226.370158	2,435,063.79	157.480000	1,694,012.36	-741,051.43	0.15
		Base	226.370158	2,435,063.79	157.480000	1,694,012.36	-741,051.43	0.15
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	17,170.000	Local	93.184186	1,599,972.47	94.670000	1,625,483.90	25,511.43	0.15
		Base	93.184186	1,599,972.47	94.670000	1,625,483.90	25,511.43	0.15

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45073V108	ITT INC COMMON STOCK USD1.0							
	44,163.000	Local	32.574127	1,438,571.16	81.100000	3,581,619.30	2,143,048.14	0.32
		Base	32.574127	1,438,571.16	81.100000	3,581,619.30	2,143,048.14	0.32
451107106	IDACORP INC COMMON STOCK							
	27,001.000	Local	56.039178	1,513,113.84	107.850000	2,912,057.85	1,398,944.01	0.26
		Base	56.039178	1,513,113.84	107.850000	2,912,057.85	1,398,944.01	0.26
45332Y109	INARI MEDICAL INC COMMON STOCK USD.001							
	25,786.000	Local	71.632663	1,847,119.84	63.560000	1,638,958.16	-208,161.68	0.15
		Base	71.632663	1,847,119.84	63.560000	1,638,958.16	-208,161.68	0.15
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
	119,536.000	Local	22.047729	2,635,497.33	16.860000	2,015,376.96	-620,120.37	0.18
		Base	22.047729	2,635,497.33	16.860000	2,015,376.96	-620,120.37	0.18
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	18,761.000	Local	92.043685	1,726,831.57	70.440000	1,321,524.84	-405,306.73	0.12
		Base	92.043685	1,726,831.57	70.440000	1,321,524.84	-405,306.73	0.12
457187102	INGREDION INC COMMON STOCK USD.01							
	35,008.000	Local	56.963204	1,994,167.86	97.930000	3,428,333.44	1,434,165.58	0.31
		Base	56.963204	1,994,167.86	97.930000	3,428,333.44	1,434,165.58	0.31
45778Q107	INSPERITY INC COMMON STOCK USD.01							
	19,042.000	Local	92.214008	1,755,939.14	113.600000	2,163,171.20	407,232.06	0.20
		Base	92.214008	1,755,939.14	113.600000	2,163,171.20	407,232.06	0.20
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	38,802.000	Local	60.025423	2,329,106.46	56.070000	2,175,628.14	-153,478.32	0.20
		Base	60.025423	2,329,106.46	56.070000	2,175,628.14	-153,478.32	0.20
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
	54,936.000	Local	58.903514	3,235,923.45	72.350000	3,974,619.60	738,696.15	0.36
		Base	58.903514	3,235,923.45	72.350000	3,974,619.60	738,696.15	0.36
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	28,194.000	Local	24.577261	692,931.30	45.760000	1,290,157.44	597,226.14	0.12
		Base	24.577261	692,931.30	45.760000	1,290,157.44	597,226.14	0.12

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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
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	67,097.000	Local	40.341685	2,706,806.01	51.400000	3,448,785.80	741,979.79	0.31
		Base	40.341685	2,706,806.01	51.400000	3,448,785.80	741,979.79	0.31
46590V100	JBG SMITH PROPERTIES REIT USD.01							
	52,867.000	Local	34.939256	1,847,133.66	18.980000	1,003,415.66	-843,718.00	0.09
		Base	34.939256	1,847,133.66	18.980000	1,003,415.66	-843,718.00	0.09
466313103	JABIL INC COMMON STOCK USD.001							
	71,831.000	Local	28.747353	2,064,951.09	68.200000	4,898,874.20	2,833,923.11	0.44
		Base	28.747353	2,064,951.09	68.200000	4,898,874.20	2,833,923.11	0.44
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	97,830.000	Local	18.981782	1,856,987.76	34.280000	3,353,612.40	1,496,624.64	0.30
		Base	18.981782	1,856,987.76	34.280000	3,353,612.40	1,496,624.64	0.30
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	172,958.000	Local	12.012502	2,077,658.26	6.480000	1,120,767.84	-956,890.42	0.10
		Base	12.012502	2,077,658.26	6.480000	1,120,767.84	-956,890.42	0.10
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	25,347.000	Local	104.463834	2,647,844.80	159.370000	4,039,551.39	1,391,706.59	0.36
		Base	104.463834	2,647,844.80	159.370000	4,039,551.39	1,391,706.59	0.36
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01							
	25,201.000	Local	74.538545	1,878,445.88	79.100000	1,993,399.10	114,953.22	0.18
		Base	74.538545	1,878,445.88	79.100000	1,993,399.10	114,953.22	0.18
48242W106	KBR INC COMMON STOCK USD.001							
	73,267.000	Local	27.326684	2,002,144.17	52.800000	3,868,497.60	1,866,353.43	0.35
		Base	27.326684	2,002,144.17	52.800000	3,868,497.60	1,866,353.43	0.35
48666K109	KB HOME COMMON STOCK USD1.0							
	44,357.000	Local	18.061933	801,173.17	31.850000	1,412,770.45	611,597.28	0.13
		Base	18.061933	801,173.17	31.850000	1,412,770.45	611,597.28	0.13
488401100	KEMPER CORP COMMON STOCK USD.1							
	34,116.000	Local	45.074689	1,537,768.09	49.200000	1,678,507.20	140,739.11	0.15
		Base	45.074689	1,537,768.09	49.200000	1,678,507.20	140,739.11	0.15

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489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	43,030.000	Local	29.102064	1,252,261.83	24.060000	1,035,301.80	-216,960.03	0.09
		Base	29.102064	1,252,261.83	24.060000	1,035,301.80	-216,960.03	0.09
49427F108	KILROY REALTY CORP REIT USD.01							
	56,173.000	Local	60.225920	3,383,070.60	38.670000	2,172,209.91	-1,210,860.69	0.20
		Base	60.225920	3,383,070.60	38.670000	2,172,209.91	-1,210,860.69	0.20
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	11,507.000	Local	202.232034	2,327,084.02	261.520000	3,009,310.64	682,226.62	0.27
		Base	202.232034	2,327,084.02	261.520000	3,009,310.64	682,226.62	0.27
497266106	KIRBY CORP COMMON STOCK USD.1							
	31,985.000	Local	55.175242	1,764,780.12	64.350000	2,058,234.75	293,454.63	0.19
		Base	55.175242	1,764,780.12	64.350000	2,058,234.75	293,454.63	0.19
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	117,004.000	Local	22.002796	2,574,415.11	21.050000	2,462,934.20	-111,480.91	0.22
		Base	22.002796	2,574,415.11	21.050000	2,462,934.20	-111,480.91	0.22
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01							
	85,815.000	Local	43.494220	3,732,456.53	52.410000	4,497,564.15	765,107.62	0.41
		Base	43.494220	3,732,456.53	52.410000	4,497,564.15	765,107.62	0.41
500255104	KOHLS CORP COMMON STOCK USD.01							
	62,288.000	Local	21.534709	1,341,353.97	25.250000	1,572,772.00	231,418.03	0.14
		Base	21.534709	1,341,353.97	25.250000	1,572,772.00	231,418.03	0.14
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01							
	109,000.000	Local	16.819507	1,833,326.24	11.120000	1,212,080.00	-621,246.24	0.11
		Base	16.819507	1,833,326.24	11.120000	1,212,080.00	-621,246.24	0.11
50187A107	LHC GROUP INC COMMON STOCK USD.01							
	16,569.000	Local	129.918911	2,152,626.43	161.690000	2,679,041.61	526,415.18	0.24
		Base	129.918911	2,152,626.43	161.690000	2,679,041.61	526,415.18	0.24
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	46,600.000	Local	49.615853	2,312,098.77	94.400000	4,399,040.00	2,086,941.23	0.40
		Base	49.615853	2,312,098.77	94.400000	4,399,040.00	2,086,941.23	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
513847103	LANCASTER COLONY CORP COMMON STOCK							
	10,594.000	Local	84.750597	897,847.82	197.300000	2,090,196.20	1,192,348.38	0.19
		Base	84.750597	897,847.82	197.300000	2,090,196.20	1,192,348.38	0.19
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	19,185.000	Local	64.418033	1,235,859.96	162.900000	3,125,236.50	1,889,376.54	0.28
		Base	64.418033	1,235,859.96	162.900000	3,125,236.50	1,889,376.54	0.28
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	36,758.000	Local	65.972920	2,425,032.58	50.960000	1,873,187.68	-551,844.90	0.17
		Base	65.972920	2,425,032.58	50.960000	1,873,187.68	-551,844.90	0.17
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
	73,192.000	Local	56.834305	4,159,816.46	64.880000	4,748,696.96	588,880.50	0.43
		Base	56.834305	4,159,816.46	64.880000	4,748,696.96	588,880.50	0.43
521865204	LEAR CORP COMMON STOCK USD.01							
	31,565.000	Local	135.312468	4,271,138.06	124.020000	3,914,691.30	-356,446.76	0.35
		Base	135.312468	4,271,138.06	124.020000	3,914,691.30	-356,446.76	0.35
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	70,799.000	Local	40.323860	2,854,888.99	32.230000	2,281,851.77	-573,037.22	0.21
		Base	40.323860	2,854,888.99	32.230000	2,281,851.77	-573,037.22	0.21
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
	17,222.000	Local	95.945602	1,652,375.15	239.230000	4,120,019.06	2,467,643.91	0.37
		Base	95.945602	1,652,375.15	239.230000	4,120,019.06	2,467,643.91	0.37
53223X107	LIFE STORAGE INC REIT USD.01							
	45,391.000	Local	78.274751	3,552,969.23	98.500000	4,471,013.50	918,044.27	0.40
		Base	78.274751	3,552,969.23	98.500000	4,471,013.50	918,044.27	0.40
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	30,833.000	Local	52.805400	1,628,148.91	144.490000	4,455,060.17	2,826,911.26	0.40
		Base	52.805400	1,628,148.91	144.490000	4,455,060.17	2,826,911.26	0.40
536797103	LITHIA MOTORS INC COMMON STOCK							
	2,354.000	Local	294.644473	693,593.09	204.740000	481,957.96	-211,635.13	0.04
		Base	294.644473	693,593.09	204.740000	481,957.96	-211,635.13	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
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	13,220.000	Local	166.322256	2,198,780.23	220.200000	2,911,044.00	712,263.77	0.26
		Base	166.322256	2,198,780.23	220.200000	2,911,044.00	712,263.77	0.26
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	38,287.000	Local	17.109903	655,086.86	59.200000	2,266,590.40	1,611,503.54	0.20
		Base	17.109903	655,086.86	59.200000	2,266,590.40	1,611,503.54	0.20
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	36,421.000	Local	61.617983	2,244,188.56	52.170000	1,900,083.57	-344,104.99	0.17
		Base	61.617983	2,244,188.56	52.170000	1,900,083.57	-344,104.99	0.17
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	108,594.000	Local	22.085660	2,398,370.11	30.340000	3,294,741.96	896,371.85	0.30
		Base	22.085660	2,398,370.11	30.340000	3,294,741.96	896,371.85	0.30
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
	158,619.000	Local	12.612892	2,000,644.27	13.000000	2,062,047.00	61,402.73	0.19
		Base	12.612892	2,000,644.27	13.000000	2,062,047.00	61,402.73	0.19
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	30,544.000	Local	103.618303	3,164,917.44	84.730000	2,587,993.12	-576,924.32	0.23
		Base	103.618303	3,164,917.44	84.730000	2,587,993.12	-576,924.32	0.23
553368101	MP MATERIALS CORP COMMON STOCK USD.0001							
	49,302.000	Local	27.982822	1,379,609.11	24.280000	1,197,052.56	-182,556.55	0.11
		Base	27.982822	1,379,609.11	24.280000	1,197,052.56	-182,556.55	0.11
553498106	MSA SAFETY INC COMMON STOCK							
	19,676.000	Local	59.979714	1,180,160.86	144.190000	2,837,082.44	1,656,921.58	0.26
		Base	59.979714	1,180,160.86	144.190000	2,837,082.44	1,656,921.58	0.26
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	25,216.000	Local	66.161995	1,668,340.87	81.700000	2,060,147.20	391,806.33	0.19
		Base	66.161995	1,668,340.87	81.700000	2,060,147.20	391,806.33	0.19
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001							
	27,287.000	Local	58.412293	1,593,896.25	62.980000	1,718,535.26	124,639.01	0.15
		Base	58.412293	1,593,896.25	62.980000	1,718,535.26	124,639.01	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
554382101	MACERICH CO/THE REIT USD.01							
	117,949.000	Local	20.702370	2,441,823.87	11.260000	1,328,105.74	-1,113,718.13	0.12
		Base	20.702370	2,441,823.87	11.260000	1,328,105.74	-1,113,718.13	0.12
55616P104	MACY S INC COMMON STOCK USD.01							
	144,715.000	Local	26.260803	3,800,332.07	20.650000	2,988,364.75	-811,967.32	0.27
		Base	26.260803	3,800,332.07	20.650000	2,988,364.75	-811,967.32	0.27
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	33,322.000	Local	64.701901	2,155,996.76	121.400000	4,045,290.80	1,889,294.04	0.36
		Base	64.701901	2,155,996.76	121.400000	4,045,290.80	1,889,294.04	0.36
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	26,999.000	Local	57.518386	1,552,938.90	83.210000	2,246,586.79	693,647.89	0.20
		Base	57.518386	1,552,938.90	83.210000	2,246,586.79	693,647.89	0.20
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	20,464.000	Local	114.788835	2,349,038.71	134.590000	2,754,249.76	405,211.05	0.25
		Base	114.788835	2,349,038.71	134.590000	2,754,249.76	405,211.05	0.25
574795100	MASIMO CORP COMMON STOCK USD.001							
	25,825.000	Local	113.832354	2,939,720.54	147.950000	3,820,808.75	881,088.21	0.34
		Base	113.832354	2,939,720.54	147.950000	3,820,808.75	881,088.21	0.34
576323109	MASTEC INC COMMON STOCK USD.1							
	31,487.000	Local	50.475052	1,589,307.95	85.330000	2,686,785.71	1,097,477.76	0.24
		Base	50.475052	1,589,307.95	85.330000	2,686,785.71	1,097,477.76	0.24
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	6,632.000	Local	54.505855	361,482.83	57.240000	379,615.68	18,132.85	0.03
		Base	54.505855	361,482.83	57.240000	379,615.68	18,132.85	0.03
577081102	MATTEL INC COMMON STOCK USD1.0							
	189,259.000	Local	12.063821	2,283,186.78	17.840000	3,376,380.56	1,093,193.78	0.30
		Base	12.063821	2,283,186.78	17.840000	3,376,380.56	1,093,193.78	0.30
577933104	MAXIMUS INC COMMON STOCK							
	32,335.000	Local	63.691581	2,059,467.26	73.330000	2,371,125.55	311,658.29	0.21
		Base	63.691581	2,059,467.26	73.330000	2,371,125.55	311,658.29	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	319,346.000	Local	16.494010	5,267,296.09	11.140000	3,557,514.44	-1,709,781.65	0.32
		Base	16.494010	5,267,296.09	11.140000	3,557,514.44	-1,709,781.65	0.32
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	13,452.000	Local	116.970514	1,573,487.36	212.410000	2,857,339.32	1,283,851.96	0.26
		Base	116.970514	1,573,487.36	212.410000	2,857,339.32	1,283,851.96	0.26
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	30,963.000	Local	71.131027	2,202,429.98	44.740000	1,385,284.62	-817,145.36	0.12
		Base	71.131027	2,202,429.98	44.740000	1,385,284.62	-817,145.36	0.12
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	28,775.000	Local	83.460541	2,401,577.07	133.900000	3,852,972.50	1,451,395.43	0.35
		Base	83.460541	2,401,577.07	133.900000	3,852,972.50	1,451,395.43	0.35
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	78,035.000	Local	25.973492	2,026,841.48	43.010000	3,356,285.35	1,329,443.87	0.30
		Base	25.973492	2,026,841.48	43.010000	3,356,285.35	1,329,443.87	0.30
626755102	MURPHY USA INC COMMON STOCK							
	11,101.000	Local	67.545282	749,820.18	279.540000	3,103,173.54	2,353,353.36	0.28
		Base	67.545282	749,820.18	279.540000	3,103,173.54	2,353,353.36	0.28
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	73,375.000	Local	21.023355	1,542,588.70	23.410000	1,717,708.75	175,120.05	0.15
		Base	21.023355	1,542,588.70	23.410000	1,717,708.75	175,120.05	0.15
62955J103	NOV INC COMMON STOCK USD.01							
	209,767.000	Local	12.791593	2,683,254.08	20.890000	4,382,032.63	1,698,778.55	0.40
		Base	12.791593	2,683,254.08	20.890000	4,382,032.63	1,698,778.55	0.40
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	48,851.000	Local	46.803169	2,286,381.60	63.300000	3,092,268.30	805,886.70	0.28
		Base	46.803169	2,286,381.60	63.300000	3,092,268.30	805,886.70	0.28
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
	69,728.000	Local	29.922626	2,086,444.90	36.900000	2,572,963.20	486,518.30	0.23
		Base	29.922626	2,086,444.90	36.900000	2,572,963.20	486,518.30	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
	95,447.000	Local	35.915481	3,428,024.90	45.760000	4,367,654.72	939,629.82	0.39
		Base	35.915481	3,428,024.90	45.760000	4,367,654.72	939,629.82	0.39
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
	45,128.000	Local	47.569926	2,146,735.61	36.120000	1,630,023.36	-516,712.25	0.15
		Base	47.569926	2,146,735.61	36.120000	1,630,023.36	-516,712.25	0.15
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	56,489.000	Local	12.357475	698,061.42	16.450000	929,244.05	231,182.63	0.08
		Base	12.357475	698,061.42	16.450000	929,244.05	231,182.63	0.08
640491106	NEOGEN CORP COMMON STOCK USD.16							
	115,407.000	Local	25.811541	2,978,832.52	15.230000	1,757,648.61	-1,221,183.91	0.16
		Base	25.811541	2,978,832.52	15.230000	1,757,648.61	-1,221,183.91	0.16
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001							
	51,337.000	Local	94.818648	4,867,704.94	119.440000	6,131,691.28	1,263,986.34	0.55
		Base	94.818648	4,867,704.94	119.440000	6,131,691.28	1,263,986.34	0.55
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	51,388.000	Local	36.187374	1,859,596.80	49.620000	2,549,872.56	690,275.76	0.23
		Base	36.187374	1,859,596.80	49.620000	2,549,872.56	690,275.76	0.23
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
	363,291.000	Local	12.563847	4,564,332.36	8.600000	3,124,302.60	-1,440,029.76	0.28
		Base	12.563847	4,564,332.36	8.600000	3,124,302.60	-1,440,029.76	0.28
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	87,921.000	Local	21.439576	1,884,988.94	32.460000	2,853,915.66	968,926.72	0.26
		Base	21.439576	1,884,988.94	32.460000	2,853,915.66	968,926.72	0.26
651587107	NEWMARKET CORP COMMON STOCK							
	3,638.000	Local	221.190003	804,689.23	311.110000	1,131,818.18	327,128.95	0.10
		Base	221.190003	804,689.23	311.110000	1,131,818.18	327,128.95	0.10
65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01							
	20,161.000	Local	175.704200	3,542,372.38	175.030000	3,528,779.83	-13,592.55	0.32
		Base	175.704200	3,542,372.38	175.030000	3,528,779.83	-13,592.55	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
655664100	NORDSTROM INC COMMON STOCK							
	59,487.000	Local	16.963455	1,009,105.04	16.140000	960,120.18	-48,984.86	0.09
		Base	16.963455	1,009,105.04	16.140000	960,120.18	-48,984.86	0.09
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
	30,855.000	Local	60.186189	1,857,044.85	59.340000	1,830,935.70	-26,109.15	0.17
		Base	60.186189	1,857,044.85	59.340000	1,830,935.70	-26,109.15	0.17
67000B104	NOVANTA INC COMMON STOCK							
	19,059.000	Local	132.490453	2,525,135.54	135.870000	2,589,546.33	64,410.79	0.23
		Base	132.490453	2,525,135.54	135.870000	2,589,546.33	64,410.79	0.23
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	106,913.000	Local	25.036902	2,676,770.34	39.550000	4,228,409.15	1,551,638.81	0.38
		Base	25.036902	2,676,770.34	39.550000	4,228,409.15	1,551,638.81	0.38
67098H104	O I GLASS INC COMMON STOCK							
	74,442.000	Local	14.254322	1,061,120.21	16.570000	1,233,503.94	172,383.73	0.11
		Base	14.254322	1,061,120.21	16.570000	1,233,503.94	172,383.73	0.11
680033107	OLD NATIONAL BANCORP COMMON STOCK							
	156,410.000	Local	16.413309	2,567,205.59	17.980000	2,812,251.80	245,046.21	0.25
		Base	16.413309	2,567,205.59	17.980000	2,812,251.80	245,046.21	0.25
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	151,131.000	Local	17.037624	2,574,913.17	24.150000	3,649,813.65	1,074,900.48	0.33
		Base	17.037624	2,574,913.17	24.150000	3,649,813.65	1,074,900.48	0.33
680665205	OLIN CORP COMMON STOCK USD1.0							
	68,021.000	Local	21.909600	1,490,312.87	52.940000	3,601,031.74	2,110,718.87	0.32
		Base	21.909600	1,490,312.87	52.940000	3,601,031.74	2,110,718.87	0.32
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	31,084.000	Local	68.154654	2,118,519.28	46.840000	1,455,974.56	-662,544.72	0.13
		Base	68.154654	2,118,519.28	46.840000	1,455,974.56	-662,544.72	0.13
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	125,059.000	Local	30.003115	3,752,159.59	27.950000	3,495,399.05	-256,760.54	0.32
		Base	30.003115	3,752,159.59	27.950000	3,495,399.05	-256,760.54	0.32

Base Currency: USD - US DOLLAR

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68213N109	OMNICELL INC COMMON STOCK USD.001							
	23,844.000	Local	114.716025	2,735,288.91	50.420000	1,202,214.48	-1,533,074.43	0.11
		Base	114.716025	2,735,288.91	50.420000	1,202,214.48	-1,533,074.43	0.11
68235P108	ONE GAS INC COMMON STOCK							
	28,912.000	Local	49.631477	1,434,945.27	75.720000	2,189,216.64	754,271.37	0.20
		Base	49.631477	1,434,945.27	75.720000	2,189,216.64	754,271.37	0.20
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001							
	82,568.000	Local	28.775601	2,375,943.80	30.090000	2,484,471.12	108,527.32	0.22
		Base	28.775601	2,375,943.80	30.090000	2,484,471.12	108,527.32	0.22
686688102	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001							
	26,039.000	Local	85.102572	2,215,985.86	86.480000	2,251,852.72	35,866.86	0.20
		Base	85.102572	2,215,985.86	86.480000	2,251,852.72	35,866.86	0.20
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	34,922.000	Local	46.812312	1,634,779.56	88.190000	3,079,771.18	1,444,991.62	0.28
		Base	46.812312	1,634,779.56	88.190000	3,079,771.18	1,444,991.62	0.28
690742101	OWENS CORNING COMMON STOCK USD.001							
	49,908.000	Local	61.466521	3,067,671.11	85.300000	4,257,152.40	1,189,481.29	0.38
		Base	61.466521	3,067,671.11	85.300000	4,257,152.40	1,189,481.29	0.38
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
	61,036.000	Local	32.852488	2,005,184.45	40.780000	2,489,048.08	483,863.63	0.22
		Base	32.852488	2,005,184.45	40.780000	2,489,048.08	483,863.63	0.22
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
	49,208.000	Local	72.265702	3,556,050.65	63.480000	3,123,723.84	-432,326.81	0.28
		Base	72.265702	3,556,050.65	63.480000	3,123,723.84	-432,326.81	0.28
69349H107	PNM RESOURCES INC COMMON STOCK							
	45,838.000	Local	24.642432	1,129,559.79	48.790000	2,236,436.02	1,106,876.23	0.20
		Base	24.642432	1,129,559.79	48.790000	2,236,436.02	1,106,876.23	0.20
693656100	PVH CORP COMMON STOCK USD1.0							
	34,830.000	Local	46.309225	1,612,950.29	70.590000	2,458,649.70	845,699.41	0.22
		Base	46.309225	1,612,950.29	70.590000	2,458,649.70	845,699.41	0.22

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695263103	PACWEST BANCORP COMMON STOCK							
	62,912.000	Local	39.711575	2,498,334.59	22.950000	1,443,830.40	-1,054,504.19	0.13
		Base	39.711575	2,498,334.59	22.950000	1,443,830.40	-1,054,504.19	0.13
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	17,168.000	Local	82.679072	1,419,434.31	82.310000	1,413,098.08	-6,336.23	0.13
		Base	82.679072	1,419,434.31	82.310000	1,413,098.08	-6,336.23	0.13
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	120,071.000	Local	22.054297	2,648,081.48	11.790000	1,415,637.09	-1,232,444.39	0.13
		Base	22.054297	2,648,081.48	11.790000	1,415,637.09	-1,232,444.39	0.13
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	46,261.000	Local	22.821948	1,055,766.15	28.030000	1,296,695.83	240,929.68	0.12
		Base	22.821948	1,055,766.15	28.030000	1,296,695.83	240,929.68	0.12
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	22,001.000	Local	149.276250	3,284,226.78	194.260000	4,273,914.26	989,687.48	0.39
		Base	149.276250	3,284,226.78	194.260000	4,273,914.26	989,687.48	0.39
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	119,429.000	Local	30.493865	3,641,851.81	13.390000	1,599,154.31	-2,042,697.50	0.14
		Base	30.493865	3,641,851.81	13.390000	1,599,154.31	-2,042,697.50	0.14
707569109	PENN ENTERTAINMENT INC COMMON STOCK USD.01							
	82,837.000	Local	27.608131	2,286,974.73	29.700000	2,460,258.90	173,284.17	0.22
		Base	27.608131	2,286,974.73	29.700000	2,460,258.90	173,284.17	0.22
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	20,281.000	Local	148.226381	3,006,179.24	222.460000	4,511,711.26	1,505,532.02	0.41
		Base	148.226381	3,006,179.24	222.460000	4,511,711.26	1,505,532.02	0.41
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01							
	83,133.000	Local	45.455898	3,778,885.20	58.390000	4,854,135.87	1,075,250.67	0.44
		Base	45.455898	3,778,885.20	58.390000	4,854,135.87	1,075,250.67	0.44
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
	121,897.000	Local	16.993046	2,071,401.34	14.470000	1,763,849.59	-307,551.75	0.16
		Base	16.993046	2,071,401.34	14.470000	1,763,849.59	-307,551.75	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
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	23,994.000	Local	29.301794	703,067.24	23.730000	569,377.62	-133,689.62	0.05
		Base	29.301794	703,067.24	23.730000	569,377.62	-133,689.62	0.05
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	40,828.000	Local	62.714263	2,560,497.95	73.400000	2,996,775.20	436,277.25	0.27
		Base	62.714263	2,560,497.95	73.400000	2,996,775.20	436,277.25	0.27
731068102	POLARIS INC COMMON STOCK USD.01							
	29,095.000	Local	65.152498	1,895,611.94	101.000000	2,938,595.00	1,042,983.06	0.26
		Base	65.152498	1,895,611.94	101.000000	2,938,595.00	1,042,983.06	0.26
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
	47,674.000	Local	48.331740	2,304,167.36	49.000000	2,336,026.00	31,858.64	0.21
		Base	48.331740	2,304,167.36	49.000000	2,336,026.00	31,858.64	0.21
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	29,040.000	Local	39.984561	1,161,151.65	90.260000	2,621,150.40	1,459,998.75	0.24
		Base	39.984561	1,161,151.65	90.260000	2,621,150.40	1,459,998.75	0.24
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	45,885.000	Local	40.828091	1,873,396.97	43.990000	2,018,481.15	145,084.18	0.18
		Base	40.828091	1,873,396.97	43.990000	2,018,481.15	145,084.18	0.18
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
	30,545.000	Local	91.908313	2,807,339.41	71.720000	2,190,687.40	-616,652.01	0.20
		Base	91.908313	2,807,339.41	71.720000	2,190,687.40	-616,652.01	0.20
74164M108	PRIMERICA INC COMMON STOCK							
	19,705.000	Local	55.954470	1,102,582.84	141.820000	2,794,563.10	1,691,980.26	0.25
		Base	55.954470	1,102,582.84	141.820000	2,794,563.10	1,691,980.26	0.25
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
	27,520.000	Local	22.685867	624,315.05	16.890000	464,812.80	-159,502.25	0.04
		Base	22.685867	624,315.05	16.890000	464,812.80	-159,502.25	0.04
74340E103	PROGYNY INC COMMON STOCK USD.0001							
	40,177.000	Local	55.030692	2,210,968.12	31.150000	1,251,513.55	-959,454.57	0.11
		Base	55.030692	2,210,968.12	31.150000	1,251,513.55	-959,454.57	0.11

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743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	48,761.000	Local	55.463711	2,704,465.99	72.680000	3,543,949.48	839,483.49	0.32
		Base	55.463711	2,704,465.99	72.680000	3,543,949.48	839,483.49	0.32
74758T303	QUALYS INC COMMON STOCK USD.001							
	18,461.000	Local	105.931930	1,955,609.36	112.230000	2,071,878.03	116,268.67	0.19
		Base	105.931930	1,955,609.36	112.230000	2,071,878.03	116,268.67	0.19
749607107	RLI CORP COMMON STOCK USD1.0							
	2,696.000	Local	112.453691	303,175.15	131.270000	353,903.92	50,728.77	0.03
		Base	112.453691	303,175.15	131.270000	353,903.92	50,728.77	0.03
74967X103	RH COMMON STOCK USD.0001							
	2,499.000	Local	323.600288	808,677.12	267.190000	667,707.81	-140,969.31	0.06
		Base	323.600288	808,677.12	267.190000	667,707.81	-140,969.31	0.06
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	68,942.000	Local	38.575116	2,659,445.63	97.450000	6,718,397.90	4,058,952.27	0.61
		Base	38.575116	2,659,445.63	97.450000	6,718,397.90	4,058,952.27	0.61
74982T103	RXO INC COMMON STOCK							
	61,473.000	Local	15.876606	975,982.58	17.200000	1,057,335.60	81,353.02	0.10
		Base	15.876606	975,982.58	17.200000	1,057,335.60	81,353.02	0.10
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	129,040.000	Local	30.709554	3,962,760.90	25.020000	3,228,580.80	-734,180.10	0.29
		Base	30.709554	3,962,760.90	25.020000	3,228,580.80	-734,180.10	0.29
754907103	RAYONIER INC REIT							
	78,194.000	Local	26.033259	2,035,644.64	32.960000	2,577,274.24	541,629.60	0.23
		Base	26.033259	2,035,644.64	32.960000	2,577,274.24	541,629.60	0.23
758750103	REGAL REXNORD CORP COMMON STOCK USD.01							
	35,327.000	Local	109.517123	3,868,911.41	119.980000	4,238,533.46	369,622.05	0.38
		Base	109.517123	3,868,911.41	119.980000	4,238,533.46	369,622.05	0.38
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	35,692.000	Local	68.161624	2,432,824.67	142.090000	5,071,476.28	2,638,651.61	0.46
		Base	68.161624	2,432,824.67	142.090000	5,071,476.28	2,638,651.61	0.46

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759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
	31,343.000	Local	62.041216	1,944,557.82	202.440000	6,345,076.92	4,400,519.10	0.57
		Base	62.041216	1,944,557.82	202.440000	6,345,076.92	4,400,519.10	0.57
759916109	REPLIGEN CORP COMMON STOCK USD.01							
	27,575.000	Local	94.072618	2,594,052.45	169.310000	4,668,723.25	2,074,670.80	0.42
		Base	94.072618	2,594,052.45	169.310000	4,668,723.25	2,074,670.80	0.42
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
	97,989.000	Local	53.081478	5,201,400.90	54.640000	5,354,118.96	152,718.06	0.48
		Base	53.081478	5,201,400.90	54.640000	5,354,118.96	152,718.06	0.48
77634L105	R1 RCM INC COMMON STOCK USD.01							
	73,400.000	Local	22.789348	1,672,738.17	10.950000	803,730.00	-869,008.17	0.07
		Base	22.789348	1,672,738.17	10.950000	803,730.00	-869,008.17	0.07
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	35,055.000	Local	84.575586	2,964,797.17	112.720000	3,951,399.60	986,602.43	0.36
		Base	84.575586	2,964,797.17	112.720000	3,951,399.60	986,602.43	0.36
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	26,836.000	Local	66.376883	1,781,290.04	83.570000	2,242,684.52	461,394.48	0.20
		Base	66.376883	1,781,290.04	83.570000	2,242,684.52	461,394.48	0.20
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	54,722.000	Local	33.231201	1,818,477.78	58.300000	3,190,292.60	1,371,814.82	0.29
		Base	33.231201	1,818,477.78	58.300000	3,190,292.60	1,371,814.82	0.29
78440X887	SL GREEN REALTY CORP REIT USD.01							
	35,273.000	Local	73.744183	2,601,178.56	33.720000	1,189,405.56	-1,411,773.00	0.11
		Base	73.744183	2,601,178.56	33.720000	1,189,405.56	-1,411,773.00	0.11
78442P106	SLM CORP COMMON STOCK USD.2							
	133,612.000	Local	10.041276	1,341,635.00	16.600000	2,217,959.20	876,324.20	0.20
		Base	10.041276	1,341,635.00	16.600000	2,217,959.20	876,324.20	0.20
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
	24,742.000	Local	430.249439	10,645,231.63	442.790000	10,955,510.18	310,278.55	0.99
		Base	430.249439	10,645,231.63	442.790000	10,955,510.18	310,278.55	0.99

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78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	123,345.000	21.423815	2,642,520.52	12.430000	1,533,178.35	-1,109,342.17	0.14
		Base		21.423815	2,642,520.52	12.430000	1,533,178.35	-1,109,342.17	0.14
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	14,131.000	335.053028	4,734,634.34	209.680000	2,962,988.08	-1,771,646.26	0.27
		Base		335.053028	4,734,634.34	209.680000	2,962,988.08	-1,771,646.26	0.27
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	29,440.000	58.783227	1,730,578.21	110.930000	3,265,779.20	1,535,200.99	0.29
		Base		58.783227	1,730,578.21	110.930000	3,265,779.20	1,535,200.99	0.29
80874P109	LIGHT + WONDER INC COMMON STOCK USD.001								
		Local	50,025.000	52.620239	2,632,327.45	58.600000	2,931,465.00	299,137.55	0.26
		Base		52.620239	2,632,327.45	58.600000	2,931,465.00	299,137.55	0.26
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	21,599.000	64.209339	1,386,857.51	48.590000	1,049,495.41	-337,362.10	0.09
		Base		64.209339	1,386,857.51	48.590000	1,049,495.41	-337,362.10	0.09
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	32,188.000	72.006674	2,317,750.81	88.610000	2,852,178.68	534,427.87	0.26
		Base		72.006674	2,317,750.81	88.610000	2,852,178.68	534,427.87	0.26
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	22,449.000	39.588940	888,732.11	72.920000	1,636,981.08	748,248.97	0.15
		Base		39.588940	888,732.11	72.920000	1,636,981.08	748,248.97	0.15
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	82,137.000	20.872255	1,714,384.42	69.140000	5,678,952.18	3,964,567.76	0.51
		Base		20.872255	1,714,384.42	69.140000	5,678,952.18	3,964,567.76	0.51
82489T104	SHOCKWAVE MEDICAL INC COMMON STOCK USD.001								
		Local	19,300.000	170.207837	3,285,011.26	205.610000	3,968,273.00	683,261.74	0.36
		Base		170.207837	3,285,011.26	205.610000	3,968,273.00	683,261.74	0.36
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	17,774.000	64.069493	1,138,771.16	135.670000	2,411,398.58	1,272,627.42	0.22
		Base		64.069493	1,138,771.16	135.670000	2,411,398.58	1,272,627.42	0.22

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827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
	44,676.000	Local	23.092746	1,031,691.52	51.840000	2,316,003.84	1,284,312.32	0.21
		Base	23.092746	1,031,691.52	51.840000	2,316,003.84	1,284,312.32	0.21
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
	22,749.000	Local	91.530520	2,082,227.81	88.660000	2,016,926.34	-65,301.47	0.18
		Base	91.530520	2,082,227.81	88.660000	2,016,926.34	-65,301.47	0.18
82982T106	SITIME CORP COMMON STOCK USD.0001							
	8,586.000	Local	272.532617	2,339,965.05	101.620000	872,509.32	-1,467,455.73	0.08
		Base	272.532617	2,339,965.05	101.620000	872,509.32	-1,467,455.73	0.08
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
	71,673.000	Local	35.618238	2,552,865.94	41.950000	3,006,682.35	453,816.41	0.27
		Base	35.618238	2,552,865.94	41.950000	3,006,682.35	453,816.41	0.27
835495102	SONOCO PRODUCTS CO COMMON STOCK							
	52,073.000	Local	37.437900	1,949,503.77	60.710000	3,161,351.83	1,211,848.06	0.29
		Base	37.437900	1,949,503.77	60.710000	3,161,351.83	1,211,848.06	0.29
83601L102	SOTERA HEALTH CO COMMON STOCK USD.01							
	52,729.000	Local	20.048398	1,057,131.96	8.330000	439,232.57	-617,899.39	0.04
		Base	20.048398	1,057,131.96	8.330000	439,232.57	-617,899.39	0.04
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
	32,950.000	Local	78.886549	2,599,311.80	61.880000	2,038,946.00	-560,365.80	0.18
		Base	78.886549	2,599,311.80	61.880000	2,038,946.00	-560,365.80	0.18
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01							
	589,339.000	Local	6.060659	3,571,782.86	5.850000	3,447,633.15	-124,149.71	0.31
		Base	6.060659	3,571,782.86	5.850000	3,447,633.15	-124,149.71	0.31
84857L101	SPIRE INC COMMON STOCK USD1.0							
	28,032.000	Local	76.769175	2,151,993.51	68.860000	1,930,283.52	-221,709.99	0.17
		Base	76.769175	2,151,993.51	68.860000	1,930,283.52	-221,709.99	0.17
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
	74,581.000	Local	42.899784	3,199,508.76	39.930000	2,978,019.33	-221,489.43	0.27
		Base	42.899784	3,199,508.76	39.930000	2,978,019.33	-221,489.43	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
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	56,528.000	Local	21.724040	1,228,016.56	32.370000	1,829,811.36	601,794.80	0.17
		Base	21.724040	1,228,016.56	32.370000	1,829,811.36	601,794.80	0.17
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
	25,743.000	Local	107.135208	2,757,981.65	48.540000	1,249,565.22	-1,508,416.43	0.11
		Base	107.135208	2,757,981.65	48.540000	1,249,565.22	-1,508,416.43	0.11
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
	24,718.000	Local	21.843662	539,931.63	97.700000	2,414,948.60	1,875,016.97	0.22
		Base	21.843662	539,931.63	97.700000	2,414,948.60	1,875,016.97	0.22
858912108	STERICYCLE INC COMMON STOCK USD.01							
	49,228.000	Local	48.421172	2,383,677.46	49.890000	2,455,984.92	72,307.46	0.22
		Base	48.421172	2,383,677.46	49.890000	2,455,984.92	72,307.46	0.22
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	56,756.000	Local	36.113066	2,049,633.15	58.370000	3,312,847.72	1,263,214.57	0.30
		Base	36.113066	2,049,633.15	58.370000	3,312,847.72	1,263,214.57	0.30
862121100	STORE CAPITAL CORP REIT USD.01							
	141,903.000	Local	24.378613	3,459,398.30	32.060000	4,549,410.18	1,090,011.88	0.41
		Base	24.378613	3,459,398.30	32.060000	4,549,410.18	1,090,011.88	0.41
867652406	SUNPOWER CORP COMMON STOCK USD.001							
	45,578.000	Local	28.842250	1,314,572.07	18.030000	821,771.34	-492,800.73	0.07
		Base	28.842250	1,314,572.07	18.030000	821,771.34	-492,800.73	0.07
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	113,802.000	Local	59.398929	6,759,716.96	24.020000	2,733,524.04	-4,026,192.92	0.25
		Base	59.398929	6,759,716.96	24.020000	2,733,524.04	-4,026,192.92	0.25
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001							
	24,800.000	Local	81.324400	2,016,845.12	82.100000	2,036,080.00	19,234.88	0.18
		Base	81.324400	2,016,845.12	82.100000	2,036,080.00	19,234.88	0.18
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	21,292.000	Local	103.997767	2,214,320.46	95.160000	2,026,146.72	-188,173.74	0.18
		Base	103.997767	2,214,320.46	95.160000	2,026,146.72	-188,173.74	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
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	77,678.000	Local	25.822610	2,005,848.72	37.550000	2,916,808.90	910,960.18	0.26
		Base	25.822610	2,005,848.72	37.550000	2,916,808.90	910,960.18	0.26
87162W100	TD SYNNEX CORP COMMON STOCK USD.001							
	22,451.000	Local	52.303546	1,174,266.92	94.710000	2,126,334.21	952,067.29	0.19
		Base	52.303546	1,174,266.92	94.710000	2,126,334.21	952,067.29	0.19
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	54,953.000	Local	58.761719	3,229,132.77	36.680000	2,015,676.04	-1,213,456.73	0.18
		Base	58.761719	3,229,132.77	36.680000	2,015,676.04	-1,213,456.73	0.18
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	53,924.000	Local	14.219437	766,768.93	18.590000	1,002,447.16	235,678.23	0.09
		Base	14.219437	766,768.93	18.590000	1,002,447.16	235,678.23	0.09
875372203	TANDEM DIABETES CARE INC COMMON STOCK							
	34,337.000	Local	126.557273	4,345,597.08	44.950000	1,543,448.15	-2,802,148.93	0.14
		Base	126.557273	4,345,597.08	44.950000	1,543,448.15	-2,802,148.93	0.14
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	57,860.000	Local	24.655357	1,426,558.96	30.350000	1,756,051.00	329,492.04	0.16
		Base	24.655357	1,426,558.96	30.350000	1,756,051.00	329,492.04	0.16
87901J105	TEGNA INC COMMON STOCK USD1.0							
	119,146.000	Local	15.022475	1,789,867.82	21.190000	2,524,703.74	734,835.92	0.23
		Base	15.022475	1,789,867.82	21.190000	2,524,703.74	734,835.92	0.23
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	91,310.000	Local	16.485181	1,505,261.88	34.330000	3,134,672.30	1,629,410.42	0.28
		Base	16.485181	1,505,261.88	34.330000	3,134,672.30	1,629,410.42	0.28
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	57,740.000	Local	32.285906	1,864,188.19	48.790000	2,817,134.60	952,946.41	0.25
		Base	32.285906	1,864,188.19	48.790000	2,817,134.60	952,946.41	0.25
88076W103	TERADATA CORP COMMON STOCK USD.01							
	54,364.000	Local	29.684619	1,613,774.63	33.660000	1,829,892.24	216,117.61	0.17
		Base	29.684619	1,613,774.63	33.660000	1,829,892.24	216,117.61	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
880779103	TEREX CORP COMMON STOCK USD.01							
	36,047.000	Local	23.872494	860,531.79	42.720000	1,539,927.84	679,396.05	0.14
		Base	23.872494	860,531.79	42.720000	1,539,927.84	679,396.05	0.14
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	28,294.000	Local	84.034168	2,377,662.75	145.190000	4,108,005.86	1,730,343.11	0.37
		Base	84.034168	2,377,662.75	145.190000	4,108,005.86	1,730,343.11	0.37
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	26,647.000	Local	70.746487	1,885,181.64	60.310000	1,607,080.57	-278,101.07	0.14
		Base	70.746487	1,885,181.64	60.310000	1,607,080.57	-278,101.07	0.14
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	35,734.000	Local	51.330212	1,834,233.80	90.950000	3,250,007.30	1,415,773.50	0.29
		Base	51.330212	1,834,233.80	90.950000	3,250,007.30	1,415,773.50	0.29
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	28,668.000	Local	46.802163	1,341,724.42	75.490000	2,164,147.32	822,422.90	0.20
		Base	46.802163	1,341,724.42	75.490000	2,164,147.32	822,422.90	0.20
887389104	TIMKEN CO COMMON STOCK							
	35,351.000	Local	32.030038	1,132,293.88	70.670000	2,498,255.17	1,365,961.29	0.23
		Base	32.030038	1,132,293.88	70.670000	2,498,255.17	1,365,961.29	0.23
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
	56,285.000	Local	30.782093	1,732,570.12	49.920000	2,809,747.20	1,077,177.08	0.25
		Base	30.782093	1,732,570.12	49.920000	2,809,747.20	1,077,177.08	0.25
89055F103	TOPBUILD CORP COMMON STOCK							
	17,074.000	Local	126.357803	2,157,433.12	156.490000	2,671,910.26	514,477.14	0.24
		Base	126.357803	2,157,433.12	156.490000	2,671,910.26	514,477.14	0.24
891092108	TORO CO COMMON STOCK USD1.0							
	55,647.000	Local	45.819065	2,549,693.53	113.200000	6,299,240.40	3,749,546.87	0.57
		Base	45.819065	2,549,693.53	113.200000	6,299,240.40	3,749,546.87	0.57
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01							
	43,407.000	Local	43.690958	1,896,493.43	36.400000	1,580,014.80	-316,478.63	0.14
		Base	43.690958	1,896,493.43	36.400000	1,580,014.80	-316,478.63	0.14

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89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	58,603.000	Local	35.930001	2,105,605.85	42.330000	2,480,664.99	375,059.14	0.22
		Base	35.930001	2,105,605.85	42.330000	2,480,664.99	375,059.14	0.22
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	55,957.000	Local	28.060451	1,570,178.66	17.980000	1,006,106.86	-564,071.80	0.09
		Base	28.060451	1,570,178.66	17.980000	1,006,106.86	-564,071.80	0.09
902681105	UGI CORP COMMON STOCK							
	111,814.000	Local	28.264496	3,160,366.35	37.070000	4,144,944.98	984,578.63	0.37
		Base	28.264496	3,160,366.35	37.070000	4,144,944.98	984,578.63	0.37
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
	23,219.000	Local	75.056178	1,742,729.39	83.520000	1,939,250.88	196,521.49	0.17
		Base	75.056178	1,742,729.39	83.520000	1,939,250.88	196,521.49	0.17
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
	115,911.000	Local	17.341813	2,010,106.92	17.850000	2,069,011.35	58,904.43	0.19
		Base	17.341813	2,010,106.92	17.850000	2,069,011.35	58,904.43	0.19
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
	100,764.000	Local	8.882707	895,057.06	10.160000	1,023,762.24	128,705.18	0.09
		Base	8.882707	895,057.06	10.160000	1,023,762.24	128,705.18	0.09
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
	105,216.000	Local	8.072433	849,349.07	8.920000	938,526.72	89,177.65	0.08
		Base	8.072433	849,349.07	8.920000	938,526.72	89,177.65	0.08
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	71,911.000	Local	36.265530	2,607,890.51	40.490000	2,911,676.39	303,785.88	0.26
		Base	36.265530	2,607,890.51	40.490000	2,911,676.39	303,785.88	0.26
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	125,106.000	Local	22.483795	2,812,857.61	25.050000	3,133,905.30	321,047.69	0.28
		Base	22.483795	2,812,857.61	25.050000	3,133,905.30	321,047.69	0.28
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	24,339.000	Local	85.901402	2,090,754.22	278.090000	6,768,432.51	4,677,678.29	0.61
		Base	85.901402	2,090,754.22	278.090000	6,768,432.51	4,677,678.29	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
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
	87,136.000	Local	17.816568	1,552,464.51	31.800000	2,770,924.80	1,218,460.29	0.25
		Base	17.816568	1,552,464.51	31.800000	2,770,924.80	1,218,460.29	0.25
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	23,207.000	Local	106.800418	2,478,517.31	108.040000	2,507,284.28	28,766.97	0.23
		Base	106.800418	2,478,517.31	108.040000	2,507,284.28	28,766.97	0.23
91529Y106	UNUM GROUP COMMON STOCK USD.1							
	99,866.000	Local	26.381472	2,634,612.06	41.030000	4,097,501.98	1,462,889.92	0.37
		Base	26.381472	2,634,612.06	41.030000	4,097,501.98	1,462,889.92	0.37
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	224,438.000	Local	10.761660	2,415,325.39	11.310000	2,538,393.78	123,068.39	0.23
		Base	10.761660	2,415,325.39	11.310000	2,538,393.78	123,068.39	0.23
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	11,392.000	Local	116.122745	1,322,870.31	330.670000	3,766,992.64	2,444,122.33	0.34
		Base	116.122745	1,322,870.31	330.670000	3,766,992.64	2,444,122.33	0.34
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	94,533.000	Local	14.302112	1,352,021.53	32.650000	3,086,502.45	1,734,480.92	0.28
		Base	14.302112	1,352,021.53	32.650000	3,086,502.45	1,734,480.92	0.28
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	163.570000	5,888,520.00	-689,864.40	0.53
		Base	182.732900	6,578,384.40	163.570000	5,888,520.00	-689,864.40	0.53
92552V100	VIASAT INC COMMON STOCK USD.0001							
	40,365.000	Local	62.228037	2,511,834.73	31.650000	1,277,552.25	-1,234,282.48	0.12
		Base	62.228037	2,511,834.73	31.650000	1,277,552.25	-1,234,282.48	0.12
925815102	VICOR CORP COMMON STOCK USD.01							
	11,903.000	Local	117.814475	1,402,345.69	53.750000	639,786.25	-762,559.44	0.06
		Base	117.814475	1,402,345.69	53.750000	639,786.25	-762,559.44	0.06
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01							
	43,388.000	Local	52.436211	2,275,102.33	35.780000	1,552,422.64	-722,679.69	0.14
		Base	52.436211	2,275,102.33	35.780000	1,552,422.64	-722,679.69	0.14

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928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	69,193.000	Local	11.520846	797,161.88	21.570000	1,492,493.01	695,331.13	0.13
		Base	11.520846	797,161.88	21.570000	1,492,493.01	695,331.13	0.13
92839U206	VISTEON CORP COMMON STOCK							
	15,029.000	Local	117.939580	1,772,513.95	130.830000	1,966,244.07	193,730.12	0.18
		Base	117.939580	1,772,513.95	130.830000	1,966,244.07	193,730.12	0.18
928881101	VONTIER CORP COMMON STOCK USD.0001							
	84,372.000	Local	30.634826	2,584,721.50	19.330000	1,630,910.76	-953,810.74	0.15
		Base	30.634826	2,584,721.50	19.330000	1,630,910.76	-953,810.74	0.15
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01							
	51,893.000	Local	66.330357	3,442,081.20	61.490000	3,190,900.57	-251,180.63	0.29
		Base	66.330357	3,442,081.20	61.490000	3,190,900.57	-251,180.63	0.29
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
	34,887.000	Local	20.561459	717,327.61	33.550000	1,170,458.85	453,131.24	0.11
		Base	20.561459	717,327.61	33.550000	1,170,458.85	453,131.24	0.11
942622200	WATSCO INC COMMON STOCK USD.5							
	17,763.000	Local	117.037096	2,078,929.93	249.400000	4,430,092.20	2,351,162.27	0.40
		Base	117.037096	2,078,929.93	249.400000	4,430,092.20	2,351,162.27	0.40
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
	14,570.000	Local	151.247262	2,203,672.61	146.230000	2,130,571.10	-73,101.51	0.19
		Base	151.247262	2,203,672.61	146.230000	2,130,571.10	-73,101.51	0.19
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	92,926.000	Local	38.156916	3,545,769.53	47.340000	4,399,116.84	853,347.31	0.40
		Base	38.156916	3,545,769.53	47.340000	4,399,116.84	853,347.31	0.40
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	91,009.000	Local	9.151909	832,906.05	22.630000	2,059,533.67	1,226,627.62	0.19
		Base	9.151909	832,906.05	22.630000	2,059,533.67	1,226,627.62	0.19
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	31,388.000	Local	31.370015	984,642.02	40.260000	1,263,680.88	279,038.86	0.11
		Base	31.370015	984,642.02	40.260000	1,263,680.88	279,038.86	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
959802109	WESTERN UNION CO COMMON STOCK USD.01							
	206,224.000	Local	17.948384	3,701,387.51	13.770000	2,839,704.48	-861,683.03	0.26
		Base	17.948384	3,701,387.51	13.770000	2,839,704.48	-861,683.03	0.26
960413102	WESTLAKE CORP COMMON STOCK USD.01							
	18,389.000	Local	92.498424	1,700,953.52	102.540000	1,885,608.06	184,654.54	0.17
		Base	92.498424	1,700,953.52	102.540000	1,885,608.06	184,654.54	0.17
96208T104	WEX INC COMMON STOCK USD.01							
	23,280.000	Local	102.320935	2,382,031.37	163.650000	3,809,772.00	1,427,740.63	0.34
		Base	102.320935	2,382,031.37	163.650000	3,809,772.00	1,427,740.63	0.34
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	22,930.000	Local	43.697935	1,001,993.65	40.060000	918,575.80	-83,417.85	0.08
		Base	43.697935	1,001,993.65	40.060000	918,575.80	-83,417.85	0.08
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
	35,626.000	Local	44.690050	1,592,127.72	114.920000	4,094,139.92	2,502,012.20	0.37
		Base	44.690050	1,592,127.72	114.920000	4,094,139.92	2,502,012.20	0.37
974155103	WINGSTOP INC COMMON STOCK USD.01							
	15,975.000	Local	133.836827	2,138,043.31	137.620000	2,198,479.50	60,436.19	0.20
		Base	133.836827	2,138,043.31	137.620000	2,198,479.50	60,436.19	0.20
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	32,450.000	Local	70.583605	2,290,437.99	84.520000	2,742,674.00	452,236.01	0.25
		Base	70.583605	2,290,437.99	84.520000	2,742,674.00	452,236.01	0.25
977852102	WOLFSPEED INC COMMON STOCK USD.00125							
	66,332.000	Local	47.196497	3,130,638.01	69.040000	4,579,561.28	1,448,923.27	0.41
		Base	47.196497	3,130,638.01	69.040000	4,579,561.28	1,448,923.27	0.41
980745103	WOODWARD INC COMMON STOCK USD.001455							
	32,129.000	Local	52.276975	1,679,606.93	96.610000	3,103,982.69	1,424,375.76	0.28
		Base	52.276975	1,679,606.93	96.610000	3,103,982.69	1,424,375.76	0.28
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
	23,123.000	Local	71.589063	1,655,353.90	68.520000	1,584,387.96	-70,965.94	0.14
		Base	71.589063	1,655,353.90	68.520000	1,584,387.96	-70,965.94	0.14

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981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
	16,193.000	Local	22.459665	363,689.36	49.710000	804,954.03	441,264.67	0.07
		Base	22.459665	363,689.36	49.710000	804,954.03	441,264.67	0.07
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	47,168.000	Local	58.252587	2,747,658.03	71.310000	3,363,550.08	615,892.05	0.30
		Base	58.252587	2,747,658.03	71.310000	3,363,550.08	615,892.05	0.30
983793100	XPO INC COMMON STOCK USD.001							
	61,499.000	Local	25.718348	1,581,652.66	33.290000	2,047,301.71	465,649.05	0.18
		Base	25.718348	1,581,652.66	33.290000	2,047,301.71	465,649.05	0.18
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
	59,829.000	Local	24.284664	1,452,927.15	14.600000	873,503.40	-579,423.75	0.08
		Base	24.284664	1,452,927.15	14.600000	873,503.40	-579,423.75	0.08
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
	46,058.000	Local	74.497628	3,431,211.75	41.310000	1,902,655.98	-1,528,555.77	0.17
		Base	74.497628	3,431,211.75	41.310000	1,902,655.98	-1,528,555.77	0.17
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	50,633.000	Local	37.188755	1,882,978.24	34.690000	1,756,458.77	-126,519.47	0.16
		Base	37.188755	1,882,978.24	34.690000	1,756,458.77	-126,519.47	0.16
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	68,779.000	Local	43.707103	3,006,130.86	57.320000	3,942,412.28	936,281.42	0.36
		Base	43.707103	3,006,130.86	57.320000	3,942,412.28	936,281.42	0.36
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
	57,518.000	Local	35.780696	2,058,034.08	38.880000	2,236,299.84	178,265.76	0.20
		Base	35.780696	2,058,034.08	38.880000	2,236,299.84	178,265.76	0.20
G3922B107	GENPACT LTD COMMON STOCK USD.01							
	90,035.000	Local	44.895778	4,042,191.33	46.320000	4,170,421.20	128,229.87	0.38
		Base	44.895778	4,042,191.33	46.320000	4,170,421.20	128,229.87	0.38
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
	12,811.000	Local	118.457167	1,517,554.77	110.910000	1,420,868.01	-96,686.76	0.13
		Base	118.457167	1,517,554.77	110.910000	1,420,868.01	-96,686.76	0.13

& 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
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
	70,772.000	Local	26.643783	1,885,633.83	23.520000	1,664,557.44	-221,076.39	0.15
		Base	26.643783	1,885,633.83	23.520000	1,664,557.44	-221,076.39	0.15
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
	33,625.000	Local	143.876727	4,837,854.94	159.310000	5,356,798.75	518,943.81	0.48
		Base	143.876727	4,837,854.94	159.310000	5,356,798.75	518,943.81	0.48
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	28,582.000	Local	71.067785	2,031,259.43	55.540000	1,587,444.28	-443,815.15	0.14
		Base	71.067785	2,031,259.43	55.540000	1,587,444.28	-443,815.15	0.14
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	88,961.000	Local	25.652679	2,282,087.96	38.470000	3,422,329.67	1,140,241.71	0.31
		Base	25.652679	2,282,087.96	38.470000	3,422,329.67	1,140,241.71	0.31
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	23,337.000	Local	122.005247	2,847,236.44	184.230000	4,299,375.51	1,452,139.07	0.39
		Base	122.005247	2,847,236.44	184.230000	4,299,375.51	1,452,139.07	0.39
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	6,188.000	Local	247.764919	1,533,169.32	184.690000	1,142,861.72	-390,307.60	0.10
		Base	247.764919	1,533,169.32	184.690000	1,142,861.72	-390,307.60	0.10
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
	71,901.000	Local	38.970944	2,802,049.81	34.090000	2,451,105.09	-350,944.72	0.22
		Base	38.970944	2,802,049.81	34.090000	2,451,105.09	-350,944.72	0.22
US DOLLAR Total								
	24,023,271.000	Local		896,327,442.87		1,107,161,036.73	210,833,593.86	99.84
		Base		896,327,442.87		1,107,161,036.73	210,833,593.86	99.84
EQUITY Total								
	24,023,271.000	Base		896,327,442.87		1,107,161,036.73	210,833,593.86	99.84

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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
FUND Total									
		25,833,962.990	Base		898,138,134.86		1,108,971,728.72	210,833,593.86	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.140231	31 Dec 2030		
		Local	2,670,425.520	100.000000	2,670,425.52	100.000000	2,670,425.52	0.00	0.37
		Base		100.000000	2,670,425.52	100.000000	2,670,425.52	0.00	0.37
US DOLLAR Total									
		Local	2,670,425.520		2,670,425.52		2,670,425.52	0.00	0.37
		Base			2,670,425.52		2,670,425.52	0.00	0.37
CASH EQUIVALENT Total									
		Base	2,670,425.520		2,670,425.52		2,670,425.52	0.00	0.37
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
000360206	AAON INC COMMON STOCK USD.004								
		Local	33,469.000	30.144525	1,008,907.12	75.320000	2,520,885.08	1,511,977.96	0.35
		Base		30.144525	1,008,907.12	75.320000	2,520,885.08	1,511,977.96	0.35
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	26,542.000	28.869797	766,262.16	44.900000	1,191,735.80	425,473.64	0.16
		Base		28.869797	766,262.16	44.900000	1,191,735.80	425,473.64	0.16
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	52,681.000	30.237690	1,592,951.74	44.420000	2,340,090.02	747,138.28	0.32
		Base		30.237690	1,592,951.74	44.420000	2,340,090.02	747,138.28	0.32
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	22,323.000	35.878969	800,926.22	15.670000	349,801.41	-451,124.81	0.05
		Base		35.878969	800,926.22	15.670000	349,801.41	-451,124.81	0.05
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	34,511.000	39.858826	1,375,567.93	102.820000	3,548,421.02	2,172,853.09	0.49
		Base		39.858826	1,375,567.93	102.820000	3,548,421.02	2,172,853.09	0.49

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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
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	9,729.000	49.920759	485,679.06	40.230000	391,397.67	-94,281.39	0.05
		Base		49.920759	485,679.06	40.230000	391,397.67	-94,281.39	0.05
002121101	A10 NETWORKS INC COMMON STOCK USD.00001								
		Local	50,887.000	14.092617	717,130.99	16.630000	846,250.81	129,119.82	0.12
		Base		14.092617	717,130.99	16.630000	846,250.81	129,119.82	0.12
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	8,536.000	48.009645	409,810.33	45.310000	386,766.16	-23,044.17	0.05
		Base		48.009645	409,810.33	45.310000	386,766.16	-23,044.17	0.05
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	19,798.000	33.965212	672,443.26	40.200000	795,879.60	123,436.34	0.11
		Base		33.965212	672,443.26	40.200000	795,879.60	123,436.34	0.11
00258W108	AARON S CO INC/THE COMMON STOCK USD.5								
		Local	24,512.000	19.041496	466,745.15	11.950000	292,918.40	-173,826.75	0.04
		Base		19.041496	466,745.15	11.950000	292,918.40	-173,826.75	0.04
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	39,383.000	17.131856	674,703.89	22.910000	902,264.53	227,560.64	0.12
		Base		17.131856	674,703.89	22.910000	902,264.53	227,560.64	0.12
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01								
		Local	63,499.000	38.331720	2,434,025.89	52.540000	3,336,237.46	902,211.57	0.46
		Base		38.331720	2,434,025.89	52.540000	3,336,237.46	902,211.57	0.46
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	75,619.000	22.872960	1,729,630.33	14.350000	1,085,132.65	-644,497.68	0.15
		Base		22.872960	1,729,630.33	14.350000	1,085,132.65	-644,497.68	0.15
00486H105	ADTRAN HOLDINGS INC COMMON STOCK								
		Local	61,726.000	18.681643	1,153,143.07	18.790000	1,159,831.54	6,688.47	0.16
		Base		18.681643	1,153,143.07	18.790000	1,159,831.54	6,688.47	0.16
00653Q102	ADAPTHEALTH CORP COMMON STOCK								
		Local	61,158.000	23.228781	1,420,625.80	19.220000	1,175,456.76	-245,169.04	0.16
		Base		23.228781	1,420,625.80	19.220000	1,175,456.76	-245,169.04	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
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
	12,830.000	Local	76.915399	986,824.57	99.490000	1,276,456.70	289,632.13	0.18
		Base	76.915399	986,824.57	99.490000	1,276,456.70	289,632.13	0.18
00676P107	ADEIA INC COMMON STOCK							
	83,663.000	Local	10.647139	890,771.56	9.480000	793,125.24	-97,646.32	0.11
		Base	10.647139	890,771.56	9.480000	793,125.24	-97,646.32	0.11
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	36,158.000	Local	35.293450	1,276,140.55	35.500000	1,283,609.00	7,468.45	0.18
		Base	35.293450	1,276,140.55	35.500000	1,283,609.00	7,468.45	0.18
00773T101	ADVANSIX INC COMMON STOCK USD.01							
	21,953.000	Local	21.614124	474,494.86	38.020000	834,653.06	360,158.20	0.12
		Base	21.614124	474,494.86	38.020000	834,653.06	360,158.20	0.12
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
	60,285.000	Local	24.707920	1,489,516.96	55.930000	3,371,740.05	1,882,223.09	0.47
		Base	24.707920	1,489,516.96	55.930000	3,371,740.05	1,882,223.09	0.47
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	29,770.000	Local	37.492494	1,116,151.55	85.780000	2,553,670.60	1,437,519.05	0.35
		Base	37.492494	1,116,151.55	85.780000	2,553,670.60	1,437,519.05	0.35
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	19,900.000	Local	49.951169	994,028.26	85.660000	1,704,634.00	710,605.74	0.24
		Base	49.951169	994,028.26	85.660000	1,704,634.00	710,605.74	0.24
00847J105	AGILYSYS INC COMMON STOCK USD.3							
	15,769.000	Local	19.515308	307,736.89	79.140000	1,247,958.66	940,221.77	0.17
		Base	19.515308	307,736.89	79.140000	1,247,958.66	940,221.77	0.17
00848J104	AGILITI INC COMMON STOCK USD.0001							
	26,545.000	Local	16.987900	450,943.81	16.310000	432,948.95	-17,994.86	0.06
		Base	16.987900	450,943.81	16.310000	432,948.95	-17,994.86	0.06
008492100	AGREE REALTY CORP REIT USD.0001							
	70,535.000	Local	59.929841	4,227,151.35	70.930000	5,003,047.55	775,896.20	0.69
		Base	59.929841	4,227,151.35	70.930000	5,003,047.55	775,896.20	0.69

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
	8,196.000	Local	85.150387	697,892.57	141.600000	1,160,553.60	462,661.03	0.16
		Base	85.150387	697,892.57	141.600000	1,160,553.60	462,661.03	0.16
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
	39,746.000	Local	50.089375	1,990,852.31	49.480000	1,966,632.08	-24,220.23	0.27
		Base	50.089375	1,990,852.31	49.480000	1,966,632.08	-24,220.23	0.27
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
	24,767.000	Local	47.987126	1,188,497.15	98.590000	2,441,778.53	1,253,281.38	0.34
		Base	47.987126	1,188,497.15	98.590000	2,441,778.53	1,253,281.38	0.34
014491104	ALEXANDER + BALDWIN INC REIT							
	57,771.000	Local	20.258706	1,170,365.72	18.730000	1,082,050.83	-88,314.89	0.15
		Base	20.258706	1,170,365.72	18.730000	1,082,050.83	-88,314.89	0.15
01741R102	ATI INC COMMON STOCK USD.1							
	103,063.000	Local	12.481347	1,286,365.02	29.860000	3,077,461.18	1,791,096.16	0.43
		Base	12.481347	1,286,365.02	29.860000	3,077,461.18	1,791,096.16	0.43
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
	12,454.000	Local	103.608318	1,290,337.99	67.990000	846,747.46	-443,590.53	0.12
		Base	103.608318	1,290,337.99	67.990000	846,747.46	-443,590.53	0.12
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01							
	39,701.000	Local	34.928375	1,386,691.42	37.660000	1,495,139.66	108,448.24	0.21
		Base	34.928375	1,386,691.42	37.660000	1,495,139.66	108,448.24	0.21
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01							
	87,010.000	Local	8.961973	779,781.23	17.640000	1,534,856.40	755,075.17	0.21
		Base	8.961973	779,781.23	17.640000	1,534,856.40	755,075.17	0.21
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
	35,813.000	Local	17.447054	624,831.35	17.440000	624,578.72	-252.63	0.09
		Base	17.447054	624,831.35	17.440000	624,578.72	-252.63	0.09
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
	41,454.000	Local	34.976587	1,449,919.45	26.500000	1,098,531.00	-351,388.45	0.15
		Base	34.976587	1,449,919.45	26.500000	1,098,531.00	-351,388.45	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
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
	91,226.000	Local	12.589262	1,148,468.01	7.820000	713,387.32	-435,080.69	0.10
		Base	12.589262	1,148,468.01	7.820000	713,387.32	-435,080.69	0.10
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
	138,740.000	Local	11.082655	1,537,607.49	13.960000	1,936,810.40	399,202.91	0.27
		Base	11.082655	1,537,607.49	13.960000	1,936,810.40	399,202.91	0.27
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
	55,282.000	Local	26.702272	1,476,155.01	45.620000	2,521,964.84	1,045,809.83	0.35
		Base	26.702272	1,476,155.01	45.620000	2,521,964.84	1,045,809.83	0.35
029899101	AMERICAN STATES WATER CO COMMON STOCK							
	29,434.000	Local	47.573189	1,400,269.24	92.550000	2,724,116.70	1,323,847.46	0.38
		Base	47.573189	1,400,269.24	92.550000	2,724,116.70	1,323,847.46	0.38
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
	22,145.000	Local	15.717086	348,054.87	21.710000	480,767.95	132,713.08	0.07
		Base	15.717086	348,054.87	21.710000	480,767.95	132,713.08	0.07
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
	13,237.000	Local	53.158008	703,652.55	48.860000	646,759.82	-56,892.73	0.09
		Base	53.158008	703,652.55	48.860000	646,759.82	-56,892.73	0.09
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
	4,615.000	Local	94.491835	436,079.82	72.260000	333,479.90	-102,599.92	0.05
		Base	94.491835	436,079.82	72.260000	333,479.90	-102,599.92	0.05
03071H100	AMERISAFE INC COMMON STOCK USD.01							
	15,255.000	Local	39.933239	609,181.56	51.970000	792,802.35	183,620.79	0.11
		Base	39.933239	609,181.56	51.970000	792,802.35	183,620.79	0.11
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
	51,915.000	Local	33.805102	1,754,991.86	47.140000	2,447,273.10	692,281.24	0.34
		Base	33.805102	1,754,991.86	47.140000	2,447,273.10	692,281.24	0.34
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
	30,021.000	Local	21.588796	648,117.24	28.020000	841,188.42	193,071.18	0.12
		Base	21.588796	648,117.24	28.020000	841,188.42	193,071.18	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
034164103	ANDERSONS INC/THE COMMON STOCK							
	24,789.000	Local	29.740745	737,243.34	34.990000	867,367.11	130,123.77	0.12
		Base	29.740745	737,243.34	34.990000	867,367.11	130,123.77	0.12
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
	31,143.000	Local	16.847585	524,684.33	13.770000	428,839.11	-95,845.22	0.06
		Base	16.847585	524,684.33	13.770000	428,839.11	-95,845.22	0.06
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
	11,635.000	Local	34.904617	406,115.22	29.600000	344,396.00	-61,719.22	0.05
		Base	34.904617	406,115.22	29.600000	344,396.00	-61,719.22	0.05
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
	17,686.000	Local	25.543515	451,762.61	44.460000	786,319.56	334,556.95	0.11
		Base	25.543515	451,762.61	44.460000	786,319.56	334,556.95	0.11
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
	103,007.000	Local	16.120935	1,660,569.20	10.760000	1,108,355.32	-552,213.88	0.15
		Base	16.120935	1,660,569.20	10.760000	1,108,355.32	-552,213.88	0.15
03763A207	APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001							
	31,619.000	Local	74.557900	2,357,446.24	29.590000	935,606.21	-1,421,840.03	0.13
		Base	74.557900	2,357,446.24	29.590000	935,606.21	-1,421,840.03	0.13
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
	30,716.000	Local	52.706749	1,618,940.51	126.030000	3,871,137.48	2,252,196.97	0.53
		Base	52.706749	1,618,940.51	126.030000	3,871,137.48	2,252,196.97	0.53
03937C105	ARCBEST CORP COMMON STOCK USD.01							
	19,446.000	Local	35.695725	694,139.06	70.040000	1,361,997.84	667,858.78	0.19
		Base	35.695725	694,139.06	70.040000	1,361,997.84	667,858.78	0.19
03957W106	ARCHROCK INC COMMON STOCK USD.01							
	106,573.000	Local	9.546503	1,017,399.43	8.980000	957,025.54	-60,373.89	0.13
		Base	9.546503	1,017,399.43	8.980000	957,025.54	-60,373.89	0.13
039653100	ARCOSA INC COMMON STOCK USD.01							
	38,507.000	Local	35.179290	1,354,648.91	54.340000	2,092,470.38	737,821.47	0.29
		Base	35.179290	1,354,648.91	54.340000	2,092,470.38	737,821.47	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
03966V107	ARCONIC CORP COMMON STOCK USD.01							
	80,818.000	Local	13.512308	1,092,037.70	21.160000	1,710,108.88	618,071.18	0.24
		Base	13.512308	1,092,037.70	21.160000	1,710,108.88	618,071.18	0.24
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001							
	41,516.000	Local	30.241547	1,255,508.05	20.680000	858,550.88	-396,957.17	0.12
		Base	30.241547	1,255,508.05	20.680000	858,550.88	-396,957.17	0.12
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
	70,454.000	Local	6.516211	459,093.11	3.510000	247,293.54	-211,799.57	0.03
		Base	6.516211	459,093.11	3.510000	247,293.54	-211,799.57	0.03
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
	53,937.000	Local	13.457029	725,831.80	11.500000	620,275.50	-105,556.30	0.09
		Base	13.457029	725,831.80	11.500000	620,275.50	-105,556.30	0.09
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
	105,229.000	Local	12.748604	1,341,522.84	5.630000	592,439.27	-749,083.57	0.08
		Base	12.748604	1,341,522.84	5.630000	592,439.27	-749,083.57	0.08
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
	17,626.000	Local	92.286735	1,626,645.99	179.250000	3,159,460.50	1,532,814.51	0.44
		Base	92.286735	1,626,645.99	179.250000	3,159,460.50	1,532,814.51	0.44
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
	18,087.000	Local	39.329669	711,355.72	40.660000	735,417.42	24,061.70	0.10
		Base	39.329669	711,355.72	40.660000	735,417.42	24,061.70	0.10
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
	20,525.000	Local	47.411157	973,113.99	100.800000	2,068,920.00	1,095,806.01	0.29
		Base	47.411157	973,113.99	100.800000	2,068,920.00	1,095,806.01	0.29
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
	37,029.000	Local	36.938970	1,367,813.11	27.060000	1,002,004.74	-365,808.37	0.14
		Base	36.938970	1,367,813.11	27.060000	1,002,004.74	-365,808.37	0.14
05367P100	AVID TECHNOLOGY INC COMMON STOCK USD.01							
	26,443.000	Local	26.328071	696,193.18	26.590000	703,119.37	6,926.19	0.10
		Base	26.328071	696,193.18	26.590000	703,119.37	6,926.19	0.10

& 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
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001							
	49,506.000	Local	28.641358	1,417,919.09	13.770000	681,697.62	-736,221.47	0.09
		Base	28.641358	1,417,919.09	13.770000	681,697.62	-736,221.47	0.09
05379B107	AVISTA CORP COMMON STOCK							
	58,751.000	Local	34.987327	2,055,540.46	44.340000	2,605,019.34	549,478.88	0.36
		Base	34.987327	2,055,540.46	44.340000	2,605,019.34	549,478.88	0.36
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
	26,160.000	Local	35.864593	938,217.75	79.360000	2,076,057.60	1,137,839.85	0.29
		Base	35.864593	938,217.75	79.360000	2,076,057.60	1,137,839.85	0.29
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
	42,524.000	Local	25.870301	1,100,108.66	38.220000	1,625,267.28	525,158.62	0.22
		Base	25.870301	1,100,108.66	38.220000	1,625,267.28	525,158.62	0.22
05508R106	B+G FOODS INC COMMON STOCK USD.01							
	57,073.000	Local	24.053502	1,372,805.50	11.150000	636,363.95	-736,441.55	0.09
		Base	24.053502	1,372,805.50	11.150000	636,363.95	-736,441.55	0.09
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001							
	12,746.000	Local	69.805063	889,735.33	34.200000	435,913.20	-453,822.13	0.06
		Base	69.805063	889,735.33	34.200000	435,913.20	-453,822.13	0.06
056525108	BADGER METER INC COMMON STOCK USD1.0							
	23,309.000	Local	42.464353	989,801.61	109.030000	2,541,380.27	1,551,578.66	0.35
		Base	42.464353	989,801.61	109.030000	2,541,380.27	1,551,578.66	0.35
057665200	BALCHEM CORP COMMON STOCK USD.0667							
	25,591.000	Local	73.449838	1,879,654.80	122.110000	3,124,917.01	1,245,262.21	0.43
		Base	73.449838	1,879,654.80	122.110000	3,124,917.01	1,245,262.21	0.43
05945F103	BANCFIRST CORP COMMON STOCK USD1.0							
	13,873.000	Local	52.735810	731,603.89	88.180000	1,223,321.14	491,717.25	0.17
		Base	52.735810	731,603.89	88.180000	1,223,321.14	491,717.25	0.17
05969A105	BANCORP INC/THE COMMON STOCK USD1.0							
	44,582.000	Local	24.042778	1,071,875.11	28.380000	1,265,237.16	193,362.05	0.17
		Base	24.042778	1,071,875.11	28.380000	1,265,237.16	193,362.05	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
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
	44,554.000	Local	17.171061	765,039.46	15.930000	709,745.22	-55,294.24	0.10
		Base	17.171061	765,039.46	15.930000	709,745.22	-55,294.24	0.10
06652K103	BANKUNITED INC COMMON STOCK USD.01							
	61,534.000	Local	24.999472	1,538,317.48	33.970000	2,090,309.98	551,992.50	0.29
		Base	24.999472	1,538,317.48	33.970000	2,090,309.98	551,992.50	0.29
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
	27,228.000	Local	45.637162	1,242,608.64	63.200000	1,720,809.60	478,200.96	0.24
		Base	45.637162	1,242,608.64	63.200000	1,720,809.60	478,200.96	0.24
067806109	BARNES GROUP INC COMMON STOCK USD.01							
	40,271.000	Local	33.219169	1,337,769.16	40.850000	1,645,070.35	307,301.19	0.23
		Base	33.219169	1,337,769.16	40.850000	1,645,070.35	307,301.19	0.23
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01							
	61,069.000	Local	9.880285	603,379.15	2.510000	153,283.19	-450,095.96	0.02
		Base	9.880285	603,379.15	2.510000	153,283.19	-450,095.96	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
	28,013.000	Local	20.135596	564,058.45	26.690000	747,666.97	183,608.52	0.10
		Base	20.135596	564,058.45	26.690000	747,666.97	183,608.52	0.10
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
	35,856.000	Local	30.616910	1,097,799.92	29.900000	1,072,094.40	-25,705.52	0.15
		Base	30.616910	1,097,799.92	29.900000	1,072,094.40	-25,705.52	0.15
089302103	BIG LOTS INC COMMON STOCK USD.01							
	23,048.000	Local	31.752753	731,837.46	14.700000	338,805.60	-393,031.86	0.05
		Base	31.752753	731,837.46	14.700000	338,805.60	-393,031.86	0.05
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001							
	27,245.000	Local	45.787976	1,247,493.41	18.200000	495,859.00	-751,634.41	0.07
		Base	45.787976	1,247,493.41	18.200000	495,859.00	-751,634.41	0.07
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
	18,629.000	Local	36.837234	686,240.84	26.380000	491,433.02	-194,807.82	0.07
		Base	36.837234	686,240.84	26.380000	491,433.02	-194,807.82	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
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	69,915.000	18.159870	1,269,647.33	20.120000	1,406,689.80	137,042.47	0.19
		Base		18.159870	1,269,647.33	20.120000	1,406,689.80	137,042.47	0.19
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	38,132.000	14.740736	562,093.76	25.530000	973,509.96	411,416.20	0.13
		Base		14.740736	562,093.76	25.530000	973,509.96	411,416.20	0.13
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	31,415.000	38.595598	1,212,480.70	68.670000	2,157,268.05	944,787.35	0.30
		Base		38.595598	1,212,480.70	68.670000	2,157,268.05	944,787.35	0.30
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001								
		Local	23,740.000	41.591894	987,391.57	62.520000	1,484,224.80	496,833.23	0.21
		Base		41.591894	987,391.57	62.520000	1,484,224.80	496,833.23	0.21
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	36,935.000	37.141818	1,371,833.05	47.100000	1,739,638.50	367,805.45	0.24
		Base		37.141818	1,371,833.05	47.100000	1,739,638.50	367,805.45	0.24
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
		Local	136,630.000	10.404525	1,421,570.26	6.150000	840,274.50	-581,295.76	0.12
		Base		10.404525	1,421,570.26	6.150000	840,274.50	-581,295.76	0.12
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001								
		Local	25,737.000	12.625287	324,937.00	20.580000	529,667.46	204,730.46	0.07
		Base		12.625287	324,937.00	20.580000	529,667.46	204,730.46	0.07
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	35,064.000	24.872617	872,133.45	31.910000	1,118,892.24	246,758.79	0.15
		Base		24.872617	872,133.45	31.910000	1,118,892.24	246,758.79	0.15
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	18,740.000	29.343520	549,897.56	27.130000	508,416.20	-41,481.36	0.07
		Base		29.343520	549,897.56	27.130000	508,416.20	-41,481.36	0.07
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	61,195.000	11.537991	706,067.34	14.150000	865,909.25	159,841.91	0.12
		Base		11.537991	706,067.34	14.150000	865,909.25	159,841.91	0.12

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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
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
	23,537.000	Local	35.990689	847,112.85	45.350000	1,067,402.95	220,290.10	0.15
		Base	35.990689	847,112.85	45.350000	1,067,402.95	220,290.10	0.15
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
	24,141.000	Local	33.828809	816,661.27	57.200000	1,380,865.20	564,203.93	0.19
		Base	33.828809	816,661.27	57.200000	1,380,865.20	564,203.93	0.19
126501105	CTS CORP COMMON STOCK							
	25,388.000	Local	19.501604	495,106.72	39.420000	1,000,794.96	505,688.24	0.14
		Base	19.501604	495,106.72	39.420000	1,000,794.96	505,688.24	0.14
126600105	CVB FINANCIAL CORP COMMON STOCK							
	104,656.000	Local	17.841319	1,867,201.03	25.750000	2,694,892.00	827,690.97	0.37
		Base	17.841319	1,867,201.03	25.750000	2,694,892.00	827,690.97	0.37
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
	30,228.000	Local	33.750234	1,020,202.07	54.450000	1,645,914.60	625,712.53	0.23
		Base	33.750234	1,020,202.07	54.450000	1,645,914.60	625,712.53	0.23
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
	14,121.000	Local	41.201661	581,808.65	29.400000	415,157.40	-166,651.25	0.06
		Base	41.201661	581,808.65	29.400000	415,157.40	-166,651.25	0.06
129500104	CALERES INC COMMON STOCK USD.01							
	29,039.000	Local	16.201271	470,468.72	22.280000	646,988.92	176,520.20	0.09
		Base	16.201271	470,468.72	22.280000	646,988.92	176,520.20	0.09
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
	43,659.000	Local	38.923379	1,699,355.80	60.640000	2,647,481.76	948,125.96	0.37
		Base	38.923379	1,699,355.80	60.640000	2,647,481.76	948,125.96	0.37
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01							
	40,722.000	Local	64.471096	2,625,391.98	37.090000	1,510,378.98	-1,115,013.00	0.21
		Base	64.471096	2,625,391.98	37.090000	1,510,378.98	-1,115,013.00	0.21
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01							
	102,840.000	Local	11.618120	1,194,807.45	8.650000	889,566.00	-305,241.45	0.12
		Base	11.618120	1,194,807.45	8.650000	889,566.00	-305,241.45	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
140755109	CARA THERAPEUTICS INC COMMON STOCK USD.001							
	35,945.000	Local	14.186463	509,932.43	10.740000	386,049.30	-123,883.13	0.05
		Base	14.186463	509,932.43	10.740000	386,049.30	-123,883.13	0.05
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
	33,352.000	Local	34.499909	1,150,640.98	13.620000	454,254.24	-696,386.74	0.06
		Base	34.499909	1,150,640.98	13.620000	454,254.24	-696,386.74	0.06
14174T107	CARETRUST REIT INC REIT USD.01							
	84,588.000	Local	16.033683	1,356,257.19	18.580000	1,571,645.04	215,387.85	0.22
		Base	16.033683	1,356,257.19	18.580000	1,571,645.04	215,387.85	0.22
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
	38,579.000	Local	23.262607	897,448.10	36.940000	1,425,108.26	527,660.16	0.20
		Base	23.262607	897,448.10	36.940000	1,425,108.26	527,660.16	0.20
14575E105	CARS.COM INC COMMON STOCK USD.01							
	49,332.000	Local	15.545623	766,896.68	13.770000	679,301.64	-87,595.04	0.09
		Base	15.545623	766,896.68	13.770000	679,301.64	-87,595.04	0.09
14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001							
	76,246.000	Local	13.595323	1,036,589.02	18.600000	1,418,175.60	381,586.58	0.20
		Base	13.595323	1,036,589.02	18.600000	1,418,175.60	381,586.58	0.20
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
	6,599.000	Local	143.143122	944,601.46	226.250000	1,493,023.75	548,422.29	0.21
		Base	143.143122	944,601.46	226.250000	1,493,023.75	548,422.29	0.21
15202L107	CENTERSPACE REIT							
	12,001.000	Local	77.227439	926,806.50	58.670000	704,098.67	-222,707.83	0.10
		Base	77.227439	926,806.50	58.670000	704,098.67	-222,707.83	0.10
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
	7,750.000	Local	24.468346	189,629.68	37.450000	290,237.50	100,607.82	0.04
		Base	24.468346	189,629.68	37.450000	290,237.50	100,607.82	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
	33,008.000	Local	22.673403	748,403.68	35.800000	1,181,686.40	433,282.72	0.16
		Base	22.673403	748,403.68	35.800000	1,181,686.40	433,282.72	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
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
	21,684.000	Local	22.140829	480,101.74	20.280000	439,751.52	-40,350.22	0.06
		Base	22.140829	480,101.74	20.280000	439,751.52	-40,350.22	0.06
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
	40,737.000	Local	11.822982	481,632.83	8.180000	333,228.66	-148,404.17	0.05
		Base	11.822982	481,632.83	8.180000	333,228.66	-148,404.17	0.05
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
	22,519.000	Local	32.600582	734,132.50	50.010000	1,126,175.19	392,042.69	0.16
		Base	32.600582	734,132.50	50.010000	1,126,175.19	392,042.69	0.16
156727109	CERENCE INC COMMON STOCK USD.01							
	31,363.000	Local	35.169003	1,103,005.45	18.530000	581,156.39	-521,849.06	0.08
		Base	35.169003	1,103,005.45	18.530000	581,156.39	-521,849.06	0.08
157210105	CEVA INC COMMON STOCK USD.001							
	18,466.000	Local	28.376159	523,994.16	25.580000	472,360.28	-51,633.88	0.07
		Base	28.376159	523,994.16	25.580000	472,360.28	-51,633.88	0.07
16208T102	CHATHAM LODGING TRUST REIT USD.01							
	38,869.000	Local	16.843274	654,681.23	12.270000	476,922.63	-177,758.60	0.07
		Base	16.843274	654,681.23	12.270000	476,922.63	-177,758.60	0.07
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
	38,082.000	Local	27.738243	1,056,327.78	31.710000	1,207,580.22	151,252.44	0.17
		Base	27.738243	1,056,327.78	31.710000	1,207,580.22	151,252.44	0.17
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
	27,124.000	Local	29.270312	793,927.93	33.280000	902,686.72	108,758.79	0.12
		Base	29.270312	793,927.93	33.280000	902,686.72	108,758.79	0.12
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867							
	14,129.000	Local	101.729804	1,437,340.40	118.180000	1,669,765.22	232,424.82	0.23
		Base	101.729804	1,437,340.40	118.180000	1,669,765.22	232,424.82	0.23
168615102	CHICO S FAS INC COMMON STOCK USD.01							
	99,618.000	Local	6.551251	652,622.49	4.920000	490,120.56	-162,501.93	0.07
		Base	6.551251	652,622.49	4.920000	490,120.56	-162,501.93	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
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1							
	10,375.000	Local	50.618799	525,170.04	36.420000	377,857.50	-147,312.54	0.05
		Base	50.618799	525,170.04	36.420000	377,857.50	-147,312.54	0.05
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01							
	14,332.000	Local	25.493136	365,367.63	28.300000	405,595.60	40,227.97	0.06
		Base	25.493136	365,367.63	28.300000	405,595.60	40,227.97	0.06
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
	85,352.000	Local	15.838866	1,351,878.85	8.660000	739,148.32	-612,730.53	0.10
		Base	15.838866	1,351,878.85	8.660000	739,148.32	-612,730.53	0.10
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01							
	16,217.000	Local	34.182158	554,332.05	23.960000	388,559.32	-165,772.73	0.05
		Base	34.182158	554,332.05	23.960000	388,559.32	-165,772.73	0.05
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
	11,831.000	Local	53.839496	636,975.08	93.090000	1,101,347.79	464,372.71	0.15
		Base	53.839496	636,975.08	93.090000	1,101,347.79	464,372.71	0.15
17888H103	CIVITAS RESOURCES INC COMMON STOCK							
	41,506.000	Local	55.682249	2,311,147.43	57.930000	2,404,442.58	93,295.15	0.33
		Base	55.682249	2,311,147.43	57.930000	2,404,442.58	93,295.15	0.33
18482P103	CLEARFIELD INC COMMON STOCK USD.01							
	9,107.000	Local	106.056754	965,858.86	94.140000	857,332.98	-108,525.88	0.12
		Base	106.056754	965,858.86	94.140000	857,332.98	-108,525.88	0.12
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001							
	13,332.000	Local	35.646841	475,243.69	37.810000	504,082.92	28,839.23	0.07
		Base	35.646841	475,243.69	37.810000	504,082.92	28,839.23	0.07
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
	34,028.000	Local	50.143344	1,706,277.70	57.080000	1,942,318.24	236,040.54	0.27
		Base	50.143344	1,706,277.70	57.080000	1,942,318.24	236,040.54	0.27
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001							
	51,409.000	Local	16.374990	841,821.88	7.920000	407,159.28	-434,662.60	0.06
		Base	16.374990	841,821.88	7.920000	407,159.28	-434,662.60	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
192576106	COHU INC COMMON STOCK USD1.0								
		Local	37,931.000	18.632109	706,734.51	32.050000	1,215,688.55	508,954.04	0.17
		Base		18.632109	706,734.51	32.050000	1,215,688.55	508,954.04	0.17
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001								
		Local	26,736.000	21.942478	586,654.09	23.200000	620,275.20	33,621.11	0.09
		Base		21.942478	586,654.09	23.200000	620,275.20	33,621.11	0.09
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	62,630.000	28.848374	1,806,773.65	30.130000	1,887,041.90	80,268.25	0.26
		Base		28.848374	1,806,773.65	30.130000	1,887,041.90	80,268.25	0.26
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	28,479.000	34.230353	974,846.23	115.080000	3,277,363.32	2,302,517.09	0.45
		Base		34.230353	974,846.23	115.080000	3,277,363.32	2,302,517.09	0.45
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	42,792.000	45.366026	1,941,302.98	62.950000	2,693,756.40	752,453.42	0.37
		Base		45.366026	1,941,302.98	62.950000	2,693,756.40	752,453.42	0.37
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	99,761.000	9.044072	902,245.65	4.320000	430,967.52	-471,278.13	0.06
		Base		9.044072	902,245.65	4.320000	430,967.52	-471,278.13	0.06
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	18,736.000	33.634584	630,177.56	35.800000	670,748.80	40,571.24	0.09
		Base		33.634584	630,177.56	35.800000	670,748.80	40,571.24	0.09
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	27,101.000	58.457309	1,584,251.52	41.000000	1,111,141.00	-473,110.52	0.15
		Base		58.457309	1,584,251.52	41.000000	1,111,141.00	-473,110.52	0.15
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	11,331.000	42.695183	483,779.12	27.220000	308,429.82	-175,349.30	0.04
		Base		42.695183	483,779.12	27.220000	308,429.82	-175,349.30	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	22,040.000	21.231559	467,943.55	12.140000	267,565.60	-200,377.95	0.04
		Base		21.231559	467,943.55	12.140000	267,565.60	-200,377.95	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
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	24,275.000	62.489594	1,516,934.90	88.640000	2,151,736.00	634,801.10	0.30
		Base		62.489594	1,516,934.90	88.640000	2,151,736.00	634,801.10	0.30
20848V105	CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01								
		Local	14,054.000	56.875438	799,327.40	53.760000	755,543.04	-43,784.36	0.10
		Base		56.875438	799,327.40	53.760000	755,543.04	-43,784.36	0.10
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	26,104.000	24.353229	635,716.69	65.000000	1,696,760.00	1,061,043.31	0.23
		Base		24.353229	635,716.69	65.000000	1,696,760.00	1,061,043.31	0.23
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	58,814.000	15.462640	909,419.71	3.580000	210,554.12	-698,865.59	0.03
		Base		15.462640	909,419.71	3.580000	210,554.12	-698,865.59	0.03
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	76,297.000	19.088937	1,456,428.62	20.310000	1,549,592.07	93,163.45	0.21
		Base		19.088937	1,456,428.62	20.310000	1,549,592.07	93,163.45	0.21
21871N101	CORECIVIC INC COMMON STOCK USD.01								
		Local	91,566.000	9.979502	913,783.05	11.560000	1,058,502.96	144,719.91	0.15
		Base		9.979502	913,783.05	11.560000	1,058,502.96	144,719.91	0.15
22041X102	CORSAIR GAMING INC COMMON STOCK								
		Local	30,577.000	19.224008	587,812.50	13.570000	414,929.89	-172,882.61	0.06
		Base		19.224008	587,812.50	13.570000	414,929.89	-172,882.61	0.06
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,287.000	67.882751	494,661.61	145.330000	1,059,019.71	564,358.10	0.15
		Base		67.882751	494,661.61	145.330000	1,059,019.71	564,358.10	0.15
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	28,215.000	11.873422	335,008.59	26.570000	749,672.55	414,663.96	0.10
		Base		11.873422	335,008.59	26.570000	749,672.55	414,663.96	0.10
228903100	ARTIVION INC COMMON STOCK USD.01								
		Local	32,116.000	14.967089	480,683.02	12.120000	389,245.92	-91,437.10	0.05
		Base		14.967089	480,683.02	12.120000	389,245.92	-91,437.10	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
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	24,340.000	28.571915	695,440.41	28.340000	689,795.60	-5,644.81	0.10
		Base		28.571915	695,440.41	28.340000	689,795.60	-5,644.81	0.10
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	14,215.000	37.237783	529,335.08	44.220000	628,587.30	99,252.22	0.09
		Base		37.237783	529,335.08	44.220000	628,587.30	99,252.22	0.09
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	75,359.000	26.106376	1,967,350.42	45.820000	3,452,949.38	1,485,598.96	0.48
		Base		26.106376	1,967,350.42	45.820000	3,452,949.38	1,485,598.96	0.48
23291C103	DMC GLOBAL INC COMMON STOCK USD.05								
		Local	14,776.000	51.785982	765,189.67	19.440000	287,245.44	-477,944.23	0.04
		Base		51.785982	765,189.67	19.440000	287,245.44	-477,944.23	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	12,553.000	44.288679	555,955.79	27.550000	345,835.15	-210,120.64	0.05
		Base		44.288679	555,955.79	27.550000	345,835.15	-210,120.64	0.05
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	33,420.000	32.163494	1,074,903.96	35.440000	1,184,404.80	109,500.84	0.16
		Base		32.163494	1,074,903.96	35.440000	1,184,404.80	109,500.84	0.16
24790A127	DENBURY INC DENBURY CW23								
		Local	1,126.000	708.923739	798,248.13	53.250000	59,959.50	-738,288.63	0.01
		Base		708.923739	798,248.13	53.250000	59,959.50	-738,288.63	0.01
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	34,352.000	28.598292	982,408.52	16.980000	583,296.96	-399,111.56	0.08
		Base		28.598292	982,408.52	16.980000	583,296.96	-399,111.56	0.08
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
		Local	40,496.000	16.624752	673,235.95	9.780000	396,050.88	-277,185.07	0.05
		Base		16.624752	673,235.95	9.780000	396,050.88	-277,185.07	0.05
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	166,736.000	9.545719	1,591,614.96	8.190000	1,365,567.84	-226,047.12	0.19
		Base		9.545719	1,591,614.96	8.190000	1,365,567.84	-226,047.12	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
	28,104.000	Local	14.150591	397,688.21	36.550000	1,027,201.20	629,512.99	0.14
		Base	14.150591	397,688.21	36.550000	1,027,201.20	629,512.99	0.14
25400W102	DIGITAL TURBINE INC COMMON STOCK USD.0001							
	71,756.000	Local	17.603601	1,263,163.96	15.240000	1,093,561.44	-169,602.52	0.15
		Base	17.603601	1,263,163.96	15.240000	1,093,561.44	-169,602.52	0.15
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01							
	25,804.000	Local	27.677215	714,182.85	31.830000	821,341.32	107,158.47	0.11
		Base	27.677215	714,182.85	31.830000	821,341.32	107,158.47	0.11
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
	12,486.000	Local	61.758228	771,113.23	64.600000	806,595.60	35,482.37	0.11
		Base	61.758228	771,113.23	64.600000	806,595.60	35,482.37	0.11
254543101	DIODES INC COMMON STOCK USD.667							
	36,211.000	Local	44.296211	1,604,010.08	76.140000	2,757,105.54	1,153,095.46	0.38
		Base	44.296211	1,604,010.08	76.140000	2,757,105.54	1,153,095.46	0.38
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
	19,933.000	Local	23.405461	466,541.06	38.650000	770,410.45	303,869.39	0.11
		Base	23.405461	466,541.06	38.650000	770,410.45	303,869.39	0.11
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
	22,519.000	Local	56.620504	1,275,037.12	80.870000	1,821,111.53	546,074.41	0.25
		Base	56.620504	1,275,037.12	80.870000	1,821,111.53	546,074.41	0.25
25961D105	DOUGLAS ELLIMAN INC COMMON STOCK							
	53,703.000	Local	6.230308	334,586.24	4.070000	218,571.21	-116,015.03	0.03
		Base	6.230308	334,586.24	4.070000	218,571.21	-116,015.03	0.03
262037104	DRIL QUIP INC COMMON STOCK USD.01							
	27,013.000	Local	35.019606	945,984.63	27.170000	733,943.21	-212,041.42	0.10
		Base	35.019606	945,984.63	27.170000	733,943.21	-212,041.42	0.10
268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001							
	94,490.000	Local	10.547352	996,619.30	10.640000	1,005,373.60	8,754.30	0.14
		Base	10.547352	996,619.30	10.640000	1,005,373.60	8,754.30	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
26856L103	ELF BEAUTY INC COMMON STOCK USD.01								
		Local	40,049.000	26.382517	1,056,593.44	55.300000	2,214,709.70	1,158,116.26	0.31
		Base		26.382517	1,056,593.44	55.300000	2,214,709.70	1,158,116.26	0.31
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	15,638.000	12.431072	194,397.10	9.960000	155,754.48	-38,642.62	0.02
		Base		12.431072	194,397.10	9.960000	155,754.48	-38,642.62	0.02
268948106	EAGLE BANCORP INC COMMON STOCK USD.01								
		Local	25,419.000	51.654253	1,312,999.45	44.070000	1,120,215.33	-192,784.12	0.15
		Base		51.654253	1,312,999.45	44.070000	1,120,215.33	-192,784.12	0.15
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	8,293.000	51.887903	430,306.38	29.230000	242,404.39	-187,901.99	0.03
		Base		51.887903	430,306.38	29.230000	242,404.39	-187,901.99	0.03
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		Local	72,288.000	21.230533	1,534,712.76	14.270000	1,031,549.76	-503,163.00	0.14
		Base		21.230533	1,534,712.76	14.270000	1,031,549.76	-503,163.00	0.14
278715206	EBIX INC COMMON STOCK USD.1								
		Local	18,704.000	23.930952	447,604.53	19.960000	373,331.84	-74,272.69	0.05
		Base		23.930952	447,604.53	19.960000	373,331.84	-74,272.69	0.05
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	41,272.000	42.976734	1,773,735.77	38.540000	1,590,622.88	-183,112.89	0.22
		Base		42.976734	1,773,735.77	38.540000	1,590,622.88	-183,112.89	0.22
282914100	8X8 INC COMMON STOCK USD.001								
		Local	88,943.000	12.466897	1,108,843.23	4.320000	384,233.76	-724,609.47	0.05
		Base		12.466897	1,108,843.23	4.320000	384,233.76	-724,609.47	0.05
28852N109	ELLINGTON FINANCIAL INC REIT								
		Local	45,724.000	17.902222	818,561.18	12.370000	565,605.88	-252,955.30	0.08
		Base		17.902222	818,561.18	12.370000	565,605.88	-252,955.30	0.08
29082K105	EMBECTA CORP COMMON STOCK USD.01								
		Local	46,058.000	32.297067	1,487,538.30	25.290000	1,164,806.82	-322,731.48	0.16
		Base		32.297067	1,487,538.30	25.290000	1,164,806.82	-322,731.48	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
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
	35,359.000	Local	42.375514	1,498,355.79	11.810000	417,589.79	-1,080,766.00	0.06
		Base	42.375514	1,498,355.79	11.810000	417,589.79	-1,080,766.00	0.06
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
	21,659.000	Local	26.757137	579,532.82	43.130000	934,152.67	354,619.85	0.13
		Base	26.757137	579,532.82	43.130000	934,152.67	354,619.85	0.13
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
	15,515.000	Local	51.699650	802,120.07	46.520000	721,757.80	-80,362.27	0.10
		Base	51.699650	802,120.07	46.520000	721,757.80	-80,362.27	0.10
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
	18,624.000	Local	35.899925	668,600.20	47.940000	892,834.56	224,234.36	0.12
		Base	35.899925	668,600.20	47.940000	892,834.56	224,234.36	0.12
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
	14,608.000	Local	51.752393	755,998.96	137.560000	2,009,476.48	1,253,477.52	0.28
		Base	51.752393	755,998.96	137.560000	2,009,476.48	1,253,477.52	0.28
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
	45,290.000	Local	23.031846	1,043,112.30	25.450000	1,152,630.50	109,518.20	0.16
		Base	23.031846	1,043,112.30	25.450000	1,152,630.50	109,518.20	0.16
29332G102	ENHABIT INC COMMON STOCK USD.01							
	39,514.000	Local	20.731991	819,203.90	13.160000	520,004.24	-299,199.66	0.07
		Base	20.731991	819,203.90	13.160000	520,004.24	-299,199.66	0.07
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
	16,567.000	Local	58.379754	967,177.38	108.690000	1,800,667.23	833,489.85	0.25
		Base	58.379754	967,177.38	108.690000	1,800,667.23	833,489.85	0.25
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
	25,054.000	Local	23.869998	598,038.93	38.370000	961,321.98	363,283.05	0.13
		Base	23.869998	598,038.93	38.370000	961,321.98	363,283.05	0.13
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	44,184.000	Local	34.501478	1,524,413.31	94.610000	4,180,248.24	2,655,834.93	0.58
		Base	34.501478	1,524,413.31	94.610000	4,180,248.24	2,655,834.93	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
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	21,428.000	29.942887	641,616.18	44.280000	948,831.84	307,215.66	0.13
		Base		29.942887	641,616.18	44.280000	948,831.84	307,215.66	0.13
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	20,589.000	52.164301	1,074,010.79	87.540000	1,802,361.06	728,350.27	0.25
		Base		52.164301	1,074,010.79	87.540000	1,802,361.06	728,350.27	0.25
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01								
		Local	113,381.000	22.886387	2,594,881.45	23.470000	2,661,052.07	66,170.62	0.37
		Base		22.886387	2,594,881.45	23.470000	2,661,052.07	66,170.62	0.37
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	18,167.000	20.731322	376,625.93	26.420000	479,972.14	103,346.21	0.07
		Base		20.731322	376,625.93	26.420000	479,972.14	103,346.21	0.07
30040P103	EVERTEC INC COMMON STOCK USD.01								
		Local	51,924.000	25.946376	1,347,239.65	32.380000	1,681,299.12	334,059.47	0.23
		Base		25.946376	1,347,239.65	32.380000	1,681,299.12	334,059.47	0.23
30190A104	F+G ANNUITIES + LIFE INC COMMON STOCK								
		Local	2,097.000	22.000000	46,134.00	20.010000	41,960.97	-4,173.03	0.01
		Base		22.000000	46,134.00	20.010000	41,960.97	-4,173.03	0.01
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	40,326.000	41.578374	1,676,689.53	99.090000	3,995,903.34	2,319,213.81	0.55
		Base		41.578374	1,676,689.53	99.090000	3,995,903.34	2,319,213.81	0.55
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001								
		Local	104,596.000	12.080985	1,263,622.68	18.310000	1,915,152.76	651,530.08	0.26
		Base		12.080985	1,263,622.68	18.310000	1,915,152.76	651,530.08	0.26
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	42,753.000	15.564300	665,420.52	8.150000	348,436.95	-316,983.57	0.05
		Base		15.564300	665,420.52	8.150000	348,436.95	-316,983.57	0.05
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	28,030.000	33.070136	926,955.92	36.140000	1,013,004.20	86,048.28	0.14
		Base		33.070136	926,955.92	36.140000	1,013,004.20	86,048.28	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
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
	14,955.000	Local	43.890000	656,374.95	29.410000	439,826.55	-216,548.40	0.06
		Base	43.890000	656,374.95	29.410000	439,826.55	-216,548.40	0.06
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
	48,289.000	Local	18.357649	886,472.51	46.470000	2,243,989.83	1,357,517.32	0.31
		Base	18.357649	886,472.51	46.470000	2,243,989.83	1,357,517.32	0.31
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
	30,845.000	Local	36.481365	1,125,267.71	37.620000	1,160,388.90	35,121.19	0.16
		Base	36.481365	1,125,267.71	37.620000	1,160,388.90	35,121.19	0.16
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
	147,016.000	Local	7.462610	1,097,123.14	12.720000	1,870,043.52	772,920.38	0.26
		Base	7.462610	1,097,123.14	12.720000	1,870,043.52	772,920.38	0.26
318910106	FIRST BANCORP/NC COMMON STOCK							
	28,440.000	Local	37.085424	1,054,709.45	42.840000	1,218,369.60	163,660.15	0.17
		Base	37.085424	1,054,709.45	42.840000	1,218,369.60	163,660.15	0.17
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
	74,360.000	Local	9.235263	686,734.17	13.970000	1,038,809.20	352,075.03	0.14
		Base	9.235263	686,734.17	13.970000	1,038,809.20	352,075.03	0.14
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
	75,526.000	Local	20.792608	1,570,382.52	24.230000	1,829,994.98	259,612.46	0.25
		Base	20.792608	1,570,382.52	24.230000	1,829,994.98	259,612.46	0.25
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
	101,679.000	Local	19.267720	1,959,122.46	26.040000	2,647,721.16	688,598.70	0.37
		Base	19.267720	1,959,122.46	26.040000	2,647,721.16	688,598.70	0.37
346375108	FORMFACTOR INC COMMON STOCK USD.001							
	61,339.000	Local	20.627439	1,265,266.50	22.230000	1,363,565.97	98,299.47	0.19
		Base	20.627439	1,265,266.50	22.230000	1,363,565.97	98,299.47	0.19
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
	8,951.000	Local	37.835401	338,664.67	35.760000	320,087.76	-18,576.91	0.04
		Base	37.835401	338,664.67	35.760000	320,087.76	-18,576.91	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
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
	21,175.000	Local	52.190199	1,105,127.46	104.890000	2,221,045.75	1,115,918.29	0.31
		Base	52.190199	1,105,127.46	104.890000	2,221,045.75	1,115,918.29	0.31
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
	81,389.000	Local	22.155884	1,803,245.26	25.930000	2,110,416.77	307,171.51	0.29
		Base	22.155884	1,803,245.26	25.930000	2,110,416.77	307,171.51	0.29
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01							
	65,683.000	Local	15.298922	1,004,879.11	12.900000	847,310.70	-157,568.41	0.12
		Base	15.298922	1,004,879.11	12.900000	847,310.70	-157,568.41	0.12
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
	30,985.000	Local	42.857080	1,327,926.63	79.750000	2,471,053.75	1,143,127.12	0.34
		Base	42.857080	1,327,926.63	79.750000	2,471,053.75	1,143,127.12	0.34
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
	73,169.000	Local	9.832010	719,398.31	2.730000	199,751.37	-519,646.94	0.03
		Base	9.832010	719,398.31	2.730000	199,751.37	-519,646.94	0.03
35905A109	FRONTDOOR INC COMMON STOCK USD.01							
	64,897.000	Local	23.580795	1,530,322.85	20.800000	1,349,857.60	-180,465.25	0.19
		Base	23.580795	1,530,322.85	20.800000	1,349,857.60	-180,465.25	0.19
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
	15,707.000	Local	53.621404	842,231.40	29.780000	467,754.46	-374,476.94	0.06
		Base	53.621404	842,231.40	29.780000	467,754.46	-374,476.94	0.06
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
	42,455.000	Local	38.807703	1,647,581.05	71.620000	3,040,627.10	1,393,046.05	0.42
		Base	38.807703	1,647,581.05	71.620000	3,040,627.10	1,393,046.05	0.42
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001							
	20,562.000	Local	12.758790	262,346.23	8.130000	167,169.06	-95,177.17	0.02
		Base	12.758790	262,346.23	8.130000	167,169.06	-95,177.17	0.02
36162J106	GEO GROUP INC/THE COMMON STOCK USD.01							
	98,867.000	Local	8.478809	838,274.40	10.950000	1,082,593.65	244,319.25	0.15
		Base	8.478809	838,274.40	10.950000	1,082,593.65	244,319.25	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
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	34,035.000	Local	30.847912	1,049,908.67	13.710000	466,619.85	-583,288.82	0.06
		Base	30.847912	1,049,908.67	13.710000	466,619.85	-583,288.82	0.06
36251C103	GMS INC COMMON STOCK USD.01							
	33,771.000	Local	26.348841	889,826.72	49.800000	1,681,795.80	791,969.08	0.23
		Base	26.348841	889,826.72	49.800000	1,681,795.80	791,969.08	0.23
36472T109	GANNETT CO INC COMMON STOCK USD.01							
	116,340.000	Local	7.117964	828,103.98	2.030000	236,170.20	-591,933.78	0.03
		Base	7.117964	828,103.98	2.030000	236,170.20	-591,933.78	0.03
371532102	GENESCO INC COMMON STOCK USD1.0							
	9,888.000	Local	49.142126	485,917.34	46.020000	455,045.76	-30,871.58	0.06
		Base	49.142126	485,917.34	46.020000	455,045.76	-30,871.58	0.06
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
	395,281.000	Local	4.037070	1,595,777.25	5.290000	2,091,036.49	495,259.24	0.29
		Base	4.037070	1,595,777.25	5.290000	2,091,036.49	495,259.24	0.29
37253A103	GENTHERM INC COMMON STOCK							
	26,438.000	Local	52.803653	1,396,022.97	65.290000	1,726,137.02	330,114.05	0.24
		Base	52.803653	1,396,022.97	65.290000	1,726,137.02	330,114.05	0.24
374297109	GETTY REALTY CORP REIT USD.01							
	34,115.000	Local	24.252885	827,387.17	33.850000	1,154,792.75	327,405.58	0.16
		Base	24.252885	827,387.17	33.850000	1,154,792.75	327,405.58	0.16
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
	24,664.000	Local	27.968005	689,802.87	45.880000	1,131,584.32	441,781.45	0.16
		Base	27.968005	689,802.87	45.880000	1,131,584.32	441,781.45	0.16
377322102	GLAUKOS CORP COMMON STOCK USD.001							
	37,989.000	Local	39.392497	1,496,481.58	43.680000	1,659,359.52	162,877.94	0.23
		Base	39.392497	1,496,481.58	43.680000	1,659,359.52	162,877.94	0.23
379378201	GLOBAL NET LEASE INC REIT USD.01							
	82,658.000	Local	16.396404	1,355,293.95	12.570000	1,039,011.06	-316,282.89	0.14
		Base	16.396404	1,355,293.95	12.570000	1,039,011.06	-316,282.89	0.14

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

Base Currency: USD - US DOLLAR

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38046C109	GOGO INC COMMON STOCK USD.0001							
	51,690.000	Local	22.631878	1,169,841.78	14.760000	762,944.40	-406,897.38	0.11
		Base	22.631878	1,169,841.78	14.760000	762,944.40	-406,897.38	0.11
381013101	GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01							
	17,479.000	Local	55.447970	969,175.06	37.400000	653,714.60	-315,460.46	0.09
		Base	55.447970	969,175.06	37.400000	653,714.60	-315,460.46	0.09
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
	34,825.000	Local	27.063674	942,492.46	35.070000	1,221,312.75	278,820.29	0.17
		Base	27.063674	942,492.46	35.070000	1,221,312.75	278,820.29	0.17
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01							
	41,690.000	Local	15.489776	645,768.77	5.360000	223,458.40	-422,310.37	0.03
		Base	15.489776	645,768.77	5.360000	223,458.40	-422,310.37	0.03
392709101	GREEN BRICK PARTNERS INC COMMON STOCK USD.01							
	21,631.000	Local	22.926947	495,932.79	24.230000	524,119.13	28,186.34	0.07
		Base	22.926947	495,932.79	24.230000	524,119.13	28,186.34	0.07
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001							
	37,259.000	Local	33.264222	1,239,391.65	15.820000	589,437.38	-649,954.27	0.08
		Base	33.264222	1,239,391.65	15.820000	589,437.38	-649,954.27	0.08
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
	47,219.000	Local	25.938517	1,224,790.84	30.500000	1,440,179.50	215,388.66	0.20
		Base	25.938517	1,224,790.84	30.500000	1,440,179.50	215,388.66	0.20
393657101	GREENBRIER COMPANIES INC COMMON STOCK							
	26,106.000	Local	33.001876	861,546.97	33.530000	875,334.18	13,787.21	0.12
		Base	33.001876	861,546.97	33.530000	875,334.18	13,787.21	0.12
398433102	GRIFFON CORP COMMON STOCK USD.25							
	37,718.000	Local	18.206633	686,717.79	35.790000	1,349,927.22	663,209.43	0.19
		Base	18.206633	686,717.79	35.790000	1,349,927.22	663,209.43	0.19
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
	11,612.000	Local	86.422108	1,003,533.52	180.370000	2,094,456.44	1,090,922.92	0.29
		Base	86.422108	1,003,533.52	180.370000	2,094,456.44	1,090,922.92	0.29

& 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
401617105	GUESS? INC COMMON STOCK USD.01							
	24,277.000	Local	14.911118	361,997.22	20.690000	502,291.13	140,293.91	0.07
		Base	14.911118	361,997.22	20.690000	502,291.13	140,293.91	0.07
40416E103	HCI GROUP INC COMMON STOCK							
	5,510.000	Local	55.701846	306,917.17	39.590000	218,140.90	-88,776.27	0.03
		Base	55.701846	306,917.17	39.590000	218,140.90	-88,776.27	0.03
404251100	HNI CORP COMMON STOCK USD1.0							
	32,941.000	Local	42.464982	1,398,838.96	28.430000	936,512.63	-462,326.33	0.13
		Base	42.464982	1,398,838.96	28.430000	936,512.63	-462,326.33	0.13
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	71,126.000	Local	16.718401	1,189,113.01	16.180000	1,150,818.68	-38,294.33	0.16
		Base	16.718401	1,189,113.01	16.180000	1,150,818.68	-38,294.33	0.16
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	24,278.000	Local	14.771611	358,625.16	24.750000	600,880.50	242,255.34	0.08
		Base	14.771611	358,625.16	24.750000	600,880.50	242,255.34	0.08
413160102	HARMONIC INC COMMON STOCK USD.001							
	83,963.000	Local	7.074568	594,001.97	13.100000	1,099,915.30	505,913.33	0.15
		Base	7.074568	594,001.97	13.100000	1,099,915.30	505,913.33	0.15
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001							
	23,618.000	Local	39.699117	937,613.74	55.100000	1,301,351.80	363,738.06	0.18
		Base	39.699117	937,613.74	55.100000	1,301,351.80	363,738.06	0.18
415864107	HARSCO CORP COMMON STOCK USD1.25							
	63,290.000	Local	13.875072	878,153.31	6.290000	398,094.10	-480,059.21	0.05
		Base	13.875072	878,153.31	6.290000	398,094.10	-480,059.21	0.05
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
	10,535.000	Local	17.000016	179,095.17	29.900000	314,996.50	135,901.33	0.04
		Base	17.000016	179,095.17	29.900000	314,996.50	135,901.33	0.04
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
	40,942.000	Local	23.365875	956,645.66	10.260000	420,064.92	-536,580.74	0.06
		Base	23.365875	956,645.66	10.260000	420,064.92	-536,580.74	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
420261109	HAWKINS INC COMMON STOCK USD.01							
	15,065.000	Local	22.975336	346,123.44	38.600000	581,509.00	235,385.56	0.08
		Base	22.975336	346,123.44	38.600000	581,509.00	235,385.56	0.08
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
	9,925.000	Local	44.844780	445,084.44	45.690000	453,473.25	8,388.81	0.06
		Base	44.844780	445,084.44	45.690000	453,473.25	8,388.81	0.06
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	59,000.000	Local	17.483128	1,031,504.57	12.000000	708,000.00	-323,504.57	0.10
		Base	17.483128	1,031,504.57	12.000000	708,000.00	-323,504.57	0.10
42222N103	HEALTHSTREAM INC COMMON STOCK							
	19,234.000	Local	25.555668	491,537.71	24.840000	477,772.56	-13,765.15	0.07
		Base	25.555668	491,537.71	24.840000	477,772.56	-13,765.15	0.07
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
	37,089.000	Local	17.621239	653,554.12	15.340000	568,945.26	-84,608.86	0.08
		Base	17.621239	653,554.12	15.340000	568,945.26	-84,608.86	0.08
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
	15,816.000	Local	25.282819	399,873.06	27.970000	442,373.52	42,500.46	0.06
		Base	25.282819	399,873.06	27.970000	442,373.52	42,500.46	0.06
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
	113,649.000	Local	5.407501	614,557.08	7.380000	838,729.62	224,172.54	0.12
		Base	5.407501	614,557.08	7.380000	838,729.62	224,172.54	0.12
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	83,848.000	Local	24.062248	2,017,571.37	49.570000	4,156,345.36	2,138,773.99	0.57
		Base	24.062248	2,017,571.37	49.570000	4,156,345.36	2,138,773.99	0.57
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
	27,956.000	Local	29.773377	832,344.52	30.640000	856,571.84	24,227.32	0.12
		Base	29.773377	832,344.52	30.640000	856,571.84	24,227.32	0.12
427825500	HERSHA HOSPITALITY TRUST A REIT USD.01							
	26,207.000	Local	15.395897	403,480.26	8.520000	223,283.64	-180,196.62	0.03
		Base	15.395897	403,480.26	8.520000	223,283.64	-180,196.62	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
42805E306	HESKA CORP COMMON STOCK USD.001							
	8,105.000	Local	106.294292	861,515.24	62.160000	503,806.80	-357,708.44	0.07
		Base	106.294292	861,515.24	62.160000	503,806.80	-357,708.44	0.07
428567101	HIBBETT INC COMMON STOCK USD.01							
	10,199.000	Local	38.397522	391,616.33	68.220000	695,775.78	304,159.45	0.10
		Base	38.397522	391,616.33	68.220000	695,775.78	304,159.45	0.10
431571108	HILLENBRAND INC COMMON STOCK							
	55,313.000	Local	27.663582	1,530,155.70	42.670000	2,360,205.71	830,050.01	0.33
		Base	27.663582	1,530,155.70	42.670000	2,360,205.71	830,050.01	0.33
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
	36,521.000	Local	34.829696	1,272,015.34	30.010000	1,095,995.21	-176,020.13	0.15
		Base	34.829696	1,272,015.34	30.010000	1,095,995.21	-176,020.13	0.15
43785V102	HOMESTREET INC COMMON STOCK							
	14,165.000	Local	31.763132	449,924.77	27.580000	390,670.70	-59,254.07	0.05
		Base	31.763132	449,924.77	27.580000	390,670.70	-59,254.07	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	0.17
		Base	11.037744	1,050,241.32	12.810000	1,218,871.50	168,630.18	0.17
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
	32,570.000	Local	27.003090	879,490.63	37.370000	1,217,140.90	337,650.27	0.17
		Base	27.003090	879,490.63	37.370000	1,217,140.90	337,650.27	0.17
44109J106	HOSTESS BRANDS INC COMMON STOCK USD.0001							
	106,621.000	Local	20.897622	2,228,125.34	22.440000	2,392,575.24	164,449.90	0.33
		Base	20.897622	2,228,125.34	22.440000	2,392,575.24	164,449.90	0.33
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
	26,005.000	Local	46.135734	1,199,759.75	79.490000	2,067,137.45	867,377.70	0.29
		Base	46.135734	1,199,759.75	79.490000	2,067,137.45	867,377.70	0.29
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
	102,124.000	Local	11.471915	1,171,557.82	9.730000	993,666.52	-177,891.30	0.14
		Base	11.471915	1,171,557.82	9.730000	993,666.52	-177,891.30	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
45031U101	ISTAR INC REIT USD.001								
		Local	69,041.000	12.927983	892,560.85	7.630000	526,782.83	-365,778.02	0.07
		Base		12.927983	892,560.85	7.630000	526,782.83	-365,778.02	0.07
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	36,347.000	63.217974	2,297,783.69	84.430000	3,068,777.21	770,993.52	0.42
		Base		63.217974	2,297,783.69	84.430000	3,068,777.21	770,993.52	0.42
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01								
		Local	28,214.000	48.382669	1,365,068.61	60.080000	1,695,097.12	330,028.51	0.23
		Base		48.382669	1,365,068.61	60.080000	1,695,097.12	330,028.51	0.23
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01								
		Local	52,216.000	19.886684	1,038,403.07	3.270000	170,746.32	-867,656.75	0.02
		Base		19.886684	1,038,403.07	3.270000	170,746.32	-867,656.75	0.02
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	24,132.000	40.487001	977,032.32	100.270000	2,419,715.64	1,442,683.32	0.33
		Base		40.487001	977,032.32	100.270000	2,419,715.64	1,442,683.32	0.33
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	19,722.000	63.268492	1,247,781.20	102.860000	2,028,604.92	780,823.72	0.28
		Base		63.268492	1,247,781.20	102.860000	2,028,604.92	780,823.72	0.28
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	15,512.000	34.639211	537,323.44	27.520000	426,890.24	-110,433.20	0.06
		Base		34.639211	537,323.44	27.520000	426,890.24	-110,433.20	0.06
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	18,254.000	41.716379	761,490.79	19.710000	359,786.34	-401,704.45	0.05
		Base		41.716379	761,490.79	19.710000	359,786.34	-401,704.45	0.05
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	18,678.000	53.408156	997,557.53	85.600000	1,598,836.80	601,279.27	0.22
		Base		53.408156	997,557.53	85.600000	1,598,836.80	601,279.27	0.22
45781M101	INNOVIVA INC COMMON STOCK USD.01								
		Local	50,015.000	12.111166	605,739.99	13.250000	662,698.75	56,958.76	0.09
		Base		12.111166	605,739.99	13.250000	662,698.75	56,958.76	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
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
	22,277.000	Local	112.017163	2,495,406.35	101.350000	2,257,773.95	-237,632.40	0.31
		Base	112.017163	2,495,406.35	101.350000	2,257,773.95	-237,632.40	0.31
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
	26,384.000	Local	49.504440	1,306,125.14	68.460000	1,806,248.64	500,123.50	0.25
		Base	49.504440	1,306,125.14	68.460000	1,806,248.64	500,123.50	0.25
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
	14,216.000	Local	41.113097	584,463.79	96.520000	1,372,128.32	787,664.53	0.19
		Base	41.113097	584,463.79	96.520000	1,372,128.32	787,664.53	0.19
458665304	INTERFACE INC COMMON STOCK USD.1							
	46,324.000	Local	14.672508	679,689.27	9.870000	457,217.88	-222,471.39	0.06
		Base	14.672508	679,689.27	9.870000	457,217.88	-222,471.39	0.06
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	23,623.000	Local	72.204077	1,705,676.91	49.480000	1,168,866.04	-536,810.87	0.16
		Base	72.204077	1,705,676.91	49.480000	1,168,866.04	-536,810.87	0.16
46131B704	INVESCO MORTGAGE CAPITAL REIT USD.01							
	29,601.000	Local	82.013724	2,427,688.24	12.730000	376,820.73	-2,050,867.51	0.05
		Base	82.013724	2,427,688.24	12.730000	376,820.73	-2,050,867.51	0.05
462726100	IROBOT CORP COMMON STOCK USD.01							
	21,685.000	Local	40.560508	879,554.61	48.130000	1,043,699.05	164,144.44	0.14
		Base	40.560508	879,554.61	48.130000	1,043,699.05	164,144.44	0.14
46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001							
	106,276.000	Local	11.633912	1,236,405.62	12.390000	1,316,759.64	80,354.02	0.18
		Base	11.633912	1,236,405.62	12.390000	1,316,759.64	80,354.02	0.18
46565G104	ITEOS THERAPEUTICS INC COMMON STOCK USD.001							
	19,548.000	Local	35.487925	693,717.96	19.530000	381,772.44	-311,945.52	0.05
		Base	35.487925	693,717.96	19.530000	381,772.44	-311,945.52	0.05
465741106	ITRON INC COMMON STOCK							
	35,978.000	Local	47.288544	1,701,347.23	50.650000	1,822,285.70	120,938.47	0.25
		Base	47.288544	1,701,347.23	50.650000	1,822,285.70	120,938.47	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
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	11,922.000	95.991766	1,144,413.83	149.710000	1,784,842.62	640,428.79	0.25
		Base		95.991766	1,144,413.83	149.710000	1,784,842.62	640,428.79	0.25
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	16,769.000	88.744582	1,488,157.89	68.230000	1,144,148.87	-344,009.02	0.16
		Base		88.744582	1,488,157.89	68.230000	1,144,148.87	-344,009.02	0.16
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	25,371.000	59.009499	1,497,130.00	91.330000	2,317,133.43	820,003.43	0.32
		Base		59.009499	1,497,130.00	91.330000	2,317,133.43	820,003.43	0.32
47973J102	JOINT CORP/THE COMMON STOCK USD.001								
		Local	11,571.000	71.961566	832,667.28	13.980000	161,762.58	-670,904.70	0.02
		Base		71.961566	832,667.28	13.980000	161,762.58	-670,904.70	0.02
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01								
		Local	86,729.000	15.513692	1,345,486.98	13.050000	1,131,813.45	-213,673.53	0.16
		Base		15.513692	1,345,486.98	13.050000	1,131,813.45	-213,673.53	0.16
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01								
		Local	45,691.000	19.253006	879,689.08	13.960000	637,846.36	-241,842.72	0.09
		Base		19.253006	879,689.08	13.960000	637,846.36	-241,842.72	0.09
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	12,695.000	70.461660	894,510.78	75.960000	964,312.20	69,801.42	0.13
		Base		70.461660	894,510.78	75.960000	964,312.20	69,801.42	0.13
483548103	KAMAN CORP COMMON STOCK USD1.0								
		Local	22,313.000	38.360457	855,936.88	22.300000	497,579.90	-358,356.98	0.07
		Base		38.360457	855,936.88	22.300000	497,579.90	-358,356.98	0.07
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		Local	27,547.000	17.316507	477,017.83	16.900000	465,544.30	-11,473.53	0.06
		Base		17.316507	477,017.83	16.900000	465,544.30	-11,473.53	0.06
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	72,425.000	15.180543	1,099,450.81	16.420000	1,189,218.50	89,767.69	0.16
		Base		15.180543	1,099,450.81	16.420000	1,189,218.50	89,767.69	0.16

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

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50050N103	KONTOOR BRANDS INC COMMON STOCK							
	39,312.000	Local	36.633218	1,440,125.06	39.990000	1,572,086.88	131,961.82	0.22
		Base	36.633218	1,440,125.06	39.990000	1,572,086.88	131,961.82	0.22
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	16,643.000	Local	30.004139	499,358.89	28.200000	469,332.60	-30,026.29	0.06
		Base	30.004139	499,358.89	28.200000	469,332.60	-30,026.29	0.06
500643200	KORN FERRY COMMON STOCK USD.01							
	42,510.000	Local	32.541691	1,383,347.28	50.620000	2,151,856.20	768,508.92	0.30
		Base	32.541691	1,383,347.28	50.620000	2,151,856.20	768,508.92	0.30
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	46,243.000	Local	21.547880	996,438.61	44.260000	2,046,715.18	1,050,276.57	0.28
		Base	21.547880	996,438.61	44.260000	2,046,715.18	1,050,276.57	0.28
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	16,322.000	Local	59.004827	963,076.79	92.600000	1,511,417.20	548,340.41	0.21
		Base	59.004827	963,076.79	92.600000	1,511,417.20	548,340.41	0.21
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	20,252.000	Local	62.940164	1,274,664.21	92.450000	1,872,297.40	597,633.19	0.26
		Base	62.940164	1,274,664.21	92.450000	1,872,297.40	597,633.19	0.26
502175102	LTC PROPERTIES INC REIT USD.01							
	32,257.000	Local	35.985280	1,160,777.19	35.530000	1,146,091.21	-14,685.98	0.16
		Base	35.985280	1,160,777.19	35.530000	1,146,091.21	-14,685.98	0.16
505336107	LA Z BOY INC COMMON STOCK USD1.0							
	34,272.000	Local	18.628802	638,446.31	22.820000	782,087.04	143,640.73	0.11
		Base	18.628802	638,446.31	22.820000	782,087.04	143,640.73	0.11
511656100	LAKELAND FINANCIAL CORP COMMON STOCK							
	20,188.000	Local	71.117343	1,435,716.93	72.970000	1,473,118.36	37,401.43	0.20
		Base	71.117343	1,435,716.93	72.970000	1,473,118.36	37,401.43	0.20
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01							
	13,390.000	Local	74.767809	1,001,140.96	51.420000	688,513.80	-312,627.16	0.10
		Base	74.767809	1,001,140.96	51.420000	688,513.80	-312,627.16	0.10

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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
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
	15,419.000	Local	35.451224	546,622.42	46.020000	709,582.38	162,959.96	0.10
		Base	35.451224	546,622.42	46.020000	709,582.38	162,959.96	0.10
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
	8,655.000	Local	112.340277	972,305.10	21.330000	184,611.15	-787,693.95	0.03
		Base	112.340277	972,305.10	21.330000	184,611.15	-787,693.95	0.03
527064109	LESLIE S INC COMMON STOCK USD.001							
	118,062.000	Local	13.379679	1,579,631.62	12.210000	1,441,537.02	-138,094.60	0.20
		Base	13.379679	1,579,631.62	12.210000	1,441,537.02	-138,094.60	0.20
529043101	LXP INDUSTRIAL TRUST REIT USD.0001							
	219,572.000	Local	10.544956	2,315,377.02	10.020000	2,200,111.44	-115,265.58	0.30
		Base	10.544956	2,315,377.02	10.020000	2,200,111.44	-115,265.58	0.30
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
	12,781.000	Local	103.759254	1,326,147.03	66.800000	853,770.80	-472,376.23	0.12
		Base	103.759254	1,326,147.03	66.800000	853,770.80	-472,376.23	0.12
535555106	LINDSAY CORP COMMON STOCK USD1.0							
	8,744.000	Local	88.682508	775,439.85	162.850000	1,423,960.40	648,520.55	0.20
		Base	88.682508	775,439.85	162.850000	1,423,960.40	648,520.55	0.20
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
	21,537.000	Local	18.332843	394,834.44	14.060000	302,810.22	-92,024.22	0.04
		Base	18.332843	394,834.44	14.060000	302,810.22	-92,024.22	0.04
538146101	LIVEPERSON INC COMMON STOCK USD.001							
	55,788.000	Local	17.999994	1,004,183.67	10.140000	565,690.32	-438,493.35	0.08
		Base	17.999994	1,004,183.67	10.140000	565,690.32	-438,493.35	0.08
53814L108	LIVENT CORP COMMON STOCK USD.001							
	142,845.000	Local	17.193120	2,455,951.20	19.870000	2,838,330.15	382,378.95	0.39
		Base	17.193120	2,455,951.20	19.870000	2,838,330.15	382,378.95	0.39
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	52,939.000	Local	27.582423	1,460,185.91	23.440000	1,240,890.16	-219,295.75	0.17
		Base	27.582423	1,460,185.91	23.440000	1,240,890.16	-219,295.75	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
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
	45,401.000	Local	25.748524	1,169,008.74	31.600000	1,434,671.60	265,662.86	0.20
		Base	25.748524	1,169,008.74	31.600000	1,434,671.60	265,662.86	0.20
55303J106	MGP INGREDIENTS INC COMMON STOCK							
	12,261.000	Local	82.484077	1,011,337.27	106.380000	1,304,325.18	292,987.91	0.18
		Base	82.484077	1,011,337.27	106.380000	1,304,325.18	292,987.91	0.18
55305B101	M/I HOMES INC COMMON STOCK USD.01							
	21,844.000	Local	26.338927	575,347.52	46.180000	1,008,755.92	433,408.40	0.14
		Base	26.338927	575,347.52	46.180000	1,008,755.92	433,408.40	0.14
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	13,221.000	Local	42.435416	561,038.64	92.070000	1,217,257.47	656,218.83	0.17
		Base	42.435416	561,038.64	92.070000	1,217,257.47	656,218.83	0.17
554489104	VERIS RESIDENTIAL INC REIT USD.01							
	63,106.000	Local	13.209289	833,585.41	15.930000	1,005,278.58	171,693.17	0.14
		Base	13.209289	833,585.41	15.930000	1,005,278.58	171,693.17	0.14
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	58,301.000	Local	24.057732	1,402,589.85	31.960000	1,863,299.96	460,710.11	0.26
		Base	24.057732	1,402,589.85	31.960000	1,863,299.96	460,710.11	0.26
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	19,750.000	Local	36.522964	721,328.54	34.450000	680,387.50	-40,941.04	0.09
		Base	36.522964	721,328.54	34.450000	680,387.50	-40,941.04	0.09
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
	19,429.000	Local	16.958293	329,482.68	14.390000	279,583.31	-49,899.37	0.04
		Base	16.958293	329,482.68	14.390000	279,583.31	-49,899.37	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001							
	17,149.000	Local	18.278889	313,464.67	31.220000	535,391.78	221,927.11	0.07
		Base	18.278889	313,464.67	31.220000	535,391.78	221,927.11	0.07
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	45,853.000	Local	11.491223	526,907.05	19.780000	906,972.34	380,065.29	0.13
		Base	11.491223	526,907.05	19.780000	906,972.34	380,065.29	0.13

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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
57638P104	MASTERBRAND INC COMMON STOCK							
	102,981.000	Local	7.588300	781,450.72	7.550000	777,506.55	-3,944.17	0.11
		Base	7.588300	781,450.72	7.550000	777,506.55	-3,944.17	0.11
576690101	MATERION CORP COMMON STOCK							
	16,348.000	Local	45.841370	749,414.72	87.510000	1,430,613.48	681,198.76	0.20
		Base	45.841370	749,414.72	87.510000	1,430,613.48	681,198.76	0.20
57686G105	MATSON INC COMMON STOCK							
	30,087.000	Local	39.905014	1,200,622.17	62.510000	1,880,738.37	680,116.20	0.26
		Base	39.905014	1,200,622.17	62.510000	1,880,738.37	680,116.20	0.26
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
	24,374.000	Local	37.648821	917,652.36	30.440000	741,944.56	-175,707.80	0.10
		Base	37.648821	917,652.36	30.440000	741,944.56	-175,707.80	0.10
57776J100	MAXLINEAR INC COMMON STOCK							
	57,560.000	Local	32.089533	1,847,073.52	33.950000	1,954,162.00	107,088.48	0.27
		Base	32.089533	1,847,073.52	33.950000	1,954,162.00	107,088.48	0.27
58470H101	MEDIFAST INC COMMON STOCK USD.001							
	8,702.000	Local	77.798689	677,004.19	115.350000	1,003,775.70	326,771.51	0.14
		Base	77.798689	677,004.19	115.350000	1,003,775.70	326,771.51	0.14
58502B106	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01							
	65,242.000	Local	24.043865	1,568,669.84	14.860000	969,496.12	-599,173.72	0.13
		Base	24.043865	1,568,669.84	14.860000	969,496.12	-599,173.72	0.13
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
	32,143.000	Local	12.986131	417,413.22	11.640000	374,144.52	-43,268.70	0.05
		Base	12.986131	417,413.22	11.640000	374,144.52	-43,268.70	0.05
589400100	MERCURY GENERAL CORP COMMON STOCK							
	21,166.000	Local	30.052792	636,097.40	34.200000	723,877.20	87,779.80	0.10
		Base	30.052792	636,097.40	34.200000	723,877.20	87,779.80	0.10
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK							
	34,839.000	Local	19.041452	663,385.15	33.210000	1,157,003.19	493,618.04	0.16
		Base	19.041452	663,385.15	33.210000	1,157,003.19	493,618.04	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
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
	45,327.000	Local	34.742542	1,574,775.22	70.620000	3,200,992.74	1,626,217.52	0.44
		Base	34.742542	1,574,775.22	70.620000	3,200,992.74	1,626,217.52	0.44
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
	29,124.000	Local	49.517506	1,442,147.85	92.200000	2,685,232.80	1,243,084.95	0.37
		Base	49.517506	1,442,147.85	92.200000	2,685,232.80	1,243,084.95	0.37
59064R109	MESA LABORATORIES INC COMMON STOCK							
	3,995.000	Local	242.707332	969,615.79	166.210000	664,008.95	-305,606.84	0.09
		Base	242.707332	969,615.79	166.210000	664,008.95	-305,606.84	0.09
59100U108	PATHWARD FINANCIAL INC COMMON STOCK USD.01							
	22,926.000	Local	29.439338	674,926.27	43.050000	986,964.30	312,038.03	0.14
		Base	29.439338	674,926.27	43.050000	986,964.30	312,038.03	0.14
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
	29,126.000	Local	24.480432	713,017.07	44.370000	1,292,320.62	579,303.55	0.18
		Base	24.480432	713,017.07	44.370000	1,292,320.62	579,303.55	0.18
596680108	MIDDLESEX WATER CO COMMON STOCK							
	14,047.000	Local	102.108812	1,434,322.48	78.670000	1,105,077.49	-329,244.99	0.15
		Base	102.108812	1,434,322.48	78.670000	1,105,077.49	-329,244.99	0.15
600544100	MILLERKNOLL INC COMMON STOCK USD.2							
	60,170.000	Local	20.386105	1,226,631.91	21.010000	1,264,171.70	37,539.79	0.17
		Base	20.386105	1,226,631.91	21.010000	1,264,171.70	37,539.79	0.17
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	25,842.000	Local	51.832161	1,339,446.70	60.720000	1,569,126.24	229,679.54	0.22
		Base	51.832161	1,339,446.70	60.720000	1,569,126.24	229,679.54	0.22
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	0.08
		Base	8.240766	519,769.86	9.230000	582,163.79	62,393.93	0.08
60783X104	MODIVCARE INC COMMON STOCK USD.001							
	10,132.000	Local	65.121844	659,814.52	89.730000	909,144.36	249,329.84	0.13
		Base	65.121844	659,814.52	89.730000	909,144.36	249,329.84	0.13

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609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	10,570.000	Local	30.439939	321,750.15	76.890000	812,727.30	490,977.15	0.11
		Base	30.439939	321,750.15	76.890000	812,727.30	490,977.15	0.11
610236101	MONRO INC COMMON STOCK USD.01							
	25,050.000	Local	46.114918	1,155,178.70	45.200000	1,132,260.00	-22,918.70	0.16
		Base	46.114918	1,155,178.70	45.200000	1,132,260.00	-22,918.70	0.16
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	23,064.000	Local	56.043360	1,292,584.06	87.760000	2,024,096.64	731,512.58	0.28
		Base	56.043360	1,292,584.06	87.760000	2,024,096.64	731,512.58	0.28
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
	15,466.000	Local	25.842952	399,687.10	11.860000	183,426.76	-216,260.34	0.03
		Base	25.842952	399,687.10	11.860000	183,426.76	-216,260.34	0.03
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
	12,654.000	Local	22.755832	287,952.30	32.250000	408,091.50	120,139.20	0.06
		Base	22.755832	287,952.30	32.250000	408,091.50	120,139.20	0.06
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	45,284.000	Local	30.271781	1,370,827.32	59.000000	2,671,756.00	1,300,928.68	0.37
		Base	30.271781	1,370,827.32	59.000000	2,671,756.00	1,300,928.68	0.37
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
	56,195.000	Local	29.431258	1,653,889.54	40.130000	2,255,105.35	601,215.81	0.31
		Base	29.431258	1,653,889.54	40.130000	2,255,105.35	601,215.81	0.31
628464109	MYERS INDUSTRIES INC COMMON STOCK							
	29,065.000	Local	15.337193	445,775.51	22.230000	646,114.95	200,339.44	0.09
		Base	15.337193	445,775.51	22.230000	646,114.95	200,339.44	0.09
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
	64,531.000	Local	21.106660	1,362,033.90	14.510000	936,344.81	-425,689.09	0.13
		Base	21.106660	1,362,033.90	14.510000	936,344.81	-425,689.09	0.13
628778102	N B T BANCORP INC COMMON STOCK USD.01							
	34,116.000	Local	27.905441	952,022.03	43.420000	1,481,316.72	529,294.69	0.20
		Base	27.905441	952,022.03	43.420000	1,481,316.72	529,294.69	0.20

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
	66,560.000	Local	17.209965	1,145,495.26	20.900000	1,391,104.00	245,608.74	0.19
		Base	17.209965	1,145,495.26	20.900000	1,391,104.00	245,608.74	0.19
62945V109	NV5 GLOBAL INC COMMON STOCK USD.01							
	9,913.000	Local	122.850882	1,217,820.79	132.320000	1,311,688.16	93,867.37	0.18
		Base	122.850882	1,217,820.79	132.320000	1,311,688.16	93,867.37	0.18
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
	30,015.000	Local	34.678303	1,040,869.27	42.070000	1,262,731.05	221,861.78	0.17
		Base	34.678303	1,040,869.27	42.070000	1,262,731.05	221,861.78	0.17
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
	18,583.000	Local	26.322524	489,151.46	46.530000	864,666.99	375,515.53	0.12
		Base	26.322524	489,151.46	46.530000	864,666.99	375,515.53	0.12
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	4,047.000	Local	87.406321	353,733.38	68.460000	277,057.62	-76,675.76	0.04
		Base	87.406321	353,733.38	68.460000	277,057.62	-76,675.76	0.04
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01							
	62,842.000	Local	26.923423	1,691,921.77	38.760000	2,435,755.92	743,834.15	0.34
		Base	26.923423	1,691,921.77	38.760000	2,435,755.92	743,834.15	0.34
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
	149,677.000	Local	12.486943	1,869,008.20	2.260000	338,270.02	-1,530,738.18	0.05
		Base	12.486943	1,869,008.20	2.260000	338,270.02	-1,530,738.18	0.05
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
	100,581.000	Local	19.503046	1,961,635.88	9.240000	929,368.44	-1,032,267.44	0.13
		Base	19.503046	1,961,635.88	9.240000	929,368.44	-1,032,267.44	0.13
64111Q104	NETGEAR INC COMMON STOCK USD.001							
	23,013.000	Local	22.132287	509,330.31	18.110000	416,765.43	-92,564.88	0.06
		Base	22.132287	509,330.31	18.110000	416,765.43	-92,564.88	0.06
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	54,656.000	Local	30.586615	1,671,742.04	32.510000	1,776,866.56	105,124.52	0.25
		Base	30.586615	1,671,742.04	32.510000	1,776,866.56	105,124.52	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
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
	295,496.000	Local	4.919533	1,453,702.18	2.560000	756,469.76	-697,232.42	0.10
		Base	4.919533	1,453,702.18	2.560000	756,469.76	-697,232.42	0.10
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
	18,723.000	Local	49.629553	929,214.13	43.520000	814,824.96	-114,389.17	0.11
		Base	49.629553	929,214.13	43.520000	814,824.96	-114,389.17	0.11
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
	43,609.000	Local	24.307831	1,060,040.22	18.780000	818,977.02	-241,063.20	0.11
		Base	24.307831	1,060,040.22	18.780000	818,977.02	-241,063.20	0.11
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
	33,478.000	Local	14.360549	480,762.47	15.730000	526,608.94	45,846.47	0.07
		Base	14.360549	480,762.47	15.730000	526,608.94	45,846.47	0.07
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
	101,127.000	Local	12.322125	1,246,099.58	13.980000	1,413,755.46	167,655.88	0.20
		Base	12.322125	1,246,099.58	13.980000	1,413,755.46	167,655.88	0.20
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
	27,951.000	Local	51.622420	1,442,898.27	47.590000	1,330,188.09	-112,710.18	0.18
		Base	51.622420	1,442,898.27	47.590000	1,330,188.09	-112,710.18	0.18
67011P100	NOW INC COMMON STOCK USD.01							
	87,949.000	Local	8.964469	788,416.11	12.700000	1,116,952.30	328,536.19	0.15
		Base	8.964469	788,416.11	12.700000	1,116,952.30	328,536.19	0.15
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
	39,355.000	Local	40.860200	1,608,053.17	42.160000	1,659,206.80	51,153.63	0.23
		Base	40.860200	1,608,053.17	42.160000	1,659,206.80	51,153.63	0.23
670704105	NUVASIVE INC COMMON STOCK USD.001							
	41,516.000	Local	39.240600	1,629,112.75	41.240000	1,712,119.84	83,007.09	0.24
		Base	39.240600	1,629,112.75	41.240000	1,712,119.84	83,007.09	0.24
67098H104	O I GLASS INC COMMON STOCK							
	123,545.000	Local	15.822703	1,954,815.84	16.570000	2,047,140.65	92,324.81	0.28
		Base	15.822703	1,954,815.84	16.570000	2,047,140.65	92,324.81	0.28

Base Currency: USD - US DOLLAR

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67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	37,877.000	17.903184	678,118.90	27.560000	1,043,890.12	365,771.22	0.14
		Base		17.903184	678,118.90	27.560000	1,043,890.12	365,771.22	0.14
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	12,483.000	62.340455	778,195.90	79.520000	992,648.16	214,452.26	0.14
		Base		62.340455	778,195.90	79.520000	992,648.16	214,452.26	0.14
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	79,843.000	12.324669	984,038.58	17.490000	1,396,454.07	412,415.49	0.19
		Base		12.324669	984,038.58	17.490000	1,396,454.07	412,415.49	0.19
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01								
		Local	38,676.000	45.353974	1,754,110.28	13.350000	516,324.60	-1,237,785.68	0.07
		Base		45.353974	1,754,110.28	13.350000	516,324.60	-1,237,785.68	0.07
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	50,889.000	16.802984	855,087.04	7.460000	379,631.94	-475,455.10	0.05
		Base		16.802984	855,087.04	7.460000	379,631.94	-475,455.10	0.05
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	7,623.000	21.838238	166,472.89	33.580000	255,980.34	89,507.45	0.04
		Base		21.838238	166,472.89	33.580000	255,980.34	89,507.45	0.04
68218J103	OMNIAB INC COMMON STOCK USD.0001								
		Local	62,740.000	8.780774	550,905.73	3.600000	225,864.00	-325,041.73	0.03
		Base		8.780774	550,905.73	3.600000	225,864.00	-325,041.73	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	11.190000	314,562.09	-66,573.36	0.04
		Base		13.558232	381,135.45	11.190000	314,562.09	-66,573.36	0.04

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683344105	ONTO INNOVATION INC COMMON STOCK							
	39,433.000	Local	31.918924	1,258,658.94	68.090000	2,684,992.97	1,426,334.03	0.37
		Base	31.918924	1,258,658.94	68.090000	2,684,992.97	1,426,334.03	0.37
68401U204	OPTIMIZERX CORP COMMON STOCK USD.001							
	13,660.000	Local	61.413123	838,903.26	16.800000	229,488.00	-609,415.26	0.03
		Base	61.413123	838,903.26	16.800000	229,488.00	-609,415.26	0.03
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
	57,833.000	Local	10.699239	618,769.08	4.820000	278,755.06	-340,014.02	0.04
		Base	10.699239	618,769.08	4.820000	278,755.06	-340,014.02	0.04
68621F102	ORGANOGENESIS HOLDINGS INC COMMON STOCK							
	56,298.000	Local	12.503627	703,929.22	2.690000	151,441.62	-552,487.60	0.02
		Base	12.503627	703,929.22	2.690000	151,441.62	-552,487.60	0.02
68629Y103	ORION OFFICE REIT INC REIT USD.01							
	45,102.000	Local	17.067661	769,785.64	8.540000	385,171.08	-384,614.56	0.05
		Base	17.067661	769,785.64	8.540000	385,171.08	-384,614.56	0.05
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
	15,934.000	Local	36.302447	578,443.19	20.530000	327,125.02	-251,318.17	0.05
		Base	36.302447	578,443.19	20.530000	327,125.02	-251,318.17	0.05
69007J106	OUTFRONT MEDIA INC REIT USD.01							
	116,345.000	Local	15.442285	1,796,632.64	16.580000	1,929,000.10	132,367.46	0.27
		Base	15.442285	1,796,632.64	16.580000	1,929,000.10	132,367.46	0.27
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
	60,709.000	Local	19.443129	1,180,372.91	19.530000	1,185,646.77	5,273.86	0.16
		Base	19.443129	1,180,372.91	19.530000	1,185,646.77	5,273.86	0.16
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
	11,915.000	Local	55.380099	659,853.88	93.180000	1,110,239.70	450,385.82	0.15
		Base	55.380099	659,853.88	93.180000	1,110,239.70	450,385.82	0.15
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
	9,002.000	Local	49.295856	443,761.30	46.900000	422,193.80	-21,567.50	0.06
		Base	49.295856	443,761.30	46.900000	422,193.80	-21,567.50	0.06

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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
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		Local	23,518.000	18.845564	443,209.98	28.520000	670,733.36	227,523.38	0.09
		Base		18.845564	443,209.98	28.520000	670,733.36	227,523.38	0.09
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	47,780.000	12.735428	608,498.77	17.960000	858,128.80	249,630.03	0.12
		Base		12.735428	608,498.77	17.960000	858,128.80	249,630.03	0.12
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	31,040.000	32.798353	1,018,060.87	33.780000	1,048,531.20	30,470.33	0.14
		Base		32.798353	1,018,060.87	33.780000	1,048,531.20	30,470.33	0.14
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		Local	75,663.000	31.981811	2,419,839.80	31.560000	2,387,924.28	-31,915.52	0.33
		Base		31.981811	2,419,839.80	31.560000	2,387,924.28	-31,915.52	0.33
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001								
		Local	36,539.000	42.942754	1,569,085.29	38.610000	1,410,770.79	-158,314.50	0.19
		Base		42.942754	1,569,085.29	38.610000	1,410,770.79	-158,314.50	0.19
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001								
		Local	20,095.000	82.062826	1,649,052.48	45.160000	907,490.20	-741,562.28	0.13
		Base		82.062826	1,649,052.48	45.160000	907,490.20	-741,562.28	0.13
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
		Local	44,192.000	17.080851	754,836.95	23.250000	1,027,464.00	272,627.05	0.14
		Base		17.080851	754,836.95	23.250000	1,027,464.00	272,627.05	0.14
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1								
		Local	15,487.000	20.824286	322,505.72	13.410000	207,680.67	-114,825.05	0.03
		Base		20.824286	322,505.72	13.410000	207,680.67	-114,825.05	0.03
700658107	PARK NATIONAL CORP COMMON STOCK								
		Local	11,528.000	94.073051	1,084,474.13	140.750000	1,622,566.00	538,091.87	0.22
		Base		94.073051	1,084,474.13	140.750000	1,622,566.00	538,091.87	0.22
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	17,147.000	46.317172	794,200.55	60.600000	1,039,108.20	244,907.65	0.14
		Base		46.317172	794,200.55	60.600000	1,039,108.20	244,907.65	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
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
	172,667.000	Local	6.529326	1,127,399.07	16.840000	2,907,712.28	1,780,313.21	0.40
		Base	6.529326	1,127,399.07	16.840000	2,907,712.28	1,780,313.21	0.40
70451X104	PAYONEER GLOBAL INC COMMON STOCK USD.01							
	158,959.000	Local	7.330449	1,165,240.78	5.470000	869,505.73	-295,735.05	0.12
		Base	7.330449	1,165,240.78	5.470000	869,505.73	-295,735.05	0.12
70788V102	RANGER OIL CORP A COMMON STOCK							
	15,228.000	Local	48.020836	731,261.29	40.430000	615,668.04	-115,593.25	0.09
		Base	48.020836	731,261.29	40.430000	615,668.04	-115,593.25	0.09
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
	22,451.000	Local	9.939907	223,160.85	10.980000	246,511.98	23,351.13	0.03
		Base	9.939907	223,160.85	10.980000	246,511.98	23,351.13	0.03
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
	70,818.000	Local	17.246152	1,221,337.97	12.390000	877,435.02	-343,902.95	0.12
		Base	17.246152	1,221,337.97	12.390000	877,435.02	-343,902.95	0.12
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
	53,491.000	Local	8.673367	463,947.05	13.900000	743,524.90	279,577.85	0.10
		Base	8.673367	463,947.05	13.900000	743,524.90	279,577.85	0.10
71375U101	PERFICIENT INC COMMON STOCK USD.001							
	27,577.000	Local	37.532748	1,035,040.60	69.830000	1,925,701.91	890,661.31	0.27
		Base	37.532748	1,035,040.60	69.830000	1,925,701.91	890,661.31	0.27
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
	16,783.000	Local	18.274574	306,702.18	17.700000	297,059.10	-9,643.08	0.04
		Base	18.274574	306,702.18	17.700000	297,059.10	-9,643.08	0.04
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
	16,197.000	Local	27.439660	444,440.17	13.410000	217,201.77	-227,238.40	0.03
		Base	27.439660	444,440.17	13.410000	217,201.77	-227,238.40	0.03
719405102	PHOTRONICS INC COMMON STOCK USD.01							
	49,127.000	Local	11.372387	558,691.25	16.830000	826,807.41	268,116.16	0.11
		Base	11.372387	558,691.25	16.830000	826,807.41	268,116.16	0.11

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724078100	PIPER SANDLER COS COMMON STOCK USD.01								
		Local	11,254.000	66.391503	747,169.98	130.190000	1,465,158.26	717,988.28	0.20
		Base		66.391503	747,169.98	130.190000	1,465,158.26	717,988.28	0.20
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	128,869.000	5.681213	732,132.21	3.800000	489,702.20	-242,430.01	0.07
		Base		5.681213	732,132.21	3.800000	489,702.20	-242,430.01	0.07
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	22,043.000	48.355382	1,065,897.69	102.930000	2,268,885.99	1,202,988.30	0.31
		Base		48.355382	1,065,897.69	102.930000	2,268,885.99	1,202,988.30	0.31
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	7,225.000	33.271910	240,389.55	35.180000	254,175.50	13,785.95	0.04
		Base		33.271910	240,389.55	35.180000	254,175.50	13,785.95	0.04
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		Local	10,519.000	62.665244	659,175.70	74.620000	784,927.78	125,752.08	0.11
		Base		62.665244	659,175.70	74.620000	784,927.78	125,752.08	0.11
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01								
		Local	39,441.000	52.986341	2,089,834.27	62.600000	2,469,006.60	379,172.33	0.34
		Base		52.986341	2,089,834.27	62.600000	2,469,006.60	379,172.33	0.34
741511109	PRICESMART INC COMMON STOCK USD.0001								
		Local	19,936.000	68.846096	1,372,515.77	60.780000	1,211,710.08	-160,805.69	0.17
		Base		68.846096	1,372,515.77	60.780000	1,211,710.08	-160,805.69	0.17
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	42,975.000	33.144440	1,424,382.32	17.470000	750,773.25	-673,609.07	0.10
		Base		33.144440	1,424,382.32	17.470000	750,773.25	-673,609.07	0.10
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5								
		Local	12,324.000	26.312929	324,280.54	16.890000	208,152.36	-116,128.18	0.03
		Base		26.312929	324,280.54	16.890000	208,152.36	-116,128.18	0.03
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	34,242.000	31.441800	1,076,630.10	50.450000	1,727,508.90	650,878.80	0.24
		Base		31.441800	1,076,630.10	50.450000	1,727,508.90	650,878.80	0.24

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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
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
	76,629.000	Local	13.181062	1,010,051.61	10.370000	794,642.73	-215,408.88	0.11
		Base	13.181062	1,010,051.61	10.370000	794,642.73	-215,408.88	0.11
743713109	PROTO LABS INC COMMON STOCK USD.001							
	21,595.000	Local	74.287102	1,604,229.97	25.530000	551,320.35	-1,052,909.62	0.08
		Base	74.287102	1,604,229.97	25.530000	551,320.35	-1,052,909.62	0.08
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
	59,945.000	Local	17.357346	1,040,486.12	21.360000	1,280,425.20	239,939.08	0.18
		Base	17.357346	1,040,486.12	21.360000	1,280,425.20	239,939.08	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
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0							
	10,853.000	Local	100.236775	1,087,869.72	166.900000	1,811,365.70	723,495.98	0.25
		Base	100.236775	1,087,869.72	166.900000	1,811,365.70	723,495.98	0.25
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
	26,383.000	Local	17.249532	455,094.39	23.680000	624,749.44	169,655.05	0.09
		Base	17.249532	455,094.39	23.680000	624,749.44	169,655.05	0.09
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
	40,154.000	Local	10.048646	403,493.35	14.350000	576,209.90	172,716.55	0.08
		Base	10.048646	403,493.35	14.350000	576,209.90	172,716.55	0.08
749607107	RLI CORP COMMON STOCK USD1.0							
	18,935.000	Local	40.164902	760,522.42	131.270000	2,485,597.45	1,725,075.03	0.34
		Base	40.164902	760,522.42	131.270000	2,485,597.45	1,725,075.03	0.34
749660106	RPC INC COMMON STOCK USD.1							
	66,265.000	Local	5.532347	366,600.97	8.890000	589,095.85	222,494.88	0.08
		Base	5.532347	366,600.97	8.890000	589,095.85	222,494.88	0.08
74967X103	RH COMMON STOCK USD.0001							
	7,764.000	Local	37.290815	289,525.89	267.190000	2,074,463.16	1,784,937.27	0.29
		Base	37.290815	289,525.89	267.190000	2,074,463.16	1,784,937.27	0.29

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74971D101	RPT REALTY REIT USD.01							
	67,889.000	Local	12.087843	820,631.58	10.040000	681,605.56	-139,026.02	0.09
		Base	12.087843	820,631.58	10.040000	681,605.56	-139,026.02	0.09
750491102	RADNET INC COMMON STOCK USD.0001							
	38,828.000	Local	19.200040	745,499.17	18.830000	731,131.24	-14,367.93	0.10
		Base	19.200040	745,499.17	18.830000	731,131.24	-14,367.93	0.10
750917106	RAMBUS INC COMMON STOCK USD.001							
	85,594.000	Local	14.266069	1,221,089.89	35.820000	3,065,977.08	1,844,887.19	0.42
		Base	14.266069	1,221,089.89	35.820000	3,065,977.08	1,844,887.19	0.42
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
	50,944.000	Local	12.131009	618,002.13	9.600000	489,062.40	-128,939.73	0.07
		Base	12.131009	618,002.13	9.600000	489,062.40	-128,939.73	0.07
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
	14,530.000	Local	29.844383	433,638.88	18.640000	270,839.20	-162,799.68	0.04
		Base	29.844383	433,638.88	18.640000	270,839.20	-162,799.68	0.04
75574U101	READY CAPITAL CORP REIT USD.0001							
	80,373.000	Local	12.984748	1,043,623.17	11.140000	895,355.22	-148,267.95	0.12
		Base	12.984748	1,043,623.17	11.140000	895,355.22	-148,267.95	0.12
75605Y106	ANYWHERE REAL ESTATE INC COMMON STOCK USD.01							
	87,185.000	Local	7.991434	696,733.16	6.390000	557,112.15	-139,621.01	0.08
		Base	7.991434	696,733.16	6.390000	557,112.15	-139,621.01	0.08
758075402	REDWOOD TRUST INC REIT USD.01							
	90,267.000	Local	11.144704	1,005,998.99	6.760000	610,204.92	-395,794.07	0.08
		Base	11.144704	1,005,998.99	6.760000	610,204.92	-395,794.07	0.08
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
	29,996.000	Local	52.023373	1,560,493.09	22.680000	680,309.28	-880,183.81	0.09
		Base	52.023373	1,560,493.09	22.680000	680,309.28	-880,183.81	0.09
75970E107	RENASANT CORP COMMON STOCK USD5.0							
	44,559.000	Local	32.168541	1,433,398.00	37.590000	1,674,972.81	241,574.81	0.23
		Base	32.168541	1,433,398.00	37.590000	1,674,972.81	241,574.81	0.23

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76009N100	RENT A CENTER INC COMMON STOCK USD.01							
	39,900.000	Local	23.350832	931,698.20	22.550000	899,745.00	-31,953.20	0.12
		Base	23.350832	931,698.20	22.550000	899,745.00	-31,953.20	0.12
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
	116,143.000	Local	15.163551	1,761,140.30	16.450000	1,910,552.35	149,412.05	0.26
		Base	15.163551	1,761,140.30	16.450000	1,910,552.35	149,412.05	0.26
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
	25,533.000	Local	13.212738	337,360.83	18.380000	469,296.54	131,935.71	0.06
		Base	13.212738	337,360.83	18.380000	469,296.54	131,935.71	0.06
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
	99,180.000	Local	15.850045	1,572,007.46	15.030000	1,490,675.40	-81,332.06	0.21
		Base	15.850045	1,572,007.46	15.030000	1,490,675.40	-81,332.06	0.21
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
	12,362.000	Local	21.735359	268,692.51	31.860000	393,853.32	125,160.81	0.05
		Base	21.735359	268,692.51	31.860000	393,853.32	125,160.81	0.05
775133101	ROGERS CORP COMMON STOCK USD1.0							
	14,980.000	Local	106.814393	1,600,079.60	119.340000	1,787,713.20	187,633.60	0.25
		Base	106.814393	1,600,079.60	119.340000	1,787,713.20	187,633.60	0.25
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01							
	24,138.000	Local	11.028779	266,212.67	15.480000	373,656.24	107,443.57	0.05
		Base	11.028779	266,212.67	15.480000	373,656.24	107,443.57	0.05
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
	31,061.000	Local	26.694928	829,171.15	34.180000	1,061,664.98	232,493.83	0.15
		Base	26.694928	829,171.15	34.180000	1,061,664.98	232,493.83	0.15
784305104	SJW GROUP COMMON STOCK USD.001							
	21,257.000	Local	79.829200	1,696,929.31	81.190000	1,725,855.83	28,926.52	0.24
		Base	79.829200	1,696,929.31	81.190000	1,725,855.83	28,926.52	0.24
78454L100	SM ENERGY CO COMMON STOCK USD.01							
	97,789.000	Local	16.746939	1,637,666.39	34.830000	3,405,990.87	1,768,324.48	0.47
		Base	16.746939	1,637,666.39	34.830000	3,405,990.87	1,768,324.48	0.47

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78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
	28,703.000	Local	55.975301	1,606,659.06	128.430000	3,686,326.29	2,079,667.23	0.51
		Base	55.975301	1,606,659.06	128.430000	3,686,326.29	2,079,667.23	0.51
78473E103	SPX TECHNOLOGIES INC COMMON STOCK USD.01							
	35,985.000	Local	25.584784	920,668.47	65.650000	2,362,415.25	1,441,746.78	0.33
		Base	25.584784	920,668.47	65.650000	2,362,415.25	1,441,746.78	0.33
78573M104	SABRE CORP COMMON STOCK USD.01							
	261,491.000	Local	6.114800	1,598,965.17	6.180000	1,616,014.38	17,049.21	0.22
		Base	6.114800	1,598,965.17	6.180000	1,616,014.38	17,049.21	0.22
78645L100	SAFEHOLD INC REIT USD.01							
	19,313.000	Local	39.180696	756,696.79	28.620000	552,738.06	-203,958.73	0.08
		Base	39.180696	756,696.79	28.620000	552,738.06	-203,958.73	0.08
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
	11,737.000	Local	64.484807	756,858.18	84.260000	988,959.62	232,101.44	0.14
		Base	64.484807	756,858.18	84.260000	988,959.62	232,101.44	0.14
790148100	ST JOE CO/THE COMMON STOCK							
	26,945.000	Local	26.605830	716,894.10	38.650000	1,041,424.25	324,530.15	0.14
		Base	26.605830	716,894.10	38.650000	1,041,424.25	324,530.15	0.14
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01							
	85,223.000	Local	9.812455	836,246.81	12.520000	1,066,991.96	230,745.15	0.15
		Base	9.812455	836,246.81	12.520000	1,066,991.96	230,745.15	0.15
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01							
	7,111.000	Local	75.758498	538,718.68	81.320000	578,266.52	39,547.84	0.08
		Base	75.758498	538,718.68	81.320000	578,266.52	39,547.84	0.08
801056102	SANMINA CORP COMMON STOCK USD.01							
	45,735.000	Local	23.720362	1,084,850.77	57.290000	2,620,158.15	1,535,307.38	0.36
		Base	23.720362	1,084,850.77	57.290000	2,620,158.15	1,535,307.38	0.36
804395101	SAUL CENTERS INC REIT USD.01							
	10,276.000	Local	42.498719	436,716.84	40.680000	418,027.68	-18,689.16	0.06
		Base	42.498719	436,716.84	40.680000	418,027.68	-18,689.16	0.06

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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
806037107	SCANSOURCE INC COMMON STOCK								
		Local	20,104.000	33.003255	663,497.44	29.220000	587,438.88	-76,058.56	0.08
		Base		33.003255	663,497.44	29.220000	587,438.88	-76,058.56	0.08
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	23,672.000	32.926684	779,440.46	39.460000	934,097.12	154,656.66	0.13
		Base		32.926684	779,440.46	39.460000	934,097.12	154,656.66	0.13
808541106	MATIV HOLDINGS INC COMMON STOCK USD.1								
		Local	43,753.000	29.229289	1,278,869.07	20.900000	914,437.70	-364,431.37	0.13
		Base		29.229289	1,278,869.07	20.900000	914,437.70	-364,431.37	0.13
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	46,159.000	14.945304	689,860.28	13.190000	608,837.21	-81,023.07	0.08
		Base		14.945304	689,860.28	13.190000	608,837.21	-81,023.07	0.08
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	56,645.000	28.341734	1,605,417.50	31.190000	1,766,757.55	161,340.05	0.24
		Base		28.341734	1,605,417.50	31.190000	1,766,757.55	161,340.05	0.24
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	82,921.000	16.601507	1,376,613.56	24.830000	2,058,928.43	682,314.87	0.28
		Base		16.601507	1,376,613.56	24.830000	2,058,928.43	682,314.87	0.28
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	50,580.000	27.131700	1,372,321.39	28.690000	1,451,140.20	78,818.81	0.20
		Base		27.131700	1,372,321.39	28.690000	1,451,140.20	78,818.81	0.20
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,214.000	32.836841	138,374.45	60.950000	256,843.30	118,468.85	0.04
		Base		32.836841	138,374.45	60.950000	256,843.30	118,468.85	0.04
81761L102	SERVICE PROPERTIES TRUST REIT USD.01								
		Local	131,759.000	11.564839	1,523,771.64	7.290000	960,523.11	-563,248.53	0.13
		Base		11.564839	1,523,771.64	7.290000	960,523.11	-563,248.53	0.13
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	38,935.000	38.451548	1,497,111.04	68.910000	2,683,010.85	1,185,899.81	0.37
		Base		38.451548	1,497,111.04	68.910000	2,683,010.85	1,185,899.81	0.37

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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
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	29,717.000	53.571955	1,591,997.78	41.530000	1,234,147.01	-357,850.77	0.17
		Base		53.571955	1,591,997.78	41.530000	1,234,147.01	-357,850.77	0.17
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
		Local	39,896.000	35.357984	1,410,642.11	15.880000	633,548.48	-777,093.63	0.09
		Base		35.357984	1,410,642.11	15.880000	633,548.48	-777,093.63	0.09
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	13,635.000	17.957814	244,854.80	23.910000	326,012.85	81,158.05	0.05
		Base		17.957814	244,854.80	23.910000	326,012.85	81,158.05	0.05
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	19,110.000	53.553673	1,023,410.69	52.720000	1,007,479.20	-15,931.49	0.14
		Base		53.553673	1,023,410.69	52.720000	1,007,479.20	-15,931.49	0.14
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	101,113.000	23.368185	2,362,827.25	21.580000	2,182,018.54	-180,808.71	0.30
		Base		23.368185	2,362,827.25	21.580000	2,182,018.54	-180,808.71	0.30
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001								
		Local	67,009.000	32.473845	2,176,039.90	38.030000	2,548,352.27	372,312.37	0.35
		Base		32.473845	2,176,039.90	38.030000	2,548,352.27	372,312.37	0.35
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001								
		Local	12,769.000	57.748100	737,385.49	36.570000	466,962.33	-270,423.16	0.06
		Base		57.748100	737,385.49	36.570000	466,962.33	-270,423.16	0.06
82981J109	SITE CENTERS CORP REIT USD.1								
		Local	147,234.000	9.696788	1,427,696.92	13.660000	2,011,216.44	583,519.52	0.28
		Base		9.696788	1,427,696.92	13.660000	2,011,216.44	583,519.52	0.28
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		Local	58,938.000	23.513273	1,385,825.28	23.250000	1,370,308.50	-15,516.78	0.19
		Base		23.513273	1,385,825.28	23.250000	1,370,308.50	-15,516.78	0.19
830879102	SKYWEST INC COMMON STOCK								
		Local	40,294.000	22.421308	903,444.19	16.510000	665,253.94	-238,190.25	0.09
		Base		22.421308	903,444.19	16.510000	665,253.94	-238,190.25	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
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01							
	17,521.000	Local	28.253713	495,033.31	25.980000	455,195.58	-39,837.73	0.06
		Base	28.253713	495,033.31	25.980000	455,195.58	-39,837.73	0.06
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
	13,294.000	Local	22.164385	294,653.33	49.270000	654,995.38	360,342.05	0.09
		Base	22.164385	294,653.33	49.270000	654,995.38	360,342.05	0.09
83570H108	SONOS INC COMMON STOCK USD.001							
	101,338.000	Local	27.316116	2,768,160.58	16.900000	1,712,612.20	-1,055,548.38	0.24
		Base	27.316116	2,768,160.58	16.900000	1,712,612.20	-1,055,548.38	0.24
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25							
	97,525.000	Local	28.389101	2,768,647.10	35.530000	3,465,063.25	696,416.15	0.48
		Base	28.389101	2,768,647.10	35.530000	3,465,063.25	696,416.15	0.48
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
	24,289.000	Local	30.865964	749,703.40	35.990000	874,161.11	124,457.71	0.12
		Base	30.865964	749,703.40	35.990000	874,161.11	124,457.71	0.12
847215100	SPARTANNASH CO COMMON STOCK							
	28,092.000	Local	21.958835	616,867.59	30.240000	849,502.08	232,634.49	0.12
		Base	21.958835	616,867.59	30.240000	849,502.08	232,634.49	0.12
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
	14,944.000	Local	29.808739	445,461.79	34.800000	520,051.20	74,589.41	0.07
		Base	29.808739	445,461.79	34.800000	520,051.20	74,589.41	0.07
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
	9,546.000	Local	57.478285	548,687.71	102.410000	977,605.86	428,918.15	0.14
		Base	57.478285	548,687.71	102.410000	977,605.86	428,918.15	0.14
858586100	STEPAN CO COMMON STOCK USD1.0							
	16,817.000	Local	69.108265	1,162,193.69	106.460000	1,790,337.82	628,144.13	0.25
		Base	69.108265	1,162,193.69	106.460000	1,790,337.82	628,144.13	0.25
858927106	STELLAR BANCORP INC COMMON STOCK USD.01							
	35,401.000	Local	26.100683	923,990.27	29.460000	1,042,913.46	118,923.19	0.14
		Base	26.100683	923,990.27	29.460000	1,042,913.46	118,923.19	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
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
	21,603.000	Local	33.232084	717,912.72	42.730000	923,096.19	205,183.47	0.13
		Base	33.232084	717,912.72	42.730000	923,096.19	205,183.47	0.13
861896108	STONEX GROUP INC COMMON STOCK USD.01							
	13,716.000	Local	41.507680	569,319.34	95.300000	1,307,134.80	737,815.46	0.18
		Base	41.507680	569,319.34	95.300000	1,307,134.80	737,815.46	0.18
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
	17,722.000	Local	74.925770	1,327,834.50	78.320000	1,387,987.04	60,152.54	0.19
		Base	74.925770	1,327,834.50	78.320000	1,387,987.04	60,152.54	0.19
86333M108	STRIDE INC COMMON STOCK USD.0001							
	32,555.000	Local	41.122078	1,338,729.25	31.280000	1,018,320.40	-320,408.85	0.14
		Base	41.122078	1,338,729.25	31.280000	1,018,320.40	-320,408.85	0.14
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
	14,070.000	Local	45.471193	639,779.69	50.620000	712,223.40	72,443.71	0.10
		Base	45.471193	639,779.69	50.620000	712,223.40	72,443.71	0.10
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
	85,127.000	Local	11.438877	973,757.27	7.220000	614,616.94	-359,140.33	0.08
		Base	11.438877	973,757.27	7.220000	614,616.94	-359,140.33	0.08
866683105	SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.001							
	25,940.000	Local	18.311687	475,005.16	15.860000	411,408.40	-63,596.76	0.06
		Base	18.311687	475,005.16	15.860000	411,408.40	-63,596.76	0.06
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
	66,418.000	Local	9.554358	634,581.37	8.630000	573,187.34	-61,394.03	0.08
		Base	9.554358	634,581.37	8.630000	573,187.34	-61,394.03	0.08
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01							
	167,553.000	Local	10.869832	1,821,272.93	9.660000	1,618,561.98	-202,710.95	0.22
		Base	10.869832	1,821,272.93	9.660000	1,618,561.98	-202,710.95	0.22
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
	43,049.000	Local	21.885019	942,128.19	35.670000	1,535,557.83	593,429.64	0.21
		Base	21.885019	942,128.19	35.670000	1,535,557.83	593,429.64	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
868873100	SURMODICS INC COMMON STOCK USD.05							
	11,153.000	Local	25.823647	288,011.14	34.120000	380,540.36	92,529.22	0.05
		Base	25.823647	288,011.14	34.120000	380,540.36	92,529.22	0.05
871332102	SYLVAMO CORP COMMON STOCK USD1.0							
	26,340.000	Local	32.441049	854,497.22	48.590000	1,279,860.60	425,363.38	0.18
		Base	32.441049	854,497.22	48.590000	1,279,860.60	425,363.38	0.18
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	26,439.000	Local	19.839775	524,543.82	18.590000	491,501.01	-33,042.81	0.07
		Base	19.839775	524,543.82	18.590000	491,501.01	-33,042.81	0.07
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
	81,392.000	Local	12.524516	1,019,395.39	15.080000	1,227,391.36	207,995.97	0.17
		Base	12.524516	1,019,395.39	15.080000	1,227,391.36	207,995.97	0.17
87484T108	TALOS ENERGY INC COMMON STOCK							
	51,947.000	Local	16.409217	852,409.57	18.880000	980,759.36	128,349.79	0.14
		Base	16.409217	852,409.57	18.880000	980,759.36	128,349.79	0.14
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01							
	83,097.000	Local	14.891697	1,237,455.35	17.940000	1,490,760.18	253,304.83	0.21
		Base	14.891697	1,237,455.35	17.940000	1,490,760.18	253,304.83	0.21
87874R100	TECHTARGET COMMON STOCK USD.001							
	21,484.000	Local	39.066354	839,301.54	44.060000	946,585.04	107,283.50	0.13
		Base	39.066354	839,301.54	44.060000	946,585.04	107,283.50	0.13
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
	79,485.000	Local	19.848883	1,577,688.46	10.490000	833,797.65	-743,890.81	0.12
		Base	19.848883	1,577,688.46	10.490000	833,797.65	-743,890.81	0.12
880345103	TENNANT CO COMMON STOCK USD.375							
	14,809.000	Local	53.670612	794,808.09	61.570000	911,790.13	116,982.04	0.13
		Base	53.670612	794,808.09	61.570000	911,790.13	116,982.04	0.13
88337F105	ODP CORP/THE COMMON STOCK USD.01							
	77,606.000	Local	25.585652	1,985,600.12	45.540000	3,534,177.24	1,548,577.12	0.49
		Base	25.585652	1,985,600.12	45.540000	3,534,177.24	1,548,577.12	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
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
	104,450.000	Local	11.833314	1,235,989.62	7.400000	772,930.00	-463,059.62	0.11
		Base	11.833314	1,235,989.62	7.400000	772,930.00	-463,059.62	0.11
886029206	THRYV HOLDINGS INC COMMON STOCK							
	24,435.000	Local	30.165603	737,096.51	19.000000	464,265.00	-272,831.51	0.06
		Base	30.165603	737,096.51	19.000000	464,265.00	-272,831.51	0.06
887399103	TIMKENSTEEL CORP COMMON STOCK							
	31,518.000	Local	15.252523	480,729.01	18.170000	572,682.06	91,953.05	0.08
		Base	15.252523	480,729.01	18.170000	572,682.06	91,953.05	0.08
88830M102	TITAN INTERNATIONAL INC COMMON STOCK							
	40,538.000	Local	15.663549	634,968.93	15.320000	621,042.16	-13,926.77	0.09
		Base	15.663549	634,968.93	15.320000	621,042.16	-13,926.77	0.09
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
	10,035.000	Local	58.682658	588,880.47	77.580000	778,515.30	189,634.83	0.11
		Base	58.682658	588,880.47	77.580000	778,515.30	189,634.83	0.11
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
	14,119.000	Local	35.081015	495,308.85	42.570000	601,045.83	105,736.98	0.08
		Base	35.081015	495,308.85	42.570000	601,045.83	105,736.98	0.08
894650100	TREDEGAR CORP COMMON STOCK							
	20,037.000	Local	17.313634	346,913.28	10.220000	204,778.14	-142,135.14	0.03
		Base	17.313634	346,913.28	10.220000	204,778.14	-142,135.14	0.03
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
	40,195.000	Local	38.440290	1,545,107.44	49.380000	1,984,829.10	439,721.66	0.27
		Base	38.440290	1,545,107.44	49.380000	1,984,829.10	439,721.66	0.27
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
	64,826.000	Local	23.874537	1,547,690.73	29.570000	1,916,904.82	369,214.09	0.26
		Base	23.874537	1,547,690.73	29.570000	1,916,904.82	369,214.09	0.26
89679E300	TRIUMPH FINANCIAL INC COMMON STOCK USD.01							
	18,324.000	Local	50.584986	926,919.28	48.870000	895,493.88	-31,425.40	0.12
		Base	50.584986	926,919.28	48.870000	895,493.88	-31,425.40	0.12

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896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	26,451.000	16.746261	442,955.36	10.520000	278,264.52	-164,690.84	0.04
		Base		16.746261	442,955.36	10.520000	278,264.52	-164,690.84	0.04
896818119	TRIUMPH GROUP INC TRIUMPH GROUP INC 27								
		Local	15,559.000	0.000000	0.00	0.670000	10,424.53	10,424.53	0.00
		Base		0.000000	0.00	0.670000	10,424.53	10,424.53	0.00
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	26,056.000	19.134537	498,569.49	19.580000	510,176.48	11,606.99	0.07
		Base		19.134537	498,569.49	19.580000	510,176.48	11,606.99	0.07
898202106	TRUPANION INC COMMON STOCK USD.00001								
		Local	27,999.000	79.620254	2,229,287.50	47.530000	1,330,792.47	-898,495.03	0.18
		Base		79.620254	2,229,287.50	47.530000	1,330,792.47	-898,495.03	0.18
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	15,173.000	29.624311	449,489.67	37.590000	570,353.07	120,863.40	0.08
		Base		29.624311	449,489.67	37.590000	570,353.07	120,863.40	0.08
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	48,541.000	31.044606	1,506,936.22	34.910000	1,694,566.31	187,630.09	0.23
		Base		31.044606	1,506,936.22	34.910000	1,694,566.31	187,630.09	0.23
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		Local	15,042.000	36.746882	552,746.60	44.130000	663,803.46	111,056.86	0.09
		Base		36.746882	552,746.60	44.130000	663,803.46	111,056.86	0.09
90187B804	TWO HARBORS INVESTMENT CORP REIT CNY1.0								
		Local	68,784.000	27.553516	1,895,241.06	15.770000	1,084,723.68	-810,517.38	0.15
		Base		27.553516	1,895,241.06	15.770000	1,084,723.68	-810,517.38	0.15
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		Local	49,086.000	31.676800	1,554,887.39	79.250000	3,890,065.50	2,335,178.11	0.54
		Base		31.676800	1,554,887.39	79.250000	3,890,065.50	2,335,178.11	0.54
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
		Local	8,871.000	67.792598	601,388.14	53.200000	471,937.20	-129,450.94	0.07
		Base		67.792598	601,388.14	53.200000	471,937.20	-129,450.94	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
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	10,355.000	67.578041	699,770.61	81.030000	839,065.65	139,295.04	0.12
		Base		67.578041	699,770.61	81.030000	839,065.65	139,295.04	0.12
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	60,291.000	22.669504	1,366,767.05	12.500000	753,637.50	-613,129.55	0.10
		Base		22.669504	1,366,767.05	12.500000	753,637.50	-613,129.55	0.10
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	36,232.000	26.749206	969,177.24	33.150000	1,201,090.80	231,913.56	0.17
		Base		26.749206	969,177.24	33.150000	1,201,090.80	231,913.56	0.17
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	61.000	24.727541	1,508.38	8.610000	525.21	-983.17	0.00
		Base		24.727541	1,508.38	8.610000	525.21	-983.17	0.00
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	12,008.000	111.173645	1,334,973.13	192.990000	2,317,423.92	982,450.79	0.32
		Base		111.173645	1,334,973.13	192.990000	2,317,423.92	982,450.79	0.32
909214306	UNISYS CORP COMMON STOCK USD.01								
		Local	53,982.000	15.771414	851,372.47	5.110000	275,848.02	-575,524.45	0.04
		Base		15.771414	851,372.47	5.110000	275,848.02	-575,524.45	0.04
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	84,549.000	23.352260	1,974,410.27	33.800000	2,857,756.20	883,345.93	0.39
		Base		23.352260	1,974,410.27	33.800000	2,857,756.20	883,345.93	0.39
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	17,257.000	26.724243	461,180.26	27.360000	472,151.52	10,971.26	0.07
		Base		26.724243	461,180.26	27.360000	472,151.52	10,971.26	0.07
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	46,437.000	24.095701	1,118,932.08	38.710000	1,797,576.27	678,644.19	0.25
		Base		24.095701	1,118,932.08	38.710000	1,797,576.27	678,644.19	0.25
913259107	UNITIL CORP COMMON STOCK								
		Local	12,774.000	52.840687	674,986.94	51.360000	656,072.64	-18,914.30	0.09
		Base		52.840687	674,986.94	51.360000	656,072.64	-18,914.30	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
91325V108	UNITI GROUP INC REIT USD.0001							
	188,895.000	Local	9.131524	1,724,899.26	5.530000	1,044,589.35	-680,309.91	0.14
		Base	9.131524	1,724,899.26	5.530000	1,044,589.35	-680,309.91	0.14
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	19,555.000	Local	49.193725	961,983.30	52.810000	1,032,699.55	70,716.25	0.14
		Base	49.193725	961,983.30	52.810000	1,032,699.55	70,716.25	0.14
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
	9,595.000	Local	32.140340	308,386.56	20.810000	199,671.95	-108,714.61	0.03
		Base	32.140340	308,386.56	20.810000	199,671.95	-108,714.61	0.03
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
	10,112.000	Local	56.536618	571,698.28	47.730000	482,645.76	-89,052.52	0.07
		Base	56.536618	571,698.28	47.730000	482,645.76	-89,052.52	0.07
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
	21,870.000	Local	16.979053	371,331.88	10.590000	231,603.30	-139,728.58	0.03
		Base	16.979053	371,331.88	10.590000	231,603.30	-139,728.58	0.03
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	47,712.000	Local	20.109554	959,467.04	23.850000	1,137,931.20	178,464.16	0.16
		Base	20.109554	959,467.04	23.850000	1,137,931.20	178,464.16	0.16
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	93,522.000	Local	18.290067	1,710,523.69	14.090000	1,317,724.98	-392,798.71	0.18
		Base	18.290067	1,710,523.69	14.090000	1,317,724.98	-392,798.71	0.18
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
	23,775.000	Local	18.716952	444,995.53	18.950000	450,536.25	5,540.72	0.06
		Base	18.716952	444,995.53	18.950000	450,536.25	5,540.72	0.06
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
	45,066.000	Local	16.411211	739,587.64	7.390000	333,037.74	-406,549.90	0.05
		Base	16.411211	739,587.64	7.390000	333,037.74	-406,549.90	0.05
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
	106,681.000	Local	187.155497	19,965,935.56	173.310000	18,488,884.11	-1,477,051.45	2.55
		Base	187.155497	19,965,935.56	173.310000	18,488,884.11	-1,477,051.45	2.55

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92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
	31,775.000	Local	26.666338	847,322.88	20.300000	645,032.50	-202,290.38	0.09
		Base	26.666338	847,322.88	20.300000	645,032.50	-202,290.38	0.09
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
	104,782.000	Local	8.606103	901,764.65	11.860000	1,242,714.52	340,949.87	0.17
		Base	8.606103	901,764.65	11.860000	1,242,714.52	340,949.87	0.17
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
	40,953.000	Local	27.702490	1,134,500.08	18.580000	760,906.74	-373,593.34	0.11
		Base	27.702490	1,134,500.08	18.580000	760,906.74	-373,593.34	0.11
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
	42,976.000	Local	25.909096	1,113,469.33	28.080000	1,206,766.08	93,296.75	0.17
		Base	25.909096	1,113,469.33	28.080000	1,206,766.08	93,296.75	0.17
923454102	VERITIV CORP COMMON STOCK USD.01							
	10,738.000	Local	62.452994	670,620.25	121.710000	1,306,921.98	636,301.73	0.18
		Base	62.452994	670,620.25	121.710000	1,306,921.98	636,301.73	0.18
92346J108	VERICEL CORP COMMON STOCK							
	37,607.000	Local	48.639430	1,829,183.05	26.340000	990,568.38	-838,614.67	0.14
		Base	48.639430	1,829,183.05	26.340000	990,568.38	-838,614.67	0.14
92552R406	VIAD CORP COMMON STOCK USD1.5							
	16,461.000	Local	28.472406	468,684.28	24.390000	401,483.79	-67,200.49	0.06
		Base	28.472406	468,684.28	24.390000	401,483.79	-67,200.49	0.06
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	180,261.000	Local	9.571743	1,725,411.99	10.510000	1,894,543.11	169,131.12	0.26
		Base	9.571743	1,725,411.99	10.510000	1,894,543.11	169,131.12	0.26
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK							
	60,423.000	Local	23.048629	1,392,667.29	25.310000	1,529,306.13	136,638.84	0.21
		Base	23.048629	1,392,667.29	25.310000	1,529,306.13	136,638.84	0.21
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
	5,414.000	Local	127.553325	690,573.70	191.440000	1,036,456.16	345,882.46	0.14
		Base	127.553325	690,573.70	191.440000	1,036,456.16	345,882.46	0.14

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928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	45,052.000	20.804399	937,279.77	24.370000	1,097,917.24	160,637.47	0.15
		Base		20.804399	937,279.77	24.370000	1,097,917.24	160,637.47	0.15
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	10,815.000	110.825373	1,198,576.41	161.210000	1,743,486.15	544,909.74	0.24
		Base		110.825373	1,198,576.41	161.210000	1,743,486.15	544,909.74	0.24
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01								
		Local	49,045.000	47.697543	2,339,326.02	45.340000	2,223,700.30	-115,625.72	0.31
		Base		47.697543	2,339,326.02	45.340000	2,223,700.30	-115,625.72	0.31
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	38,181.000	13.450932	513,570.02	22.600000	862,890.60	349,320.58	0.12
		Base		13.450932	513,570.02	22.600000	862,890.60	349,320.58	0.12
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	24,449.000	47.545172	1,162,431.90	78.480000	1,918,757.52	756,325.62	0.27
		Base		47.545172	1,162,431.90	78.480000	1,918,757.52	756,325.62	0.27
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01								
		Local	41,135.000	20.702804	851,609.84	34.640000	1,424,916.40	573,306.56	0.20
		Base		20.702804	851,609.84	34.640000	1,424,916.40	573,306.56	0.20
939653101	ELME COMMUNITIES REIT USD.01								
		Local	69,695.000	25.859773	1,802,296.88	17.800000	1,240,571.00	-561,725.88	0.17
		Base		25.859773	1,802,296.88	17.800000	1,240,571.00	-561,725.88	0.17
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	21,432.000	51.910626	1,112,548.53	59.010000	1,264,702.32	152,153.79	0.17
		Base		51.910626	1,112,548.53	59.010000	1,264,702.32	152,153.79	0.17
966084204	WHITESTONE REIT REIT USD.001								
		Local	36,969.000	11.504340	425,303.96	9.640000	356,381.16	-68,922.80	0.05
		Base		11.504340	425,303.96	9.640000	356,381.16	-68,922.80	0.05
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	24,283.000	30.265564	734,938.70	52.700000	1,279,714.10	544,775.40	0.18
		Base		30.265564	734,938.70	52.700000	1,279,714.10	544,775.40	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
97717P104	WISDOMTREE INC COMMON STOCK USD.01							
	88,678.000	Local	6.992514	620,082.18	5.450000	483,295.10	-136,787.08	0.07
		Base	6.992514	620,082.18	5.450000	483,295.10	-136,787.08	0.07
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
	62,717.000	Local	21.687914	1,360,200.90	10.930000	685,496.81	-674,704.09	0.09
		Base	21.687914	1,360,200.90	10.930000	685,496.81	-674,704.09	0.09
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
	2,634.000	Local	96.029176	252,940.85	65.940000	173,685.96	-79,254.89	0.02
		Base	96.029176	252,940.85	65.940000	173,685.96	-79,254.89	0.02
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
	49,310.000	Local	30.781983	1,517,859.56	27.330000	1,347,642.30	-170,217.26	0.19
		Base	30.781983	1,517,859.56	27.330000	1,347,642.30	-170,217.26	0.19
98262P101	WW INTERNATIONAL INC COMMON STOCK							
	42,685.000	Local	15.726827	671,299.63	3.860000	164,764.10	-506,535.53	0.02
		Base	15.726827	671,299.63	3.860000	164,764.10	-506,535.53	0.02
98379L100	XPEL INC COMMON STOCK							
	15,615.000	Local	60.596137	946,208.68	60.060000	937,836.90	-8,371.78	0.13
		Base	60.596137	946,208.68	60.060000	937,836.90	-8,371.78	0.13
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
	90,663.000	Local	18.973296	1,720,175.95	13.180000	1,194,938.34	-525,237.61	0.17
		Base	18.973296	1,720,175.95	13.180000	1,194,938.34	-525,237.61	0.17
98401F105	XENCOR INC COMMON STOCK USD.01							
	47,720.000	Local	37.940434	1,810,517.49	26.040000	1,242,628.80	-567,888.69	0.17
		Base	37.940434	1,810,517.49	26.040000	1,242,628.80	-567,888.69	0.17
98423J101	XPERI INC COMMON STOCK							
	33,214.000	Local	27.997812	929,919.32	8.610000	285,972.54	-643,946.78	0.04
		Base	27.997812	929,919.32	8.610000	285,972.54	-643,946.78	0.04
985817105	YELP INC COMMON STOCK USD.000001							
	55,508.000	Local	29.148156	1,617,955.85	27.340000	1,517,588.72	-100,367.13	0.21
		Base	29.148156	1,617,955.85	27.340000	1,517,588.72	-100,367.13	0.21

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98888T107	ZIMVIE INC COMMON STOCK USD.01							
	16,621.000	Local	23.670588	393,428.85	9.340000	155,240.14	-238,188.71	0.02
		Base	23.670588	393,428.85	9.340000	155,240.14	-238,188.71	0.02
989817101	ZUMIEZ INC COMMON STOCK							
	12,404.000	Local	27.860948	345,587.20	21.740000	269,662.96	-75,924.24	0.04
		Base	27.860948	345,587.20	21.740000	269,662.96	-75,924.24	0.04
98986M103	ZYNEX INC COMMON STOCK USD.001							
	17,299.000	Local	17.574481	304,020.95	13.910000	240,629.09	-63,391.86	0.03
		Base	17.574481	304,020.95	13.910000	240,629.09	-63,391.86	0.03
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
	47,748.000	Local	30.639270	1,462,963.88	62.260000	2,972,790.48	1,509,826.60	0.41
		Base	30.639270	1,462,963.88	62.260000	2,972,790.48	1,509,826.60	0.41
G2717B108	CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01							
	129,442.000	Local	11.726200	1,517,862.79	12.460000	1,612,847.32	94,984.53	0.22
		Base	11.726200	1,517,862.79	12.460000	1,612,847.32	94,984.53	0.22
G3323L100	FABRINET COMMON STOCK USD.01							
	29,137.000	Local	46.868220	1,365,599.34	128.220000	3,735,946.14	2,370,346.80	0.52
		Base	46.868220	1,365,599.34	128.220000	3,735,946.14	2,370,346.80	0.52
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
	24,386.000	Local	31.469219	767,408.38	26.190000	638,669.34	-128,739.04	0.09
		Base	31.469219	767,408.38	26.190000	638,669.34	-128,739.04	0.09
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
	22,938.000	Local	27.505402	630,918.90	26.820000	615,197.16	-15,721.74	0.08
		Base	27.505402	630,918.90	26.820000	615,197.16	-15,721.74	0.08
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
	29,832.000	Local	33.495141	999,227.06	20.910000	623,787.12	-375,439.94	0.09
		Base	33.495141	999,227.06	20.910000	623,787.12	-375,439.94	0.09
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK							
	17,680.000	Local	38.366954	678,327.75	28.570000	505,117.60	-173,210.15	0.07
		Base	38.366954	678,327.75	28.570000	505,117.60	-173,210.15	0.07

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G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	7,124.000	112.537004	801,713.62	154.870000	1,103,293.88	301,580.26	0.15
		Base		112.537004	801,713.62	154.870000	1,103,293.88	301,580.26	0.15
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	36,828.000	27.695191	1,019,958.49	68.000000	2,504,304.00	1,484,345.51	0.35
		Base		27.695191	1,019,958.49	68.000000	2,504,304.00	1,484,345.51	0.35
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1								
		Local	67,648.000	12.045569	814,858.64	5.900000	399,123.20	-415,735.44	0.06
		Base		12.045569	814,858.64	5.900000	399,123.20	-415,735.44	0.06
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01								
		Local	38,720.000	22.513226	871,712.13	14.880000	576,153.60	-295,558.53	0.08
		Base		22.513226	871,712.13	14.880000	576,153.60	-295,558.53	0.08
G9059U107	TRINSEO PLC COMMON STOCK								
		Local	52,544.000	41.692722	2,190,702.36	22.710000	1,193,274.24	-997,428.12	0.16
		Base		41.692722	2,190,702.36	22.710000	1,193,274.24	-997,428.12	0.16
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
		Local	36,928.000	19.014032	702,150.16	20.270000	748,530.56	46,380.40	0.10
		Base		19.014032	702,150.16	20.270000	748,530.56	46,380.40	0.10
N90064101	UNIQURE NV COMMON STOCK EUR.05								
		Local	32,808.000	25.514229	837,070.83	22.670000	743,757.36	-93,313.47	0.10
		Base		25.514229	837,070.83	22.670000	743,757.36	-93,313.47	0.10
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01								
		Local	25,385.000	12.991096	329,778.96	18.950000	481,045.75	151,266.79	0.07
		Base		12.991096	329,778.96	18.950000	481,045.75	151,266.79	0.07
US DOLLAR Total									
		Local	26,186,933.000		632,343,897.79		721,280,702.56	88,936,804.77	99.63
		Base			632,343,897.79		721,280,702.56	88,936,804.77	99.63
EQUITY Total									
		Base	26,186,933.000		632,343,897.79		721,280,702.56	88,936,804.77	99.63

& 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

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									
		28,857,358.520	Base		635,014,323.31		723,951,128.08	88,936,804.77	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									
			-27,786.480	Local	1.000000	-27,786.48	1.000000	-27,786.48	0.00	0.00
				Base	1.000000	-27,786.48	1.000000	-27,786.48	0.00	0.00
US DOLLAR Total										
			-27,786.480	Local		-27,786.48		-27,786.48	0.00	0.00
				Base		-27,786.48		-27,786.48	0.00	0.00
CASH Total										
			-27,786.480	Base		-27,786.48		-27,786.48	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0347M3RS5	ANGLESEA FDG PLC + ANG						5.000000	26 Apr 2023		
			10,000,000.000	Local	98.402778	9,840,277.78	98.402778	9,840,277.78	0.00	0.40
				Base	98.402778	9,840,277.78	98.402778	9,840,277.78	0.00	0.40
05333UN63	AUTOZONE INC.						4.450000	06 Jan 2023		
			6,550,000.000	Local	99.938195	6,545,951.74	99.938195	6,545,951.74	0.00	0.26
				Base	99.938195	6,545,951.74	99.938195	6,545,951.74	0.00	0.26
15060YQ60	CEDAR SPRING CPTL CO						2.710000	06 Mar 2023		
			10,000,000.000	Local	99.518222	9,951,822.22	99.518222	9,951,822.22	0.00	0.40
				Base	99.518222	9,951,822.22	99.518222	9,951,822.22	0.00	0.40
15060YV98	CEDAR SPRING CPTL CO						4.000000	09 Aug 2023		
			10,000,000.000	Local	97.555556	9,755,555.56	97.555556	9,755,555.56	0.00	0.39
				Base	97.555556	9,755,555.56	97.555556	9,755,555.56	0.00	0.39
17327BR56	CITIGROUP GLOBAL MKTS INC S						2.230000	05 Apr 2023		
			10,000,000.000	Local	99.417722	9,941,772.22	99.417722	9,941,772.22	0.00	0.40
				Base	99.417722	9,941,772.22	99.417722	9,941,772.22	0.00	0.40

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2546R3QX5	DISNEY (WALT) CO THE				4.900000	31 Mar 2023		
	15,000,000.000	Local	98.788611	14,818,291.66	98.788611	14,818,291.66	0.00	0.60
		Base	98.788611	14,818,291.66	98.788611	14,818,291.66	0.00	0.60
40060XNQ9	GTA FDG LLC DISC				3.410000	24 Jan 2023		
	17,700,000.000	Local	99.782139	17,661,438.58	99.782139	17,661,438.58	0.00	0.71
		Base	99.782139	17,661,438.58	99.782139	17,661,438.58	0.00	0.71
40588MN37	HALKIN FINANCE LLC USC				4.330000	03 Jan 2023		
	5,000,000.000	Local	99.975944	4,998,797.22	99.975944	4,998,797.22	0.00	0.20
		Base	99.975944	4,998,797.22	99.975944	4,998,797.22	0.00	0.20
4499929H1	ILA FINANCIAL SQUARE GOVT				4.140231	31 Dec 2030		
	9,467,165.500	Local	100.000000	9,467,165.50	100.000000	9,467,165.50	0.00	0.38
		Base	100.000000	9,467,165.50	100.000000	9,467,165.50	0.00	0.38
52953BQ71	LEXINGTN PKR CAP CO LL				4.660000	07 Mar 2023		
	6,000,000.000	Local	99.158611	5,949,516.67	99.158611	5,949,516.67	0.00	0.24
		Base	99.158611	5,949,516.67	99.158611	5,949,516.67	0.00	0.24
67983UNQ2	OLD LINE FUNDING LLC				3.350000	24 Jan 2023		
	15,000,000.000	Local	99.785972	14,967,895.83	99.785972	14,967,895.83	0.00	0.60
		Base	99.785972	14,967,895.83	99.785972	14,967,895.83	0.00	0.60
912796YU7	TREASURY BILL 04/23 0.00000				4.137400	13 Apr 2023		
	5,000,000.000	Local	98.827737	4,941,386.83	98.827737	4,941,386.83	0.00	0.20
		Base	98.827737	4,941,386.83	98.827737	4,941,386.83	0.00	0.20
92646LPH7	VICTORY RECEIVABLES				4.600000	17 Feb 2023		
	10,000,000.000	Local	99.399444	9,939,944.44	99.399444	9,939,944.44	0.00	0.40
		Base	99.399444	9,939,944.44	99.399444	9,939,944.44	0.00	0.40
US DOLLAR Total								
	129,717,165.500	Local		128,779,816.25		128,779,816.25	0.00	5.18
		Base		128,779,816.25		128,779,816.25	0.00	5.18
CASH EQUIVALENT Total								
	129,717,165.500	Base		128,779,816.25		128,779,816.25	0.00	5.18

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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
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	106.440000	30,146,149.68	-6,148,850.29	1.21
		Base		128.150355	36,294,999.97	106.440000	30,146,149.68	-6,148,850.29	1.21
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE								
			177,300.000	26.344842	4,670,940.41	25.130000	4,455,549.00	-215,391.41	0.18
		Base		26.344842	4,670,940.41	25.130000	4,455,549.00	-215,391.41	0.18
78464A664	SPDR PORTFOLIO LONG TERM TREAS SPDR PORT LNG TRM TRSRY								
			70,000.000	33.329679	2,333,077.50	29.030000	2,032,100.00	-300,977.50	0.08
		Base		33.329679	2,333,077.50	29.030000	2,032,100.00	-300,977.50	0.08
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			6,099,486.640	1.000000	6,099,486.64	1.000000	6,099,486.64	0.00	0.25
		Base		1.000000	6,099,486.64	1.000000	6,099,486.64	0.00	0.25
US DOLLAR Total									
			6,630,008.640		49,398,504.52		42,733,285.32	-6,665,219.20	1.72
		Base			49,398,504.52		42,733,285.32	-6,665,219.20	1.72
EQUITY Total									
		Base	6,630,008.640		49,398,504.52		42,733,285.32	-6,665,219.20	1.72
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	99.938138	7,495,360.35	88.709217	6,653,191.28	-842,169.07	0.27
		Base		99.938138	7,495,360.35	88.709217	6,653,191.28	-842,169.07	0.27
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
			10,205,000.000	100.151676	10,220,478.58	95.469346	9,742,646.76	-477,831.82	0.39
		Base		100.151676	10,220,478.58	95.469346	9,742,646.76	-477,831.82	0.39

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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
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15					5.150000	15 Nov 2046		
		Local	10,062,000.000	99.867640	10,048,681.94	90.240380	9,079,987.04	-968,694.90	0.37
		Base		99.867640	10,048,681.94	90.240380	9,079,987.04	-968,694.90	0.37
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	10,000,000.000	99.650454	9,965,045.38	78.164380	7,816,438.00	-2,148,607.38	0.31
		Base		99.650454	9,965,045.38	78.164380	7,816,438.00	-2,148,607.38	0.31
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	10,000,000.000	99.991237	9,999,123.71	88.792900	8,879,290.00	-1,119,833.71	0.36
		Base		99.991237	9,999,123.71	88.792900	8,879,290.00	-1,119,833.71	0.36
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
		Local	5,000,000.000	101.200202	5,060,010.09	100.098000	5,004,900.00	-55,110.09	0.20
		Base		101.200202	5,060,010.09	100.098000	5,004,900.00	-55,110.09	0.20
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	10,000,000.000	99.948397	9,994,839.70	90.212649	9,021,264.90	-973,574.80	0.36
		Base		99.948397	9,994,839.70	90.212649	9,021,264.90	-973,574.80	0.36
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	18,000,000.000	99.997488	17,999,547.77	98.424214	17,716,358.52	-283,189.25	0.71
		Base		99.997488	17,999,547.77	98.424214	17,716,358.52	-283,189.25	0.71
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
		Local	10,000,000.000	99.933794	9,993,379.37	94.224795	9,422,479.50	-570,899.87	0.38
		Base		99.933794	9,993,379.37	94.224795	9,422,479.50	-570,899.87	0.38
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		Local	5,000,000.000	99.813874	4,990,693.70	124.973000	6,248,650.00	1,257,956.30	0.25
		Base		99.813874	4,990,693.70	124.973000	6,248,650.00	1,257,956.30	0.25
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					5.386290	27 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000206	10,000,020.60	20.60	0.40
		Base		100.000000	10,000,000.00	100.000206	10,000,020.60	20.60	0.40
025816CJ6	AMERICAN EXPRESS CO SR UNSECURED 11/23 VAR					4.136799	03 Nov 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.523363	9,952,336.30	-47,663.70	0.40
		Base		100.000000	10,000,000.00	99.523363	9,952,336.30	-47,663.70	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
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				4.571496	04 Nov 2026		
	14,000,000.000	Local	100.000000	14,000,000.00	97.388774	13,634,428.36	-365,571.64	0.55
		Base	100.000000	14,000,000.00	97.388774	13,634,428.36	-365,571.64	0.55
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				4.637860	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	99.956080	3,998,243.20	-1,756.80	0.16
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	99.956080	3,998,243.20	-1,756.80	0.16
02582JJV3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 3 A				3.750000	15 Aug 2027		
	10,000,000.000	Local	96.573261	9,657,326.10	97.836650	9,783,665.00	126,338.90	0.39
Original Face:	10,000,000.000	Base	96.573261	9,657,326.10	97.836650	9,783,665.00	126,338.90	0.39
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
	3,000,000.000	Local	99.962822	2,998,884.65	105.251749	3,157,552.47	158,667.82	0.13
		Base	99.962822	2,998,884.65	105.251749	3,157,552.47	158,667.82	0.13
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	7,546,000.000	Local	98.429965	7,427,525.16	85.359511	6,441,228.70	-986,296.46	0.26
		Base	98.429965	7,427,525.16	85.359511	6,441,228.70	-986,296.46	0.26
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	5,000,000.000	Local	99.930920	4,996,545.98	88.333380	4,416,669.00	-579,876.98	0.18
		Base	99.930920	4,996,545.98	88.333380	4,416,669.00	-579,876.98	0.18
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.846758	4,992,337.91	91.301839	4,565,091.95	-427,245.96	0.18
		Base	99.846758	4,992,337.91	91.301839	4,565,091.95	-427,245.96	0.18
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027		
	10,000,000.000	Local	99.997819	9,999,781.92	95.499606	9,549,960.60	-449,821.32	0.38
		Base	99.997819	9,999,781.92	95.499606	9,549,960.60	-449,821.32	0.38
053332BB7	AUTOZONE INC SR UNSECURED 08/32 4.75				4.750000	01 Aug 2032		
	5,000,000.000	Local	99.908129	4,995,406.47	97.111934	4,855,596.70	-139,809.77	0.20
		Base	99.908129	4,995,406.47	97.111934	4,855,596.70	-139,809.77	0.20
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	87.236694	13,085,504.10	-1,914,495.90	0.53
		Base	100.000000	15,000,000.00	87.236694	13,085,504.10	-1,914,495.90	0.53

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4					4.000000	22 Jan 2025		
		Local	10,000,000.000	98.422118	9,842,211.83	97.931564	9,793,156.40	-49,055.43	0.39
		Base		98.422118	9,842,211.83	97.931564	9,793,156.40	-49,055.43	0.39
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	10,500,000.000	107.208051	11,256,845.32	95.379417	10,014,838.79	-1,242,006.53	0.40
		Base		107.208051	11,256,845.32	95.379417	10,014,838.79	-1,242,006.53	0.40
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	101.191630	5,059,581.52	93.802185	4,690,109.25	-369,472.27	0.19
		Base		101.191630	5,059,581.52	93.802185	4,690,109.25	-369,472.27	0.19
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
		Local	25,000,000.000	99.946186	24,986,546.51	98.712617	24,678,154.25	-308,392.26	0.99
		Base		99.946186	24,986,546.51	98.712617	24,678,154.25	-308,392.26	0.99
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
		Local	15,000,000.000	99.984547	14,997,682.02	98.454000	14,768,100.00	-229,582.02	0.59
		Base		99.984547	14,997,682.02	98.454000	14,768,100.00	-229,582.02	0.59
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
		Local	3,000,000.000	99.969910	2,999,097.30	95.826000	2,874,780.00	-124,317.30	0.12
		Base		99.969910	2,999,097.30	95.826000	2,874,780.00	-124,317.30	0.12
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	10,000,000.000	99.942851	9,994,285.10	85.526478	8,552,647.80	-1,441,637.30	0.34
		Base		99.942851	9,994,285.10	85.526478	8,552,647.80	-1,441,637.30	0.34
097023CU7	BOEING CO SR UNSECURED 05/27 5.04					5.040000	01 May 2027		
		Local	30,000,000.000	100.000000	30,000,000.00	99.007372	29,702,211.60	-297,788.40	1.19
		Base		100.000000	30,000,000.00	99.007372	29,702,211.60	-297,788.40	1.19
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	5,000,000.000	115.270666	5,763,533.28	95.360137	4,768,006.85	-995,526.43	0.19
		Base		115.270666	5,763,533.28	95.360137	4,768,006.85	-995,526.43	0.19
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
		Local	5,000,000.000	100.000000	5,000,000.00	93.103161	4,655,158.05	-344,841.95	0.19
		Base		100.000000	5,000,000.00	93.103161	4,655,158.05	-344,841.95	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
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A					4.500000	25 Sep 2062		
		Local	9,963,576.030	91.021046	9,068,951.16	91.208240	9,087,602.34	18,651.18	0.37
Original Face:		Base	10,000,000.000	91.021046	9,068,951.16	91.208240	9,087,602.34	18,651.18	0.37
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	10,924,936.570	95.537462	10,437,407.17	85.177200	9,305,555.07	-1,131,852.10	0.37
Original Face:		Base	15,000,000.000	95.537462	10,437,407.17	85.177200	9,305,555.07	-1,131,852.10	0.37
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	8,663,567.930	98.133506	8,501,862.94	87.363340	7,568,782.31	-933,080.63	0.30
Original Face:		Base	10,000,000.000	98.133506	8,501,862.94	87.363340	7,568,782.31	-933,080.63	0.30
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
		Local	4,622,126.620	95.338668	4,406,673.96	87.262170	4,033,367.99	-373,305.97	0.16
Original Face:		Base	5,000,000.000	95.338668	4,406,673.96	87.262170	4,033,367.99	-373,305.97	0.16
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.590000	10 Nov 2047		
		Local	3,300,000.000	102.024669	3,366,814.09	96.455510	3,183,031.83	-183,782.26	0.13
Original Face:		Base	3,300,000.000	102.024669	3,366,814.09	96.455510	3,183,031.83	-183,782.26	0.13
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.40
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.40
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25					3.250000	09 Apr 2050		
		Local	3,000,000.000	99.637306	2,989,119.17	76.245406	2,287,362.18	-701,756.99	0.09
		Base		99.637306	2,989,119.17	76.245406	2,287,362.18	-701,756.99	0.09
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	15,000,000.000	99.990428	14,998,564.16	97.977358	14,696,603.70	-301,960.46	0.59
		Base		99.990428	14,998,564.16	97.977358	14,696,603.70	-301,960.46	0.59
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	20,000,000.000	100.075586	20,015,117.15	97.229035	19,445,807.00	-569,310.15	0.78
		Base		100.075586	20,015,117.15	97.229035	19,445,807.00	-569,310.15	0.78
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	94.842000	9,484,200.00	-515,800.00	0.38
		Base		100.000000	10,000,000.00	94.842000	9,484,200.00	-515,800.00	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
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	10,000,000.000	106.217789	10,621,778.89	91.386854	9,138,685.40	-1,483,093.49	0.37
		Base		106.217789	10,621,778.89	91.386854	9,138,685.40	-1,483,093.49	0.37
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6					5.062140	14 May 2029		
		Local	10,000,000.000	101.509008	10,150,900.80	98.131930	9,813,193.00	-337,707.80	0.39
Original Face:		Base	10,000,000.000	101.509008	10,150,900.80	98.131930	9,813,193.00	-337,707.80	0.39
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR					4.324009	06 Oct 2028		
		Local	15,000,000.000	100.000000	15,000,000.00	92.911113	13,936,666.95	-1,063,333.05	0.56
		Base		100.000000	15,000,000.00	92.911113	13,936,666.95	-1,063,333.05	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	100.182193	10,018,219.30	18,219.30	0.40
		Base		100.000000	10,000,000.00	100.182193	10,018,219.30	18,219.30	0.40
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183000	10 Feb 2048		
		Local	5,000,000.000	102.277011	5,113,850.55	95.313030	4,765,651.50	-348,199.05	0.19
Original Face:		Base	5,000,000.000	102.277011	5,113,850.55	95.313030	4,765,651.50	-348,199.05	0.19
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.806499	9,980,649.88	105.611222	10,561,122.20	580,472.32	0.42
		Base		99.806499	9,980,649.88	105.611222	10,561,122.20	580,472.32	0.42
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6					2.600000	07 Mar 2024		
		Local	8,393,000.000	100.638661	8,446,602.83	97.441567	8,178,270.72	-268,332.11	0.33
		Base		100.638661	8,446,602.83	97.441567	8,178,270.72	-268,332.11	0.33
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45					1.450000	15 Apr 2026		
		Local	5,000,000.000	99.971242	4,998,562.09	89.135081	4,456,754.05	-541,808.04	0.18
		Base		99.971242	4,998,562.09	89.135081	4,456,754.05	-541,808.04	0.18
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45					2.450000	01 Jun 2030		
		Local	13,000,000.000	99.764554	12,969,391.99	82.488628	10,723,521.64	-2,245,870.35	0.43
		Base		99.764554	12,969,391.99	82.488628	10,723,521.64	-2,245,870.35	0.43
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					5.284710	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.015405	15,002,310.75	2,310.75	0.60
		Base		100.000000	15,000,000.00	100.015405	15,002,310.75	2,310.75	0.60

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
291011BP8	EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875				0.875000	15 Oct 2026		
	5,000,000.000	Local	87.125913	4,356,295.67	86.617357	4,330,867.85	-25,427.82	0.17
		Base	87.125913	4,356,295.67	86.617357	4,330,867.85	-25,427.82	0.17
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	92.706151	4,635,307.55	-364,692.45	0.19
		Base	100.000000	5,000,000.00	92.706151	4,635,307.55	-364,692.45	0.19
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
	29,349.850	Local	100.112641	29,382.91	102.898589	30,200.58	817.67	0.00
Original Face:	5,000,000.000	Base	100.112641	29,382.91	102.898589	30,200.58	817.67	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	1,250,716.600	Local	91.475502	1,144,099.29	90.153824	1,127,568.84	-16,530.45	0.05
Original Face:	10,000,000.000	Base	91.475502	1,144,099.29	90.153824	1,127,568.84	-16,530.45	0.05
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
	173,061.210	Local	101.118864	174,997.53	99.992373	173,048.01	-1,949.52	0.01
Original Face:	5,085,000.000	Base	101.118864	174,997.53	99.992373	173,048.01	-1,949.52	0.01
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	846,251.800	Local	102.258655	865,365.71	98.152388	830,616.35	-34,749.36	0.03
Original Face:	5,000,000.000	Base	102.258655	865,365.71	98.152388	830,616.35	-34,749.36	0.03
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
	813,373.400	Local	106.270779	864,378.25	98.386704	800,251.28	-64,126.97	0.03
Original Face:	5,000,000.000	Base	106.270779	864,378.25	98.386704	800,251.28	-64,126.97	0.03
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
	1,451,010.820	Local	102.432544	1,486,307.29	93.874000	1,362,121.90	-124,185.39	0.05
Original Face:	7,000,000.000	Base	102.432544	1,486,307.29	93.874000	1,362,121.90	-124,185.39	0.05
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
	974,062.700	Local	100.726914	981,143.30	93.014267	906,017.28	-75,126.02	0.04
Original Face:	3,550,000.000	Base	100.726914	981,143.30	93.014267	906,017.28	-75,126.02	0.04
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
	991,612.100	Local	102.578892	1,017,184.71	95.832534	950,287.00	-66,897.71	0.04
Original Face:	5,000,000.000	Base	102.578892	1,017,184.71	95.832534	950,287.00	-66,897.71	0.04

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312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	583,920.800	Local	103.737099	605,742.50	103.544436	604,617.50	-1,125.00	0.02
Original Face:	10,300,000.000	Base	103.737099	605,742.50	103.544436	604,617.50	-1,125.00	0.02
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
	331,845.590	Local	99.721841	330,922.53	102.175264	339,064.11	8,141.58	0.01
Original Face:	14,598,876.000	Base	99.721841	330,922.53	102.175264	339,064.11	8,141.58	0.01
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
	323,813.630	Local	99.714635	322,889.58	101.963564	330,171.92	7,282.34	0.01
Original Face:	11,774,977.000	Base	99.714635	322,889.58	101.963564	330,171.92	7,282.34	0.01
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	146,784.110	Local	99.670523	146,300.49	100.839109	148,015.79	1,715.30	0.01
Original Face:	3,598,890.000	Base	99.670523	146,300.49	100.839109	148,015.79	1,715.30	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	76,063.460	Local	99.735918	75,862.59	101.249442	77,013.83	1,151.24	0.00
Original Face:	6,241,535.000	Base	99.735918	75,862.59	101.249442	77,013.83	1,151.24	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	97,313.450	Local	100.169627	97,478.52	101.199458	98,480.68	1,002.16	0.00
Original Face:	5,000,000.000	Base	100.169627	97,478.52	101.199458	98,480.68	1,002.16	0.00
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	174,179.200	Local	100.647264	175,306.60	102.506621	178,545.21	3,238.61	0.01
Original Face:	5,000,000.000	Base	100.647264	175,306.60	102.506621	178,545.21	3,238.61	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	125,596.700	Local	100.440234	126,149.62	102.197764	128,357.02	2,207.40	0.01
Original Face:	5,000,000.000	Base	100.440234	126,149.62	102.197764	128,357.02	2,207.40	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				4.213000	01 Jan 2037		
	381,947.940	Local	102.852726	392,843.87	101.744997	388,612.92	-4,230.95	0.02
Original Face:	6,000,000.000	Base	102.852726	392,843.87	101.744997	388,612.92	-4,230.95	0.02
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				3.995000	01 Oct 2036		
	350,515.600	Local	102.801099	360,333.89	100.837544	353,451.32	-6,882.57	0.01
Original Face:	5,000,000.000	Base	102.801099	360,333.89	100.837544	353,451.32	-6,882.57	0.01

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31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
	1,296,912.040	Local	99.949214	1,296,253.39	94.878817	1,230,494.80	-65,758.59	0.05
Original Face:	8,208,821.000	Base	99.949214	1,296,253.39	94.878817	1,230,494.80	-65,758.59	0.05
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9				0.900000	26 Feb 2027		
	13,860,000.000	Local	88.247017	12,231,036.55	86.440797	11,980,694.46	-250,342.09	0.48
		Base	88.247017	12,231,036.55	86.440797	11,980,694.46	-250,342.09	0.48
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75				0.750000	24 Feb 2026		
	10,000,000.000	Local	95.836155	9,583,615.47	89.142121	8,914,212.10	-669,403.37	0.36
		Base	95.836155	9,583,615.47	89.142121	8,914,212.10	-669,403.37	0.36
3130ALRG1	FEDERAL HOME LOAN BANK UNSECURED 03/23 0.125				0.125000	17 Mar 2023		
	20,000,000.000	Local	99.988683	19,997,736.62	99.125013	19,825,002.60	-172,734.02	0.80
		Base	99.988683	19,997,736.62	99.125013	19,825,002.60	-172,734.02	0.80
3130AMR53	FEDERAL HOME LOAN BANK BONDS 12/24 0.62				0.620000	09 Dec 2024		
	10,000,000.000	Local	96.976885	9,697,688.50	92.489895	9,248,989.50	-448,699.00	0.37
		Base	96.976885	9,697,688.50	92.489895	9,248,989.50	-448,699.00	0.37
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	95.185320	4,759,266.00	-240,734.00	0.19
		Base	100.000000	5,000,000.00	95.185320	4,759,266.00	-240,734.00	0.19
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
	1,100,197.350	Local	102.943459	1,132,581.21	94.518000	1,039,884.53	-92,696.68	0.04
Original Face:	5,000,000.000	Base	102.943459	1,132,581.21	94.518000	1,039,884.53	-92,696.68	0.04
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
	1,337,983.420	Local	108.983455	1,458,180.56	98.243000	1,314,475.05	-143,705.51	0.05
Original Face:	7,231,153.000	Base	108.983455	1,458,180.56	98.243000	1,314,475.05	-143,705.51	0.05
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
	1,765,198.220	Local	99.901582	1,763,460.95	90.678642	1,600,657.77	-162,803.18	0.06
Original Face:	8,000,000.000	Base	99.901582	1,763,460.95	90.678642	1,600,657.77	-162,803.18	0.06
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
	949,403.520	Local	102.660691	974,664.21	98.652472	936,610.04	-38,054.17	0.04
Original Face:	6,000,000.000	Base	102.660691	974,664.21	98.652472	936,610.04	-38,054.17	0.04

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3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
	1,536,960.950	Local	100.385118	1,542,880.06	93.011426	1,429,549.30	-113,330.76	0.06
Original Face:	5,000,000.000	Base	100.385118	1,542,880.06	93.011426	1,429,549.30	-113,330.76	0.06
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025		
	5,000,000.000	Local	104.470297	5,223,514.87	101.976651	5,098,832.55	-124,682.32	0.21
		Base	104.470297	5,223,514.87	101.976651	5,098,832.55	-124,682.32	0.21
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024		
	5,000,000.000	Local	103.066920	5,153,346.02	100.866280	5,043,314.00	-110,032.02	0.20
		Base	103.066920	5,153,346.02	100.866280	5,043,314.00	-110,032.02	0.20
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034		
	4,240,000.000	Local	113.972111	4,832,417.50	84.093078	3,565,546.51	-1,266,870.99	0.14
		Base	113.972111	4,832,417.50	84.093078	3,565,546.51	-1,266,870.99	0.14
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45				1.450000	11 Jun 2030		
	4,000,000.000	Local	86.979283	3,479,171.33	81.851477	3,274,059.08	-205,112.25	0.13
		Base	86.979283	3,479,171.33	81.851477	3,274,059.08	-205,112.25	0.13
3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68				1.680000	29 Apr 2030		
	3,500,000.000	Local	88.793566	3,107,774.80	83.427250	2,919,953.75	-187,821.05	0.12
		Base	88.793566	3,107,774.80	83.427250	2,919,953.75	-187,821.05	0.12
3133EM6A5	FEDERAL FARM CREDIT BANK BONDS 09/30 1.57				1.570000	23 Sep 2030		
	3,771,000.000	Local	86.220278	3,251,366.68	80.264762	3,026,784.18	-224,582.50	0.12
		Base	86.220278	3,251,366.68	80.264762	3,026,784.18	-224,582.50	0.12
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74				1.740000	03 Jun 2030		
	3,135,000.000	Local	87.910622	2,755,997.99	83.579180	2,620,207.29	-135,790.70	0.11
		Base	87.910622	2,755,997.99	83.579180	2,620,207.29	-135,790.70	0.11
3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94				1.940000	30 Jun 2031		
	9,000,000.000	Local	88.327942	7,949,514.75	81.381815	7,324,363.35	-625,151.40	0.29
		Base	88.327942	7,949,514.75	81.381815	7,324,363.35	-625,151.40	0.29
3133EMYX4	FEDERAL FARM CREDIT BANK BONDS 05/23 0.125				0.125000	10 May 2023		
	7,000,000.000	Local	99.977381	6,998,416.66	98.479510	6,893,565.70	-104,850.96	0.28
		Base	99.977381	6,998,416.66	98.479510	6,893,565.70	-104,850.96	0.28

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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
3133ENCN8	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR				4.325000	30 Nov 2023		
	10,000,000.000	Local	99.990777	9,999,077.66	100.007039	10,000,703.90	1,626.24	0.40
		Base	99.990777	9,999,077.66	100.007039	10,000,703.90	1,626.24	0.40
3133ENDJ6	FEDERAL FARM CREDIT BANK BONDS 11/24 VAR				4.380000	08 Nov 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.791248	9,979,124.80	-20,875.20	0.40
		Base	100.000000	10,000,000.00	99.791248	9,979,124.80	-20,875.20	0.40
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12				2.120000	12 Jan 2032		
	5,729,000.000	Local	88.676510	5,080,277.23	82.946649	4,752,013.52	-328,263.71	0.19
		Base	88.676510	5,080,277.23	82.946649	4,752,013.52	-328,263.71	0.19
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1				2.100000	13 Jan 2031		
	7,100,000.000	Local	90.757796	6,443,803.54	83.784379	5,948,690.91	-495,112.63	0.24
		Base	90.757796	6,443,803.54	83.784379	5,948,690.91	-495,112.63	0.24
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
	5,000,000.000	Local	129.437364	6,471,868.22	117.559504	5,877,975.20	-593,893.02	0.24
		Base	129.437364	6,471,868.22	117.559504	5,877,975.20	-593,893.02	0.24
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	5,000,000.000	Local	99.795344	4,989,767.21	90.010702	4,500,535.10	-489,232.11	0.18
		Base	99.795344	4,989,767.21	90.010702	4,500,535.10	-489,232.11	0.18
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.611578	25 Mar 2052		
	280,949.170	Local	108.102241	303,712.35	100.538630	282,462.45	-21,249.90	0.01
Original Face:	4,261,779.000	Base	108.102241	303,712.35	100.538630	282,462.45	-21,249.90	0.01
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031		
	525,567.650	Local	102.949986	541,071.82	96.764590	508,563.38	-32,508.44	0.02
Original Face:	5,000,000.000	Base	102.949986	541,071.82	96.764590	508,563.38	-32,508.44	0.02
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042		
	3,657,015.300	Local	98.513478	3,602,652.98	90.123700	3,295,837.50	-306,815.48	0.13
Original Face:	30,000,000.000	Base	98.513478	3,602,652.98	90.123700	3,295,837.50	-306,815.48	0.13
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028		
	610,095.100	Local	101.049800	616,499.88	94.421530	576,061.13	-40,438.75	0.02
Original Face:	5,000,000.000	Base	101.049800	616,499.88	94.421530	576,061.13	-40,438.75	0.02

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3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	1,029,256.320	99.934616	1,028,583.35	91.520490	941,980.43	-86,602.92	0.04
Original Face:		Base	6,000,000.000	99.934616	1,028,583.35	91.520490	941,980.43	-86,602.92	0.04
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	879,235.550	99.396589	873,930.15	93.293740	820,271.73	-53,658.42	0.03
Original Face:		Base	5,000,000.000	99.396589	873,930.15	93.293740	820,271.73	-53,658.42	0.03
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	577,060.440	100.727083	581,256.15	92.331130	532,806.43	-48,449.72	0.02
Original Face:		Base	6,000,000.000	100.727083	581,256.15	92.331130	532,806.43	-48,449.72	0.02
3136AGDC3	FANNIE MAE FNR 2013 97 JF					4.738710	25 Apr 2038		
		Local	875,137.200	99.881502	874,100.18	97.905250	856,805.26	-17,294.92	0.03
Original Face:		Base	5,000,000.000	99.881502	874,100.18	97.905250	856,805.26	-17,294.92	0.03
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	290,321.200	105.135102	305,229.49	97.484950	283,019.48	-22,210.01	0.01
Original Face:		Base	5,000,000.000	105.135102	305,229.49	97.484950	283,019.48	-22,210.01	0.01
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.500000	25 Feb 2027		
		Local	359,508.140	101.672619	365,521.34	99.298800	356,987.27	-8,534.07	0.01
Original Face:		Base	1,750,000.000	101.672619	365,521.34	99.298800	356,987.27	-8,534.07	0.01
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.700000	25 Mar 2043		
		Local	2,055,342.040	94.955927	1,951,669.09	97.507830	2,004,119.42	52,450.33	0.08
Original Face:		Base	3,651,802.000	94.955927	1,951,669.09	97.507830	2,004,119.42	52,450.33	0.08
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
		Local	344,536.880	101.305297	349,034.11	97.878120	337,226.22	-11,807.89	0.01
Original Face:		Base	8,500,000.000	101.305297	349,034.11	97.878120	337,226.22	-11,807.89	0.01
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
		Local	131,284.950	102.349386	134,369.34	97.544000	128,060.59	-6,308.75	0.01
Original Face:		Base	5,000,000.000	102.349386	134,369.34	97.544000	128,060.59	-6,308.75	0.01
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	488,156.300	101.822920	497,055.00	96.543540	471,283.37	-25,771.63	0.02
Original Face:		Base	5,000,000.000	101.822920	497,055.00	96.543540	471,283.37	-25,771.63	0.02

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3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	463,651.950	101.465032	470,444.60	96.826150	448,936.33	-21,508.27	0.02
Original Face:		Base	5,000,000.000	101.465032	470,444.60	96.826150	448,936.33	-21,508.27	0.02
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	651,250.380	101.711042	662,393.55	96.570590	628,916.33	-33,477.22	0.03
Original Face:		Base	6,000,000.000	101.711042	662,393.55	96.570590	628,916.33	-33,477.22	0.03
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	1,059,410.460	86.628031	917,746.42	100.000000	1,059,410.46	141,664.04	0.04
Original Face:		Base	6,000,000.000	86.628031	917,746.42	100.000000	1,059,410.46	141,664.04	0.04
3136AKQM8	FANNIEMAE ACES FNA 2014 M8 A2					3.056000	25 Jun 2024		
		Local	4,991,403.080	97.528310	4,868,031.06	97.076970	4,845,502.87	-22,528.19	0.19
Original Face:		Base	12,500,000.000	97.528310	4,868,031.06	97.076970	4,845,502.87	-22,528.19	0.19
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	10,692,273.000	101.743354	10,878,677.12	95.000780	10,157,742.75	-720,934.37	0.41
Original Face:		Base	10,692,273.000	101.743354	10,878,677.12	95.000780	10,157,742.75	-720,934.37	0.41
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.000000	25 Oct 2043		
		Local	47,888.850	101.845294	48,772.54	99.152700	47,483.09	-1,289.45	0.00
Original Face:		Base	15,000,000.000	101.845294	48,772.54	99.152700	47,483.09	-1,289.45	0.00
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.500000	25 Sep 2041		
		Local	251,683.630	104.262073	262,410.57	99.186520	249,636.23	-12,774.34	0.01
Original Face:		Base	11,000,000.000	104.262073	262,410.57	99.186520	249,636.23	-12,774.34	0.01
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
		Local	1,185,074.820	106.713560	1,264,635.53	92.055860	1,090,930.82	-173,704.71	0.04
Original Face:		Base	4,600,000.000	106.713560	1,264,635.53	92.055860	1,090,930.82	-173,704.71	0.04
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
		Local	3,091,191.380	102.196276	3,159,082.48	97.118120	3,002,106.95	-156,975.53	0.12
Original Face:		Base	6,976,000.000	102.196276	3,159,082.48	97.118120	3,002,106.95	-156,975.53	0.12
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	1,354,422.720	100.837397	1,365,764.62	93.924940	1,272,140.73	-93,623.89	0.05
Original Face:		Base	6,000,000.000	100.837397	1,365,764.62	93.924940	1,272,140.73	-93,623.89	0.05

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3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	1,343,906.520	Local	101.180776	1,359,775.05	88.000170	1,182,640.02	-177,135.03	0.05
Original Face:	6,000,000.000	Base	101.180776	1,359,775.05	88.000170	1,182,640.02	-177,135.03	0.05
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048		
	2,239,844.200	Local	99.157436	2,220,972.09	88.000170	1,971,066.70	-249,905.39	0.08
Original Face:	10,000,000.000	Base	99.157436	2,220,972.09	88.000170	1,971,066.70	-249,905.39	0.08
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	1,119,922.100	Local	99.876996	1,118,544.55	88.000170	985,533.35	-133,011.20	0.04
Original Face:	5,000,000.000	Base	99.876996	1,118,544.55	88.000170	985,533.35	-133,011.20	0.04
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	4,109,338.350	Local	104.008814	4,274,074.09	87.151460	3,581,348.37	-692,725.72	0.14
Original Face:	5,000,000.000	Base	104.008814	4,274,074.09	87.151460	3,581,348.37	-692,725.72	0.14
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	5,752,438.580	Local	104.302826	5,999,955.98	87.110340	5,010,968.81	-988,987.17	0.20
Original Face:	7,000,000.000	Base	104.302826	5,999,955.98	87.110340	5,010,968.81	-988,987.17	0.20
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	3,053,562.200	Local	100.409843	3,066,077.01	76.222700	2,327,507.56	-738,569.45	0.09
Original Face:	5,000,000.000	Base	100.409843	3,066,077.01	76.222700	2,327,507.56	-738,569.45	0.09
3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033		
	4,815,435.260	Local	100.647528	4,846,616.53	92.485580	4,453,583.23	-393,033.30	0.18
Original Face:	5,173,000.000	Base	100.647528	4,846,616.53	92.485580	4,453,583.23	-393,033.30	0.18
3136BMS41	FANNIE MAE FNR 2022 36 VA				4.500000	25 Jul 2033		
	5,823,160.690	Local	102.345634	5,959,750.73	97.498660	5,677,503.64	-282,247.09	0.23
Original Face:	6,075,000.000	Base	102.345634	5,959,750.73	97.498660	5,677,503.64	-282,247.09	0.23
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
	113,616.370	Local	99.898360	113,500.89	102.204781	116,121.36	2,620.47	0.00
Original Face:	6,625,000.000	Base	99.898360	113,500.89	102.204781	116,121.36	2,620.47	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	118,785.060	Local	99.951602	118,727.57	103.242508	122,636.68	3,909.11	0.00
Original Face:	6,000,000.000	Base	99.951602	118,727.57	103.242508	122,636.68	3,909.11	0.00

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3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	247,994.530	103.478540	256,621.12	97.685180	242,253.90	-14,367.22	0.01
Original Face:		Base	7,703,000.000	103.478540	256,621.12	97.685180	242,253.90	-14,367.22	0.01
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	489,263.400	102.622904	502,096.31	96.303580	471,178.17	-30,918.14	0.02
Original Face:		Base	10,000,000.000	102.622904	502,096.31	96.303580	471,178.17	-30,918.14	0.02
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	721,750.770	102.192388	737,574.35	89.533940	646,211.90	-91,362.45	0.03
Original Face:		Base	13,000,000.000	102.192388	737,574.35	89.533940	646,211.90	-91,362.45	0.03
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	161,612.550	100.410810	162,276.47	96.060100	155,245.18	-7,031.29	0.01
Original Face:		Base	3,000,000.000	100.410810	162,276.47	96.060100	155,245.18	-7,031.29	0.01
3137AMF85	FREDDIE MAC FHR 4023 EA					3.500000	15 Aug 2041		
		Local	309,120.000	102.638894	317,277.35	97.484940	301,345.45	-15,931.90	0.01
Original Face:		Base	12,500,000.000	102.638894	317,277.35	97.484940	301,345.45	-15,931.90	0.01
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	524,309.250	105.635443	553,856.40	96.675390	506,878.01	-46,978.39	0.02
Original Face:		Base	5,000,000.000	105.635443	553,856.40	96.675390	506,878.01	-46,978.39	0.02
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
		Local	2,065,050.880	101.627218	2,098,653.75	97.790910	2,019,432.05	-79,221.70	0.08
Original Face:		Base	8,000,000.000	101.627218	2,098,653.75	97.790910	2,019,432.05	-79,221.70	0.08
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	689,046.150	101.909212	702,201.50	90.102430	620,847.32	-81,354.18	0.02
Original Face:		Base	5,000,000.000	101.909212	702,201.50	90.102430	620,847.32	-81,354.18	0.02
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
		Local	221,321.700	103.265974	228,550.01	97.538340	215,873.51	-12,676.50	0.01
Original Face:		Base	5,000,000.000	103.265974	228,550.01	97.538340	215,873.51	-12,676.50	0.01
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	858,546.250	100.597910	863,679.58	93.511940	802,843.25	-60,836.33	0.03
Original Face:		Base	5,000,000.000	100.597910	863,679.58	93.511940	802,843.25	-60,836.33	0.03

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3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032		
	941,585.400	Local	102.762026	967,592.23	94.043430	885,499.21	-82,093.02	0.04
Original Face:	5,000,000.000	Base	102.762026	967,592.23	94.043430	885,499.21	-82,093.02	0.04
3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029		
	5,248,977.980	Local	100.383889	5,269,128.22	98.623520	5,176,726.85	-92,401.37	0.21
Original Face:	6,280,000.000	Base	100.383889	5,269,128.22	98.623520	5,176,726.85	-92,401.37	0.21
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041		
	805,219.100	Local	103.985540	837,311.43	97.220270	782,836.18	-54,475.25	0.03
Original Face:	5,000,000.000	Base	103.985540	837,311.43	97.220270	782,836.18	-54,475.25	0.03
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031		
	53,975.960	Local	100.656366	54,330.24	98.202480	53,005.73	-1,324.51	0.00
Original Face:	1,000,000.000	Base	100.656366	54,330.24	98.202480	53,005.73	-1,324.51	0.00
3137B56H1	FREDDIE MAC FHR 4257 A				2.500000	15 Oct 2027		
	135,893.700	Local	100.729997	136,885.72	98.985460	134,515.00	-2,370.72	0.01
Original Face:	5,000,000.000	Base	100.729997	136,885.72	98.985460	134,515.00	-2,370.72	0.01
3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043		
	2,080,594.000	Local	102.265764	2,127,735.36	94.057220	1,956,948.88	-170,786.48	0.08
Original Face:	10,000,000.000	Base	102.265764	2,127,735.36	94.057220	1,956,948.88	-170,786.48	0.08
3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031		
	465,812.050	Local	101.292792	471,834.03	97.544490	454,373.99	-17,460.04	0.02
Original Face:	5,000,000.000	Base	101.292792	471,834.03	97.544490	454,373.99	-17,460.04	0.02
3137B7MZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K036 A2				3.527000	25 Oct 2023		
	10,000,000.000	Local	99.314731	9,931,473.12	98.870150	9,887,015.00	-44,458.12	0.40
Original Face:	10,000,000.000	Base	99.314731	9,931,473.12	98.870150	9,887,015.00	-44,458.12	0.40
3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039		
	1,784,977.000	Local	99.052078	1,768,056.81	90.590920	1,617,027.09	-151,029.72	0.07
Original Face:	1,784,977.000	Base	99.052078	1,768,056.81	90.590920	1,617,027.09	-151,029.72	0.07
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025		
	1,467,617.440	Local	100.899414	1,480,817.40	97.043890	1,424,233.05	-56,584.35	0.06
Original Face:	5,183,921.000	Base	100.899414	1,480,817.40	97.043890	1,424,233.05	-56,584.35	0.06

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3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029		
	448,987.150	Local	100.814048	452,642.12	96.024300	431,136.77	-21,505.35	0.02
Original Face:	5,000,000.000	Base	100.814048	452,642.12	96.024300	431,136.77	-21,505.35	0.02
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
	1,332,705.330	Local	102.278455	1,363,070.42	97.264240	1,296,245.71	-66,824.71	0.05
Original Face:	3,000,000.000	Base	102.278455	1,363,070.42	97.264240	1,296,245.71	-66,824.71	0.05
3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033		
	83,326.200	Local	102.433628	85,354.05	99.379300	82,808.99	-2,545.06	0.00
Original Face:	5,000,000.000	Base	102.433628	85,354.05	99.379300	82,808.99	-2,545.06	0.00
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026		
	953,687.080	Local	101.794488	970,800.88	96.773860	922,919.80	-47,881.08	0.04
Original Face:	2,579,263.000	Base	101.794488	970,800.88	96.773860	922,919.80	-47,881.08	0.04
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033		
	124,688.200	Local	101.846574	126,990.66	99.060940	123,517.30	-3,473.36	0.00
Original Face:	5,000,000.000	Base	101.846574	126,990.66	99.060940	123,517.30	-3,473.36	0.00
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
	304,417.000	Local	102.544493	312,162.87	97.612990	297,150.54	-15,012.33	0.01
Original Face:	5,000,000.000	Base	102.544493	312,162.87	97.612990	297,150.54	-15,012.33	0.01
3137BTVJ7	FREDDIE MAC FHR 4651 BA				3.500000	15 Jul 2044		
	19,309.890	Local	99.857275	19,282.33	99.497650	19,212.89	-69.44	0.00
Original Face:	3,650,000.000	Base	99.857275	19,282.33	99.497650	19,212.89	-69.44	0.00
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375				0.375000	23 Sep 2025		
	10,000,000.000	Local	99.835638	9,983,563.81	90.069973	9,006,997.30	-976,566.51	0.36
		Base	99.835638	9,983,563.81	90.069973	9,006,997.30	-976,566.51	0.36
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029		
	300,254.800	Local	102.542324	307,888.25	98.687530	296,314.05	-11,574.20	0.01
Original Face:	5,000,000.000	Base	102.542324	307,888.25	98.687530	296,314.05	-11,574.20	0.01
3137FBBW5	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1				2.952000	25 Feb 2027		
	2,600,052.890	Local	96.181724	2,500,775.70	96.474080	2,508,377.11	7,601.41	0.10
Original Face:	3,867,000.000	Base	96.181724	2,500,775.70	96.474080	2,508,377.11	7,601.41	0.10

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3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
		Local	2,083,931.350	100.571078	2,095,832.23	90.489750	1,885,744.27	-210,087.96	0.08
Original Face:		Base	5,000,000.000	100.571078	2,095,832.23	90.489750	1,885,744.27	-210,087.96	0.08
3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
		Local	3,985,918.800	99.539671	3,967,570.45	94.314360	3,759,293.81	-208,276.64	0.15
Original Face:		Base	6,000,000.000	99.539671	3,967,570.45	94.314360	3,759,293.81	-208,276.64	0.15
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
		Local	1,693,367.100	111.662811	1,890,861.30	104.240080	1,765,167.22	-125,694.08	0.07
Original Face:		Base	10,000,000.000	111.662811	1,890,861.30	104.240080	1,765,167.22	-125,694.08	0.07
3137FDFH0	FREDDIE MAC FHR 4757 VA					4.000000	15 Mar 2029		
		Local	5,473,059.530	103.342103	5,655,974.84	98.250920	5,377,331.34	-278,643.50	0.22
Original Face:		Base	11,739,000.000	103.342103	5,655,974.84	98.250920	5,377,331.34	-278,643.50	0.22
3137FWR85	FREDDIE MAC FHR 5028 BD					2.000000	25 Oct 2040		
		Local	2,117,424.850	102.127158	2,162,465.83	93.324940	1,976,085.47	-186,380.36	0.08
Original Face:		Base	5,000,000.000	102.127158	2,162,465.83	93.324940	1,976,085.47	-186,380.36	0.08
3137H2B78	FREDDIE MAC FHR 5139 DH					2.000000	25 Feb 2051		
		Local	9,205,139.900	102.734659	9,456,869.12	84.231530	7,753,630.18	-1,703,238.94	0.31
Original Face:		Base	10,000,000.000	102.734659	9,456,869.12	84.231530	7,753,630.18	-1,703,238.94	0.31
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					3.925360	25 Oct 2026		
		Local	5,609,471.100	99.540749	5,583,709.54	98.863440	5,545,716.10	-37,993.44	0.22
Original Face:		Base	6,000,000.000	99.540749	5,583,709.54	98.863440	5,545,716.10	-37,993.44	0.22
3137H8QV6	FREDDIE MAC FHR 5250 MA					4.000000	25 May 2052		
		Local	9,807,012.400	97.377301	9,549,803.97	96.192830	9,433,642.77	-116,161.20	0.38
Original Face:		Base	10,000,000.000	97.377301	9,549,803.97	96.192830	9,433,642.77	-116,161.20	0.38
3137H94L0	FREDDIE MAC FHR 5268 CA					5.000000	25 Mar 2039		
		Local	9,297,487.220	100.154654	9,311,866.11	98.849360	9,190,506.61	-121,359.50	0.37
Original Face:		Base	10,963,000.000	100.154654	9,311,866.11	98.849360	9,190,506.61	-121,359.50	0.37
3137H9KJ7	FREDDIE MAC FHR 5282 MA					5.500000	25 Jun 2042		
		Local	9,915,288.000	100.148059	9,929,968.51	101.876090	10,101,307.73	171,339.22	0.41
Original Face:		Base	10,000,000.000	100.148059	9,929,968.51	101.876090	10,101,307.73	171,339.22	0.41

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3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
	1,102,323.600	Local	103.532174	1,141,259.59	96.152803	1,059,915.04	-81,344.55	0.04
Original Face:	10,000,000.000	Base	103.532174	1,141,259.59	96.152803	1,059,915.04	-81,344.55	0.04
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	441,436.800	Local	101.301939	447,184.04	98.242952	433,680.54	-13,503.50	0.02
Original Face:	7,000,000.000	Base	101.301939	447,184.04	98.242952	433,680.54	-13,503.50	0.02
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				3.609000	01 Nov 2035		
	322,066.650	Local	102.681013	330,701.30	100.984421	325,237.14	-5,464.16	0.01
Original Face:	5,000,000.000	Base	102.681013	330,701.30	100.984421	325,237.14	-5,464.16	0.01
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
	1,585,381.400	Local	104.930982	1,663,556.27	99.233811	1,573,234.38	-90,321.89	0.06
Original Face:	20,000,000.000	Base	104.930982	1,663,556.27	99.233811	1,573,234.38	-90,321.89	0.06
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				3.542000	01 May 2036		
	370,220.400	Local	102.819348	380,658.20	101.258305	374,878.90	-5,779.30	0.02
Original Face:	5,000,000.000	Base	102.819348	380,658.20	101.258305	374,878.90	-5,779.30	0.02
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				3.802000	01 Oct 2037		
	117,972.280	Local	105.405456	124,349.22	99.963297	117,928.98	-6,420.24	0.00
Original Face:	4,000,000.000	Base	105.405456	124,349.22	99.963297	117,928.98	-6,420.24	0.00
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
	796,655.760	Local	103.286511	822,837.94	95.463039	760,511.80	-62,326.14	0.03
Original Face:	8,000,000.000	Base	103.286511	822,837.94	95.463039	760,511.80	-62,326.14	0.03
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				4.040000	01 Aug 2037		
	71,304.600	Local	105.612345	75,306.46	98.392224	70,158.18	-5,148.28	0.00
Original Face:	5,000,000.000	Base	105.612345	75,306.46	98.392224	70,158.18	-5,148.28	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.692000	01 Apr 2023		
	595,073.430	Local	100.213638	596,344.73	99.214000	590,396.15	-5,948.58	0.02
Original Face:	4,950,000.000	Base	100.213638	596,344.73	99.214000	590,396.15	-5,948.58	0.02
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.360000	01 Feb 2023		
	469,335.020	Local	100.052101	469,579.55	99.708000	467,964.56	-1,614.99	0.02
Original Face:	6,575,000.000	Base	100.052101	469,579.55	99.708000	467,964.56	-1,614.99	0.02

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3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
	563,685.660	Local	101.459899	571,914.90	96.043632	541,384.18	-30,530.72	0.02
Original Face:	6,000,000.000	Base	101.459899	571,914.90	96.043632	541,384.18	-30,530.72	0.02
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
	525,739.500	Local	101.965437	536,072.58	98.117000	515,839.83	-20,232.75	0.02
Original Face:	10,000,000.000	Base	101.965437	536,072.58	98.117000	515,839.83	-20,232.75	0.02
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	981,493.980	Local	103.576314	1,016,595.29	95.850000	940,761.98	-75,833.31	0.04
Original Face:	6,000,000.000	Base	103.576314	1,016,595.29	95.850000	940,761.98	-75,833.31	0.04
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
	1,751,131.440	Local	104.432088	1,828,743.12	93.091000	1,630,145.77	-198,597.35	0.07
Original Face:	6,750,000.000	Base	104.432088	1,828,743.12	93.091000	1,630,145.77	-198,597.35	0.07
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
	986,023.780	Local	102.460555	1,010,285.44	95.914833	945,743.06	-64,542.38	0.04
Original Face:	7,000,000.000	Base	102.460555	1,010,285.44	95.914833	945,743.06	-64,542.38	0.04
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
	7,956,271.720	Local	99.904567	7,948,678.78	97.791905	7,780,589.68	-168,089.10	0.31
Original Face:	8,500,000.000	Base	99.904567	7,948,678.78	97.791905	7,780,589.68	-168,089.10	0.31
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
	5,617,000.000	Local	99.856937	5,608,964.14	94.042237	5,282,352.45	-326,611.69	0.21
Original Face:	5,617,000.000	Base	99.856937	5,608,964.14	94.042237	5,282,352.45	-326,611.69	0.21
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
	1,221,059.400	Local	100.964150	1,232,832.24	91.229232	1,113,963.11	-118,869.13	0.04
Original Face:	5,948,304.000	Base	100.964150	1,232,832.24	91.229232	1,113,963.11	-118,869.13	0.04
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
	1,688,574.760	Local	101.833468	1,719,534.24	92.916074	1,568,957.37	-150,576.87	0.06
Original Face:	7,922,201.000	Base	101.833468	1,719,534.24	92.916074	1,568,957.37	-150,576.87	0.06
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
	1,132,772.220	Local	101.774880	1,152,877.57	95.978478	1,087,217.54	-65,660.03	0.04
Original Face:	6,000,000.000	Base	101.774880	1,152,877.57	95.978478	1,087,217.54	-65,660.03	0.04

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3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
	2,488,607.340	Local	103.569475	2,577,437.55	96.904404	2,411,570.11	-165,867.44	0.10
Original Face:	11,523,254.000	Base	103.569475	2,577,437.55	96.904404	2,411,570.11	-165,867.44	0.10
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2				7.000000	25 Mar 2044		
	2,801,698.510	Local	115.265252	3,229,384.85	99.792900	2,795,896.19	-433,488.66	0.11
Original Face:	41,000,000.000	Base	115.265252	3,229,384.85	99.792900	2,795,896.19	-433,488.66	0.11
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
	101,866.900	Local	101.208233	103,097.69	102.143970	104,050.90	953.21	0.00
Original Face:	5,000,000.000	Base	101.208233	103,097.69	102.143970	104,050.90	953.21	0.00
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.271000	25 Oct 2032		
	388,177.010	Local	106.872360	414,853.93	98.189890	381,150.58	-33,703.35	0.02
Original Face:	5,855,000.000	Base	106.872360	414,853.93	98.189890	381,150.58	-33,703.35	0.02
31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.025981	25 Sep 2039		
	245,015.200	Local	104.210473	255,331.50	102.222930	250,461.72	-4,869.78	0.01
Original Face:	5,000,000.000	Base	104.210473	255,331.50	102.222930	250,461.72	-4,869.78	0.01
31396QKJ7	FANNIE MAE FNR 2009 52 AJ				4.000000	25 Jul 2024		
	124.620	Local	100.505537	125.25	99.633980	124.16	-1.09	0.00
Original Face:	6,000,000.000	Base	100.505537	125.25	99.633980	124.16	-1.09	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.581089	25 Aug 2039		
	792,615.200	Local	102.257938	810,511.96	100.669600	797,922.55	-12,589.41	0.03
Original Face:	10,000,000.000	Base	102.257938	810,511.96	100.669600	797,922.55	-12,589.41	0.03
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	2,095,702.510	Local	101.846810	2,134,406.16	97.755720	2,048,669.08	-85,737.08	0.08
Original Face:	8,609,641.000	Base	101.846810	2,134,406.16	97.755720	2,048,669.08	-85,737.08	0.08
31397SFE9	FANNIE MAE FNR 2011 26 EB				3.000000	25 Apr 2026		
	1,099,110.100	Local	99.769488	1,096,576.52	97.112660	1,067,375.05	-29,201.47	0.04
Original Face:	5,000,000.000	Base	99.769488	1,096,576.52	97.112660	1,067,375.05	-29,201.47	0.04
31398NWN0	FANNIE MAE FNR 2010 111 WA				5.993986	25 Oct 2040		
	547,742.600	Local	107.057693	586,400.59	102.422600	561,012.21	-25,388.38	0.02
Original Face:	5,000,000.000	Base	107.057693	586,400.59	102.422600	561,012.21	-25,388.38	0.02

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31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	611,500.230	99.719694	609,786.16	102.209478	625,011.19	15,225.03	0.03
	Original Face:	Base	11,959,998.000	99.719694	609,786.16	102.209478	625,011.19	15,225.03	0.03
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	110,754.150	99.498005	110,198.17	101.492426	112,407.07	2,208.90	0.00
	Original Face:	Base	5,000,000.000	99.498005	110,198.17	101.492426	112,407.07	2,208.90	0.00
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	107,036.480	100.469597	107,539.12	103.232182	110,496.09	2,956.97	0.00
	Original Face:	Base	6,500,000.000	100.469597	107,539.12	103.232182	110,496.09	2,956.97	0.00
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	209,879.840	100.111840	210,114.57	103.179925	216,553.86	6,439.29	0.01
	Original Face:	Base	8,000,000.000	100.111840	210,114.57	103.179925	216,553.86	6,439.29	0.01
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	36,808.590	100.371354	36,945.28	100.340825	36,934.04	-11.24	0.00
	Original Face:	Base	5,457,127.000	100.371354	36,945.28	100.340825	36,934.04	-11.24	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	234,203.700	100.419430	235,186.02	101.152363	236,902.58	1,716.56	0.01
	Original Face:	Base	5,000,000.000	100.419430	235,186.02	101.152363	236,902.58	1,716.56	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	516,964.190	100.771295	520,951.51	102.165546	528,159.29	7,207.78	0.02
	Original Face:	Base	10,547,657.000	100.771295	520,951.51	102.165546	528,159.29	7,207.78	0.02
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
		Local	264,350.450	100.430304	265,487.96	101.297317	267,779.91	2,291.95	0.01
	Original Face:	Base	17,500,000.000	100.430304	265,487.96	101.297317	267,779.91	2,291.95	0.01
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
		Local	60,138.730	102.757125	61,796.83	101.203424	60,862.45	-934.38	0.00
	Original Face:	Base	9,397,749.000	102.757125	61,796.83	101.203424	60,862.45	-934.38	0.00
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
		Local	3,505,658.040	104.858237	3,675,971.20	95.882850	3,361,324.84	-314,646.36	0.14
	Original Face:	Base	15,243,777.000	104.858237	3,675,971.20	95.882850	3,361,324.84	-314,646.36	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
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	576,534.930	Local	100.521793	579,543.25	88.720804	511,506.43	-68,036.82	0.02
Original Face:	4,744,826.000	Base	100.521793	579,543.25	88.720804	511,506.43	-68,036.82	0.02
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	665,837.360	Local	100.544510	669,462.91	88.717189	590,712.19	-78,750.72	0.02
Original Face:	4,166,154.000	Base	100.544510	669,462.91	88.717189	590,712.19	-78,750.72	0.02
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	2,402,374.600	Local	102.294210	2,457,490.11	92.933839	2,232,618.94	-224,871.17	0.09
Original Face:	10,000,000.000	Base	102.294210	2,457,490.11	92.933839	2,232,618.94	-224,871.17	0.09
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	3,671,411.970	Local	107.391261	3,942,775.61	97.347114	3,574,013.60	-368,762.01	0.14
Original Face:	9,938,165.000	Base	107.391261	3,942,775.61	97.347114	3,574,013.60	-368,762.01	0.14
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	2,148,387.120	Local	107.386612	2,307,080.14	97.347171	2,091,394.08	-215,686.06	0.08
Original Face:	6,864,195.000	Base	107.386612	2,307,080.14	97.347171	2,091,394.08	-215,686.06	0.08
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	922,875.660	Local	104.870255	967,822.06	97.589150	900,626.51	-67,195.55	0.04
Original Face:	11,668,342.000	Base	104.870255	967,822.06	97.589150	900,626.51	-67,195.55	0.04
3140HRGN7	FNMA POOL BL0204 FN 11/23 FIXED 3.31				3.310000	01 Nov 2023		
	5,250,068.900	Local	100.072317	5,253,865.59	98.288378	5,160,207.57	-93,658.02	0.21
Original Face:	5,547,000.000	Base	100.072317	5,253,865.59	98.288378	5,160,207.57	-93,658.02	0.21
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	2,441,635.900	Local	99.868390	2,438,422.47	95.514063	2,332,105.65	-106,316.82	0.09
Original Face:	10,000,000.000	Base	99.868390	2,438,422.47	95.514063	2,332,105.65	-106,316.82	0.09
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
	11,145,956.590	Local	106.003043	11,815,053.16	86.741094	9,668,124.68	-2,146,928.48	0.39
Original Face:	12,784,918.000	Base	106.003043	11,815,053.16	86.741094	9,668,124.68	-2,146,928.48	0.39
3140N9NR3	FNMA POOL BX4899 FN 01/53 FIXED 6.5				6.500000	01 Jan 2053		
	11,591,129.000	Local	103.343530	11,978,681.89	102.696649	11,903,701.06	-74,980.83	0.48
Original Face:	11,591,129.000	Base	103.343530	11,978,681.89	102.696649	11,903,701.06	-74,980.83	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
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
		Local	1,314,783.540	100.541906	1,321,908.43	93.875685	1,234,262.05	-87,646.38	0.05
Original Face:		Base	6,000,000.000	100.541906	1,321,908.43	93.875685	1,234,262.05	-87,646.38	0.05
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.500000	01 Aug 2039		
		Local	438,078.460	104.365430	457,202.47	103.772851	454,606.51	-2,595.96	0.02
Original Face:		Base	9,100,000.000	104.365430	457,202.47	103.772851	454,606.51	-2,595.96	0.02
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.000000	01 Mar 2026		
		Local	176,046.250	100.608613	177,117.69	97.661001	171,928.53	-5,189.16	0.01
Original Face:		Base	7,060,000.000	100.608613	177,117.69	97.661001	171,928.53	-5,189.16	0.01
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026		
		Local	207,920.580	101.473842	210,985.00	97.661001	203,057.32	-7,927.68	0.01
Original Face:		Base	6,000,000.000	101.473842	210,985.00	97.661001	203,057.32	-7,927.68	0.01
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
		Local	770,159.250	103.643383	798,219.10	96.153230	740,533.00	-57,686.10	0.03
Original Face:		Base	5,000,000.000	103.643383	798,219.10	96.153230	740,533.00	-57,686.10	0.03
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
		Local	1,820,733.530	103.101291	1,877,199.77	90.988000	1,656,649.02	-220,550.75	0.07
Original Face:		Base	7,000,000.000	103.101291	1,877,199.77	90.988000	1,656,649.02	-220,550.75	0.07
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	56,174.160	100.423878	56,412.27	97.661001	54,860.25	-1,552.02	0.00
Original Face:		Base	7,000,000.000	100.423878	56,412.27	97.661001	54,860.25	-1,552.02	0.00
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
		Local	506,657.890	104.283267	528,359.40	96.791000	490,399.24	-37,960.16	0.02
Original Face:		Base	6,100,000.000	104.283267	528,359.40	96.791000	490,399.24	-37,960.16	0.02
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
		Local	1,338,837.000	101.228437	1,355,283.77	94.804624	1,269,279.38	-86,004.39	0.05
Original Face:		Base	9,500,000.000	101.228437	1,355,283.77	94.804624	1,269,279.38	-86,004.39	0.05
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
		Local	768,090.850	102.256711	785,424.44	95.978033	737,198.49	-48,225.95	0.03
Original Face:		Base	5,000,000.000	102.256711	785,424.44	95.978033	737,198.49	-48,225.95	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
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	1,271,322.680	Local	103.191939	1,311,902.53	96.903156	1,231,951.80	-79,950.73	0.05
Original Face:	7,899,440.000	Base	103.191939	1,311,902.53	96.903156	1,231,951.80	-79,950.73	0.05
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
	1,354,298.720	Local	104.860013	1,420,117.82	98.095691	1,328,508.69	-91,609.13	0.05
Original Face:	8,000,000.000	Base	104.860013	1,420,117.82	98.095691	1,328,508.69	-91,609.13	0.05
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
	1,514,075.280	Local	101.753192	1,540,619.92	95.744879	1,449,649.54	-90,970.38	0.06
Original Face:	6,000,000.000	Base	101.753192	1,540,619.92	95.744879	1,449,649.54	-90,970.38	0.06
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
	1,100,122.500	Local	101.864925	1,120,638.96	95.259527	1,047,971.49	-72,667.47	0.04
Original Face:	5,000,000.000	Base	101.864925	1,120,638.96	95.259527	1,047,971.49	-72,667.47	0.04
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033		
	808,731.550	Local	102.610800	829,845.91	98.528366	796,829.98	-33,015.93	0.03
Original Face:	5,000,000.000	Base	102.610800	829,845.91	98.528366	796,829.98	-33,015.93	0.03
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				3.701000	01 Feb 2037		
	257,025.850	Local	102.544157	263,564.99	101.518592	260,929.02	-2,635.97	0.01
Original Face:	5,000,000.000	Base	102.544157	263,564.99	101.518592	260,929.02	-2,635.97	0.01
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
	226,343.280	Local	104.581647	236,713.53	100.064006	226,488.15	-10,225.38	0.01
Original Face:	3,262,241.000	Base	104.581647	236,713.53	100.064006	226,488.15	-10,225.38	0.01
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				3.553000	01 Jan 2037		
	381,897.030	Local	102.534736	391,577.11	101.410132	387,282.28	-4,294.83	0.02
Original Face:	6,271,091.000	Base	102.534736	391,577.11	101.410132	387,282.28	-4,294.83	0.02
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
	253,667.760	Local	101.391588	257,197.77	98.252339	249,234.51	-7,963.26	0.01
Original Face:	12,000,000.000	Base	101.391588	257,197.77	98.252339	249,234.51	-7,963.26	0.01
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
	10,000,000.000	Local	99.136317	9,913,631.65	91.712770	9,171,277.00	-742,354.65	0.37
		Base	99.136317	9,913,631.65	91.712770	9,171,277.00	-742,354.65	0.37

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320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4				4.000000	26 May 2025		
	4,000,000.000	Local	106.035490	4,241,419.60	97.372650	3,894,906.00	-346,513.60	0.16
		Base	106.035490	4,241,419.60	97.372650	3,894,906.00	-346,513.60	0.16
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
	5,000,000.000	Local	99.726877	4,986,343.87	106.746769	5,337,338.45	350,994.58	0.21
		Base	99.726877	4,986,343.87	106.746769	5,337,338.45	350,994.58	0.21
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				4.198387	10 May 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	99.832553	14,974,882.95	-25,117.05	0.60
		Base	100.000000	15,000,000.00	99.832553	14,974,882.95	-25,117.05	0.60
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027		
	4,000,000.000	Local	95.846902	3,833,876.09	91.454550	3,658,182.00	-175,694.09	0.15
Original Face:	4,000,000.000	Base	95.846902	3,833,876.09	91.454550	3,658,182.00	-175,694.09	0.15
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	13,750,000.000	Local	99.915408	13,738,368.57	89.621130	12,322,905.38	-1,415,463.19	0.50
Original Face:	13,750,000.000	Base	99.915408	13,738,368.57	89.621130	12,322,905.38	-1,415,463.19	0.50
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,090,000.000	Local	102.812678	6,261,292.06	95.574580	5,820,491.92	-440,800.14	0.23
Original Face:	6,090,000.000	Base	102.812678	6,261,292.06	95.574580	5,820,491.92	-440,800.14	0.23
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
	1,060,683.310	Local	109.703417	1,163,605.83	105.606000	1,120,145.22	-43,460.61	0.05
Original Face:	8,707,929.000	Base	109.703417	1,163,605.83	105.606000	1,120,145.22	-43,460.61	0.05
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
	4,460,387.000	Local	105.194053	4,692,061.88	95.220148	4,247,187.10	-444,874.78	0.17
Original Face:	11,805,572.000	Base	105.194053	4,692,061.88	95.220148	4,247,187.10	-444,874.78	0.17
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
	866,682.700	Local	100.000000	866,682.70	92.054831	797,823.29	-68,859.41	0.03
Original Face:	10,000,000.000	Base	100.000000	866,682.70	92.054831	797,823.29	-68,859.41	0.03
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4				4.000000	20 Jul 2050		
	7,676,052.940	Local	111.396417	8,550,847.94	95.373495	7,320,919.97	-1,229,927.97	0.29
Original Face:	9,821,806.000	Base	111.396417	8,550,847.94	95.373495	7,320,919.97	-1,229,927.97	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
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3					3.000000	20 Jun 2051		
		Local	12,095,973.180	106.458244	12,877,160.65	89.184733	10,787,761.38	-2,089,399.27	0.43
	Original Face:	Base	12,889,444.000	106.458244	12,877,160.65	89.184733	10,787,761.38	-2,089,399.27	0.43
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5					3.500000	20 Jul 2051		
		Local	9,239,832.600	108.858203	10,058,315.76	92.019836	8,502,478.81	-1,555,836.95	0.34
	Original Face:	Base	10,000,000.000	108.858203	10,058,315.76	92.019836	8,502,478.81	-1,555,836.95	0.34
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3					3.000000	20 May 2051		
		Local	9,260,119.510	106.149402	9,829,561.52	91.163040	8,441,806.45	-1,387,755.07	0.34
	Original Face:	Base	10,204,176.000	106.149402	9,829,561.52	91.163040	8,441,806.45	-1,387,755.07	0.34
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5					3.500000	20 Jun 2051		
		Local	11,195,259.110	108.691457	12,168,290.27	92.584873	10,365,116.43	-1,803,173.84	0.42
	Original Face:	Base	12,373,645.000	108.691457	12,168,290.27	92.584873	10,365,116.43	-1,803,173.84	0.42
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	943,700.400	107.929439	1,018,530.55	104.048780	981,908.75	-36,621.80	0.04
	Original Face:	Base	6,000,000.000	107.929439	1,018,530.55	104.048780	981,908.75	-36,621.80	0.04
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	1,761,667.900	105.144209	1,852,291.78	96.611524	1,701,974.21	-150,317.57	0.07
	Original Face:	Base	5,682,660.000	105.144209	1,852,291.78	96.611524	1,701,974.21	-150,317.57	0.07
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	655,786.330	105.368640	690,993.14	98.194518	643,946.23	-47,046.91	0.03
	Original Face:	Base	5,271,946.000	105.368640	690,993.14	98.194518	643,946.23	-47,046.91	0.03
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	3,870,482.130	105.173473	4,070,720.46	95.776788	3,707,023.46	-363,697.00	0.15
	Original Face:	Base	8,934,236.000	105.173473	4,070,720.46	95.776788	3,707,023.46	-363,697.00	0.15
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	100,336.390	100.726107	101,064.94	104.796461	105,148.99	4,084.05	0.00
	Original Face:	Base	7,000,000.000	100.726107	101,064.94	104.796461	105,148.99	4,084.05	0.00
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	701,234.560	102.317180	717,483.43	97.300000	682,301.23	-35,182.20	0.03
	Original Face:	Base	22,821,698.000	102.317180	717,483.43	97.300000	682,301.23	-35,182.20	0.03

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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
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	90,425.700	102.353214	92,553.61	91.290202	82,549.80	-10,003.81	0.00
	Original Face:	Base	5,000,000.000	102.353214	92,553.61	91.290202	82,549.80	-10,003.81	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	1,458,377.180	100.737406	1,469,131.34	95.323000	1,390,168.88	-78,962.46	0.06
	Original Face:	Base	13,640,889.000	100.737406	1,469,131.34	95.323000	1,390,168.88	-78,962.46	0.06
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	681,463.850	107.135299	730,088.33	99.694492	679,381.92	-50,706.41	0.03
	Original Face:	Base	5,000,000.000	107.135299	730,088.33	99.694492	679,381.92	-50,706.41	0.03
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	1,414,638.300	105.670295	1,494,852.47	96.970779	1,371,785.78	-123,066.69	0.06
	Original Face:	Base	10,000,000.000	105.670295	1,494,852.47	96.970779	1,371,785.78	-123,066.69	0.06
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR					3.282000	20 Mar 2070		
		Local	4,992,549.800	106.270589	5,305,612.06	100.311610	5,008,107.08	-297,504.98	0.20
	Original Face:	Base	6,631,731.000	106.270589	5,305,612.06	100.311610	5,008,107.08	-297,504.98	0.20
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR					3.933000	20 Apr 2070		
		Local	5,580,033.660	111.723160	6,234,189.95	102.419300	5,715,031.41	-519,158.54	0.23
	Original Face:	Base	10,005,856.000	111.723160	6,234,189.95	102.419300	5,715,031.41	-519,158.54	0.23
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5					3.500000	20 May 2050		
		Local	4,222,522.960	106.537951	4,498,589.43	91.031376	3,843,820.75	-654,768.68	0.15
	Original Face:	Base	7,538,423.000	106.537951	4,498,589.43	91.031376	3,843,820.75	-654,768.68	0.15
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR					4.198000	20 May 2070		
		Local	5,985,004.300	110.271602	6,599,760.15	102.169140	6,114,827.42	-484,932.73	0.25
	Original Face:	Base	10,000,000.000	110.271602	6,599,760.15	102.169140	6,114,827.42	-484,932.73	0.25
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR					5.924000	20 Oct 2070		
		Local	6,186,329.800	108.381141	6,704,814.81	103.161232	6,381,894.04	-322,920.77	0.26
	Original Face:	Base	10,000,000.000	108.381141	6,704,814.81	103.161232	6,381,894.04	-322,920.77	0.26
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE					4.578000	20 Jan 2071		
		Local	4,211,800.830	112.239916	4,727,321.72	98.275890	4,139,184.75	-588,136.97	0.17
	Original Face:	Base	6,168,892.000	112.239916	4,727,321.72	98.275890	4,139,184.75	-588,136.97	0.17

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3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE				4.555000	20 Aug 2071		
	8,510,231.500	Local	109.382880	9,308,736.32	98.251336	8,361,416.15	-947,320.17	0.34
Original Face:	10,000,000.000	Base	109.382880	9,308,736.32	98.251336	8,361,416.15	-947,320.17	0.34
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR				6.223000	20 Feb 2072		
	9,961,834.700	Local	107.971711	10,755,963.38	104.006078	10,360,913.57	-395,049.81	0.42
Original Face:	10,000,000.000	Base	107.971711	10,755,963.38	104.006078	10,360,913.57	-395,049.81	0.42
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.589000	20 Oct 2067		
	15,430,202.820	Local	102.256767	15,778,426.51	98.374670	15,179,411.10	-599,015.41	0.61
Original Face:	18,000,000.000	Base	102.256767	15,778,426.51	98.374670	15,179,411.10	-599,015.41	0.61
362569AF2	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 3 C				1.110000	21 Oct 2024		
	8,360,000.000	Local	99.212584	8,294,172.03	98.998330	8,276,260.39	-17,911.64	0.33
Original Face:	8,360,000.000	Base	99.212584	8,294,172.03	98.998330	8,276,260.39	-17,911.64	0.33
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034		
	86,577.630	Local	100.690144	87,175.14	102.696796	88,912.45	1,737.31	0.00
Original Face:	7,322,535.000	Base	100.690144	87,175.14	102.696796	88,912.45	1,737.31	0.00
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039		
	444,416.900	Local	104.451694	464,200.98	102.095706	453,730.57	-10,470.41	0.02
Original Face:	8,800,000.000	Base	104.451694	464,200.98	102.095706	453,730.57	-10,470.41	0.02
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				4.961621	10 Sep 2027		
	10,000,000.000	Local	99.626541	9,962,654.11	95.104690	9,510,469.00	-452,185.11	0.38
		Base	99.626541	9,962,654.11	95.104690	9,510,469.00	-452,185.11	0.38
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	86.441907	8,644,190.70	-1,355,809.30	0.35
		Base	100.000000	10,000,000.00	86.441907	8,644,190.70	-1,355,809.30	0.35
38150AHL2	GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45				1.450000	28 Aug 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	85.946507	8,594,650.70	-1,405,349.30	0.35
		Base	100.000000	10,000,000.00	85.946507	8,594,650.70	-1,405,349.30	0.35
38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5				5.000000	30 Jun 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	96.597633	9,659,763.30	-340,236.70	0.39
		Base	100.000000	10,000,000.00	96.597633	9,659,763.30	-340,236.70	0.39

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38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.500000	16 Apr 2042		
		Local	416,443.000	105.654457	439,990.59	95.671680	398,418.01	-41,572.58	0.02
Original Face:		Base	2,500,000.000	105.654457	439,990.59	95.671680	398,418.01	-41,572.58	0.02
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
		Local	2,327,521.680	105.474857	2,454,950.16	94.504790	2,199,619.48	-255,330.68	0.09
Original Face:		Base	8,000,000.000	105.474857	2,454,950.16	94.504790	2,199,619.48	-255,330.68	0.09
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					1.968290	20 Apr 2067		
		Local	5,644,931.300	103.365552	5,834,914.42	98.981190	5,587,420.18	-247,494.24	0.22
Original Face:		Base	10,000,000.000	103.365552	5,834,914.42	98.981190	5,587,420.18	-247,494.24	0.22
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
		Local	214,779.800	103.045054	221,319.96	94.706410	203,410.24	-17,909.72	0.01
Original Face:		Base	10,000,000.000	103.045054	221,319.96	94.706410	203,410.24	-17,909.72	0.01
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					3.199980	20 Dec 2066		
		Local	5,834,934.370	100.974542	5,891,798.25	99.092620	5,781,989.34	-109,808.91	0.23
Original Face:		Base	10,000,000.000	100.974542	5,891,798.25	99.092620	5,781,989.34	-109,808.91	0.23
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.683080	20 Aug 2034		
		Local	450,321.550	105.772986	476,318.55	102.310500	460,726.23	-15,592.32	0.02
Original Face:		Base	5,000,000.000	105.772986	476,318.55	102.310500	460,726.23	-15,592.32	0.02
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.924730	20 Apr 2037		
		Local	915,802.060	106.925724	979,227.98	102.622810	939,821.81	-39,406.17	0.04
Original Face:		Base	10,000,000.000	106.925724	979,227.98	102.622810	939,821.81	-39,406.17	0.04
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
		Local	191,424.090	101.370914	194,048.35	97.186640	186,038.64	-8,009.71	0.01
Original Face:		Base	6,500,000.000	101.370914	194,048.35	97.186640	186,038.64	-8,009.71	0.01
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
		Local	300,666.840	100.247859	301,412.07	98.573270	296,377.14	-5,034.93	0.01
Original Face:		Base	12,000,000.000	100.247859	301,412.07	98.573270	296,377.14	-5,034.93	0.01
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	4,941,953.330	96.640562	4,775,931.48	95.382310	4,713,749.25	-62,182.23	0.19
Original Face:		Base	5,429,000.000	96.640562	4,775,931.48	95.382310	4,713,749.25	-62,182.23	0.19

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38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	1,553,618.220	101.748010	1,580,775.62	94.591000	1,469,583.01	-111,192.61	0.06
Original Face:		Base	3,000,000.000	101.748010	1,580,775.62	94.591000	1,469,583.01	-111,192.61	0.06
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA					2.600000	16 Aug 2034		
		Local	1,460,843.820	95.226464	1,391,109.92	87.847760	1,283,318.57	-107,791.35	0.05
Original Face:		Base	2,000,000.000	95.226464	1,391,109.92	87.847760	1,283,318.57	-107,791.35	0.05
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.077480	20 Nov 2042		
		Local	1,418,225.940	112.118996	1,590,100.68	99.617120	1,412,795.84	-177,304.84	0.06
Original Face:		Base	5,010,613.000	112.118996	1,590,100.68	99.617120	1,412,795.84	-177,304.84	0.06
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	3,353,687.280	101.291207	3,396,990.33	92.917587	3,116,165.30	-280,825.03	0.13
Original Face:		Base	6,068,715.000	101.291207	3,396,990.33	92.917587	3,116,165.30	-280,825.03	0.13
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	10,018,256.740	101.790222	10,197,605.77	96.169911	9,634,548.59	-563,057.18	0.39
Original Face:		Base	23,575,000.000	101.790222	10,197,605.77	96.169911	9,634,548.59	-563,057.18	0.39
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA					2.500000	20 Jul 2069		
		Local	7,388,969.990	102.270425	7,556,731.00	96.675260	7,143,305.95	-413,425.05	0.29
Original Face:		Base	19,739,472.000	102.270425	7,556,731.00	96.675260	7,143,305.95	-413,425.05	0.29
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					3.778940	20 Aug 2069		
		Local	5,484,661.100	102.630238	5,628,920.74	97.973920	5,373,537.48	-255,383.26	0.22
Original Face:		Base	10,000,000.000	102.630238	5,628,920.74	97.973920	5,373,537.48	-255,383.26	0.22
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA					2.250000	20 Jul 2069		
		Local	3,820,977.170	101.898293	3,893,510.51	96.312890	3,680,093.54	-213,416.97	0.15
Original Face:		Base	10,000,000.000	101.898293	3,893,510.51	96.312890	3,680,093.54	-213,416.97	0.15
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
		Local	6,472,514.850	100.253467	6,488,920.53	94.982650	6,147,766.13	-341,154.40	0.25
Original Face:		Base	11,000,000.000	100.253467	6,488,920.53	94.982650	6,147,766.13	-341,154.40	0.25
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB					3.400970	20 Jul 2070		
		Local	13,397,405.610	117.328061	15,718,916.20	91.181800	12,215,995.59	-3,502,920.61	0.49
Original Face:		Base	13,083,197.000	117.328061	15,718,916.20	91.181800	12,215,995.59	-3,502,920.61	0.49

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38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				4.386650	20 Aug 2070		
	3,185,477.500	Local	103.663747	3,302,185.34	99.377050	3,165,633.57	-136,551.77	0.13
Original Face:	5,000,000.000	Base	103.663747	3,302,185.34	99.377050	3,165,633.57	-136,551.77	0.13
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				4.386650	20 Aug 2070		
	3,186,288.500	Local	104.680675	3,335,428.30	99.961630	3,185,065.92	-150,362.38	0.13
Original Face:	5,000,000.000	Base	104.680675	3,335,428.30	99.961630	3,185,065.92	-150,362.38	0.13
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				4.497000	20 Sep 2070		
	7,096,165.100	Local	104.485881	7,414,490.64	99.360500	7,050,785.12	-363,705.52	0.28
Original Face:	10,000,000.000	Base	104.485881	7,414,490.64	99.360500	7,050,785.12	-363,705.52	0.28
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.623030	20 Jun 2048		
	2,964,398.270	Local	105.924155	3,140,013.82	101.551260	3,010,383.79	-129,630.03	0.12
Original Face:	10,000,000.000	Base	105.924155	3,140,013.82	101.551260	3,010,383.79	-129,630.03	0.12
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.486510	20 Feb 2049		
	2,661,433.680	Local	104.261663	2,774,855.01	97.219310	2,587,427.46	-187,427.55	0.10
Original Face:	10,000,000.000	Base	104.261663	2,774,855.01	97.219310	2,587,427.46	-187,427.55	0.10
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
	911,412.900	Local	101.704241	926,945.57	90.243720	822,492.91	-104,452.66	0.03
Original Face:	10,000,000.000	Base	101.704241	926,945.57	90.243720	822,492.91	-104,452.66	0.03
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				5.357880	20 Jun 2034		
	1,121,434.200	Local	103.898814	1,165,156.83	100.808450	1,130,500.43	-34,656.40	0.05
Original Face:	6,317,173.000	Base	103.898814	1,165,156.83	100.808450	1,130,500.43	-34,656.40	0.05
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.640000	20 Dec 2041		
	2,476,713.260	Local	104.390504	2,585,453.46	99.196850	2,456,821.54	-128,631.92	0.10
Original Face:	11,457,930.000	Base	104.390504	2,585,453.46	99.196850	2,456,821.54	-128,631.92	0.10
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.517670	20 Jan 2050		
	3,984,292.130	Local	112.555992	4,484,559.54	101.800590	4,056,032.90	-428,526.64	0.16
Original Face:	8,141,884.000	Base	112.555992	4,484,559.54	101.800590	4,056,032.90	-428,526.64	0.16
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE				1.500000	20 Apr 2051		
	5,686,005.780	Local	100.313499	5,703,831.33	79.008330	4,492,418.21	-1,211,413.12	0.18
Original Face:	10,000,000.000	Base	100.313499	5,703,831.33	79.008330	4,492,418.21	-1,211,413.12	0.18

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38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE				2.000000	20 May 2051		
	6,359,483.730	Local	102.544399	6,521,294.38	82.131440	5,223,135.56	-1,298,158.82	0.21
Original Face:	10,000,000.000	Base	102.544399	6,521,294.38	82.131440	5,223,135.56	-1,298,158.82	0.21
38383HGM5	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 207 BT				7.000000	20 Dec 2062		
	10,000,000.000	Local	104.749863	10,474,986.33	115.973220	11,597,322.00	1,122,335.67	0.47
Original Face:	10,000,000.000	Base	104.749863	10,474,986.33	115.973220	11,597,322.00	1,122,335.67	0.47
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
	5,000,000.000	Local	99.921705	4,996,085.25	96.394198	4,819,709.90	-176,375.35	0.19
		Base	99.921705	4,996,085.25	96.394198	4,819,709.90	-176,375.35	0.19
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
	4,000,000.000	Local	99.968065	3,998,722.60	95.119710	3,804,788.40	-193,934.20	0.15
		Base	99.968065	3,998,722.60	95.119710	3,804,788.40	-193,934.20	0.15
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
	10,000,000.000	Local	110.630482	11,063,048.18	107.033546	10,703,354.60	-359,693.58	0.43
		Base	110.630482	11,063,048.18	107.033546	10,703,354.60	-359,693.58	0.43
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038		
	5,000,000.000	Local	99.408464	4,970,423.19	108.610421	5,430,521.05	460,097.86	0.22
		Base	99.408464	4,970,423.19	108.610421	5,430,521.05	460,097.86	0.22
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	10,000,000.000	Local	99.985742	9,998,574.24	99.156000	9,915,600.00	-82,974.24	0.40
		Base	99.985742	9,998,574.24	99.156000	9,915,600.00	-82,974.24	0.40
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				4.741620	10 Dec 2025		
	10,000,000.000	Local	100.097455	10,009,745.47	97.965000	9,796,500.00	-213,245.47	0.39
		Base	100.097455	10,009,745.47	97.965000	9,796,500.00	-213,245.47	0.39
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
	5,000,000.000	Local	98.737144	4,936,857.20	104.475691	5,223,784.55	286,927.35	0.21
		Base	98.737144	4,936,857.20	104.475691	5,223,784.55	286,927.35	0.21
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
	10,000,000.000	Local	99.954791	9,995,479.05	86.256040	8,625,604.00	-1,369,875.05	0.35
		Base	99.954791	9,995,479.05	86.256040	8,625,604.00	-1,369,875.05	0.35

& 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
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	7,500,000.000	Local	99.413123	7,455,984.21	69.295745	5,197,180.88	-2,258,803.33	0.21
		Base	99.413123	7,455,984.21	69.295745	5,197,180.88	-2,258,803.33	0.21
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR				5.688290	21 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.975973	4,998,798.65	-1,201.35	0.20
		Base	100.000000	5,000,000.00	99.975973	4,998,798.65	-1,201.35	0.20
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026		
	5,000,000.000	Local	99.966455	4,998,322.75	95.069000	4,753,450.00	-244,872.75	0.19
		Base	99.966455	4,998,322.75	95.069000	4,753,450.00	-244,872.75	0.19
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	10,000,000.000	Local	99.767953	9,976,795.25	88.645931	8,864,593.10	-1,112,202.15	0.36
		Base	99.767953	9,976,795.25	88.645931	8,864,593.10	-1,112,202.15	0.36
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	10,000,000.000	Local	99.836792	9,983,679.23	102.887213	10,288,721.30	305,042.07	0.41
		Base	99.836792	9,983,679.23	102.887213	10,288,721.30	305,042.07	0.41
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.710925	3,988,437.01	68.683526	2,747,341.04	-1,241,095.97	0.11
		Base	99.710925	3,988,437.01	68.683526	2,747,341.04	-1,241,095.97	0.11
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	15,000,000.000	Local	98.873781	14,831,067.13	63.088611	9,463,291.65	-5,367,775.48	0.38
		Base	98.873781	14,831,067.13	63.088611	9,463,291.65	-5,367,775.48	0.38
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
	5,000,000.000	Local	99.949817	4,997,490.83	83.237111	4,161,855.55	-835,635.28	0.17
		Base	99.949817	4,997,490.83	83.237111	4,161,855.55	-835,635.28	0.17
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
	5,000,000.000	Local	99.763527	4,988,176.37	109.324049	5,466,202.45	478,026.08	0.22
		Base	99.763527	4,988,176.37	109.324049	5,466,202.45	478,026.08	0.22
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
	5,000,000.000	Local	109.237348	5,461,867.42	95.001700	4,750,085.00	-711,782.42	0.19
		Base	109.237348	5,461,867.42	95.001700	4,750,085.00	-711,782.42	0.19

Base Currency: USD - US DOLLAR

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58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
		Local	20,000,000.000	100.940059	20,188,011.81	99.253209	19,850,641.80	-337,370.01	0.80
		Base		100.940059	20,188,011.81	99.253209	19,850,641.80	-337,370.01	0.80
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		Local	10,000,000.000	111.332751	11,133,275.14	108.053992	10,805,399.20	-327,875.94	0.43
		Base		111.332751	11,133,275.14	108.053992	10,805,399.20	-327,875.94	0.43
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875					1.875000	15 Oct 2032		
		Local	16,500,000.000	99.808322	16,468,373.11	76.145017	12,563,927.81	-3,904,445.30	0.51
		Base		99.808322	16,468,373.11	76.145017	12,563,927.81	-3,904,445.30	0.51
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7					3.700000	23 Oct 2024		
		Local	7,155,000.000	100.344994	7,179,684.33	97.648961	6,986,783.16	-192,901.17	0.28
		Base		100.344994	7,179,684.33	97.648961	6,986,783.16	-192,901.17	0.28
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
		Local	10,000,000.000	99.911590	9,991,158.95	92.829884	9,282,988.40	-708,170.55	0.37
		Base		99.911590	9,991,158.95	92.829884	9,282,988.40	-708,170.55	0.37
637639AA3	NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2					1.200000	23 Apr 2023		
		Local	7,000,000.000	99.682178	6,977,752.48	98.962256	6,927,357.92	-50,394.56	0.28
		Base		99.682178	6,977,752.48	98.962256	6,927,357.92	-50,394.56	0.28
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.726809	4,986,340.46	86.729115	4,336,455.75	-649,884.71	0.17
		Base		99.726809	4,986,340.46	86.729115	4,336,455.75	-649,884.71	0.17
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	10,000,000.000	99.999174	9,999,917.37	99.315300	9,931,530.00	-68,387.37	0.40
		Base		99.999174	9,999,917.37	99.315300	9,931,530.00	-68,387.37	0.40
65339KBV1	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 VAR					4.585330	01 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.955903	4,997,795.15	-2,204.85	0.20
		Base		100.000000	5,000,000.00	99.955903	4,997,795.15	-2,204.85	0.20
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6					3.600000	01 May 2030		
		Local	7,000,000.000	99.730841	6,981,158.87	89.345537	6,254,187.59	-726,971.28	0.25
		Base		99.730841	6,981,158.87	89.345537	6,254,187.59	-726,971.28	0.25

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027		
	5,000,000.000	Local	99.932484	4,996,624.18	93.087816	4,654,390.80	-342,233.38	0.19
		Base	99.932484	4,996,624.18	93.087816	4,654,390.80	-342,233.38	0.19
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	5,000,000.000	Local	99.722184	4,986,109.21	82.402553	4,120,127.65	-865,981.56	0.17
		Base	99.722184	4,986,109.21	82.402553	4,120,127.65	-865,981.56	0.17
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	5,000,000.000	Local	99.857115	4,992,855.75	97.775693	4,888,784.65	-104,071.10	0.20
		Base	99.857115	4,992,855.75	97.775693	4,888,784.65	-104,071.10	0.20
665859AX2	NORTHERN TRUST CORP SUBORDINATED 11/32 6.125				6.125000	02 Nov 2032		
	10,000,000.000	Local	99.650329	9,965,032.89	105.791798	10,579,179.80	614,146.91	0.43
		Base	99.650329	9,965,032.89	105.791798	10,579,179.80	614,146.91	0.43
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	35,000,000.000	Local	100.000000	35,000,000.00	98.008152	34,302,853.20	-697,146.80	1.38
		Base	100.000000	35,000,000.00	98.008152	34,302,853.20	-697,146.80	1.38
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	10,000,000.000	Local	99.969025	9,996,902.46	89.716959	8,971,695.90	-1,025,206.56	0.36
		Base	99.969025	9,996,902.46	89.716959	8,971,695.90	-1,025,206.56	0.36
6944PL2M0	PACIFIC LIFE GF II SECURED 144A 03/25 VAR				5.099922	30 Mar 2025		
	15,000,000.000	Local	100.021835	15,003,275.25	98.597913	14,789,686.95	-213,588.30	0.59
		Base	100.021835	15,003,275.25	98.597913	14,789,686.95	-213,588.30	0.59
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024		
	20,000,000.000	Local	99.949376	19,989,875.13	97.883102	19,576,620.40	-413,254.73	0.79
		Base	99.949376	19,989,875.13	97.883102	19,576,620.40	-413,254.73	0.79
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024		
	5,000,000.000	Local	99.979665	4,998,983.24	98.800673	4,940,033.65	-58,949.59	0.20
		Base	99.979665	4,998,983.24	98.800673	4,940,033.65	-58,949.59	0.20
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	108.056852	5,402,842.58	88.625110	4,431,255.50	-971,587.08	0.18
		Base	108.056852	5,402,842.58	88.625110	4,431,255.50	-971,587.08	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
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027		
	3,000,000.000	Local	110.468510	3,314,055.30	108.195000	3,245,850.00	-68,205.30	0.13
		Base	110.468510	3,314,055.30	108.195000	3,245,850.00	-68,205.30	0.13
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	20,000,000.000	Local	99.773803	19,954,760.67	80.250345	16,050,069.00	-3,904,691.67	0.65
		Base	99.773803	19,954,760.67	80.250345	16,050,069.00	-3,904,691.67	0.65
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625				5.625000	01 Oct 2038		
	9,800,000.000	Local	99.959933	9,796,073.39	107.435386	10,528,667.83	732,594.44	0.42
		Base	99.959933	9,796,073.39	107.435386	10,528,667.83	732,594.44	0.42
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				4.102003	12 Apr 2024		
	7,500,000.000	Local	100.000000	7,500,000.00	99.373086	7,452,981.45	-47,018.55	0.30
		Base	100.000000	7,500,000.00	99.373086	7,452,981.45	-47,018.55	0.30
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	7,500,000.000	Local	99.974199	7,498,064.95	89.665358	6,724,901.85	-773,163.10	0.27
		Base	99.974199	7,498,064.95	89.665358	6,724,901.85	-773,163.10	0.27
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	15,000,000.000	Local	99.905177	14,985,776.62	83.478999	12,521,849.85	-2,463,926.77	0.50
		Base	99.905177	14,985,776.62	83.478999	12,521,849.85	-2,463,926.77	0.50
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024		
	5,000,000.000	Local	100.152021	5,007,601.07	97.429028	4,871,451.40	-136,149.67	0.20
		Base	100.152021	5,007,601.07	97.429028	4,871,451.40	-136,149.67	0.20
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				4.709000	22 May 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.814000	9,981,400.00	-18,600.00	0.40
		Base	100.000000	10,000,000.00	99.814000	9,981,400.00	-18,600.00	0.40
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				3.903298	18 Nov 2027		
	7,500,000.000	Local	100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.30
		Base	100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.30
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				2.000000	14 Feb 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.60
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.60

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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
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
	8,000,000.000	Local	99.973966	7,997,917.30	93.840896	7,507,271.68	-490,645.62	0.30
		Base	99.973966	7,997,917.30	93.840896	7,507,271.68	-490,645.62	0.30
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
	10,000,000.000	Local	99.925020	9,992,502.01	93.329589	9,332,958.90	-659,543.11	0.38
		Base	99.925020	9,992,502.01	93.329589	9,332,958.90	-659,543.11	0.38
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				5.110913	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	97.345687	4,867,284.35	-132,715.65	0.20
		Base	100.000000	5,000,000.00	97.345687	4,867,284.35	-132,715.65	0.20
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25				4.250000	08 Aug 2025		
	7,000,000.000	Local	99.990363	6,999,325.38	98.337597	6,883,631.79	-115,693.59	0.28
		Base	99.990363	6,999,325.38	98.337597	6,883,631.79	-115,693.59	0.28
83164M6H7	SBA POOL 510772 SBA 03/46 FLOATING VAR				4.825000	25 Mar 2046		
	4,577,767.070	Local	103.459763	4,736,146.96	106.888369	4,893,100.56	156,953.60	0.20
Original Face:	6,137,472.000	Base	103.459763	4,736,146.96	106.888369	4,893,100.56	156,953.60	0.20
83164M6Y0	SBA POOL 510787 SBA 04/46 FLOATING VAR				4.825000	25 Apr 2046		
	6,859,068.290	Local	103.459120	7,096,331.70	105.733007	7,252,299.16	155,967.46	0.29
Original Face:	8,000,000.000	Base	103.459120	7,096,331.70	105.733007	7,252,299.16	155,967.46	0.29
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR				6.375000	25 Dec 2041		
	8,914,565.530	Local	112.521435	10,030,797.07	111.988077	9,983,250.51	-47,546.56	0.40
Original Face:	10,000,000.000	Base	112.521435	10,030,797.07	111.988077	9,983,250.51	-47,546.56	0.40
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR				7.125000	25 Feb 2032		
	8,209,435.610	Local	111.561077	9,158,534.79	109.746029	9,009,529.59	-149,005.20	0.36
Original Face:	10,000,000.000	Base	111.561077	9,158,534.79	109.746029	9,009,529.59	-149,005.20	0.36
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR				6.375000	25 Jan 2032		
	9,125,913.010	Local	108.870600	9,935,436.26	106.369866	9,707,221.44	-228,214.82	0.39
Original Face:	10,000,000.000	Base	108.870600	9,935,436.26	106.369866	9,707,221.44	-228,214.82	0.39
8316A0DK3	SBA POOL 530105 SBA 03/47 FLOATING VAR				4.500000	25 Mar 2047		
	9,786,518.610	Local	102.707721	10,051,510.23	104.038335	10,181,731.02	130,220.79	0.41
Original Face:	10,000,000.000	Base	102.707721	10,051,510.23	104.038335	10,181,731.02	130,220.79	0.41

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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
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				3.500000	25 May 2047		
	4,563,420.680	Local	100.000000	4,563,420.68	98.795489	4,508,453.78	-54,966.90	0.18
Original Face:	5,000,000.000	Base	100.000000	4,563,420.68	98.795489	4,508,453.78	-54,966.90	0.18
8316A0HT0	SBA POOL 530241 SBA 10/32 FLOATING VAR				3.750000	25 Oct 2032		
	9,789,674.670	Local	99.806582	9,770,739.69	99.784601	9,768,587.81	-2,151.88	0.39
Original Face:	10,000,000.000	Base	99.806582	9,770,739.69	99.784601	9,768,587.81	-2,151.88	0.39
8316A0JJ0	SBA POOL 530264 SBA 12/32 FLOATING VAR				3.850000	25 Dec 2032		
	9,931,549.550	Local	99.997702	9,931,321.36	99.973910	9,928,958.41	-2,362.95	0.40
Original Face:	10,000,000.000	Base	99.997702	9,931,321.36	99.973910	9,928,958.41	-2,362.95	0.40
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023		
	5,000,000.000	Local	99.994069	4,999,703.44	99.033000	4,951,650.00	-48,053.44	0.20
		Base	99.994069	4,999,703.44	99.033000	4,951,650.00	-48,053.44	0.20
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR				4.475000	01 Aug 2024		
	5,000,000.000	Local	100.326278	5,016,313.88	98.788585	4,939,429.25	-76,884.63	0.20
		Base	100.326278	5,016,313.88	98.788585	4,939,429.25	-76,884.63	0.20
842587DK0	SOUTHERN CO SR UNSECURED 05/23 VAR				4.318387	10 May 2023		
	7,000,000.000	Local	100.000000	7,000,000.00	99.726876	6,980,881.32	-19,118.68	0.28
		Base	100.000000	7,000,000.00	99.726876	6,980,881.32	-19,118.68	0.28
842587DL8	SOUTHERN CO SR UNSECURED 10/32 5.7				5.700000	15 Oct 2032		
	10,000,000.000	Local	99.893944	9,989,394.44	102.663645	10,266,364.50	276,970.06	0.41
		Base	99.893944	9,989,394.44	102.663645	10,266,364.50	276,970.06	0.41
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.906369	4,995,318.43	78.448634	3,922,431.70	-1,072,886.73	0.16
		Base	99.906369	4,995,318.43	78.448634	3,922,431.70	-1,072,886.73	0.16
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				4.371336	14 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.429695	4,971,484.75	-28,515.25	0.20
		Base	100.000000	5,000,000.00	99.429695	4,971,484.75	-28,515.25	0.20
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1				3.100000	15 May 2023		
	5,000,000.000	Local	99.994065	4,999,703.26	99.330565	4,966,528.25	-33,175.01	0.20
		Base	99.994065	4,999,703.26	99.330565	4,966,528.25	-33,175.01	0.20

& 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
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	99.973655	4,998,682.77	96.038632	4,801,931.60	-196,751.17	0.19
		Base	99.973655	4,998,682.77	96.038632	4,801,931.60	-196,751.17	0.19
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032		
	5,000,000.000	Local	105.766064	5,288,303.21	110.525851	5,526,292.55	237,989.34	0.22
		Base	105.766064	5,288,303.21	110.525851	5,526,292.55	237,989.34	0.22
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	5,000,000.000	Local	99.969469	4,998,473.44	82.475232	4,123,761.60	-874,711.84	0.17
		Base	99.969469	4,998,473.44	82.475232	4,123,761.60	-874,711.84	0.17
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	12,000,000.000	Local	99.989415	11,998,729.85	98.890931	11,866,911.72	-131,818.13	0.48
		Base	99.989415	11,998,729.85	98.890931	11,866,911.72	-131,818.13	0.48
898735UK9	TUCSON AZ COPS TUCCTF 07/26 FIXED 0.984				0.984000	01 Jul 2026		
	4,500,000.000	Local	100.000000	4,500,000.00	86.602030	3,897,091.35	-602,908.65	0.16
		Base	100.000000	4,500,000.00	86.602030	3,897,091.35	-602,908.65	0.16
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457				1.457000	01 Jul 2028		
	2,375,000.000	Local	100.088314	2,377,097.45	81.401880	1,933,294.65	-443,802.80	0.08
		Base	100.088314	2,377,097.45	81.401880	1,933,294.65	-443,802.80	0.08
90291UAD4	USAA AUTO OWNER TRUST USAOT 2022 A A4 144A				4.910000	16 Apr 2029		
	7,000,000.000	Local	99.990738	6,999,351.66	100.025190	7,001,763.30	2,411.64	0.28
Original Face:	7,000,000.000	Base	99.990738	6,999,351.66	100.025190	7,001,763.30	2,411.64	0.28
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	10,000,000.000	Local	99.737451	9,973,745.07	96.531391	9,653,139.10	-320,605.97	0.39
		Base	99.737451	9,973,745.07	96.531391	9,653,139.10	-320,605.97	0.39
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.742835	4,987,141.73	110.636952	5,531,847.60	544,705.87	0.22
		Base	99.742835	4,987,141.73	110.636952	5,531,847.60	544,705.87	0.22
911312BJ4	UNITED PARCEL SERVICE SR UNSECURED 04/23 VAR				4.192860	01 Apr 2023		
	10,000,000.000	Local	100.071811	10,007,181.08	100.023533	10,002,353.30	-4,827.78	0.40
		Base	100.071811	10,007,181.08	100.023533	10,002,353.30	-4,827.78	0.40

Base Currency: USD - US DOLLAR

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912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024		
	5,000,000.000	Local	109.193133	5,459,656.63	105.476562	5,273,828.10	-185,828.53	0.21
		Base	109.193133	5,459,656.63	105.476562	5,273,828.10	-185,828.53	0.21
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
	12,500,000.000	Local	109.432598	13,679,074.74	106.281250	13,285,156.25	-393,918.49	0.53
		Base	109.432598	13,679,074.74	106.281250	13,285,156.25	-393,918.49	0.53
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
	12,500,000.000	Local	107.416404	13,427,050.54	105.238281	13,154,785.13	-272,265.41	0.53
		Base	107.416404	13,427,050.54	105.238281	13,154,785.13	-272,265.41	0.53
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	114.139308	22,827,861.67	108.710938	21,742,187.60	-1,085,674.07	0.87
		Base	114.139308	22,827,861.67	108.710938	21,742,187.60	-1,085,674.07	0.87
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	115.977498	14,497,187.28	108.437500	13,554,687.50	-942,499.78	0.55
		Base	115.977498	14,497,187.28	108.437500	13,554,687.50	-942,499.78	0.55
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	111.019885	16,652,982.81	109.625000	16,443,750.00	-209,232.81	0.66
		Base	111.019885	16,652,982.81	109.625000	16,443,750.00	-209,232.81	0.66
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	118.257545	17,738,631.70	109.031000	16,354,650.00	-1,383,981.70	0.66
		Base	118.257545	17,738,631.70	109.031000	16,354,650.00	-1,383,981.70	0.66
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	115.537818	25,996,008.98	107.175781	24,114,550.73	-1,881,458.25	0.97
		Base	115.537818	25,996,008.98	107.175781	24,114,550.73	-1,881,458.25	0.97
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	115.329304	20,182,628.23	106.144531	18,575,292.93	-1,607,335.30	0.75
		Base	115.329304	20,182,628.23	106.144531	18,575,292.93	-1,607,335.30	0.75
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042		
	20,000,000.000	Local	88.843274	17,768,654.85	76.898438	15,379,687.60	-2,388,967.25	0.62
		Base	88.843274	17,768,654.85	76.898438	15,379,687.60	-2,388,967.25	0.62

Base Currency: USD - US DOLLAR

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912810TK4	US TREASURY N/B 08/42 3.375				3.375000	15 Aug 2042		
	10,000,000.000	Local	88.936418	8,893,641.78	89.984375	8,998,437.50	104,795.72	0.36
		Base	88.936418	8,893,641.78	89.984375	8,998,437.50	104,795.72	0.36
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	10,000,000.000	Local	97.540157	9,754,015.65	92.308594	9,230,859.40	-523,156.25	0.37
		Base	97.540157	9,754,015.65	92.308594	9,230,859.40	-523,156.25	0.37
9128284A5	US TREASURY N/B 02/23 2.625				2.625000	28 Feb 2023		
	5,000,000.000	Local	100.120126	5,006,006.31	99.711094	4,985,554.70	-20,451.61	0.20
		Base	100.120126	5,006,006.31	99.711094	4,985,554.70	-20,451.61	0.20
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	100.961397	2,524,034.92	96.093750	2,402,343.75	-121,691.17	0.10
		Base	100.961397	2,524,034.92	96.093750	2,402,343.75	-121,691.17	0.10
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	98.045703	9,804,570.30	92.582031	9,258,203.10	-546,367.20	0.37
		Base	98.045703	9,804,570.30	92.582031	9,258,203.10	-546,367.20	0.37
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.925045	9,992,504.52	93.191406	9,319,140.60	-673,363.92	0.37
		Base	99.925045	9,992,504.52	93.191406	9,319,140.60	-673,363.92	0.37
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	5,000,000.000	Local	99.931225	4,996,561.26	90.660156	4,533,007.80	-463,553.46	0.18
		Base	99.931225	4,996,561.26	90.660156	4,533,007.80	-463,553.46	0.18
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	5,000,000.000	Local	99.573778	4,978,688.92	89.507812	4,475,390.60	-503,298.32	0.18
		Base	99.573778	4,978,688.92	89.507812	4,475,390.60	-503,298.32	0.18
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023		
	10,000,000.000	Local	100.000829	10,000,082.88	99.698633	9,969,863.30	-30,219.58	0.40
		Base	100.000829	10,000,082.88	99.698633	9,969,863.30	-30,219.58	0.40
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	10,000,000.000	Local	99.747845	9,974,784.52	94.191406	9,419,140.60	-555,643.92	0.38
		Base	99.747845	9,974,784.52	94.191406	9,419,140.60	-555,643.92	0.38

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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
91282CEM9	US TREASURY N/B 04/29 2.875				2.875000	30 Apr 2029		
	10,000,000.000	Local	98.996197	9,899,619.67	93.867188	9,386,718.80	-512,900.87	0.38
		Base	98.996197	9,899,619.67	93.867188	9,386,718.80	-512,900.87	0.38
91282CEN7	US TREASURY N/B 04/27 2.75				2.750000	30 Apr 2027		
	10,000,000.000	Local	98.887455	9,888,745.46	94.906250	9,490,625.00	-398,120.46	0.38
		Base	98.887455	9,888,745.46	94.906250	9,490,625.00	-398,120.46	0.38
91282CEV9	US TREASURY N/B 06/29 3.25				3.250000	30 Jun 2029		
	10,000,000.000	Local	101.412912	10,141,291.24	95.914062	9,591,406.20	-549,885.04	0.39
		Base	101.412912	10,141,291.24	95.914062	9,591,406.20	-549,885.04	0.39
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
	5,000,000.000	Local	99.087246	4,954,362.30	97.640625	4,882,031.25	-72,331.05	0.20
		Base	99.087246	4,954,362.30	97.640625	4,882,031.25	-72,331.05	0.20
91282CEY3	US TREASURY N/B 07/25 3				3.000000	15 Jul 2025		
	5,000,000.000	Local	96.842259	4,842,112.95	96.933594	4,846,679.70	4,566.75	0.19
		Base	96.842259	4,842,112.95	96.933594	4,846,679.70	4,566.75	0.19
91282CFF3	US TREASURY N/B 08/32 2.75				2.750000	15 Aug 2032		
	5,000,000.000	Local	90.814850	4,540,742.52	91.390625	4,569,531.25	28,788.73	0.18
		Base	90.814850	4,540,742.52	91.390625	4,569,531.25	28,788.73	0.18
91282CFL0	US TREASURY N/B 09/29 3.875				3.875000	30 Sep 2029		
	5,000,000.000	Local	97.806528	4,890,326.39	99.527344	4,976,367.20	86,040.81	0.20
		Base	97.806528	4,890,326.39	99.527344	4,976,367.20	86,040.81	0.20
91282CFM8	US TREASURY N/B 09/27 4.125				4.125000	30 Sep 2027		
	5,000,000.000	Local	99.040545	4,952,027.25	100.535156	5,026,757.80	74,730.55	0.20
		Base	99.040545	4,952,027.25	100.535156	5,026,757.80	74,730.55	0.20
91282CFV8	US TREASURY N/B 11/32 4.125				4.125000	15 Nov 2032		
	5,000,000.000	Local	99.895541	4,994,777.03	102.421875	5,121,093.75	126,316.72	0.21
		Base	99.895541	4,994,777.03	102.421875	5,121,093.75	126,316.72	0.21
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025		
	5,000,000.000	Local	100.953078	5,047,653.89	100.687500	5,034,375.00	-13,278.89	0.20
		Base	100.953078	5,047,653.89	100.687500	5,034,375.00	-13,278.89	0.20

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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
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030		
	20,000,000.000	Local	99.855957	19,971,191.31	103.284221	20,656,844.20	685,652.89	0.83
		Base	99.855957	19,971,191.31	103.284221	20,656,844.20	685,652.89	0.83
91324PER9	UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35				5.350000	15 Feb 2033		
	20,000,000.000	Local	99.637788	19,927,557.54	103.474469	20,694,893.80	767,336.26	0.83
		Base	99.637788	19,927,557.54	103.474469	20,694,893.80	767,336.26	0.83
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	5,000,000.000	Local	99.914379	4,995,718.96	78.010078	3,900,503.90	-1,095,215.06	0.16
		Base	99.914379	4,995,718.96	78.010078	3,900,503.90	-1,095,215.06	0.16
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				5.097330	20 Mar 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	97.480766	14,622,114.90	-377,885.10	0.59
		Base	100.000000	15,000,000.00	97.480766	14,622,114.90	-377,885.10	0.59
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	5,000,000.000	Local	99.997558	4,999,877.92	94.925526	4,746,276.30	-253,601.62	0.19
		Base	99.997558	4,999,877.92	94.925526	4,746,276.30	-253,601.62	0.19
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	7,469,354.540	Local	99.991631	7,468,729.45	98.350440	7,346,143.06	-122,586.39	0.30
Original Face:	10,000,000.000	Base	99.991631	7,468,729.45	98.350440	7,346,143.06	-122,586.39	0.30
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	8,000,000.000	Local	99.992803	7,999,424.22	99.046130	7,923,690.40	-75,733.82	0.32
Original Face:	8,000,000.000	Base	99.992803	7,999,424.22	99.046130	7,923,690.40	-75,733.82	0.32
92826CAE2	VISA INC SR UNSECURED 12/35 4.15				4.150000	14 Dec 2035		
	6,853,000.000	Local	90.189744	6,180,703.13	94.771120	6,494,664.85	313,961.72	0.26
		Base	90.189744	6,180,703.13	94.771120	6,494,664.85	313,961.72	0.26
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	103.726193	5,186,309.65	84.711884	4,235,594.20	-950,715.45	0.17
		Base	103.726193	5,186,309.65	84.711884	4,235,594.20	-950,715.45	0.17
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047		
	4,124,165.030	Local	106.111289	4,376,204.68	97.332620	4,014,157.88	-362,046.80	0.16
Original Face:	9,250,000.000	Base	106.111289	4,376,204.68	97.332620	4,014,157.88	-362,046.80	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
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
	5,000,000.000	Local	99.960194	4,998,009.70	105.996894	5,299,844.70	301,835.00	0.21
		Base	99.960194	4,998,009.70	105.996894	5,299,844.70	301,835.00	0.21
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4				2.400000	15 May 2023		
	5,000,000.000	Local	99.994650	4,999,732.51	99.018000	4,950,900.00	-48,832.51	0.20
		Base	99.994650	4,999,732.51	99.018000	4,950,900.00	-48,832.51	0.20
94974BFN5	WELLS FARGO + COMPANY SUBORDINATED 08/23 4.125				4.125000	15 Aug 2023		
	5,000,000.000	Local	100.428072	5,021,403.60	99.397952	4,969,897.60	-51,506.00	0.20
		Base	100.428072	5,021,403.60	99.397952	4,969,897.60	-51,506.00	0.20
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	15,000,000.000	Local	96.761251	14,514,187.67	96.903622	14,535,543.30	21,355.63	0.58
		Base	96.761251	14,514,187.67	96.903622	14,535,543.30	21,355.63	0.58
95000U3B7	WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR				4.897000	25 Jul 2033		
	5,000,000.000	Local	91.493807	4,574,690.37	94.687196	4,734,359.80	159,669.43	0.19
		Base	91.493807	4,574,690.37	94.687196	4,734,359.80	159,669.43	0.19
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
	7,000,000.000	Local	99.869533	6,990,867.34	93.782000	6,564,740.00	-426,127.34	0.26
		Base	99.869533	6,990,867.34	93.782000	6,564,740.00	-426,127.34	0.26
98162VAE9	WORLD OMNI AUTO RECEIVABLES TR WOART 2019 B A4				2.640000	16 Jun 2025		
	10,628,748.300	Local	100.435393	10,675,025.08	99.354560	10,560,146.11	-114,878.97	0.42
Original Face:	12,000,000.000	Base	100.435393	10,675,025.08	99.354560	10,560,146.11	-114,878.97	0.42
US DOLLAR Total								
	2,413,776,692.000	Local		2,448,043,087.15		2,314,172,745.09	-133,870,342.06	93.10
Original Face:	2,004,330,370.000	Base		2,448,043,087.15		2,314,172,745.09	-133,870,342.06	93.10
FIXED INCOME Total								
	2,413,776,692.000	Base		2,448,043,087.15		2,314,172,745.09	-133,870,342.06	93.10
Original Face:	2,004,330,370.000							

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

Base Currency: USD - US DOLLAR

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

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,550,096,079.660	Base		2,626,193,621.44		2,485,658,060.18	-140,535,561.26	100.00
	Original Face:	2,004,330,370.000							

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								
			161,408.980	1.000000	161,408.98	1.000000	161,408.98	0.00	0.03
		Base		1.000000	161,408.98	1.000000	161,408.98	0.00	0.03
US DOLLAR Total									
			161,408.980		161,408.98		161,408.98	0.00	0.03
		Base			161,408.98		161,408.98	0.00	0.03
CASH Total									
			161,408.980	Base	161,408.98		161,408.98	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665KNT0	AMERICAN HONDA FINAN					4.650000	27 Jan 2023		
			5,000,000.000	99.664167	4,983,208.34	99.664167	4,983,208.34	0.00	0.78
		Base		99.664167	4,983,208.34	99.664167	4,983,208.34	0.00	0.78
02665KP68	AMERICAN HONDA FINAN					4.800000	06 Feb 2023		
			2,500,000.000	99.520000	2,488,000.00	99.520000	2,488,000.00	0.00	0.39
		Base		99.520000	2,488,000.00	99.520000	2,488,000.00	0.00	0.39
06367CRZ2	BANK OF MONTREAL					4.550000	01 Mar 2023		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
06417KV14	BANK OF NOVA SCOTIA/THE					3.600000	01 Aug 2023		
			3,000,000.000	97.880000	2,936,400.00	97.880000	2,936,400.00	0.00	0.46
		Base		97.880000	2,936,400.00	97.880000	2,936,400.00	0.00	0.46
06417MA54	BANK OF NOVA SCOTIA					4.050000	14 Jul 2023		
			1,400,000.000	99.718289	1,396,056.04	99.718289	1,396,056.04	0.00	0.22
		Base		99.718289	1,396,056.04	99.718289	1,396,056.04	0.00	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
06417MM93	BANK OF NOVA SCOTIA				4.880000	03 Jul 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
07644BN32	BEDFORD ROW FDG CORP				3.000000	03 Jan 2023		
	5,000,000.000	Local	99.983333	4,999,166.67	99.983333	4,999,166.67	0.00	0.78
		Base	99.983333	4,999,166.67	99.983333	4,999,166.67	0.00	0.78
15060YP12	CEDAR SPRING CPTL CO				3.170000	01 Feb 2023		
	5,000,000.000	Local	99.727028	4,986,351.39	99.727028	4,986,351.39	0.00	0.78
		Base	99.727028	4,986,351.39	99.727028	4,986,351.39	0.00	0.78
17327BTG0	CITIGROUP GLOBAL MKTS INC S				3.590000	16 Jun 2023		
	3,000,000.000	Local	98.344611	2,950,338.33	98.344611	2,950,338.33	0.00	0.46
		Base	98.344611	2,950,338.33	98.344611	2,950,338.33	0.00	0.46
2546R3PQ1	DISNEY (WALT) CO THE				4.160000	24 Feb 2023		
	5,000,000.000	Local	99.376000	4,968,800.00	99.376000	4,968,800.00	0.00	0.77
		Base	99.376000	4,968,800.00	99.376000	4,968,800.00	0.00	0.77
2546R3QX5	DISNEY (WALT) CO THE				4.900000	31 Mar 2023		
	5,000,000.000	Local	98.788611	4,939,430.56	98.788611	4,939,430.56	0.00	0.77
		Base	98.788611	4,939,430.56	98.788611	4,939,430.56	0.00	0.77
26244JN39	DUKE ENERGY CORP				4.470000	03 Jan 2023		
	5,000,000.000	Local	99.975167	4,998,758.33	99.975167	4,998,758.33	0.00	0.78
		Base	99.975167	4,998,758.33	99.975167	4,998,758.33	0.00	0.78
26244JP29	DUKE ENERGY CORP				4.670000	02 Feb 2023		
	5,000,000.000	Local	99.584889	4,979,244.44	99.584889	4,979,244.44	0.00	0.77
		Base	99.584889	4,979,244.44	99.584889	4,979,244.44	0.00	0.77
30601WNX3	FAIRWAY FINANCE CORP				4.050000	31 Jan 2023		
	5,000,000.000	Local	99.662500	4,983,125.00	99.662500	4,983,125.00	0.00	0.78
		Base	99.662500	4,983,125.00	99.662500	4,983,125.00	0.00	0.78
40060XN30	GTA FDG LLC DISC				3.205000	03 Jan 2023		
	5,000,000.000	Local	99.982194	4,999,109.72	99.982194	4,999,109.72	0.00	0.78
		Base	99.982194	4,999,109.72	99.982194	4,999,109.72	0.00	0.78

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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
41282KN38	HARLEY DAVIDSON FND CP				5.000000	03 Jan 2023		
	5,000,000.000	Local	99.972222	4,998,611.11	99.972222	4,998,611.11	0.00	0.78
		Base	99.972222	4,998,611.11	99.972222	4,998,611.11	0.00	0.78
41282KNW4	HARLEY DAVIDSON FND CP				4.950000	30 Jan 2023		
	4,000,000.000	Local	99.601250	3,984,050.00	99.601250	3,984,050.00	0.00	0.62
		Base	99.601250	3,984,050.00	99.601250	3,984,050.00	0.00	0.62
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	0.78
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
59157UPU8	METLIFE SHORT TERM FDG				3.260000	28 Feb 2023		
	1,689,000.000	Local	99.474778	1,680,129.00	99.474778	1,680,129.00	0.00	0.26
		Base	99.474778	1,680,129.00	99.474778	1,680,129.00	0.00	0.26
59157UPU8	METLIFE SHORT TERM FDG				3.350000	28 Feb 2023		
	3,000,000.000	Local	99.460278	2,983,808.33	99.460278	2,983,808.33	0.00	0.46
		Base	99.460278	2,983,808.33	99.460278	2,983,808.33	0.00	0.46
6840C3NS8	ORACLE CORPORATION				4.700000	26 Jan 2023		
	5,000,000.000	Local	99.673611	4,983,680.55	99.673611	4,983,680.55	0.00	0.78
		Base	99.673611	4,983,680.55	99.673611	4,983,680.55	0.00	0.78
78014XHE0	ROYAL BANK OF CANADA				4.730000	06 Apr 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
89115B5T3	TORONTO DOMINION BK				5.410000	26 Oct 2023		
	4,500,000.000	Local	99.772392	4,489,757.62	99.772392	4,489,757.62	0.00	0.70
		Base	99.772392	4,489,757.62	99.772392	4,489,757.62	0.00	0.70
89233HTS3	TOYOTA MOTOR CREDIT				4.440000	26 Jun 2023		
	5,000,000.000	Local	97.829333	4,891,466.67	97.829333	4,891,466.67	0.00	0.76
		Base	97.829333	4,891,466.67	97.829333	4,891,466.67	0.00	0.76
90782BN97	UNION PACIFIC CORP				4.560000	09 Jan 2023		
	3,000,000.000	Local	99.898667	2,996,960.00	99.898667	2,996,960.00	0.00	0.47
		Base	99.898667	2,996,960.00	99.898667	2,996,960.00	0.00	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
91842KQU3	VW CR INC					4.370000	28 Mar 2023		
		Local	5,000,000.000	98.956056	4,947,802.78	98.956056	4,947,802.78	0.00	0.77
		Base		98.956056	4,947,802.78	98.956056	4,947,802.78	0.00	0.77
93142XP62	WALGREENS BOOTS					5.000000	06 Feb 2023		
		Local	5,000,000.000	99.500000	4,975,000.00	99.500000	4,975,000.00	0.00	0.77
		Base		99.500000	4,975,000.00	99.500000	4,975,000.00	0.00	0.77
94107NN91	WASTE MANAGEMENT INC					4.700000	09 Jan 2023		
		Local	5,000,000.000	99.895556	4,994,777.78	99.895556	4,994,777.78	0.00	0.78
		Base		99.895556	4,994,777.78	99.895556	4,994,777.78	0.00	0.78
94107NNT7	WASTE MANAGEMENT INC					4.750000	27 Jan 2023		
		Local	5,000,000.000	99.656944	4,982,847.22	99.656944	4,982,847.22	0.00	0.78
		Base		99.656944	4,982,847.22	99.656944	4,982,847.22	0.00	0.78
94107NPE8	WASTE MANAGEMENT INC					4.880000	14 Feb 2023		
		Local	5,300,000.000	99.403555	5,268,388.44	99.403555	5,268,388.44	0.00	0.82
		Base		99.403555	5,268,388.44	99.403555	5,268,388.44	0.00	0.82
96130AQX9	WESTPAC BKING CORP N					5.180000	07 Jul 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
979QHR003	SOUTH STREET REPO					4.290000	03 Jan 2023		
		Local	2,500,000.000	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.39
		Base		100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.39
US DOLLAR Total									
		Local	138,889,000.000		138,285,268.32		138,285,268.32	0.00	21.51
		Base			138,285,268.32		138,285,268.32	0.00	21.51
CASH EQUIVALENT Total									
		Base	138,889,000.000		138,285,268.32		138,285,268.32	0.00	21.51
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	99.938138	2,498,453.45	88.709217	2,217,730.43	-280,723.02	0.35
		Base	99.938138	2,498,453.45	88.709217	2,217,730.43	-280,723.02	0.35
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	3,000,000.000	Local	99.961152	2,998,834.56	94.991843	2,849,755.29	-149,079.27	0.44
		Base	99.961152	2,998,834.56	94.991843	2,849,755.29	-149,079.27	0.44
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	3,000,000.000	Local	99.892290	2,996,768.71	90.262242	2,707,867.26	-288,901.45	0.42
		Base	99.892290	2,996,768.71	90.262242	2,707,867.26	-288,901.45	0.42
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	3,000,000.000	Local	99.948397	2,998,451.91	90.212649	2,706,379.47	-292,072.44	0.42
		Base	99.948397	2,998,451.91	90.212649	2,706,379.47	-292,072.44	0.42
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	4,000,000.000	Local	99.933794	3,997,351.75	94.224795	3,768,991.80	-228,359.95	0.59
		Base	99.933794	3,997,351.75	94.224795	3,768,991.80	-228,359.95	0.59
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	3,000,000.000	Local	99.821631	2,994,648.94	95.044192	2,851,325.76	-143,323.18	0.44
		Base	99.821631	2,994,648.94	95.044192	2,851,325.76	-143,323.18	0.44
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025		
	3,000,000.000	Local	99.994161	2,999,824.83	99.934560	2,998,036.80	-1,788.03	0.47
		Base	99.994161	2,999,824.83	99.934560	2,998,036.80	-1,788.03	0.47
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.898483	4,994,924.14	96.210956	4,810,547.80	-184,376.34	0.75
		Base	99.898483	4,994,924.14	96.210956	4,810,547.80	-184,376.34	0.75
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				5.230000	04 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.938034	2,998,141.02	-1,858.98	0.47
		Base	100.000000	3,000,000.00	99.938034	2,998,141.02	-1,858.98	0.47
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025		
	2,000,000.000	Local	99.913037	1,998,260.73	98.041864	1,960,837.28	-37,423.45	0.31
		Base	99.913037	1,998,260.73	98.041864	1,960,837.28	-37,423.45	0.31

& 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
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				4.640000	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	99.956080	3,998,243.20	-1,756.80	0.62
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	99.956080	3,998,243.20	-1,756.80	0.62
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A				4.950000	15 Oct 2027		
	2,500,000.000	Local	99.995300	2,499,882.50	100.823990	2,520,599.75	20,717.25	0.39
Original Face:	2,500,000.000	Base	99.995300	2,499,882.50	100.823990	2,520,599.75	20,717.25	0.39
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR				5.154570	08 Sep 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.932065	4,996,603.25	-3,396.75	0.78
		Base	100.000000	5,000,000.00	99.932065	4,996,603.25	-3,396.75	0.78
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
	2,000,000.000	Local	99.963468	1,999,269.36	93.522742	1,870,454.84	-128,814.52	0.29
		Base	99.963468	1,999,269.36	93.522742	1,870,454.84	-128,814.52	0.29
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
	3,000,000.000	Local	99.946084	2,998,382.53	93.571758	2,807,152.74	-191,229.79	0.44
		Base	99.946084	2,998,382.53	93.571758	2,807,152.74	-191,229.79	0.44
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
	2,000,000.000	Local	99.922752	1,998,455.04	95.235841	1,904,716.82	-93,738.22	0.30
		Base	99.922752	1,998,455.04	95.235841	1,904,716.82	-93,738.22	0.30
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
	5,000,000.000	Local	99.915597	4,995,779.87	92.138926	4,606,946.30	-388,833.57	0.72
		Base	99.915597	4,995,779.87	92.138926	4,606,946.30	-388,833.57	0.72
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
	5,000,000.000	Local	99.860268	4,993,013.41	88.851179	4,442,558.95	-550,454.46	0.69
		Base	99.860268	4,993,013.41	88.851179	4,442,558.95	-550,454.46	0.69
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.850000	23 Dec 2025		
	3,000,000.000	Local	99.805893	2,994,176.78	87.584736	2,627,542.08	-366,634.70	0.41
		Base	99.805893	2,994,176.78	87.584736	2,627,542.08	-366,634.70	0.41
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR				0.600000	26 Jan 2026		
	3,000,000.000	Local	97.758318	2,932,749.53	87.051748	2,611,552.44	-321,197.09	0.41
		Base	97.758318	2,932,749.53	87.051748	2,611,552.44	-321,197.09	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
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	94.476605	1,889,532.10	-110,467.90	0.29
		Base	100.000000	2,000,000.00	94.476605	1,889,532.10	-110,467.90	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	97.538384	2,926,151.52	-73,848.48	0.46
		Base	100.000000	3,000,000.00	97.538384	2,926,151.52	-73,848.48	0.46
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	3,564,000.000	Local	100.895326	3,595,909.43	99.643713	3,551,301.93	-44,607.50	0.55
		Base	100.895326	3,595,909.43	99.643713	3,551,301.93	-44,607.50	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	92.069469	3,682,778.76	-317,221.24	0.57
		Base	100.000000	4,000,000.00	92.069469	3,682,778.76	-317,221.24	0.57
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR				1.000000	18 Nov 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	91.136000	2,734,080.00	-265,920.00	0.43
		Base	100.000000	3,000,000.00	91.136000	2,734,080.00	-265,920.00	0.43
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR				5.041000	12 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	99.496000	2,984,880.00	-15,120.00	0.46
		Base	100.000000	3,000,000.00	99.496000	2,984,880.00	-15,120.00	0.46
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	89.641337	3,790,932.14	-438,067.86	0.59
		Base	100.000000	4,229,000.00	89.641337	3,790,932.14	-438,067.86	0.59
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024		
	1,000,000.000	Local	99.946186	999,461.86	98.712617	987,126.17	-12,335.69	0.15
		Base	99.946186	999,461.86	98.712617	987,126.17	-12,335.69	0.15
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7				4.700000	14 Sep 2027		
	1,000,000.000	Local	99.958381	999,583.81	99.123891	991,238.91	-8,344.90	0.15
		Base	99.958381	999,583.81	99.123891	991,238.91	-8,344.90	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	97.624823	1,952,496.46	-47,503.54	0.30
		Base	100.000000	2,000,000.00	97.624823	1,952,496.46	-47,503.54	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
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	3,000,000.000	99.936590	2,998,097.70	95.369436	2,861,083.08	-137,014.62	0.45
		Base		99.936590	2,998,097.70	95.369436	2,861,083.08	-137,014.62	0.45
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	2,000,000.000	99.966776	1,999,335.52	95.953084	1,919,061.68	-80,273.84	0.30
		Base		99.966776	1,999,335.52	95.953084	1,919,061.68	-80,273.84	0.30
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	3,000,000.000	99.953041	2,998,591.23	94.398414	2,831,952.42	-166,638.81	0.44
		Base		99.953041	2,998,591.23	94.398414	2,831,952.42	-166,638.81	0.44
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					4.920000	25 Apr 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.838822	2,965,164.66	-34,835.34	0.46
		Base		100.000000	3,000,000.00	98.838822	2,965,164.66	-34,835.34	0.46
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR					3.430000	13 Jun 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	97.805941	2,934,178.23	-65,821.77	0.46
		Base		100.000000	3,000,000.00	97.805941	2,934,178.23	-65,821.77	0.46
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8					0.800000	30 Dec 2025		
		Local	2,420,000.000	98.837989	2,391,879.34	87.221094	2,110,750.47	-281,128.87	0.33
		Base		98.837989	2,391,879.34	87.221094	2,110,750.47	-281,128.87	0.33
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					4.760000	10 Jan 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.288023	2,948,640.69	-51,359.31	0.46
		Base		100.000000	3,000,000.00	98.288023	2,948,640.69	-51,359.31	0.46
06418BAC2	BANK OF NOVA SCOTIA SR UNSECURED 03/24 2.44					2.440000	11 Mar 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	96.766232	1,935,324.64	-64,675.36	0.30
		Base		100.000000	2,000,000.00	96.766232	1,935,324.64	-64,675.36	0.30
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	5,000,000.000	99.934401	4,996,720.03	95.026492	4,751,324.60	-245,395.43	0.74
		Base		99.934401	4,996,720.03	95.026492	4,751,324.60	-245,395.43	0.74
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
		Local	3,000,000.000	99.954590	2,998,637.70	96.363653	2,890,909.59	-107,728.11	0.45
		Base		99.954590	2,998,637.70	96.363653	2,890,909.59	-107,728.11	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
097023DD4	BOEING CO SR UNSECURED 02/23 1.167				1.167000	04 Feb 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	99.615888	1,992,317.76	-7,682.24	0.31
		Base	100.000000	2,000,000.00	99.615888	1,992,317.76	-7,682.24	0.31
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.31
		Base	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.31
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR				1.400000	14 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	88.855000	2,665,650.00	-334,350.00	0.41
		Base	100.000000	3,000,000.00	88.855000	2,665,650.00	-334,350.00	0.41
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.714000	09 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.47
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.47
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR				1.343000	06 Dec 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	95.759205	2,872,776.15	-127,223.85	0.45
		Base	100.000000	3,000,000.00	95.759205	2,872,776.15	-127,223.85	0.45
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4				0.400000	02 Feb 2024		
	2,000,000.000	Local	99.961206	1,999,224.12	95.049625	1,900,992.50	-98,231.62	0.30
		Base	99.961206	1,999,224.12	95.049625	1,900,992.50	-98,231.62	0.30
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024		
	3,000,000.000	Local	99.922724	2,997,681.71	93.326316	2,799,789.48	-197,892.23	0.44
		Base	99.922724	2,997,681.71	93.326316	2,799,789.48	-197,892.23	0.44
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025		
	3,000,000.000	Local	99.898856	2,996,965.69	97.287835	2,918,635.05	-78,330.64	0.45
		Base	99.898856	2,996,965.69	97.287835	2,918,635.05	-78,330.64	0.45
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687				0.687000	12 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	90.453238	4,522,661.90	-477,338.10	0.70
		Base	100.000000	5,000,000.00	90.453238	4,522,661.90	-477,338.10	0.70
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375				1.375000	20 May 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	87.313858	2,619,415.74	-380,584.26	0.41
		Base	100.000000	3,000,000.00	87.313858	2,619,415.74	-380,584.26	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
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	89.675026	4,483,751.30	-516,248.70	0.70
		Base		100.000000	5,000,000.00	89.675026	4,483,751.30	-516,248.70	0.70
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	96.775494	2,903,264.82	-96,735.18	0.45
		Base		100.000000	3,000,000.00	96.775494	2,903,264.82	-96,735.18	0.45
17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5					0.500000	28 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	97.034014	2,911,020.42	-88,979.58	0.45
		Base		100.000000	3,000,000.00	97.034014	2,911,020.42	-88,979.58	0.45
17330RVT9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/25 5.7					5.700000	20 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.486090	4,974,304.50	-25,695.50	0.77
		Base		100.000000	5,000,000.00	99.486090	4,974,304.50	-25,695.50	0.77
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
		Local	3,000,000.000	99.974212	2,999,226.37	95.639772	2,869,193.16	-130,033.21	0.45
		Base		99.974212	2,999,226.37	95.639772	2,869,193.16	-130,033.21	0.45
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625					0.625000	10 Sep 2024		
		Local	2,000,000.000	99.963282	1,999,265.63	93.359051	1,867,181.02	-132,084.61	0.29
		Base		99.963282	1,999,265.63	93.359051	1,867,181.02	-132,084.61	0.29
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A					2.110000	23 Aug 2027		
		Local	2,674,074.000	99.998315	2,674,028.93	98.674080	2,638,617.92	-35,411.01	0.41
Original Face:		Base	3,000,000.000	99.998315	2,674,028.93	98.674080	2,638,617.92	-35,411.01	0.41
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
		Local	5,000,000.000	99.863925	4,993,196.26	95.381062	4,769,053.10	-224,143.16	0.74
		Base		99.863925	4,993,196.26	95.381062	4,769,053.10	-224,143.16	0.74
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
		Local	2,000,000.000	99.912788	1,998,255.75	88.784426	1,775,688.52	-222,567.23	0.28
		Base		99.912788	1,998,255.75	88.784426	1,775,688.52	-222,567.23	0.28
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019					2.019000	16 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	95.691473	4,784,573.65	-215,426.35	0.74
		Base		100.000000	5,000,000.00	95.691473	4,784,573.65	-215,426.35	0.74

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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
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
	303,600.800	Local	102.882061	312,350.76	96.586005	293,235.88	-19,114.88	0.05
Original Face:	2,090,000.000	Base	102.882061	312,350.76	96.586005	293,235.88	-19,114.88	0.05
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
	46.600	Local	100.042918	46.62	99.839651	46.53	-0.09	0.00
Original Face:	250,000.000	Base	100.042918	46.62	99.839651	46.53	-0.09	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	4,264.430	Local	100.026733	4,265.57	99.984964	4,263.79	-1.78	0.00
Original Face:	1,000,000.000	Base	100.026733	4,265.57	99.984964	4,263.79	-1.78	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
	4,150.140	Local	100.130598	4,155.56	99.982454	4,149.41	-6.15	0.00
Original Face:	2,206,300.000	Base	100.130598	4,155.56	99.982454	4,149.41	-6.15	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	196,085.350	Local	100.689644	197,437.64	96.890274	189,987.63	-7,450.01	0.03
Original Face:	5,000,000.000	Base	100.689644	197,437.64	96.890274	189,987.63	-7,450.01	0.03
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	625,485.100	Local	101.170503	632,806.42	95.224479	595,614.93	-37,191.49	0.09
Original Face:	5,000,000.000	Base	101.170503	632,806.42	95.224479	595,614.93	-37,191.49	0.09
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	4,265.960	Local	100.273092	4,277.61	99.984627	4,265.30	-12.31	0.00
Original Face:	1,000,000.000	Base	100.273092	4,277.61	99.984627	4,265.30	-12.31	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
	69,770.880	Local	100.492010	70,114.16	97.764242	68,210.97	-1,903.19	0.01
Original Face:	6,000,000.000	Base	100.492010	70,114.16	97.764242	68,210.97	-1,903.19	0.01
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
	65,792.300	Local	100.671902	66,234.36	97.972156	64,458.13	-1,776.23	0.01
Original Face:	5,000,000.000	Base	100.671902	66,234.36	97.972156	64,458.13	-1,776.23	0.01
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
	583,627.750	Local	103.207000	602,344.69	93.846960	547,716.90	-54,627.79	0.09
Original Face:	5,000,000.000	Base	103.207000	602,344.69	93.846960	547,716.90	-54,627.79	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
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
	546,695.320	Local	103.052792	563,384.79	96.262528	526,262.74	-37,122.05	0.08
Original Face:	5,700,000.000	Base	103.052792	563,384.79	96.262528	526,262.74	-37,122.05	0.08
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
	224,372.640	Local	102.866143	230,803.48	96.586875	216,714.52	-14,088.96	0.03
Original Face:	2,000,000.000	Base	102.866143	230,803.48	96.586875	216,714.52	-14,088.96	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	88.757487	2,662,724.61	-337,275.39	0.41
		Base	100.000000	3,000,000.00	88.757487	2,662,724.61	-337,275.39	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	89.641550	2,622,015.34	-302,984.66	0.41
Original Face:	3,000,000.000	Base	100.000000	2,925,000.00	89.641550	2,622,015.34	-302,984.66	0.41
3130AP6R1	FEDERAL HOME LOAN BANK BONDS 07/25 0.75				0.750000	07 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	90.899012	2,726,970.36	-273,029.64	0.42
		Base	100.000000	3,000,000.00	90.899012	2,726,970.36	-273,029.64	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	94.504344	2,835,130.32	-164,869.68	0.44
		Base	100.000000	3,000,000.00	94.504344	2,835,130.32	-164,869.68	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	92.721488	4,172,466.96	-327,533.04	0.65
		Base	100.000000	4,500,000.00	92.721488	4,172,466.96	-327,533.04	0.65
3130ASP37	FEDERAL HOME LOAN BANK BONDS 07/24 3.4				3.400000	26 Jul 2024		
	2,500,000.000	Local	100.000000	2,500,000.00	97.917127	2,447,928.18	-52,071.82	0.38
		Base	100.000000	2,500,000.00	97.917127	2,447,928.18	-52,071.82	0.38
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125				4.125000	18 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	98.247809	2,456,195.23	-43,804.77	0.38
		Base	100.000000	2,500,000.00	98.247809	2,456,195.23	-43,804.77	0.38
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025		
	3,000,000.000	Local	99.973317	2,999,199.50	90.186540	2,705,596.20	-293,603.30	0.42
		Base	99.973317	2,999,199.50	90.186540	2,705,596.20	-293,603.30	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		
	3,000,000.000	Local	99.974438	2,999,233.14	90.447152	2,713,414.56	-285,818.58	0.42
		Base	99.974438	2,999,233.14	90.447152	2,713,414.56	-285,818.58	0.42
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	92.161593	2,764,847.79	-235,152.21	0.43
		Base	100.000000	3,000,000.00	92.161593	2,764,847.79	-235,152.21	0.43
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	1,529,497.340	Local	102.076111	1,561,251.41	86.711756	1,326,254.00	-234,997.41	0.21
Original Face:	2,000,000.000	Base	102.076111	1,561,251.41	86.711756	1,326,254.00	-234,997.41	0.21
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	90.828142	2,724,844.26	-275,155.74	0.42
		Base	100.000000	3,000,000.00	90.828142	2,724,844.26	-275,155.74	0.42
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	89.833827	4,491,691.35	-508,308.65	0.70
		Base	100.000000	5,000,000.00	89.833827	4,491,691.35	-508,308.65	0.70
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	89.647359	2,689,420.77	-310,579.23	0.42
		Base	100.000000	3,000,000.00	89.647359	2,689,420.77	-310,579.23	0.42
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	98.110641	1,962,212.82	-37,787.18	0.31
		Base	100.000000	2,000,000.00	98.110641	1,962,212.82	-37,787.18	0.31
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044		
	1,562,334.360	Local	102.415364	1,600,070.42	89.940310	1,405,168.37	-194,902.05	0.22
Original Face:	3,000,000.000	Base	102.415364	1,600,070.42	89.940310	1,405,168.37	-194,902.05	0.22
3136BJK53	FANNIE MAE FNR 2021 74 BA				2.000000	25 Jun 2050		
	2,754,256.260	Local	101.710604	2,801,370.68	81.943390	2,256,930.95	-544,439.73	0.35
Original Face:	3,000,000.000	Base	101.710604	2,801,370.68	81.943390	2,256,930.95	-544,439.73	0.35
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	90.488237	2,714,647.11	-285,352.89	0.42
		Base	100.000000	3,000,000.00	90.488237	2,714,647.11	-285,352.89	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
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028		
	1,068,663.300	Local	99.866349	1,067,235.02	94.532980	1,010,239.26	-56,995.76	0.16
Original Face:	8,190,000.000	Base	99.866349	1,067,235.02	94.532980	1,010,239.26	-56,995.76	0.16
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044		
	1,358,130.720	Local	102.462002	1,391,567.92	90.359580	1,227,201.21	-164,366.71	0.19
Original Face:	3,000,000.000	Base	102.462002	1,391,567.92	90.359580	1,227,201.21	-164,366.71	0.19
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
	165,933.870	Local	100.736884	167,156.61	95.503548	158,472.73	-8,683.88	0.02
Original Face:	1,500,000.000	Base	100.736884	167,156.61	95.503548	158,472.73	-8,683.88	0.02
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
	24,583.940	Local	101.239956	24,888.77	99.221634	24,392.59	-496.18	0.00
Original Face:	983,845.000	Base	101.239956	24,888.77	99.221634	24,392.59	-496.18	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
	580,427.430	Local	103.163532	598,789.44	96.152787	558,097.15	-40,692.29	0.09
Original Face:	5,200,000.000	Base	103.163532	598,789.44	96.152787	558,097.15	-40,692.29	0.09
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027		
	191,957.590	Local	100.763434	193,423.06	95.993492	184,266.79	-9,156.27	0.03
Original Face:	2,680,283.000	Base	100.763434	193,423.06	95.993492	184,266.79	-9,156.27	0.03
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	1,455,390.600	Local	101.209949	1,473,000.08	95.551696	1,390,650.40	-82,349.68	0.22
Original Face:	15,000,000.000	Base	101.209949	1,473,000.08	95.551696	1,390,650.40	-82,349.68	0.22
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	576,815.730	Local	100.712834	580,927.47	95.137243	548,766.58	-32,160.89	0.09
Original Face:	4,200,000.000	Base	100.712834	580,927.47	95.137243	548,766.58	-32,160.89	0.09
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5				5.000000	01 Nov 2024		
	9,097.680	Local	100.656211	9,157.38	100.616575	9,153.77	-3.61	0.00
Original Face:	1,500,000.000	Base	100.656211	9,157.38	100.616575	9,153.77	-3.61	0.00
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	25,679.620	Local	100.425435	25,788.87	97.661001	25,078.97	-709.90	0.00
Original Face:	3,200,000.000	Base	100.425435	25,788.87	97.661001	25,078.97	-709.90	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
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5				3.500000	01 Feb 2027		
	36,325.210	Local	101.498849	36,869.67	97.360339	35,366.35	-1,503.32	0.01
Original Face:	765,534.000	Base	101.498849	36,869.67	97.360339	35,366.35	-1,503.32	0.01
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	379,604.080	Local	101.207745	384,188.73	95.570806	362,790.68	-21,398.05	0.06
Original Face:	5,157,070.000	Base	101.207745	384,188.73	95.570806	362,790.68	-21,398.05	0.06
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5				4.500000	01 Mar 2025		
	31,134.850	Local	100.529182	31,299.61	99.817468	31,078.02	-221.59	0.00
Original Face:	5,000,000.000	Base	100.529182	31,299.61	99.817468	31,078.02	-221.59	0.00
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR				4.000000	01 Aug 2025		
	79,911.400	Local	100.815804	80,563.32	97.661001	78,042.27	-2,521.05	0.01
Original Face:	5,000,000.000	Base	100.815804	80,563.32	97.661001	78,042.27	-2,521.05	0.01
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
	141,574.420	Local	102.985751	145,801.48	94.858404	134,295.24	-11,506.24	0.02
Original Face:	2,000,000.000	Base	102.985751	145,801.48	94.858404	134,295.24	-11,506.24	0.02
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
	58,658.650	Local	102.831347	60,319.48	98.085558	57,535.66	-2,783.82	0.01
Original Face:	5,000,000.000	Base	102.831347	60,319.48	98.085558	57,535.66	-2,783.82	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	837,797.930	Local	105.612127	884,816.21	99.234182	831,381.92	-53,434.29	0.13
Original Face:	14,750,000.000	Base	105.612127	884,816.21	99.234182	831,381.92	-53,434.29	0.13
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025		
	42,032.940	Local	100.486951	42,237.62	97.357508	40,922.22	-1,315.40	0.01
Original Face:	2,000,000.000	Base	100.486951	42,237.62	97.357508	40,922.22	-1,315.40	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	90.937966	1,818,759.32	-181,240.68	0.28
		Base	100.000000	2,000,000.00	90.937966	1,818,759.32	-181,240.68	0.28
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				4.550000	10 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	99.832553	2,994,976.59	-5,023.41	0.47
		Base	100.000000	3,000,000.00	99.832553	2,994,976.59	-5,023.41	0.47

& Issue has redenominated but Local is not converted
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3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.589000	20 Oct 2067		
	2,571,700.470	Local	102.256768	2,629,737.79	98.374670	2,529,901.85	-99,835.94	0.39
Original Face:	3,000,000.000	Base	102.256768	2,629,737.79	98.374670	2,529,901.85	-99,835.94	0.39
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	98.927459	2,967,823.77	-32,176.23	0.46
		Base	100.000000	3,000,000.00	98.927459	2,967,823.77	-32,176.23	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	88.427466	2,652,823.98	-347,176.02	0.41
		Base	100.000000	3,000,000.00	88.427466	2,652,823.98	-347,176.02	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	87.630492	2,628,914.76	-371,085.24	0.41
		Base	100.000000	3,000,000.00	87.630492	2,628,914.76	-371,085.24	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	86.441907	2,593,257.21	-406,742.79	0.40
		Base	100.000000	3,000,000.00	86.441907	2,593,257.21	-406,742.79	0.40
38150AHZ1	GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1				1.000000	07 Oct 2024		
	3,000,000.000	Local	99.940844	2,998,225.33	92.321373	2,769,641.19	-228,584.14	0.43
		Base	99.940844	2,998,225.33	92.321373	2,769,641.19	-228,584.14	0.43
38150AJH9	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 1				1.000000	15 Nov 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	96.897988	4,844,899.40	-155,100.60	0.75
		Base	100.000000	5,000,000.00	96.897988	4,844,899.40	-155,100.60	0.75
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				5.200000	31 Jan 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	94.494166	2,834,824.98	-165,175.02	0.44
		Base	100.000000	3,000,000.00	94.494166	2,834,824.98	-165,175.02	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	91.174161	4,558,708.05	-441,291.95	0.71
		Base	100.000000	5,000,000.00	91.174161	4,558,708.05	-441,291.95	0.71
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	20,312.960	Local	99.022201	20,114.34	99.705290	20,253.10	138.76	0.00
Original Face:	4,000,000.000	Base	99.022201	20,114.34	99.705290	20,253.10	138.76	0.00

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38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042		
	34,367.300	Local	99.259732	34,112.89	98.884140	33,983.81	-129.08	0.01
Original Face:	1,900,000.000	Base	99.259732	34,112.89	98.884140	33,983.81	-129.08	0.01
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
	156,089.100	Local	99.388830	155,135.13	98.392890	153,580.58	-1,554.55	0.02
Original Face:	3,000,000.000	Base	99.388830	155,135.13	98.392890	153,580.58	-1,554.55	0.02
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	851,453.740	Local	102.763087	874,980.15	94.837860	807,500.51	-67,479.64	0.13
Original Face:	3,000,000.000	Base	102.763087	874,980.15	94.837860	807,500.51	-67,479.64	0.13
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	424,952.570	Local	100.395847	426,634.73	96.169911	408,676.51	-17,958.22	0.06
Original Face:	1,000,000.000	Base	100.395847	426,634.73	96.169911	408,676.51	-17,958.22	0.06
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				4.600000	06 Aug 2024		
	3,000,000.000	Local	100.031022	3,000,930.66	100.342946	3,010,288.38	9,357.72	0.47
		Base	100.031022	3,000,930.66	100.342946	3,010,288.38	9,357.72	0.47
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027		
	2,000,000.000	Local	99.988393	1,999,767.86	89.984604	1,799,692.08	-200,075.78	0.28
		Base	99.988393	1,999,767.86	89.984604	1,799,692.08	-200,075.78	0.28
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.302084	2,949,062.52	-50,937.48	0.46
		Base	100.000000	3,000,000.00	98.302084	2,949,062.52	-50,937.48	0.46
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	3,000,000.000	Local	99.847192	2,995,415.76	99.154516	2,974,635.48	-20,780.28	0.46
		Base	99.847192	2,995,415.76	99.154516	2,974,635.48	-20,780.28	0.46
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3				2.320000	16 Sep 2026		
	2,000,000.000	Local	99.981679	1,999,633.58	95.913570	1,918,271.40	-81,362.18	0.30
Original Face:	2,000,000.000	Base	99.981679	1,999,633.58	95.913570	1,918,271.40	-81,362.18	0.30
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	2,000,000.000	Local	99.942081	1,998,841.61	90.259494	1,805,189.88	-193,651.73	0.28
		Base	99.942081	1,998,841.61	90.259494	1,805,189.88	-193,651.73	0.28

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48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8				0.800000	18 Aug 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	89.693170	1,793,863.40	-206,136.60	0.28
		Base	100.000000	2,000,000.00	89.693170	1,793,863.40	-206,136.60	0.28
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125				3.125000	29 Apr 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	95.630230	2,868,906.90	-131,093.10	0.45
		Base	100.000000	3,000,000.00	95.630230	2,868,906.90	-131,093.10	0.45
48133DE71	JPMORGAN CHASE FINANCIAL COMPANY GUAR 05/23 2.5				2.500000	01 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	98.875914	2,966,277.42	-33,722.58	0.46
		Base	100.000000	3,000,000.00	98.875914	2,966,277.42	-33,722.58	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	98.101101	2,943,033.03	-56,966.97	0.46
		Base	100.000000	3,000,000.00	98.101101	2,943,033.03	-56,966.97	0.46
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	3,000,000.000	Local	99.997226	2,999,916.77	99.383177	2,981,495.31	-18,421.46	0.46
		Base	99.997226	2,999,916.77	99.383177	2,981,495.31	-18,421.46	0.46
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023		
	3,000,000.000	Local	99.999529	2,999,985.87	99.924667	2,997,740.01	-2,245.86	0.47
		Base	99.999529	2,999,985.87	99.924667	2,997,740.01	-2,245.86	0.47
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023		
	2,335,000.000	Local	99.996760	2,334,924.34	97.008976	2,265,159.59	-69,764.75	0.35
		Base	99.996760	2,334,924.34	97.008976	2,265,159.59	-69,764.75	0.35
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025		
	3,000,000.000	Local	99.965331	2,998,959.93	97.850256	2,935,507.68	-63,452.25	0.46
		Base	99.965331	2,998,959.93	97.850256	2,935,507.68	-63,452.25	0.46
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125				5.125000	30 Sep 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.034025	2,000,680.50	680.50	0.31
		Base	100.000000	2,000,000.00	100.034025	2,000,680.50	680.50	0.31
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024		
	5,000,000.000	Local	99.974605	4,998,730.27	94.900752	4,745,037.60	-253,692.67	0.74
		Base	99.974605	4,998,730.27	94.900752	4,745,037.60	-253,692.67	0.74

& 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
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1				1.000000	18 Oct 2024		
	2,000,000.000	Local	99.944911	1,998,898.21	92.549107	1,850,982.14	-147,916.07	0.29
		Base	99.944911	1,998,898.21	92.549107	1,850,982.14	-147,916.07	0.29
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45				5.450000	30 Oct 2025		
	3,000,000.000	Local	99.873109	2,996,193.26	101.284390	3,038,531.70	42,338.44	0.47
		Base	99.873109	2,996,193.26	101.284390	3,038,531.70	42,338.44	0.47
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8				4.800000	15 Mar 2028		
	2,000,000.000	Local	99.834253	1,996,685.05	99.311844	1,986,236.88	-10,448.17	0.31
		Base	99.834253	1,996,685.05	99.311844	1,986,236.88	-10,448.17	0.31
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
	3,000,000.000	Local	99.909052	2,997,271.56	92.765955	2,782,978.65	-214,292.91	0.43
		Base	99.909052	2,997,271.56	92.765955	2,782,978.65	-214,292.91	0.43
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023		
	2,000,000.000	Local	99.961187	1,999,223.74	95.937035	1,918,740.70	-80,483.04	0.30
		Base	99.961187	1,999,223.74	95.937035	1,918,740.70	-80,483.04	0.30
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024		
	5,000,000.000	Local	99.924947	4,996,247.36	95.454694	4,772,734.70	-223,512.66	0.74
		Base	99.924947	4,996,247.36	95.454694	4,772,734.70	-223,512.66	0.74
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025		
	5,000,000.000	Local	99.852234	4,992,611.70	94.117223	4,705,861.15	-286,750.55	0.73
		Base	99.852234	4,992,611.70	94.117223	4,705,861.15	-286,750.55	0.73
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	4,000,000.000	Local	99.999174	3,999,966.94	99.315300	3,972,612.00	-27,354.94	0.62
		Base	99.999174	3,999,966.94	99.315300	3,972,612.00	-27,354.94	0.62
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR				5.320000	21 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.445684	2,983,370.52	-16,629.48	0.46
		Base	100.000000	3,000,000.00	99.445684	2,983,370.52	-16,629.48	0.46
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	1,000,000.000	Local	99.857116	998,571.16	97.775693	977,756.93	-20,814.23	0.15
		Base	99.857116	998,571.16	97.775693	977,756.93	-20,814.23	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
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	98.008152	4,900,407.60	-99,592.40	0.76
		Base	100.000000	5,000,000.00	98.008152	4,900,407.60	-99,592.40	0.76
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	2,000,000.000	Local	99.969025	1,999,380.49	89.716959	1,794,339.18	-205,041.31	0.28
		Base	99.969025	1,999,380.49	89.716959	1,794,339.18	-205,041.31	0.28
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024		
	3,000,000.000	Local	99.949376	2,998,481.27	97.883102	2,936,493.06	-61,988.21	0.46
		Base	99.949376	2,998,481.27	97.883102	2,936,493.06	-61,988.21	0.46
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023		
	2,000,000.000	Local	99.985477	1,999,709.53	96.600657	1,932,013.14	-67,696.39	0.30
		Base	99.985477	1,999,709.53	96.600657	1,932,013.14	-67,696.39	0.30
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025		
	3,000,000.000	Local	99.995088	2,999,852.63	91.105005	2,733,150.15	-266,702.48	0.43
		Base	99.995088	2,999,852.63	91.105005	2,733,150.15	-266,702.48	0.43
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				4.750000	12 Apr 2024		
	2,500,000.000	Local	100.000000	2,500,000.00	99.373086	2,484,327.15	-15,672.85	0.39
		Base	100.000000	2,500,000.00	99.373086	2,484,327.15	-15,672.85	0.39
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	2,000,000.000	Local	99.974199	1,999,483.98	89.665358	1,793,307.16	-206,176.82	0.28
		Base	99.974199	1,999,483.98	89.665358	1,793,307.16	-206,176.82	0.28
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				4.540000	05 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.522759	2,985,682.77	-14,317.23	0.46
		Base	100.000000	3,000,000.00	99.522759	2,985,682.77	-14,317.23	0.46
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				4.860000	10 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.504532	2,985,135.96	-14,864.04	0.46
		Base	100.000000	3,000,000.00	99.504532	2,985,135.96	-14,864.04	0.46
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				4.000000	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.765347	4,988,267.35	-11,732.65	0.78
		Base	100.000000	5,000,000.00	99.765347	4,988,267.35	-11,732.65	0.78

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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
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				1.500000	27 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.430000	2,952,900.00	-47,100.00	0.46
		Base	100.000000	3,000,000.00	98.430000	2,952,900.00	-47,100.00	0.46
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR				0.550000	18 Aug 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	91.546600	2,746,398.00	-253,602.00	0.43
		Base	100.000000	3,000,000.00	91.546600	2,746,398.00	-253,602.00	0.43
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				2.000000	14 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.736000	05 Aug 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.614857	1,992,297.14	-7,702.86	0.31
		Base	100.000000	2,000,000.00	99.614857	1,992,297.14	-7,702.86	0.31
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	99.450368	4,972,518.40	-27,481.60	0.77
		Base	100.000000	5,000,000.00	99.450368	4,972,518.40	-27,481.60	0.77
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024		
	2,000,000.000	Local	99.921436	1,998,428.71	93.024707	1,860,494.14	-137,934.57	0.29
		Base	99.921436	1,998,428.71	93.024707	1,860,494.14	-137,934.57	0.29
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
	2,000,000.000	Local	99.973966	1,999,479.32	93.840896	1,876,817.92	-122,661.40	0.29
		Base	99.973966	1,999,479.32	93.840896	1,876,817.92	-122,661.40	0.29
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				5.350000	03 Mar 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	97.345687	2,920,370.61	-79,629.39	0.45
		Base	100.000000	3,000,000.00	97.345687	2,920,370.61	-79,629.39	0.45
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR				5.049710	13 Nov 2023		
	1,950,000.000	Local	100.072625	1,951,416.19	100.111352	1,952,171.36	755.17	0.30
		Base	100.072625	1,951,416.19	100.111352	1,952,171.36	755.17	0.30
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15				5.150000	06 Oct 2025		
	2,000,000.000	Local	99.801969	1,996,039.37	100.741307	2,014,826.14	18,786.77	0.31
		Base	99.801969	1,996,039.37	100.741307	2,014,826.14	18,786.77	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
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3				2.300000	24 Feb 2025		
	2,000,000.000	Local	99.902466	1,998,049.31	94.668551	1,893,371.02	-104,678.29	0.29
		Base	99.902466	1,998,049.31	94.668551	1,893,371.02	-104,678.29	0.29
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023		
	3,000,000.000	Local	99.998967	2,999,969.00	99.707443	2,991,223.29	-8,745.71	0.47
		Base	99.998967	2,999,969.00	99.707443	2,991,223.29	-8,745.71	0.47
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				4.720000	14 Feb 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.429695	1,988,593.90	-11,406.10	0.31
		Base	100.000000	2,000,000.00	99.429695	1,988,593.90	-11,406.10	0.31
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR				2.450000	14 Aug 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	94.990617	2,849,718.51	-150,281.49	0.44
		Base	100.000000	3,000,000.00	94.990617	2,849,718.51	-150,281.49	0.44
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				4.655000	04 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.346673	2,980,400.19	-19,599.81	0.46
		Base	100.000000	3,000,000.00	99.346673	2,980,400.19	-19,599.81	0.46
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5				0.500000	20 May 2024		
	3,000,000.000	Local	99.767533	2,993,025.99	92.096980	2,762,909.40	-230,116.59	0.43
		Base	99.767533	2,993,025.99	92.096980	2,762,909.40	-230,116.59	0.43
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3				1.300000	30 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	87.256269	2,617,688.07	-382,311.93	0.41
		Base	100.000000	3,000,000.00	87.256269	2,617,688.07	-382,311.93	0.41
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3				0.300000	02 Jun 2023		
	3,000,000.000	Local	99.988741	2,999,662.22	98.122598	2,943,677.94	-55,984.28	0.46
		Base	99.988741	2,999,662.22	98.122598	2,943,677.94	-55,984.28	0.46
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766				3.766000	06 Jun 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	97.035770	1,940,715.40	-59,284.60	0.30
		Base	100.000000	2,000,000.00	97.035770	1,940,715.40	-59,284.60	0.30
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				5.320000	06 Jun 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.941990	2,968,259.70	-31,740.30	0.46
		Base	100.000000	3,000,000.00	98.941990	2,968,259.70	-31,740.30	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
89115A2J0	TORONTO DOMINION BANK SR UNSECURED 09/24 4.285				4.285000	13 Sep 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	98.872385	1,977,447.70	-22,552.30	0.31
		Base	100.000000	2,000,000.00	98.872385	1,977,447.70	-22,552.30	0.31
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A				3.830000	15 Aug 2025		
	5,000,000.000	Local	99.992614	4,999,630.70	99.050520	4,952,526.00	-47,104.70	0.77
Original Face:	5,000,000.000	Base	99.992614	4,999,630.70	99.050520	4,952,526.00	-47,104.70	0.77
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
	5,000,000.000	Local	99.971616	4,998,580.78	94.032513	4,701,625.65	-296,955.13	0.73
		Base	99.971616	4,998,580.78	94.032513	4,701,625.65	-296,955.13	0.73
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	5,000,000.000	Local	99.989415	4,999,470.76	98.890931	4,944,546.55	-54,924.21	0.77
		Base	99.989415	4,999,470.76	98.890931	4,944,546.55	-54,924.21	0.77
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	3,000,000.000	Local	99.992316	2,999,769.49	93.396889	2,801,906.67	-197,862.82	0.44
		Base	99.992316	2,999,769.49	93.396889	2,801,906.67	-197,862.82	0.44
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025		
	3,000,000.000	Local	99.920588	2,997,617.63	97.249587	2,917,487.61	-80,130.02	0.45
		Base	99.920588	2,997,617.63	97.249587	2,917,487.61	-80,130.02	0.45
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025		
	3,000,000.000	Local	99.887278	2,996,618.33	101.552119	3,046,563.57	49,945.24	0.47
		Base	99.887278	2,996,618.33	101.552119	3,046,563.57	49,945.24	0.47
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
	3,000,000.000	Local	99.909910	2,997,297.30	92.842738	2,785,282.14	-212,015.16	0.43
		Base	99.909910	2,997,297.30	92.842738	2,785,282.14	-212,015.16	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	102.320391	3,069,611.73	69,611.73	0.48
		Base	100.000000	3,000,000.00	102.320391	3,069,611.73	69,611.73	0.48
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023		
	1,000,000.000	Local	99.986534	999,865.34	98.975969	989,759.69	-10,105.65	0.15
		Base	99.986534	999,865.34	98.975969	989,759.69	-10,105.65	0.15

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90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	2,000,000.000	Local	99.737451	1,994,749.01	96.531391	1,930,627.82	-64,121.19	0.30
		Base	99.737451	1,994,749.01	96.531391	1,930,627.82	-64,121.19	0.30
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023		
	2,000,000.000	Local	100.005545	2,000,110.89	99.906600	1,998,132.00	-1,978.89	0.31
		Base	100.005545	2,000,110.89	99.906600	1,998,132.00	-1,978.89	0.31
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	5,000,000.000	Local	99.969120	4,998,456.01	96.174928	4,808,746.40	-189,709.61	0.75
		Base	99.969120	4,998,456.01	96.174928	4,808,746.40	-189,709.61	0.75
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
	3,000,000.000	Local	99.945712	2,998,371.35	92.785904	2,783,577.12	-214,794.23	0.43
		Base	99.945712	2,998,371.35	92.785904	2,783,577.12	-214,794.23	0.43
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	3,000,000.000	Local	93.951626	2,818,548.77	90.660156	2,719,804.68	-98,744.09	0.42
		Base	93.951626	2,818,548.77	90.660156	2,719,804.68	-98,744.09	0.42
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	2,000,000.000	Local	99.666839	1,993,336.77	89.210938	1,784,218.76	-209,118.01	0.28
		Base	99.666839	1,993,336.77	89.210938	1,784,218.76	-209,118.01	0.28
91282CCJ8	US TREASURY N/B 06/26 0.875				0.875000	30 Jun 2026		
	3,000,000.000	Local	92.858272	2,785,748.15	89.527344	2,685,820.32	-99,927.83	0.42
		Base	92.858272	2,785,748.15	89.527344	2,685,820.32	-99,927.83	0.42
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
	2,000,000.000	Local	97.743049	1,954,860.98	97.640625	1,952,812.50	-2,048.48	0.30
		Base	97.743049	1,954,860.98	97.640625	1,952,812.50	-2,048.48	0.30
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024		
	3,000,000.000	Local	99.991991	2,999,759.74	96.201606	2,886,048.18	-113,711.56	0.45
		Base	99.991991	2,999,759.74	96.201606	2,886,048.18	-113,711.56	0.45
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15				5.150000	15 Oct 2025		
	2,000,000.000	Local	99.991509	1,999,830.17	101.227713	2,024,554.26	24,724.09	0.31
		Base	99.991509	1,999,830.17	101.227713	2,024,554.26	24,724.09	0.31

& 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
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A					0.470000	20 Feb 2025		
		Local	1,825,577.880	99.990078	1,825,396.74	98.493660	1,798,078.47	-27,318.27	0.28
	Original Face:	Base	3,250,000.000	99.990078	1,825,396.74	98.493660	1,798,078.47	-27,318.27	0.28
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					5.090000	20 Mar 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	97.480766	2,924,422.98	-75,577.02	0.45
		Base		100.000000	3,000,000.00	97.480766	2,924,422.98	-75,577.02	0.45
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	2,000,000.000	99.997558	1,999,951.16	94.925526	1,898,510.52	-101,440.64	0.30
		Base		99.997558	1,999,951.16	94.925526	1,898,510.52	-101,440.64	0.30
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	2,000,000.000	99.873203	1,997,464.05	89.866409	1,797,328.18	-200,135.87	0.28
		Base		99.873203	1,997,464.05	89.866409	1,797,328.18	-200,135.87	0.28
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	1,102,250.700	99.994078	1,102,185.42	99.625010	1,098,117.37	-4,068.05	0.17
	Original Face:	Base	7,000,000.000	99.994078	1,102,185.42	99.625010	1,098,117.37	-4,068.05	0.17
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	3,000,000.000	99.955398	2,998,661.93	96.183673	2,885,510.19	-113,151.74	0.45
		Base		99.955398	2,998,661.93	96.183673	2,885,510.19	-113,151.74	0.45
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	2,000,000.000	99.964483	1,999,289.66	97.237278	1,944,745.56	-54,544.10	0.30
		Base		99.964483	1,999,289.66	97.237278	1,944,745.56	-54,544.10	0.30
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	5,000,000.000	96.314217	4,815,710.83	96.903622	4,845,181.10	29,470.27	0.75
		Base		96.314217	4,815,710.83	96.903622	4,845,181.10	29,470.27	0.75
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2					6.200000	20 Oct 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	100.746839	3,022,405.17	22,405.17	0.47
		Base		100.000000	3,000,000.00	100.746839	3,022,405.17	22,405.17	0.47
US DOLLAR Total									
		Local	529,621,743.910		529,172,642.63		504,331,081.74	-24,841,560.89	78.46
	Original Face:	Base	179,023,032.000		529,172,642.63		504,331,081.74	-24,841,560.89	78.46

& 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
FIXED INCOME Total									
		529,621,743.910	Base		529,172,642.63		504,331,081.74	-24,841,560.89	78.46
	Original Face:	179,023,032.000							

& 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
FUND Total									
		668,672,152.890	Base		667,619,319.93		642,777,759.04	-24,841,560.89	100.00
	Original Face:	179,023,032.000							

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								
			489,012.570	1.000000	489,012.57	1.000000	489,012.57	0.00	0.16
		Base		1.000000	489,012.57	1.000000	489,012.57	0.00	0.16
US DOLLAR Total									
			489,012.570		489,012.57		489,012.57	0.00	0.16
		Base			489,012.57		489,012.57	0.00	0.16
CASH Total									
			489,012.570	Base	489,012.57		489,012.57	0.00	0.16
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					4.280000	03 Jan 2023		
			54,000,000.000	100.000000	54,000,000.00	100.000000	54,000,000.00	0.00	17.91
		Base		100.000000	54,000,000.00	100.000000	54,000,000.00	0.00	17.91
912796XQ7	TREASURY BILL 07/23 0.00000					3.152000	13 Jul 2023		
			3,000,000.000	98.310178	2,949,305.33	98.310178	2,949,305.33	0.00	0.98
		Base		98.310178	2,949,305.33	98.310178	2,949,305.33	0.00	0.98
912796XY0	TREASURY BILL 08/23 0.00000					3.201300	10 Aug 2023		
			2,000,000.000	98.034788	1,960,695.76	98.034788	1,960,695.76	0.00	0.65
		Base		98.034788	1,960,695.76	98.034788	1,960,695.76	0.00	0.65
912796YH6	TREASURY BILL 09/23 0.00000					3.725200	07 Sep 2023		
			2,000,000.000	97.423403	1,948,468.06	97.423403	1,948,468.06	0.00	0.65
		Base		97.423403	1,948,468.06	97.423403	1,948,468.06	0.00	0.65
912796YL7	TREASURY BILL 03/23 0.00000					3.630000	16 Mar 2023		
			3,000,000.000	99.253833	2,977,615.00	99.253833	2,977,615.00	0.00	0.99
		Base		99.253833	2,977,615.00	99.253833	2,977,615.00	0.00	0.99

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796YN3	TREASURY BILL 04/23 0.00000				3.865000	06 Apr 2023		
	2,000,000.000	Local	98.980070	1,979,601.39	98.980070	1,979,601.39	0.00	0.66
		Base	98.980070	1,979,601.39	98.980070	1,979,601.39	0.00	0.66
912796ZP7	TREASURY BILL 06/23 0.00000				4.565300	08 Jun 2023		
	3,000,000.000	Local	97.996341	2,939,890.22	97.996341	2,939,890.22	0.00	0.97
		Base	97.996341	2,939,890.22	97.996341	2,939,890.22	0.00	0.97
US DOLLAR Total								
	69,000,000.000	Local		68,755,575.76		68,755,575.76	0.00	22.80
		Base		68,755,575.76		68,755,575.76	0.00	22.80
CASH EQUIVALENT Total								
	69,000,000.000	Base		68,755,575.76		68,755,575.76	0.00	22.80
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	383,626.550	Local	102.142610	391,846.17	96.604273	370,599.64	-21,246.53	0.12
Original Face:	5,000,000.000	Base	102.142610	391,846.17	96.604273	370,599.64	-21,246.53	0.12
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	279,284.780	Local	101.610013	283,781.30	95.899772	267,833.47	-15,947.83	0.09
Original Face:	4,372,786.000	Base	101.610013	283,781.30	95.899772	267,833.47	-15,947.83	0.09
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	370,728.420	Local	101.426179	376,015.67	96.096872	356,258.42	-19,757.25	0.12
Original Face:	5,000,000.000	Base	101.426179	376,015.67	96.096872	356,258.42	-19,757.25	0.12
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	239,104.740	Local	102.353726	244,732.61	96.905028	231,704.52	-13,028.09	0.08
Original Face:	4,169,641.000	Base	102.353726	244,732.61	96.905028	231,704.52	-13,028.09	0.08
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	176,181.930	Local	101.032614	178,001.21	88.591361	156,081.97	-21,919.24	0.05
Original Face:	2,000,000.000	Base	101.032614	178,001.21	88.591361	156,081.97	-21,919.24	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
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
		Local	107,126.360	101.511225	108,745.28	93.972917	100,669.77	-8,075.51	0.03
	Original Face:	Base	2,910,888.000	101.511225	108,745.28	93.972917	100,669.77	-8,075.51	0.03
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.625000	20 Sep 2040		
		Local	347,487.080	102.719790	356,938.00	97.694998	339,477.50	-17,460.50	0.11
	Original Face:	Base	9,450,000.000	102.719790	356,938.00	97.694998	339,477.50	-17,460.50	0.11
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
		Local	194,089.780	100.746788	195,539.22	95.631924	185,611.79	-9,927.43	0.06
	Original Face:	Base	2,500,000.000	100.746788	195,539.22	95.631924	185,611.79	-9,927.43	0.06
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	160,368.260	100.737403	161,550.82	95.375912	152,952.69	-8,598.13	0.05
	Original Face:	Base	1,500,000.000	100.737403	161,550.82	95.375912	152,952.69	-8,598.13	0.05
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.589000	20 Oct 2067		
		Local	2,571,700.470	102.204821	2,628,401.85	98.374670	2,529,901.85	-98,500.00	0.84
	Original Face:	Base	3,000,000.000	102.204821	2,628,401.85	98.374670	2,529,901.85	-98,500.00	0.84
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
		Local	308,580.700	104.768130	323,294.23	96.923547	299,087.36	-24,206.87	0.10
	Original Face:	Base	5,872,458.000	104.768130	323,294.23	96.923547	299,087.36	-24,206.87	0.10
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
		Local	2,597.510	100.598650	2,613.06	99.705231	2,589.85	-23.21	0.00
	Original Face:	Base	1,000,000.000	100.598650	2,613.06	99.705231	2,589.85	-23.21	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
		Local	18,151.560	103.916523	18,862.47	101.160588	18,362.22	-500.25	0.01
	Original Face:	Base	1,000,000.000	103.916523	18,862.47	101.160588	18,362.22	-500.25	0.01
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.000000	15 Oct 2039		
		Local	46,345.040	102.816224	47,650.22	102.452132	47,481.48	-168.74	0.02
	Original Face:	Base	2,000,000.000	102.816224	47,650.22	102.452132	47,481.48	-168.74	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB					4.540000	20 Sep 2063		
		Local	396,144.270	100.405713	397,751.48	99.657880	394,788.98	-2,962.50	0.13
	Original Face:	Base	1,500,000.000	100.405713	397,751.48	99.657880	394,788.98	-2,962.50	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				4.490000	20 Feb 2064		
	499,641.100	Local	100.357963	501,429.63	99.590500	497,595.07	-3,834.56	0.17
Original Face:	1,530,000.000	Base	100.357963	501,429.63	99.590500	497,595.07	-3,834.56	0.17
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				3.380000	20 Jun 2067		
	605,389.620	Local	101.928538	617,064.79	99.306310	601,190.09	-15,874.70	0.20
Original Face:	1,200,000.000	Base	101.928538	617,064.79	99.306310	601,190.09	-15,874.70	0.20
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
	5,232.250	Local	100.905347	5,279.62	99.805510	5,222.07	-57.55	0.00
Original Face:	2,720,000.000	Base	100.905347	5,279.62	99.805510	5,222.07	-57.55	0.00
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	903,551.870	Local	101.844948	920,221.93	92.342890	834,365.91	-85,856.02	0.28
Original Face:	4,400,000.000	Base	101.844948	920,221.93	92.342890	834,365.91	-85,856.02	0.28
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	15,234.720	Local	99.424801	15,147.09	99.705290	15,189.82	42.73	0.01
Original Face:	3,000,000.000	Base	99.424801	15,147.09	99.705290	15,189.82	42.73	0.01
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
	141,769.710	Local	100.551930	142,552.18	91.663190	129,950.64	-12,601.54	0.04
Original Face:	1,000,000.000	Base	100.551930	142,552.18	91.663190	129,950.64	-12,601.54	0.04
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	57,906.220	Local	101.188370	58,594.36	95.382680	55,232.50	-3,361.86	0.02
Original Face:	1,000,000.000	Base	101.188370	58,594.36	95.382680	55,232.50	-3,361.86	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.030000	16 Aug 2052		
	230,125.350	Local	100.668835	231,664.51	88.858810	204,486.65	-27,177.86	0.07
Original Face:	1,000,000.000	Base	100.668835	231,664.51	88.858810	204,486.65	-27,177.86	0.07
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	42,972.680	Local	100.746381	43,293.42	96.324150	41,393.07	-1,900.35	0.01
Original Face:	1,000,000.000	Base	100.746381	43,293.42	96.324150	41,393.07	-1,900.35	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA				1.625000	20 Jan 2070		
	1,780,467.730	Local	100.785928	1,794,460.92	95.658340	1,703,165.87	-91,295.05	0.56
Original Face:	4,000,000.000	Base	100.785928	1,794,460.92	95.658340	1,703,165.87	-91,295.05	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
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
		Local	851,453.740	102.763087	874,980.15	94.837860	807,500.51	-67,479.64	0.27
Original Face:		Base	3,000,000.000	102.763087	874,980.15	94.837860	807,500.51	-67,479.64	0.27
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	849,905.130	100.333483	852,739.42	96.169911	817,353.01	-35,386.41	0.27
Original Face:		Base	2,000,000.000	100.333483	852,739.42	96.169911	817,353.01	-35,386.41	0.27
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	413,705.680	100.065020	413,974.67	96.707170	400,083.06	-13,891.61	0.13
Original Face:		Base	2,000,000.000	100.065020	413,974.67	96.707170	400,083.06	-13,891.61	0.13
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA					3.780000	20 Apr 2071		
		Local	1,271,660.300	107.562572	1,367,830.53	97.782960	1,243,467.08	-124,363.45	0.41
Original Face:		Base	1,978,780.000	107.562572	1,367,830.53	97.782960	1,243,467.08	-124,363.45	0.41
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA					1.500000	20 Apr 2050		
		Local	895,986.100	102.097651	914,780.76	79.908380	715,967.98	-198,812.78	0.24
Original Face:		Base	2,000,000.000	102.097651	914,780.76	79.908380	715,967.98	-198,812.78	0.24
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP					1.250000	20 Jan 2051		
		Local	2,648,214.340	101.345694	2,683,851.19	78.918700	2,089,936.33	-593,914.86	0.69
Original Face:		Base	3,185,000.000	101.345694	2,683,851.19	78.918700	2,089,936.33	-593,914.86	0.69
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	1,206,980.590	102.227604	1,233,867.34	79.091150	954,614.83	-279,252.51	0.32
Original Face:		Base	2,000,000.000	102.227604	1,233,867.34	79.091150	954,614.83	-279,252.51	0.32
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.470000	20 Jun 2036		
		Local	1,328,775.790	103.991235	1,381,810.36	90.226930	1,198,913.60	-182,896.76	0.40
Original Face:		Base	2,000,000.000	103.991235	1,381,810.36	90.226930	1,198,913.60	-182,896.76	0.40
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA					2.000000	20 Jun 2051		
		Local	2,691,407.340	102.713498	2,764,438.62	87.812480	2,363,391.53	-401,047.09	0.78
Original Face:		Base	3,000,000.000	102.713498	2,764,438.62	87.812480	2,363,391.53	-401,047.09	0.78
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA					4.580000	20 Dec 2071		
		Local	2,394,033.930	100.955057	2,416,898.32	98.681710	2,362,473.62	-54,424.70	0.78
Original Face:		Base	3,000,000.000	100.955057	2,416,898.32	98.681710	2,362,473.62	-54,424.70	0.78

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46513EFF4	AID ISRAEL US GOVT GUAR 09/23 5.5				5.500000	18 Sep 2023		
	1,978,000.000	Local	100.757287	1,992,979.14	100.435515	1,986,614.49	-6,364.65	0.66
		Base	100.757287	1,992,979.14	100.435515	1,986,614.49	-6,364.65	0.66
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				4.750000	20 Jan 2027		
	3,541,666.670	Local	100.000000	3,541,666.68	100.000000	3,541,666.67	-0.01	1.17
Original Face:	5,000,000.000	Base	100.000000	3,541,666.68	100.000000	3,541,666.67	-0.01	1.17
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				4.500000	15 Sep 2026		
	3,437,500.000	Local	100.000000	3,437,500.00	100.000000	3,437,500.00	0.00	1.14
Original Face:	5,500,000.000	Base	100.000000	3,437,500.00	100.000000	3,437,500.00	0.00	1.14
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	2,000,000.000	Local	99.950424	1,999,008.48	94.156488	1,883,129.76	-115,878.72	0.62
		Base	99.950424	1,999,008.48	94.156488	1,883,129.76	-115,878.72	0.62
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
	3,000,000.000	Local	101.495415	3,044,862.44	93.337160	2,800,114.80	-244,747.64	0.93
		Base	101.495415	3,044,862.44	93.337160	2,800,114.80	-244,747.64	0.93
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027		
	3,900,000.000	Local	101.550971	3,960,487.87	91.020792	3,549,810.89	-410,676.98	1.18
		Base	101.550971	3,960,487.87	91.020792	3,549,810.89	-410,676.98	1.18
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024		
	2,000,000.000	Local	100.981427	2,019,628.53	96.186570	1,923,731.40	-95,897.13	0.64
		Base	100.981427	2,019,628.53	96.186570	1,923,731.40	-95,897.13	0.64
90376PCX7	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	5,000,000.000	Local	100.659877	5,032,993.86	99.400000	4,970,000.00	-62,993.86	1.65
		Base	100.659877	5,032,993.86	99.400000	4,970,000.00	-62,993.86	1.65
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	1,826,194.980	Local	101.367707	1,851,171.98	91.593767	1,672,680.77	-178,491.21	0.55
		Base	101.367707	1,851,171.98	91.593767	1,672,680.77	-178,491.21	0.55
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
	4,000,000.000	Local	100.537840	4,021,513.58	98.090358	3,923,614.32	-97,899.26	1.30
		Base	100.537840	4,021,513.58	98.090358	3,923,614.32	-97,899.26	1.30

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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
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025		
	2,800,000.000	Local	101.150706	2,832,219.78	93.013654	2,604,382.31	-227,837.47	0.86
		Base	101.150706	2,832,219.78	93.013654	2,604,382.31	-227,837.47	0.86
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	3,000,000.000	Local	101.458079	3,043,742.38	89.705159	2,691,154.77	-352,587.61	0.89
		Base	101.458079	3,043,742.38	89.705159	2,691,154.77	-352,587.61	0.89
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
	2,500,000.000	Local	101.048890	2,526,222.24	92.810940	2,320,273.50	-205,948.74	0.77
		Base	101.048890	2,526,222.24	92.810940	2,320,273.50	-205,948.74	0.77
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023		
	4,230,418.000	Local	100.444976	4,249,242.36	97.644132	4,130,754.94	-118,487.42	1.37
Original Face:	5,000,000.000	Base	100.444976	4,249,242.36	97.644132	4,130,754.94	-118,487.42	1.37
90376PFL0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
	1,700,000.000	Local	100.339624	1,705,773.60	100.234000	1,703,978.00	-1,795.60	0.57
		Base	100.339624	1,705,773.60	100.234000	1,703,978.00	-1,795.60	0.57
912796X53	TREASURY BILL 06/23 0.00000					15 Jun 2023		
	3,000,000.000	Local	97.896250	2,936,887.50	97.984120	2,939,523.60	2,636.10	0.97
		Base	97.896250	2,936,887.50	97.984120	2,939,523.60	2,636.10	0.97
912796YK9	TREASURY BILL 03/23 0.00000				0.010000	09 Mar 2023		
	3,000,000.000	Local	99.378389	2,981,351.66	99.233858	2,977,015.74	-4,335.92	0.99
		Base	99.378389	2,981,351.66	99.233858	2,977,015.74	-4,335.92	0.99
912796ZG7	TREASURY BILL 06/23 0.00000				0.010000	01 Jun 2023		
	5,000,000.000	Local	98.087334	4,904,366.68	98.132820	4,906,641.00	2,274.32	1.63
		Base	98.087334	4,904,366.68	98.132820	4,906,641.00	2,274.32	1.63
9128282U3	US TREASURY N/B 08/24 1.875				1.875000	31 Aug 2024		
	2,000,000.000	Local	97.763224	1,955,264.47	95.699219	1,913,984.38	-41,280.09	0.63
		Base	97.763224	1,955,264.47	95.699219	1,913,984.38	-41,280.09	0.63
9128283D0	US TREASURY N/B 10/24 2.25				2.250000	31 Oct 2024		
	2,000,000.000	Local	98.267705	1,965,354.10	96.097656	1,921,953.12	-43,400.98	0.64
		Base	98.267705	1,965,354.10	96.097656	1,921,953.12	-43,400.98	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
9128284L1	US TREASURY N/B 04/23 2.75				2.750000	30 Apr 2023		
	2,000,000.000	Local	100.835488	2,016,709.75	99.441406	1,988,828.12	-27,881.63	0.66
		Base	100.835488	2,016,709.75	99.441406	1,988,828.12	-27,881.63	0.66
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2024		
	2,000,000.000	Local	101.959740	2,039,194.80	95.863281	1,917,265.62	-121,929.18	0.64
		Base	101.959740	2,039,194.80	95.863281	1,917,265.62	-121,929.18	0.64
912828B66	US TREASURY N/B 02/24 2.75				2.750000	15 Feb 2024		
	2,000,000.000	Local	97.873706	1,957,474.11	97.859375	1,957,187.50	-286.61	0.65
		Base	97.873706	1,957,474.11	97.859375	1,957,187.50	-286.61	0.65
912828P38	US TREASURY N/B 01/23 1.75				1.750000	31 Jan 2023		
	3,000,000.000	Local	99.802909	2,994,087.26	99.819750	2,994,592.50	505.24	0.99
		Base	99.802909	2,994,087.26	99.819750	2,994,592.50	505.24	0.99
912828Q29	US TREASURY N/B 03/23 1.5				1.500000	31 Mar 2023		
	2,000,000.000	Local	100.326963	2,006,539.26	99.297275	1,985,945.50	-20,593.76	0.66
		Base	100.326963	2,006,539.26	99.297275	1,985,945.50	-20,593.76	0.66
912828R69	US TREASURY N/B 05/23 1.625				1.625000	31 May 2023		
	2,000,000.000	Local	100.588163	2,011,763.25	98.824219	1,976,484.38	-35,278.87	0.66
		Base	100.588163	2,011,763.25	98.824219	1,976,484.38	-35,278.87	0.66
912828S35	US TREASURY N/B 06/23 1.375				1.375000	30 Jun 2023		
	3,000,000.000	Local	100.603030	3,018,090.91	98.425781	2,952,773.43	-65,317.48	0.98
		Base	100.603030	3,018,090.91	98.425781	2,952,773.43	-65,317.48	0.98
912828S92	US TREASURY N/B 07/23 1.25				1.250000	31 Jul 2023		
	2,000,000.000	Local	100.593438	2,011,868.75	98.031250	1,960,625.00	-51,243.75	0.65
		Base	100.593438	2,011,868.75	98.031250	1,960,625.00	-51,243.75	0.65
912828YY0	US TREASURY N/B 12/24 1.75				1.750000	31 Dec 2024		
	2,000,000.000	Local	96.948854	1,938,977.07	94.976562	1,899,531.24	-39,445.83	0.63
		Base	96.948854	1,938,977.07	94.976562	1,899,531.24	-39,445.83	0.63
912828ZL7	US TREASURY N/B 04/25 0.375				0.375000	30 Apr 2025		
	2,000,000.000	Local	99.922028	1,998,440.55	91.335938	1,826,718.76	-171,721.79	0.61
		Base	99.922028	1,998,440.55	91.335938	1,826,718.76	-171,721.79	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
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	2,000,000.000	Local	99.616664	1,992,333.28	90.855469	1,817,109.38	-175,223.90	0.60
		Base	99.616664	1,992,333.28	90.855469	1,817,109.38	-175,223.90	0.60
912828ZU7	US TREASURY N/B 06/23 0.25				0.250000	15 Jun 2023		
	2,000,000.000	Local	100.017016	2,000,340.31	98.062500	1,961,250.00	-39,090.31	0.65
		Base	100.017016	2,000,340.31	98.062500	1,961,250.00	-39,090.31	0.65
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	4,000,000.000	Local	96.910361	3,876,414.42	90.660156	3,626,406.24	-250,008.18	1.20
		Base	96.910361	3,876,414.42	90.660156	3,626,406.24	-250,008.18	1.20
91282CAF8	US TREASURY N/B 08/23 0.125				0.125000	15 Aug 2023		
	2,000,000.000	Local	99.941960	1,998,839.20	97.230469	1,944,609.38	-54,229.82	0.64
		Base	99.941960	1,998,839.20	97.230469	1,944,609.38	-54,229.82	0.64
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	2,000,000.000	Local	99.601514	1,992,030.27	90.011719	1,800,234.38	-191,795.89	0.60
		Base	99.601514	1,992,030.27	90.011719	1,800,234.38	-191,795.89	0.60
91282CAK7	US TREASURY N/B 09/23 0.125				0.125000	15 Sep 2023		
	2,000,000.000	Local	99.919339	1,998,386.77	96.863281	1,937,265.62	-61,121.15	0.64
		Base	99.919339	1,998,386.77	96.863281	1,937,265.62	-61,121.15	0.64
91282CAM3	US TREASURY N/B 09/25 0.25				0.250000	30 Sep 2025		
	2,000,000.000	Local	99.864378	1,997,287.56	89.878906	1,797,578.12	-199,709.44	0.60
		Base	99.864378	1,997,287.56	89.878906	1,797,578.12	-199,709.44	0.60
91282CAP6	US TREASURY N/B 10/23 0.125				0.125000	15 Oct 2023		
	2,000,000.000	Local	99.926376	1,998,527.51	96.472656	1,929,453.12	-69,074.39	0.64
		Base	99.926376	1,998,527.51	96.472656	1,929,453.12	-69,074.39	0.64
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	2,000,000.000	Local	99.432841	1,988,656.82	89.507812	1,790,156.24	-198,500.58	0.59
		Base	99.432841	1,988,656.82	89.507812	1,790,156.24	-198,500.58	0.59
91282CAW1	US TREASURY N/B 11/23 0.25				0.250000	15 Nov 2023		
	2,000,000.000	Local	100.003036	2,000,060.72	96.156250	1,923,125.00	-76,935.72	0.64
		Base	100.003036	2,000,060.72	96.156250	1,923,125.00	-76,935.72	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
91282CAZ4	US TREASURY N/B 11/25 0.375				0.375000	30 Nov 2025		
	2,000,000.000	Local	99.856446	1,997,128.91	89.535156	1,790,703.12	-206,425.79	0.59
		Base	99.856446	1,997,128.91	89.535156	1,790,703.12	-206,425.79	0.59
91282CBA8	US TREASURY N/B 12/23 0.125				0.125000	15 Dec 2023		
	2,000,000.000	Local	99.920204	1,998,404.08	95.792969	1,915,859.38	-82,544.70	0.64
		Base	99.920204	1,998,404.08	95.792969	1,915,859.38	-82,544.70	0.64
91282CBC4	US TREASURY N/B 12/25 0.375				0.375000	31 Dec 2025		
	2,000,000.000	Local	99.719557	1,994,391.14	89.460938	1,789,218.76	-205,172.38	0.59
		Base	99.719557	1,994,391.14	89.460938	1,789,218.76	-205,172.38	0.59
91282CBD2	US TREASURY N/B 12/22 0.125				0.125000	31 Dec 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	8.29
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	8.29
91282CBE0	US TREASURY N/B 01/24 0.125				0.125000	15 Jan 2024		
	2,000,000.000	Local	99.890378	1,997,807.56	95.371094	1,907,421.88	-90,385.68	0.63
		Base	99.890378	1,997,807.56	95.371094	1,907,421.88	-90,385.68	0.63
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023		
	5,000,000.000	Local	99.995239	4,999,761.95	99.698633	4,984,931.65	-14,830.30	1.65
		Base	99.995239	4,999,761.95	99.698633	4,984,931.65	-14,830.30	1.65
91282CBH3	US TREASURY N/B 01/26 0.375				0.375000	31 Jan 2026		
	2,000,000.000	Local	99.753359	1,995,067.18	89.058594	1,781,171.88	-213,895.30	0.59
		Base	99.753359	1,995,067.18	89.058594	1,781,171.88	-213,895.30	0.59
91282CBK6	US TREASURY FRN 01/23 VAR				4.447364	31 Jan 2023		
	2,000,000.000	Local	99.999584	1,999,991.67	100.020273	2,000,405.46	413.79	0.66
		Base	99.999584	1,999,991.67	100.020273	2,000,405.46	413.79	0.66
91282CBM2	US TREASURY N/B 02/24 0.125				0.125000	15 Feb 2024		
	2,000,000.000	Local	99.898895	1,997,977.90	95.031250	1,900,625.00	-97,352.90	0.63
		Base	99.898895	1,997,977.90	95.031250	1,900,625.00	-97,352.90	0.63
91282CBN0	US TREASURY N/B 02/23 0.125				0.125000	28 Feb 2023		
	7,000,000.000	Local	99.809234	6,986,646.35	99.332928	6,953,304.96	-33,341.39	2.31
		Base	99.809234	6,986,646.35	99.332928	6,953,304.96	-33,341.39	2.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	2,000,000.000	99.746532	1,994,930.64	89.210938	1,784,218.76	-210,711.88	0.59
		Base		99.746532	1,994,930.64	89.210938	1,784,218.76	-210,711.88	0.59
91282CBR1	US TREASURY N/B 03/24 0.25					0.250000	15 Mar 2024		
		Local	2,000,000.000	99.882560	1,997,651.19	94.839844	1,896,796.88	-100,854.31	0.63
		Base		99.882560	1,997,651.19	94.839844	1,896,796.88	-100,854.31	0.63
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
		Local	2,000,000.000	99.447068	1,988,941.35	89.734375	1,794,687.50	-194,253.85	0.60
		Base		99.447068	1,988,941.35	89.734375	1,794,687.50	-194,253.85	0.60
91282CBU4	US TREASURY N/B 03/23 0.125					0.125000	31 Mar 2023		
		Local	3,000,000.000	99.990753	2,999,722.59	98.975876	2,969,276.28	-30,446.31	0.98
		Base		99.990753	2,999,722.59	98.975876	2,969,276.28	-30,446.31	0.98
91282CBX8	US TREASURY N/B 04/23 0.125					0.125000	30 Apr 2023		
		Local	4,000,000.000	99.977205	3,999,088.19	98.625000	3,945,000.00	-54,088.19	1.31
		Base		99.977205	3,999,088.19	98.625000	3,945,000.00	-54,088.19	1.31
91282CCD1	US TREASURY N/B 05/23 0.125					0.125000	31 May 2023		
		Local	3,000,000.000	99.991146	2,999,734.39	98.214844	2,946,445.32	-53,289.07	0.98
		Base		99.991146	2,999,734.39	98.214844	2,946,445.32	-53,289.07	0.98
91282CCG4	US TREASURY N/B 06/24 0.25					0.250000	15 Jun 2024		
		Local	2,000,000.000	94.563273	1,891,265.46	93.890625	1,877,812.50	-13,452.96	0.62
		Base		94.563273	1,891,265.46	93.890625	1,877,812.50	-13,452.96	0.62
91282CCK5	US TREASURY N/B 06/23 0.125					0.125000	30 Jun 2023		
		Local	2,000,000.000	98.932065	1,978,641.29	97.781250	1,955,625.00	-23,016.29	0.65
		Base		98.932065	1,978,641.29	97.781250	1,955,625.00	-23,016.29	0.65
91282CCU3	US TREASURY N/B 08/23 0.125					0.125000	31 Aug 2023		
		Local	2,000,000.000	99.942955	1,998,859.09	96.980469	1,939,609.38	-59,249.71	0.64
		Base		99.942955	1,998,859.09	96.980469	1,939,609.38	-59,249.71	0.64
91282CCX7	US TREASURY N/B 09/24 0.375					0.375000	15 Sep 2024		
		Local	2,000,000.000	99.873016	1,997,460.31	93.253906	1,865,078.12	-132,382.19	0.62
		Base		99.873016	1,997,460.31	93.253906	1,865,078.12	-132,382.19	0.62

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CDA6	US TREASURY N/B 09/23 0.25				0.250000	30 Sep 2023		
	3,000,000.000	Local	99.964333	2,998,929.99	96.675781	2,900,273.43	-98,656.56	0.96
		Base	99.964333	2,998,929.99	96.675781	2,900,273.43	-98,656.56	0.96
91282CDE8	US TREASURY FRN 10/23 VAR				4.433364	31 Oct 2023		
	3,000,000.000	Local	99.961397	2,998,841.91	100.081887	3,002,456.61	3,614.70	1.00
		Base	99.961397	2,998,841.91	100.081887	3,002,456.61	3,614.70	1.00
91282CDM0	US TREASURY N/B 11/23 0.5				0.500000	30 Nov 2023		
	5,000,000.000	Local	97.210295	4,860,514.75	96.210938	4,810,546.90	-49,967.85	1.60
		Base	97.210295	4,860,514.75	96.210938	4,810,546.90	-49,967.85	1.60
91282CDR9	US TREASURY N/B 12/23 0.75				0.750000	31 Dec 2023		
	4,000,000.000	Local	97.257817	3,890,312.66	96.144531	3,845,781.24	-44,531.42	1.28
		Base	97.257817	3,890,312.66	96.144531	3,845,781.24	-44,531.42	1.28
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	2,000,000.000	Local	94.584682	1,891,693.64	94.191406	1,883,828.12	-7,865.52	0.62
		Base	94.584682	1,891,693.64	94.191406	1,883,828.12	-7,865.52	0.62
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024		
	2,000,000.000	Local	99.848908	1,996,978.16	97.054688	1,941,093.76	-55,884.40	0.64
		Base	99.848908	1,996,978.16	97.054688	1,941,093.76	-55,884.40	0.64
91282CEK3	US TREASURY N/B 04/24 2.5				2.500000	30 Apr 2024		
	2,000,000.000	Local	98.989436	1,979,788.72	97.187500	1,943,750.00	-36,038.72	0.64
		Base	98.989436	1,979,788.72	97.187500	1,943,750.00	-36,038.72	0.64
91282CEL1	US TREASURY FRN 04/24 VAR				3.965857	30 Apr 2024		
	2,000,000.000	Local	99.979862	1,999,597.24	99.807462	1,996,149.24	-3,448.00	0.66
		Base	99.979862	1,999,597.24	99.807462	1,996,149.24	-3,448.00	0.66
91282CER8	US TREASURY N/B 05/24 2.5				2.500000	31 May 2024		
	5,000,000.000	Local	98.490982	4,924,549.08	97.054688	4,852,734.40	-71,814.68	1.61
		Base	98.490982	4,924,549.08	97.054688	4,852,734.40	-71,814.68	1.61
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
	3,000,000.000	Local	99.208386	2,976,251.57	97.640625	2,929,218.75	-47,032.82	0.97
		Base	99.208386	2,976,251.57	97.640625	2,929,218.75	-47,032.82	0.97

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024		
	2,000,000.000	Local	97.875421	1,957,508.42	97.574219	1,951,484.38	-6,024.04	0.65
		Base	97.875421	1,957,508.42	97.574219	1,951,484.38	-6,024.04	0.65
91282CFD8	US TREASURY FRN 07/24 VAR				4.435364	31 Jul 2024		
	3,000,000.000	Local	100.006234	3,000,187.03	99.882915	2,996,487.45	-3,699.58	0.99
		Base	100.006234	3,000,187.03	99.882915	2,996,487.45	-3,699.58	0.99
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024		
	2,000,000.000	Local	99.876691	1,997,533.81	97.957031	1,959,140.62	-38,393.19	0.65
		Base	99.876691	1,997,533.81	97.957031	1,959,140.62	-38,393.19	0.65
US DOLLAR Total								
	241,349,711.290	Local		241,075,021.52		232,291,695.47	-8,783,326.05	77.04
Original Face:	111,789,553.000	Base		241,075,021.52		232,291,695.47	-8,783,326.05	77.04
FIXED INCOME Total								
	241,349,711.290	Base		241,075,021.52		232,291,695.47	-8,783,326.05	77.04
Original Face:	111,789,553.000							

& 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
FUND Total									
		310,838,723.860	Base		310,319,609.85		301,536,283.80	-8,783,326.05	100.00
	Original Face:	111,789,553.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			14,298.880	Local	1.000000	14,298.88	1.000000	14,298.88	0.00	0.00
				Base	1.000000	14,298.88	1.000000	14,298.88	0.00	0.00
US DOLLAR Total										
			14,298.880	Local		14,298.88		14,298.88	0.00	0.00
				Base		14,298.88		14,298.88	0.00	0.00
CASH Total										
			14,298.880	Base		14,298.88		14,298.88	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						4.140231	31 Dec 2030		
			7,247,900.340	Local	100.000000	7,247,900.34	100.000000	7,247,900.34	0.00	0.30
				Base	100.000000	7,247,900.34	100.000000	7,247,900.34	0.00	0.30
US DOLLAR Total										
			7,247,900.340	Local		7,247,900.34		7,247,900.34	0.00	0.30
				Base		7,247,900.34		7,247,900.34	0.00	0.30
CASH EQUIVALENT Total										
			7,247,900.340	Base		7,247,900.34		7,247,900.34	0.00	0.30
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
001055102	AFLAC INC COMMON STOCK USD.1									
			42,467.000	Local	22.742250	965,795.11	71.940000	3,055,075.98	2,089,280.87	0.12
				Base	22.742250	965,795.11	71.940000	3,055,075.98	2,089,280.87	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00130H105	AES CORP COMMON STOCK USD.01								
		Local	50,131.000	19.778374	991,509.66	28.760000	1,441,767.56	450,257.90	0.06
		Base		19.778374	991,509.66	28.760000	1,441,767.56	450,257.90	0.06
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	534,900.000	25.656888	13,723,869.13	18.410000	9,847,509.00	-3,876,360.13	0.40
		Base		25.656888	13,723,869.13	18.410000	9,847,509.00	-3,876,360.13	0.40
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	130,859.000	38.220145	5,001,449.98	109.790000	14,367,009.61	9,365,559.63	0.59
		Base		38.220145	5,001,449.98	109.790000	14,367,009.61	9,365,559.63	0.59
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	132,729.000	51.182989	6,793,466.90	161.610000	21,450,333.69	14,656,866.79	0.88
		Base		51.182989	6,793,466.90	161.610000	21,450,333.69	14,656,866.79	0.88
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	53,451.000	42.066763	2,248,510.53	76.550000	4,091,674.05	1,843,163.52	0.17
		Base		42.066763	2,248,510.53	76.550000	4,091,674.05	1,843,163.52	0.17
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	34,892.000	82.476659	2,877,775.59	336.530000	11,742,204.76	8,864,429.17	0.48
		Base		82.476659	2,877,775.59	336.530000	11,742,204.76	8,864,429.17	0.48
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	4,513.000	159.336847	719,087.19	147.030000	663,546.39	-55,540.80	0.03
		Base		159.336847	719,087.19	147.030000	663,546.39	-55,540.80	0.03
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	121,011.000	28.979211	3,506,803.32	64.770000	7,837,882.47	4,331,079.15	0.32
		Base		28.979211	3,506,803.32	64.770000	7,837,882.47	4,331,079.15	0.32
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	22,219.000	40.242147	894,140.27	149.650000	3,325,073.35	2,430,933.08	0.14
		Base		40.242147	894,140.27	149.650000	3,325,073.35	2,430,933.08	0.14
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	16,646.000	98.394809	1,637,879.99	308.260000	5,131,295.96	3,493,415.97	0.21
		Base		98.394809	1,637,879.99	308.260000	5,131,295.96	3,493,415.97	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
	11,802.000	Local	51.215302	604,442.99	84.300000	994,908.60	390,465.61	0.04
		Base	51.215302	604,442.99	84.300000	994,908.60	390,465.61	0.04
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
	9,519.000	Local	62.512085	595,052.54	42.940000	408,745.86	-186,306.68	0.02
		Base	62.512085	595,052.54	42.940000	408,745.86	-186,306.68	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
	8,792.000	Local	101.363641	891,189.13	216.860000	1,906,633.12	1,015,443.99	0.08
		Base	101.363641	891,189.13	216.860000	1,906,633.12	1,015,443.99	0.08
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
	11,206.000	Local	137.438063	1,540,130.93	145.670000	1,632,378.02	92,247.09	0.07
		Base	137.438063	1,540,130.93	145.670000	1,632,378.02	92,247.09	0.07
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
	5,452.000	Local	186.537062	1,017,000.06	210.900000	1,149,826.80	132,826.74	0.05
		Base	186.537062	1,017,000.06	210.900000	1,149,826.80	132,826.74	0.05
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
	18,839.000	Local	42.693813	804,308.75	55.210000	1,040,101.19	235,792.44	0.04
		Base	42.693813	804,308.75	55.210000	1,040,101.19	235,792.44	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01							
	19,905.000	Local	47.659388	948,660.11	135.600000	2,699,118.00	1,750,457.89	0.11
		Base	47.659388	948,660.11	135.600000	2,699,118.00	1,750,457.89	0.11
02072L680	STRIVE 500 ETF STRIVE 500 ETF							
	80,000.000	Local	24.110169	1,928,813.50	24.260000	1,940,800.00	11,986.50	0.08
		Base	24.110169	1,928,813.50	24.260000	1,940,800.00	11,986.50	0.08
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
	397,391.000	Local	25.547365	10,152,292.95	88.730000	35,260,503.43	25,108,210.48	1.44
		Base	25.547365	10,152,292.95	88.730000	35,260,503.43	25,108,210.48	1.44
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
	448,289.000	Local	26.490645	11,875,464.90	88.230000	39,552,538.47	27,677,073.57	1.61
		Base	26.490645	11,875,464.90	88.230000	39,552,538.47	27,677,073.57	1.61

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
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	134,508.000	22.244687	2,992,088.35	45.710000	6,148,360.68	3,156,272.33	0.25
		Base		22.244687	2,992,088.35	45.710000	6,148,360.68	3,156,272.33	0.25
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	666,125.000	31.672159	21,097,617.18	84.000000	55,954,500.00	34,856,882.82	2.28
		Base		31.672159	21,097,617.18	84.000000	55,954,500.00	34,856,882.82	2.28
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	19,402.000	47.938936	930,111.23	88.920000	1,725,225.84	795,114.61	0.07
		Base		47.938936	930,111.23	88.920000	1,725,225.84	795,114.61	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	48,776.000	20.243011	987,373.12	12.720000	620,430.72	-366,942.40	0.03
		Base		20.243011	987,373.12	12.720000	620,430.72	-366,942.40	0.03
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	38,566.000	47.716004	1,840,215.40	94.950000	3,661,841.70	1,821,626.30	0.15
		Base		47.716004	1,840,215.40	94.950000	3,661,841.70	1,821,626.30	0.15
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	44,865.000	54.350564	2,438,438.05	147.750000	6,628,803.75	4,190,365.70	0.27
		Base		54.350564	2,438,438.05	147.750000	6,628,803.75	4,190,365.70	0.27
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	55,763.000	99.534578	5,550,346.70	63.240000	3,526,452.12	-2,023,894.58	0.14
		Base		99.534578	5,550,346.70	63.240000	3,526,452.12	-2,023,894.58	0.14
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	34,944.000	91.889203	3,210,976.32	211.860000	7,403,235.84	4,192,259.52	0.30
		Base		91.889203	3,210,976.32	211.860000	7,403,235.84	4,192,259.52	0.30
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	13,646.000	79.213965	1,080,953.76	152.420000	2,079,923.32	998,969.56	0.08
		Base		79.213965	1,080,953.76	152.420000	2,079,923.32	998,969.56	0.08
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	12,154.000	50.337868	611,806.45	165.710000	2,014,039.34	1,402,232.89	0.08
		Base		50.337868	611,806.45	165.710000	2,014,039.34	1,402,232.89	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
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
	7,987.000	Local	56.159917	448,549.26	311.370000	2,486,912.19	2,038,362.93	0.10
		Base	56.159917	448,549.26	311.370000	2,486,912.19	2,038,362.93	0.10
031100100	AMETEK INC COMMON STOCK USD.01							
	17,236.000	Local	55.560921	957,648.04	139.720000	2,408,213.92	1,450,565.88	0.10
		Base	55.560921	957,648.04	139.720000	2,408,213.92	1,450,565.88	0.10
031162100	AMGEN INC COMMON STOCK USD.0001							
	40,046.000	Local	85.549154	3,425,901.43	262.640000	10,517,681.44	7,091,780.01	0.43
		Base	85.549154	3,425,901.43	262.640000	10,517,681.44	7,091,780.01	0.43
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
	44,663.000	Local	18.119235	809,259.38	76.140000	3,400,640.82	2,591,381.44	0.14
		Base	18.119235	809,259.38	76.140000	3,400,640.82	2,591,381.44	0.14
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
	38,603.000	Local	69.954275	2,700,444.89	164.030000	6,332,050.09	3,631,605.20	0.26
		Base	69.954275	2,700,444.89	164.030000	6,332,050.09	3,631,605.20	0.26
03662Q105	ANSYS INC COMMON STOCK USD.01							
	6,537.000	Local	149.900344	979,898.55	241.590000	1,579,273.83	599,375.28	0.06
		Base	149.900344	979,898.55	241.590000	1,579,273.83	599,375.28	0.06
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01							
	17,925.000	Local	99.299635	1,779,945.95	512.970000	9,194,987.25	7,415,041.30	0.38
		Base	99.299635	1,779,945.95	512.970000	9,194,987.25	7,415,041.30	0.38
03743Q108	APA CORP COMMON STOCK USD.625							
	24,131.000	Local	61.454940	1,482,969.15	46.680000	1,126,435.08	-356,534.07	0.05
		Base	61.454940	1,482,969.15	46.680000	1,126,435.08	-356,534.07	0.05
037833100	APPLE INC COMMON STOCK USD.00001							
	1,122,311.000	Local	17.550826	19,697,485.12	129.930000	145,821,868.23	126,124,383.11	5.95
		Base	17.550826	19,697,485.12	129.930000	145,821,868.23	126,124,383.11	5.95
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
	64,569.000	Local	28.867142	1,863,922.46	97.380000	6,287,729.22	4,423,806.76	0.26
		Base	28.867142	1,863,922.46	97.380000	6,287,729.22	4,423,806.76	0.26

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
	41,230.000	Local	29.564501	1,218,944.37	92.850000	3,828,205.50	2,609,261.13	0.16
		Base	29.564501	1,218,944.37	92.850000	3,828,205.50	2,609,261.13	0.16
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001							
	18,576.000	Local	78.583689	1,459,770.61	121.350000	2,254,197.60	794,426.99	0.09
		Base	78.583689	1,459,770.61	121.350000	2,254,197.60	794,426.99	0.09
04621X108	ASSURANT INC COMMON STOCK USD.01							
	3,966.000	Local	74.572660	295,755.17	125.060000	495,987.96	200,232.79	0.02
		Base	74.572660	295,755.17	125.060000	495,987.96	200,232.79	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK							
	10,499.000	Local	99.297790	1,042,527.50	112.070000	1,176,622.93	134,095.43	0.05
		Base	99.297790	1,042,527.50	112.070000	1,176,622.93	134,095.43	0.05
052769106	AUTODESK INC COMMON STOCK USD.01							
	16,201.000	Local	64.679255	1,047,868.61	186.870000	3,027,480.87	1,979,612.26	0.12
		Base	64.679255	1,047,868.61	186.870000	3,027,480.87	1,979,612.26	0.12
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
	31,133.000	Local	56.363223	1,754,756.22	238.860000	7,436,428.38	5,681,672.16	0.30
		Base	56.363223	1,754,756.22	238.860000	7,436,428.38	5,681,672.16	0.30
053332102	AUTOZONE INC COMMON STOCK USD.01							
	1,425.000	Local	337.795600	481,358.73	2,466.180000	3,514,306.50	3,032,947.77	0.14
		Base	337.795600	481,358.73	2,466.180000	3,514,306.50	3,032,947.77	0.14
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
	10,499.000	Local	142.419557	1,495,262.93	161.520000	1,695,798.48	200,535.55	0.07
		Base	142.419557	1,495,262.93	161.520000	1,695,798.48	200,535.55	0.07
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
	6,076.000	Local	62.178045	377,793.80	181.000000	1,099,756.00	721,962.20	0.04
		Base	62.178045	377,793.80	181.000000	1,099,756.00	721,962.20	0.04
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
	75,163.000	Local	36.076125	2,711,589.80	29.530000	2,219,563.39	-492,026.41	0.09
		Base	36.076125	2,711,589.80	29.530000	2,219,563.39	-492,026.41	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
058498106	BALL CORP COMMON STOCK								
		Local	23,560.000	23.370590	550,611.10	51.140000	1,204,858.40	654,247.30	0.05
		Base		23.370590	550,611.10	51.140000	1,204,858.40	654,247.30	0.05
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	523,831.000	24.779177	12,980,101.10	33.120000	17,349,282.72	4,369,181.62	0.71
		Base		24.779177	12,980,101.10	33.120000	17,349,282.72	4,369,181.62	0.71
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	55,203.000	36.540076	2,017,121.82	45.520000	2,512,840.56	495,718.74	0.10
		Base		36.540076	2,017,121.82	45.520000	2,512,840.56	495,718.74	0.10
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5								
		Local	17,140.000	30.156426	516,881.15	42.140000	722,279.60	205,398.45	0.03
		Base		30.156426	516,881.15	42.140000	722,279.60	205,398.45	0.03
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	37,835.000	38.825746	1,468,972.11	50.970000	1,928,449.95	459,477.84	0.08
		Base		38.825746	1,468,972.11	50.970000	1,928,449.95	459,477.84	0.08
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	21,404.000	146.797429	3,142,052.18	254.300000	5,443,037.20	2,300,985.02	0.22
		Base		146.797429	3,142,052.18	254.300000	5,443,037.20	2,300,985.02	0.22
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	15,342.000	47.170286	723,686.53	72.570000	1,113,368.94	389,682.41	0.05
		Base		47.170286	723,686.53	72.570000	1,113,368.94	389,682.41	0.05
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	135,223.000	109.095160	14,752,174.81	308.900000	41,770,384.70	27,018,209.89	1.70
		Base		109.095160	14,752,174.81	308.900000	41,770,384.70	27,018,209.89	1.70
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	15,038.000	38.220437	574,758.93	80.210000	1,206,197.98	631,439.05	0.05
		Base		38.220437	574,758.93	80.210000	1,206,197.98	631,439.05	0.05
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	1,616.000	466.970068	754,623.63	420.490000	679,511.84	-75,111.79	0.03
		Base		466.970068	754,623.63	420.490000	679,511.84	-75,111.79	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
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	10,808.000	114.400192	1,236,437.28	276.920000	2,992,951.36	1,756,514.08	0.12
		Base		114.400192	1,236,437.28	276.920000	2,992,951.36	1,756,514.08	0.12
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	11,781.000	125.276731	1,475,885.17	82.880000	976,409.28	-499,475.89	0.04
		Base		125.276731	1,475,885.17	82.880000	976,409.28	-499,475.89	0.04
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	11,272.000	346.471696	3,905,428.96	708.630000	7,987,677.36	4,082,248.40	0.33
		Base		346.471696	3,905,428.96	708.630000	7,987,677.36	4,082,248.40	0.33
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	42,046.000	94.394111	3,968,894.80	190.490000	8,009,342.54	4,040,447.74	0.33
		Base		94.394111	3,968,894.80	190.490000	8,009,342.54	4,040,447.74	0.33
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	2,912.000	538.606518	1,568,422.18	2,015.280000	5,868,495.36	4,300,073.18	0.24
		Base		538.606518	1,568,422.18	2,015.280000	5,868,495.36	4,300,073.18	0.24
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	17,574.000	35.082921	616,547.25	40.250000	707,353.50	90,806.25	0.03
		Base		35.082921	616,547.25	40.250000	707,353.50	90,806.25	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	10,706.000	94.515199	1,011,879.72	67.580000	723,511.48	-288,368.24	0.03
		Base		94.515199	1,011,879.72	67.580000	723,511.48	-288,368.24	0.03
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	107,498.000	21.266983	2,286,158.11	46.270000	4,973,932.46	2,687,774.35	0.20
		Base		21.266983	2,286,158.11	46.270000	4,973,932.46	2,687,774.35	0.20
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	159,575.000	48.653072	7,763,813.93	71.950000	11,481,421.25	3,717,607.32	0.47
		Base		48.653072	7,763,813.93	71.950000	11,481,421.25	3,717,607.32	0.47
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	8,830.000	118.635112	1,047,548.04	134.130000	1,184,367.90	136,819.86	0.05
		Base		118.635112	1,047,548.04	134.130000	1,184,367.90	136,819.86	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
11135F101	BROADCOM INC COMMON STOCK							
	30,396.000	Local	219.894831	6,683,923.28	559.130000	16,995,315.48	10,311,392.20	0.69
		Base	219.894831	6,683,923.28	559.130000	16,995,315.48	10,311,392.20	0.69
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
	17,642.000	Local	57.586388	1,015,939.06	56.970000	1,005,064.74	-10,874.32	0.04
		Base	57.586388	1,015,939.06	56.970000	1,005,064.74	-10,874.32	0.04
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
	13,723.000	Local	30.445659	417,805.78	65.680000	901,326.64	483,520.86	0.04
		Base	30.445659	417,805.78	65.680000	901,326.64	483,520.86	0.04
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK							
	7,961.000	Local	87.233533	694,466.16	125.470000	998,866.67	304,400.51	0.04
		Base	87.233533	694,466.16	125.470000	998,866.67	304,400.51	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
	23,713.000	Local	32.119884	761,658.80	76.960000	1,824,952.48	1,063,293.68	0.07
		Base	32.119884	761,658.80	76.960000	1,824,952.48	1,063,293.68	0.07
12514G108	CDW CORP/DE COMMON STOCK USD.01							
	10,161.000	Local	124.367837	1,263,701.59	178.580000	1,814,551.38	550,849.79	0.07
		Base	124.367837	1,263,701.59	178.580000	1,814,551.38	550,849.79	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
	14,725.000	Local	31.183024	459,170.03	85.200000	1,254,570.00	795,399.97	0.05
		Base	31.183024	459,170.03	85.200000	1,254,570.00	795,399.97	0.05
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
	8,835.000	Local	58.173321	513,961.29	91.560000	808,932.60	294,971.31	0.03
		Base	58.173321	513,961.29	91.560000	808,932.60	294,971.31	0.03
125523100	CIGNA CORP COMMON STOCK USD.01							
	22,946.000	Local	84.682881	1,943,133.38	331.340000	7,602,927.64	5,659,794.26	0.31
		Base	84.682881	1,943,133.38	331.340000	7,602,927.64	5,659,794.26	0.31
12572Q105	CME GROUP INC COMMON STOCK USD.01							
	26,998.000	Local	108.710282	2,934,960.19	168.160000	4,539,983.68	1,605,023.49	0.19
		Base	108.710282	2,934,960.19	168.160000	4,539,983.68	1,605,023.49	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
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	21,784.000	27.829021	606,227.39	63.330000	1,379,580.72	773,353.33	0.06
		Base		27.829021	606,227.39	63.330000	1,379,580.72	773,353.33	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	157,792.000	7.299098	1,151,739.29	30.980000	4,888,396.16	3,736,656.87	0.20
		Base		7.299098	1,151,739.29	30.980000	4,888,396.16	3,736,656.87	0.20
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	98,616.000	50.931121	5,022,623.39	93.190000	9,190,025.04	4,167,401.65	0.37
		Base		50.931121	5,022,623.39	93.190000	9,190,025.04	4,167,401.65	0.37
127097103	COTERRA ENERGY INC COMMON STOCK USD.1								
		Local	59,177.000	20.265492	1,199,251.03	24.570000	1,453,978.89	254,727.86	0.06
		Base		20.265492	1,199,251.03	24.570000	1,453,978.89	254,727.86	0.06
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	20,588.000	48.041805	989,084.69	160.640000	3,307,256.32	2,318,171.63	0.13
		Base		48.041805	989,084.69	160.640000	3,307,256.32	2,318,171.63	0.13
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK								
		Local	16,103.000	86.018821	1,385,161.07	41.600000	669,884.80	-715,276.27	0.03
		Base		86.018821	1,385,161.07	41.600000	669,884.80	-715,276.27	0.03
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	7,995.000	166.396444	1,330,339.57	111.880000	894,480.60	-435,858.97	0.04
		Base		166.396444	1,330,339.57	111.880000	894,480.60	-435,858.97	0.04
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	15,073.000	39.815601	600,140.56	56.750000	855,392.75	255,252.19	0.03
		Base		39.815601	600,140.56	56.750000	855,392.75	255,252.19	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	28,648.000	61.863478	1,772,264.92	92.960000	2,663,118.08	890,853.16	0.11
		Base		61.863478	1,772,264.92	92.960000	2,663,118.08	890,853.16	0.11
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	19,674.000	44.036297	866,370.10	76.870000	1,512,340.38	645,970.28	0.06
		Base		44.036297	866,370.10	76.870000	1,512,340.38	645,970.28	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
143130102	CARMAX INC COMMON STOCK USD.5							
	11,860.000	Local	32.158580	381,400.76	60.890000	722,155.40	340,754.64	0.03
		Base	32.158580	381,400.76	60.890000	722,155.40	340,754.64	0.03
143658300	CARNIVAL CORP COMMON STOCK USD.01							
	75,160.000	Local	24.679891	1,854,940.57	8.060000	605,789.60	-1,249,150.97	0.02
		Base	24.679891	1,854,940.57	8.060000	605,789.60	-1,249,150.97	0.02
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
	62,764.000	Local	15.174485	952,411.38	41.250000	2,589,015.00	1,636,603.62	0.11
		Base	15.174485	952,411.38	41.250000	2,589,015.00	1,636,603.62	0.11
148806102	CATALENT INC COMMON STOCK USD.01							
	13,506.000	Local	87.125116	1,176,711.81	45.010000	607,905.06	-568,806.75	0.02
		Base	87.125116	1,176,711.81	45.010000	607,905.06	-568,806.75	0.02
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
	39,059.000	Local	74.768501	2,920,382.90	239.560000	9,356,974.04	6,436,591.14	0.38
		Base	74.768501	2,920,382.90	239.560000	9,356,974.04	6,436,591.14	0.38
150870103	CELANESE CORP COMMON STOCK USD.0001							
	7,486.000	Local	88.951876	665,893.74	102.240000	765,368.64	99,474.90	0.03
		Base	88.951876	665,893.74	102.240000	765,368.64	99,474.90	0.03
15135B101	CENTENE CORP COMMON STOCK USD.001							
	42,501.000	Local	53.658325	2,280,532.45	82.010000	3,485,507.01	1,204,974.56	0.14
		Base	53.658325	2,280,532.45	82.010000	3,485,507.01	1,204,974.56	0.14
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
	47,248.000	Local	21.417914	1,011,953.60	29.990000	1,416,967.52	405,013.92	0.06
		Base	21.417914	1,011,953.60	29.990000	1,416,967.52	405,013.92	0.06
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
	11,527.000	Local	106.831920	1,231,451.54	64.150000	739,457.05	-491,994.49	0.03
		Base	106.831920	1,231,451.54	64.150000	739,457.05	-491,994.49	0.03
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
	3,818.000	Local	358.886894	1,370,230.16	217.900000	831,942.20	-538,287.96	0.03
		Base	358.886894	1,370,230.16	217.900000	831,942.20	-538,287.96	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
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	8,062.000	296.444087	2,389,932.23	339.100000	2,733,824.20	343,891.97	0.11
		Base		296.444087	2,389,932.23	339.100000	2,733,824.20	343,891.97	0.11
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	133,515.000	81.508850	10,882,654.06	179.490000	23,964,607.35	13,081,953.29	0.98
		Base		81.508850	10,882,654.06	179.490000	23,964,607.35	13,081,953.29	0.98
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,080.000	485.664774	1,010,182.73	1,387.490000	2,885,979.20	1,875,796.47	0.12
		Base		485.664774	1,010,182.73	1,387.490000	2,885,979.20	1,875,796.47	0.12
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	18,302.000	49.367056	903,515.86	80.610000	1,475,324.22	571,808.36	0.06
		Base		49.367056	903,515.86	80.610000	1,475,324.22	571,808.36	0.06
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	11,798.000	53.964277	636,670.54	102.390000	1,207,997.22	571,326.68	0.05
		Base		53.964277	636,670.54	102.390000	1,207,997.22	571,326.68	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	308,165.000	30.375411	9,360,638.52	47.640000	14,680,980.60	5,320,342.08	0.60
		Base		30.375411	9,360,638.52	47.640000	14,680,980.60	5,320,342.08	0.60
172908105	CINTAS CORP COMMON STOCK								
		Local	6,478.000	89.888163	582,295.52	451.620000	2,925,594.36	2,343,298.84	0.12
		Base		89.888163	582,295.52	451.620000	2,925,594.36	2,343,298.84	0.12
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	145,366.000	78.574499	11,422,060.64	45.230000	6,574,904.18	-4,847,156.46	0.27
		Base		78.574499	11,422,060.64	45.230000	6,574,904.18	-4,847,156.46	0.27
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	36,963.000	24.893725	920,146.76	39.370000	1,455,233.31	535,086.55	0.06
		Base		24.893725	920,146.76	39.370000	1,455,233.31	535,086.55	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	9,260.000	75.253842	696,850.58	140.330000	1,299,455.80	602,605.22	0.05
		Base		75.253842	696,850.58	140.330000	1,299,455.80	602,605.22	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
	292,109.000	Local	32.957886	9,627,295.00	63.610000	18,581,053.49	8,953,758.49	0.76
		Base	32.957886	9,627,295.00	63.610000	18,581,053.49	8,953,758.49	0.76
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
	38,572.000	Local	29.741699	1,147,196.80	57.190000	2,205,932.68	1,058,735.88	0.09
		Base	29.741699	1,147,196.80	57.190000	2,205,932.68	1,058,735.88	0.09
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
	62,685.000	Local	40.369373	2,530,554.14	78.790000	4,938,951.15	2,408,397.01	0.20
		Base	40.369373	2,530,554.14	78.790000	4,938,951.15	2,408,397.01	0.20
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
	323,775.000	Local	18.474298	5,981,515.94	34.970000	11,322,411.75	5,340,895.81	0.46
		Base	18.474298	5,981,515.94	34.970000	11,322,411.75	5,340,895.81	0.46
200340107	COMERICA INC COMMON STOCK USD5.0							
	9,828.000	Local	47.836482	470,136.95	66.850000	657,001.80	186,864.85	0.03
		Base	47.836482	470,136.95	66.850000	657,001.80	186,864.85	0.03
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
	35,969.000	Local	23.560314	847,440.92	38.700000	1,392,000.30	544,559.38	0.06
		Base	23.560314	847,440.92	38.700000	1,392,000.30	544,559.38	0.06
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
	93,521.000	Local	49.773293	4,654,848.16	118.000000	11,035,478.00	6,380,629.84	0.45
		Base	49.773293	4,654,848.16	118.000000	11,035,478.00	6,380,629.84	0.45
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
	26,633.000	Local	58.009964	1,544,979.38	95.310000	2,538,391.23	993,411.85	0.10
		Base	58.009964	1,544,979.38	95.310000	2,538,391.23	993,411.85	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
	12,183.000	Local	68.409503	833,432.97	231.750000	2,823,410.25	1,989,977.28	0.12
		Base	68.409503	833,432.97	231.750000	2,823,410.25	1,989,977.28	0.12
21037T109	CONSTELLATION ENERGY COMMON STOCK							
	24,544.000	Local	37.555625	921,765.27	86.210000	2,115,938.24	1,194,172.97	0.09
		Base	37.555625	921,765.27	86.210000	2,115,938.24	1,194,172.97	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
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
	3,703.000	Local	208.558093	772,290.62	330.670000	1,224,471.01	452,180.39	0.05
		Base	208.558093	772,290.62	330.670000	1,224,471.01	452,180.39	0.05
217204106	COPART INC COMMON STOCK							
	32,161.000	Local	40.662088	1,307,733.42	60.890000	1,958,283.29	650,549.87	0.08
		Base	40.662088	1,307,733.42	60.890000	1,958,283.29	650,549.87	0.08
219350105	CORNING INC COMMON STOCK USD.5							
	57,132.000	Local	23.723051	1,355,345.35	31.940000	1,824,796.08	469,450.73	0.07
		Base	23.723051	1,355,345.35	31.940000	1,824,796.08	469,450.73	0.07
22052L104	CORTEVA INC COMMON STOCK USD.01							
	53,625.000	Local	23.691365	1,270,449.46	58.780000	3,152,077.50	1,881,628.04	0.13
		Base	23.691365	1,270,449.46	58.780000	3,152,077.50	1,881,628.04	0.13
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
	33,218.000	Local	111.948884	3,718,718.04	456.500000	15,164,017.00	11,445,298.96	0.62
		Base	111.948884	3,718,718.04	456.500000	15,164,017.00	11,445,298.96	0.62
22160N109	COSTAR GROUP INC COMMON STOCK USD.01							
	30,523.000	Local	70.492212	2,151,633.78	77.280000	2,358,817.44	207,183.66	0.10
		Base	70.492212	2,151,633.78	77.280000	2,358,817.44	207,183.66	0.10
22822V101	CROWN CASTLE INC REIT USD.01							
	32,501.000	Local	84.891045	2,759,043.86	135.640000	4,408,435.64	1,649,391.78	0.18
		Base	84.891045	2,759,043.86	135.640000	4,408,435.64	1,649,391.78	0.18
231021106	CUMMINS INC COMMON STOCK USD2.5							
	10,584.000	Local	70.786132	749,200.42	242.290000	2,564,397.36	1,815,196.94	0.10
		Base	70.786132	749,200.42	242.290000	2,564,397.36	1,815,196.94	0.10
23331A109	DR HORTON INC COMMON STOCK USD.01							
	23,492.000	Local	32.914274	773,222.12	89.140000	2,094,076.88	1,320,854.76	0.09
		Base	32.914274	773,222.12	89.140000	2,094,076.88	1,320,854.76	0.09
233331107	DTE ENERGY COMPANY COMMON STOCK							
	14,540.000	Local	55.691263	809,750.97	117.530000	1,708,886.20	899,135.23	0.07
		Base	55.691263	809,750.97	117.530000	1,708,886.20	899,135.23	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
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
	17,266.000	Local	50.952597	879,747.54	26.500000	457,549.00	-422,198.54	0.02
		Base	50.952597	879,747.54	26.500000	457,549.00	-422,198.54	0.02
235851102	DANAHER CORP COMMON STOCK USD.01							
	49,172.000	Local	68.825915	3,384,307.87	265.420000	13,051,232.24	9,666,924.37	0.53
		Base	68.825915	3,384,307.87	265.420000	13,051,232.24	9,666,924.37	0.53
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
	9,185.000	Local	44.403226	407,843.63	138.330000	1,270,561.05	862,717.42	0.05
		Base	44.403226	407,843.63	138.330000	1,270,561.05	862,717.42	0.05
23918K108	DAVITA INC COMMON STOCK USD.001							
	4,125.000	Local	41.667942	171,880.26	74.670000	308,013.75	136,133.49	0.01
		Base	41.667942	171,880.26	74.670000	308,013.75	136,133.49	0.01
244199105	DEERE + CO COMMON STOCK USD1.0							
	20,614.000	Local	80.768856	1,664,969.19	428.760000	8,838,458.64	7,173,489.45	0.36
		Base	80.768856	1,664,969.19	428.760000	8,838,458.64	7,173,489.45	0.36
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
	48,122.000	Local	25.685187	1,236,022.57	32.860000	1,581,288.92	345,266.35	0.06
		Base	25.685187	1,236,022.57	32.860000	1,581,288.92	345,266.35	0.06
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
	16,129.000	Local	45.622143	735,839.54	31.840000	513,547.36	-222,292.18	0.02
		Base	45.622143	735,839.54	31.840000	513,547.36	-222,292.18	0.02
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
	49,061.000	Local	38.614018	1,894,442.32	61.510000	3,017,742.11	1,123,299.79	0.12
		Base	38.614018	1,894,442.32	61.510000	3,017,742.11	1,123,299.79	0.12
252131107	DEXCOM INC COMMON STOCK USD.001							
	28,990.000	Local	99.605540	2,887,564.61	113.240000	3,282,827.60	395,262.99	0.13
		Base	99.605540	2,887,564.61	113.240000	3,282,827.60	395,262.99	0.13
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
	13,210.000	Local	107.039754	1,413,995.15	136.780000	1,806,863.80	392,868.65	0.07
		Base	107.039754	1,413,995.15	136.780000	1,806,863.80	392,868.65	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
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	21,579.000	109.105198	2,354,381.06	100.270000	2,163,726.33	-190,654.73	0.09
		Base		109.105198	2,354,381.06	100.270000	2,163,726.33	-190,654.73	0.09
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	183,422.000	58.638198	10,755,535.60	86.880000	15,935,703.36	5,180,167.76	0.65
		Base		58.638198	10,755,535.60	86.880000	15,935,703.36	5,180,167.76	0.65
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	20,506.000	28.918909	593,011.14	97.830000	2,006,101.98	1,413,090.84	0.08
		Base		28.918909	593,011.14	97.830000	2,006,101.98	1,413,090.84	0.08
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	18,864.000	52.742877	994,941.63	14.040000	264,850.56	-730,091.07	0.01
		Base		52.742877	994,941.63	14.040000	264,850.56	-730,091.07	0.01
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	16,930.000	68.654467	1,162,320.13	246.250000	4,169,012.50	3,006,692.37	0.17
		Base		68.654467	1,162,320.13	246.250000	4,169,012.50	3,006,692.37	0.17
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	15,798.000	56.960760	899,866.08	141.440000	2,234,469.12	1,334,603.04	0.09
		Base		56.960760	899,866.08	141.440000	2,234,469.12	1,334,603.04	0.09
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	62,577.000	54.895440	3,435,191.95	61.320000	3,837,221.64	402,029.69	0.16
		Base		54.895440	3,435,191.95	61.320000	3,837,221.64	402,029.69	0.16
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	2,657.000	378.840075	1,006,578.08	346.400000	920,384.80	-86,193.28	0.04
		Base		378.840075	1,006,578.08	346.400000	920,384.80	-86,193.28	0.04
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	10,534.000	44.507182	468,838.66	135.410000	1,426,408.94	957,570.28	0.06
		Base		44.507182	468,838.66	135.410000	1,426,408.94	957,570.28	0.06
260557103	DOW INC COMMON STOCK USD.01								
		Local	52,820.000	37.737994	1,993,320.86	50.390000	2,661,599.80	668,278.94	0.11
		Base		37.737994	1,993,320.86	50.390000	2,661,599.80	668,278.94	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
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	57,795.000	Local	63.133695	3,648,811.92	102.990000	5,952,307.05	2,303,495.13	0.24
		Base	63.133695	3,648,811.92	102.990000	5,952,307.05	2,303,495.13	0.24
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	37,286.000	Local	53.473700	1,993,820.38	68.630000	2,558,938.18	565,117.80	0.10
		Base	53.473700	1,993,820.38	68.630000	2,558,938.18	565,117.80	0.10
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	44,085.000	Local	49.342534	2,175,265.61	129.520000	5,709,889.20	3,534,623.59	0.23
		Base	49.342534	2,175,265.61	129.520000	5,709,889.20	3,534,623.59	0.23
26884L109	EQT CORP COMMON STOCK							
	27,548.000	Local	41.847500	1,152,814.93	33.830000	931,948.84	-220,866.09	0.04
		Base	41.847500	1,152,814.93	33.830000	931,948.84	-220,866.09	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	9,006.000	Local	41.270725	371,684.15	81.440000	733,448.64	361,764.49	0.03
		Base	41.270725	371,684.15	81.440000	733,448.64	361,764.49	0.03
278642103	EBAY INC COMMON STOCK USD.001							
	40,729.000	Local	19.225332	783,028.53	41.470000	1,689,031.63	906,003.10	0.07
		Base	19.225332	783,028.53	41.470000	1,689,031.63	906,003.10	0.07
278865100	ECOLAB INC COMMON STOCK USD1.0							
	18,598.000	Local	68.210572	1,268,580.22	145.560000	2,707,124.88	1,438,544.66	0.11
		Base	68.210572	1,268,580.22	145.560000	2,707,124.88	1,438,544.66	0.11
281020107	EDISON INTERNATIONAL COMMON STOCK							
	28,660.000	Local	43.786211	1,254,912.82	63.620000	1,823,349.20	568,436.38	0.07
		Base	43.786211	1,254,912.82	63.620000	1,823,349.20	568,436.38	0.07
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
	46,402.000	Local	26.281724	1,219,524.56	74.610000	3,462,053.22	2,242,528.66	0.14
		Base	26.281724	1,219,524.56	74.610000	3,462,053.22	2,242,528.66	0.14
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
	19,685.000	Local	47.683372	938,647.18	122.180000	2,405,113.30	1,466,466.12	0.10
		Base	47.683372	938,647.18	122.180000	2,405,113.30	1,466,466.12	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
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
	44,378.000	Local	43.725665	1,940,457.58	96.060000	4,262,950.68	2,322,493.10	0.17
		Base	43.725665	1,940,457.58	96.060000	4,262,950.68	2,322,493.10	0.17
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
	10,201.000	Local	196.919146	2,008,772.21	264.960000	2,702,856.96	694,084.75	0.11
		Base	196.919146	2,008,772.21	264.960000	2,702,856.96	694,084.75	0.11
29364G103	ENTERGY CORP COMMON STOCK USD.01							
	15,272.000	Local	72.399098	1,105,679.02	112.500000	1,718,100.00	612,420.98	0.07
		Base	72.399098	1,105,679.02	112.500000	1,718,100.00	612,420.98	0.07
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001							
	4,316.000	Local	646.127444	2,788,686.05	327.740000	1,414,525.84	-1,374,160.21	0.06
		Base	646.127444	2,788,686.05	327.740000	1,414,525.84	-1,374,160.21	0.06
294429105	EQUIFAX INC COMMON STOCK USD1.25							
	9,189.000	Local	118.743586	1,091,134.81	194.360000	1,785,974.04	694,839.23	0.07
		Base	118.743586	1,091,134.81	194.360000	1,785,974.04	694,839.23	0.07
29444U700	EQUINIX INC REIT USD.001							
	6,945.000	Local	353.252742	2,453,340.29	655.030000	4,549,183.35	2,095,843.06	0.19
		Base	353.252742	2,453,340.29	655.030000	4,549,183.35	2,095,843.06	0.19
29476L107	EQUITY RESIDENTIAL REIT USD.01							
	25,527.000	Local	49.387601	1,260,717.29	59.000000	1,506,093.00	245,375.71	0.06
		Base	49.387601	1,260,717.29	59.000000	1,506,093.00	245,375.71	0.06
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
	4,860.000	Local	194.908852	947,257.02	211.920000	1,029,931.20	82,674.18	0.04
		Base	194.908852	947,257.02	211.920000	1,029,931.20	82,674.18	0.04
29786A106	ETSY INC COMMON STOCK USD.001							
	9,434.000	Local	122.329853	1,154,059.83	119.780000	1,130,004.52	-24,055.31	0.05
		Base	122.329853	1,154,059.83	119.780000	1,130,004.52	-24,055.31	0.05
30034W106	EVERGY INC COMMON STOCK							
	17,227.000	Local	55.214070	951,172.79	62.930000	1,084,095.11	132,922.32	0.04
		Base	55.214070	951,172.79	62.930000	1,084,095.11	132,922.32	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
	26,141.000	Local	42.823508	1,119,449.32	83.840000	2,191,661.44	1,072,212.12	0.09
		Base	42.823508	1,119,449.32	83.840000	2,191,661.44	1,072,212.12	0.09
30161N101	EXELON CORP COMMON STOCK							
	74,583.000	Local	30.508019	2,275,379.57	43.230000	3,224,223.09	948,843.52	0.13
		Base	30.508019	2,275,379.57	43.230000	3,224,223.09	948,843.52	0.13
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
	11,301.000	Local	84.539959	955,386.08	87.600000	989,967.60	34,581.52	0.04
		Base	84.539959	955,386.08	87.600000	989,967.60	34,581.52	0.04
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
	11,944.000	Local	50.081788	598,176.87	103.920000	1,241,220.48	643,043.61	0.05
		Base	50.081788	598,176.87	103.920000	1,241,220.48	643,043.61	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
	10,051.000	Local	96.333352	968,246.52	147.180000	1,479,306.18	511,059.66	0.06
		Base	96.333352	968,246.52	147.180000	1,479,306.18	511,059.66	0.06
30231G102	EXXON MOBIL CORP COMMON STOCK							
	309,090.000	Local	60.367108	18,658,869.41	110.300000	34,092,627.00	15,433,757.59	1.39
		Base	60.367108	18,658,869.41	110.300000	34,092,627.00	15,433,757.59	1.39
302491303	FMC CORP COMMON STOCK USD.1							
	9,454.000	Local	36.755936	347,490.62	124.800000	1,179,859.20	832,368.58	0.05
		Base	36.755936	347,490.62	124.800000	1,179,859.20	832,368.58	0.05
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
	168,769.000	Local	114.476889	19,320,150.15	120.340000	20,309,661.46	989,511.31	0.83
		Base	114.476889	19,320,150.15	120.340000	20,309,661.46	989,511.31	0.83
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	2,859.000	Local	478.227873	1,367,253.49	401.210000	1,147,059.39	-220,194.10	0.05
		Base	478.227873	1,367,253.49	401.210000	1,147,059.39	-220,194.10	0.05
311900104	FASTENAL CO COMMON STOCK USD.01							
	42,987.000	Local	19.632499	843,942.23	47.320000	2,034,144.84	1,190,202.61	0.08
		Base	19.632499	843,942.23	47.320000	2,034,144.84	1,190,202.61	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
313745101	FEDERAL REALTY INVS TRUST REIT USD.01							
	5,485.000	Local	140.455993	770,401.12	101.040000	554,204.40	-216,196.72	0.02
		Base	140.455993	770,401.12	101.040000	554,204.40	-216,196.72	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
	17,967.000	Local	98.624148	1,771,980.07	173.200000	3,111,884.40	1,339,904.33	0.13
		Base	98.624148	1,771,980.07	173.200000	3,111,884.40	1,339,904.33	0.13
315616102	F5 INC COMMON STOCK							
	4,492.000	Local	132.314065	594,354.78	143.510000	644,646.92	50,292.14	0.03
		Base	132.314065	594,354.78	143.510000	644,646.92	50,292.14	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	44,535.000	Local	87.041980	3,876,414.58	67.850000	3,021,699.75	-854,714.83	0.12
		Base	87.041980	3,876,414.58	67.850000	3,021,699.75	-854,714.83	0.12
316773100	FIFTH THIRD BANCORP COMMON STOCK							
	51,515.000	Local	25.300990	1,303,380.49	32.810000	1,690,207.15	386,826.66	0.07
		Base	25.300990	1,303,380.49	32.810000	1,690,207.15	386,826.66	0.07
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
	13,729.000	Local	96.984433	1,331,499.28	121.890000	1,673,427.81	341,928.53	0.07
		Base	96.984433	1,331,499.28	121.890000	1,673,427.81	341,928.53	0.07
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	7,435.000	Local	158.191075	1,176,150.64	149.790000	1,113,688.65	-62,461.99	0.05
		Base	158.191075	1,176,150.64	149.790000	1,113,688.65	-62,461.99	0.05
337738108	FISERV INC COMMON STOCK USD.01							
	47,661.000	Local	56.763257	2,705,393.61	101.070000	4,817,097.27	2,111,703.66	0.20
		Base	56.763257	2,705,393.61	101.070000	4,817,097.27	2,111,703.66	0.20
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
	40,766.000	Local	43.561954	1,775,846.61	41.940000	1,709,726.04	-66,120.57	0.07
		Base	43.561954	1,775,846.61	41.940000	1,709,726.04	-66,120.57	0.07
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
	5,536.000	Local	214.676765	1,188,450.57	183.680000	1,016,852.48	-171,598.09	0.04
		Base	214.676765	1,188,450.57	183.680000	1,016,852.48	-171,598.09	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
345370860	FORD MOTOR CO COMMON STOCK USD.01							
	296,431.000	Local	12.117397	3,591,972.08	11.630000	3,447,492.53	-144,479.55	0.14
		Base	12.117397	3,591,972.08	11.630000	3,447,492.53	-144,479.55	0.14
34959E109	FORTINET INC COMMON STOCK USD.001							
	48,667.000	Local	19.484259	948,240.44	48.890000	2,379,329.63	1,431,089.19	0.10
		Base	19.484259	948,240.44	48.890000	2,379,329.63	1,431,089.19	0.10
34959J108	FORTIVE CORP COMMON STOCK USD.01							
	26,555.000	Local	29.865693	793,083.48	64.250000	1,706,158.75	913,075.27	0.07
		Base	29.865693	793,083.48	64.250000	1,706,158.75	913,075.27	0.07
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
	22,702.000	Local	40.334938	915,683.77	30.370000	689,459.74	-226,224.03	0.03
		Base	40.334938	915,683.77	30.370000	689,459.74	-226,224.03	0.03
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
	10,457.000	Local	40.057608	418,882.41	28.450000	297,501.65	-121,380.76	0.01
		Base	40.057608	418,882.41	28.450000	297,501.65	-121,380.76	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
	21,319.000	Local	25.653876	546,914.98	26.380000	562,395.22	15,480.24	0.02
		Base	25.653876	546,914.98	26.380000	562,395.22	15,480.24	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
	107,274.000	Local	24.273792	2,603,946.81	38.000000	4,076,412.00	1,472,465.19	0.17
		Base	24.273792	2,603,946.81	38.000000	4,076,412.00	1,472,465.19	0.17
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
	15,824.000	Local	68.811379	1,088,871.26	188.540000	2,983,456.96	1,894,585.70	0.12
		Base	68.811379	1,088,871.26	188.540000	2,983,456.96	1,894,585.70	0.12
366651107	GARTNER INC COMMON STOCK USD.0005							
	5,930.000	Local	123.013912	729,472.50	336.140000	1,993,310.20	1,263,837.70	0.08
		Base	123.013912	729,472.50	336.140000	1,993,310.20	1,263,837.70	0.08
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	4,756.000	Local	298.781291	1,421,003.82	100.660000	478,738.96	-942,264.86	0.02
		Base	298.781291	1,421,003.82	100.660000	478,738.96	-942,264.86	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
	16,896.000	Local	79.142485	1,337,191.42	248.110000	4,192,066.56	2,854,875.14	0.17
		Base	79.142485	1,337,191.42	248.110000	4,192,066.56	2,854,875.14	0.17
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01							
	82,007.000	Local	223.543560	18,332,136.70	83.790000	6,871,366.53	-11,460,770.17	0.28
		Base	223.543560	18,332,136.70	83.790000	6,871,366.53	-11,460,770.17	0.28
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
	44,546.000	Local	34.002131	1,514,658.92	83.850000	3,735,182.10	2,220,523.18	0.15
		Base	34.002131	1,514,658.92	83.850000	3,735,182.10	2,220,523.18	0.15
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
	106,628.000	Local	38.120597	4,064,723.06	33.640000	3,586,965.92	-477,757.14	0.15
		Base	38.120597	4,064,723.06	33.640000	3,586,965.92	-477,757.14	0.15
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
	10,579.000	Local	50.947850	538,977.31	173.510000	1,835,562.29	1,296,584.98	0.07
		Base	50.947850	538,977.31	173.510000	1,835,562.29	1,296,584.98	0.07
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
	94,134.000	Local	28.779696	2,709,147.90	85.850000	8,081,403.90	5,372,256.00	0.33
		Base	28.779696	2,709,147.90	85.850000	8,081,403.90	5,372,256.00	0.33
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
	20,295.000	Local	110.318618	2,238,916.35	99.320000	2,015,699.40	-223,216.95	0.08
		Base	110.318618	2,238,916.35	99.320000	2,015,699.40	-223,216.95	0.08
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
	6,789.000	Local	29.085235	197,459.66	120.550000	818,413.95	620,954.29	0.03
		Base	29.085235	197,459.66	120.550000	818,413.95	620,954.29	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
	25,416.000	Local	144.706398	3,677,857.81	343.380000	8,727,346.08	5,049,488.27	0.36
		Base	144.706398	3,677,857.81	343.380000	8,727,346.08	5,049,488.27	0.36
384802104	WW GRAINGER INC COMMON STOCK USD.5							
	3,376.000	Local	160.994742	543,518.25	556.250000	1,877,900.00	1,334,381.75	0.08
		Base	160.994742	543,518.25	556.250000	1,877,900.00	1,334,381.75	0.08

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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
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
	15,915.000	Local	83.501644	1,328,928.67	239.960000	3,818,963.40	2,490,034.73	0.16
		Base	83.501644	1,328,928.67	239.960000	3,818,963.40	2,490,034.73	0.16
40434L105	HP INC COMMON STOCK USD.01							
	66,439.000	Local	16.598219	1,102,769.08	26.870000	1,785,215.93	682,446.85	0.07
		Base	16.598219	1,102,769.08	26.870000	1,785,215.93	682,446.85	0.07
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
	68,151.000	Local	31.026371	2,114,478.22	39.350000	2,681,741.85	567,263.63	0.11
		Base	31.026371	2,114,478.22	39.350000	2,681,741.85	567,263.63	0.11
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
	23,875.000	Local	45.774319	1,092,861.87	75.830000	1,810,441.25	717,579.38	0.07
		Base	45.774319	1,092,861.87	75.830000	1,810,441.25	717,579.38	0.07
418056107	HASBRO INC COMMON STOCK USD.5							
	9,743.000	Local	47.224870	460,111.91	61.010000	594,420.43	134,308.52	0.02
		Base	47.224870	460,111.91	61.010000	594,420.43	134,308.52	0.02
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
	40,343.000	Local	34.114103	1,376,265.25	25.070000	1,011,399.01	-364,866.24	0.04
		Base	34.114103	1,376,265.25	25.070000	1,011,399.01	-364,866.24	0.04
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
	5,475.000	Local	130.374851	713,802.31	175.560000	961,191.00	247,388.69	0.04
		Base	130.374851	713,802.31	175.560000	961,191.00	247,388.69	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
	11,030.000	Local	74.436087	821,030.04	231.570000	2,554,217.10	1,733,187.06	0.10
		Base	74.436087	821,030.04	231.570000	2,554,217.10	1,733,187.06	0.10
42809H107	HESS CORP COMMON STOCK USD1.0							
	20,826.000	Local	56.290758	1,172,311.33	141.820000	2,953,543.32	1,781,231.99	0.12
		Base	56.290758	1,172,311.33	141.820000	2,953,543.32	1,781,231.99	0.12
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
	96,571.000	Local	11.166771	1,078,386.28	15.960000	1,541,273.16	462,886.88	0.06
		Base	11.166771	1,078,386.28	15.960000	1,541,273.16	462,886.88	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
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
	20,299.000	Local	75.097441	1,524,402.96	126.360000	2,564,981.64	1,040,578.68	0.10
		Base	75.097441	1,524,402.96	126.360000	2,564,981.64	1,040,578.68	0.10
436440101	HOLOGIC INC COMMON STOCK USD.01							
	18,737.000	Local	41.059734	769,336.24	74.810000	1,401,714.97	632,378.73	0.06
		Base	41.059734	769,336.24	74.810000	1,401,714.97	632,378.73	0.06
437076102	HOME DEPOT INC COMMON STOCK USD.05							
	76,834.000	Local	68.487906	5,262,199.74	315.860000	24,268,787.24	19,006,587.50	0.99
		Base	68.487906	5,262,199.74	315.860000	24,268,787.24	19,006,587.50	0.99
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
	50,459.000	Local	60.463483	3,050,926.90	214.300000	10,813,363.70	7,762,436.80	0.44
		Base	60.463483	3,050,926.90	214.300000	10,813,363.70	7,762,436.80	0.44
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
	21,726.000	Local	18.222814	395,908.85	45.550000	989,619.30	593,710.45	0.04
		Base	18.222814	395,908.85	45.550000	989,619.30	593,710.45	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
	53,664.000	Local	18.366005	985,593.27	16.050000	861,307.20	-124,286.07	0.04
		Base	18.366005	985,593.27	16.050000	861,307.20	-124,286.07	0.04
443201108	HOWMET AEROSPACE INC COMMON STOCK							
	27,635.000	Local	33.432186	923,898.45	39.410000	1,089,095.35	165,196.90	0.04
		Base	33.432186	923,898.45	39.410000	1,089,095.35	165,196.90	0.04
444859102	HUMANA INC COMMON STOCK USD.1666666							
	9,501.000	Local	97.282885	924,284.69	512.190000	4,866,317.19	3,942,032.50	0.20
		Base	97.282885	924,284.69	512.190000	4,866,317.19	3,942,032.50	0.20
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
	6,216.000	Local	90.912839	565,114.21	174.360000	1,083,821.76	518,707.55	0.04
		Base	90.912839	565,114.21	174.360000	1,083,821.76	518,707.55	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
	108,281.000	Local	11.733988	1,270,567.95	14.100000	1,526,762.10	256,194.15	0.06
		Base	11.733988	1,270,567.95	14.100000	1,526,762.10	256,194.15	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
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
	2,994.000	Local	224.408163	671,878.04	230.680000	690,655.92	18,777.88	0.03
		Base	224.408163	671,878.04	230.680000	690,655.92	18,777.88	0.03
45167R104	IDEX CORP COMMON STOCK USD.01							
	5,660.000	Local	162.500060	919,750.34	228.330000	1,292,347.80	372,597.46	0.05
		Base	162.500060	919,750.34	228.330000	1,292,347.80	372,597.46	0.05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
	6,216.000	Local	151.977717	944,693.49	407.960000	2,535,879.36	1,591,185.87	0.10
		Base	151.977717	944,693.49	407.960000	2,535,879.36	1,591,185.87	0.10
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
	20,981.000	Local	62.509290	1,311,507.42	220.300000	4,622,114.30	3,310,606.88	0.19
		Base	62.509290	1,311,507.42	220.300000	4,622,114.30	3,310,606.88	0.19
452327109	ILLUMINA INC COMMON STOCK USD.01							
	11,805.000	Local	210.161678	2,480,958.61	202.200000	2,386,971.00	-93,987.61	0.10
		Base	210.161678	2,480,958.61	202.200000	2,386,971.00	-93,987.61	0.10
45337C102	INCYTE CORP COMMON STOCK USD.001							
	13,858.000	Local	122.300883	1,694,845.63	80.320000	1,113,074.56	-581,771.07	0.05
		Base	122.300883	1,694,845.63	80.320000	1,113,074.56	-581,771.07	0.05
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
	30,390.000	Local	23.296909	707,993.06	52.250000	1,587,877.50	879,884.44	0.06
		Base	23.296909	707,993.06	52.250000	1,587,877.50	879,884.44	0.06
458140100	INTEL CORP COMMON STOCK USD.001							
	309,742.000	Local	31.298421	9,694,435.39	26.430000	8,186,481.06	-1,507,954.33	0.33
		Base	31.298421	9,694,435.39	26.430000	8,186,481.06	-1,507,954.33	0.33
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
	41,920.000	Local	40.145021	1,682,879.30	102.590000	4,300,572.80	2,617,693.50	0.18
		Base	40.145021	1,682,879.30	102.590000	4,300,572.80	2,617,693.50	0.18
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
	67,857.000	Local	115.997430	7,871,237.59	140.890000	9,560,372.73	1,689,135.14	0.39
		Base	115.997430	7,871,237.59	140.890000	9,560,372.73	1,689,135.14	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
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
	19,135.000	Local	108.158193	2,069,607.03	104.840000	2,006,113.40	-63,493.63	0.08
		Base	108.158193	2,069,607.03	104.840000	2,006,113.40	-63,493.63	0.08
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
	26,694.000	Local	33.889240	904,639.37	34.630000	924,413.22	19,773.85	0.04
		Base	33.889240	904,639.37	34.630000	924,413.22	19,773.85	0.04
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
	29,160.000	Local	19.065852	555,960.23	33.310000	971,319.60	415,359.37	0.04
		Base	19.065852	555,960.23	33.310000	971,319.60	415,359.37	0.04
461202103	INTUIT INC COMMON STOCK USD.01							
	21,155.000	Local	127.238119	2,691,722.40	389.220000	8,233,949.10	5,542,226.70	0.34
		Base	127.238119	2,691,722.40	389.220000	8,233,949.10	5,542,226.70	0.34
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
	26,523.000	Local	74.081855	1,964,873.04	265.350000	7,037,878.05	5,073,005.01	0.29
		Base	74.081855	1,964,873.04	265.350000	7,037,878.05	5,073,005.01	0.29
46187W107	INVITATION HOMES INC REIT USD.01							
	43,593.000	Local	35.736654	1,557,867.95	29.640000	1,292,096.52	-265,771.43	0.05
		Base	35.736654	1,557,867.95	29.640000	1,292,096.52	-265,771.43	0.05
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
	13,941.000	Local	115.829547	1,614,779.71	204.890000	2,856,371.49	1,241,591.78	0.12
		Base	115.829547	1,614,779.71	204.890000	2,856,371.49	1,241,591.78	0.12
46284V101	IRON MOUNTAIN INC REIT USD.01							
	21,818.000	Local	32.298777	704,694.71	49.850000	1,087,627.30	382,932.59	0.04
		Base	32.298777	704,694.71	49.850000	1,087,627.30	382,932.59	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
	220,144.000	Local	51.548314	11,348,052.07	134.100000	29,521,310.40	18,173,258.33	1.20
		Base	51.548314	11,348,052.07	134.100000	29,521,310.40	18,173,258.33	1.20
46982L108	JACOBS SOLUTIONS INC COMMON STOCK							
	9,577.000	Local	81.552823	781,031.39	120.070000	1,149,910.39	368,879.00	0.05
		Base	81.552823	781,031.39	120.070000	1,149,910.39	368,879.00	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	196,225.000	74.889158	14,695,124.99	176.650000	34,663,146.25	19,968,021.26	1.41
		Base		74.889158	14,695,124.99	176.650000	34,663,146.25	19,968,021.26	1.41
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	24,358.000	21.345853	519,942.29	31.960000	778,481.68	258,539.39	0.03
		Base		21.345853	519,942.29	31.960000	778,481.68	258,539.39	0.03
482480100	KLA CORP COMMON STOCK USD.001								
		Local	10,636.000	73.025232	776,696.37	377.030000	4,010,091.08	3,233,394.71	0.16
		Base		73.025232	776,696.37	377.030000	4,010,091.08	3,233,394.71	0.16
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	19,210.000	48.861703	938,633.32	71.240000	1,368,520.40	429,887.08	0.06
		Base		48.861703	938,633.32	71.240000	1,368,520.40	429,887.08	0.06
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01								
		Local	63,776.000	35.430281	2,259,601.62	35.660000	2,274,252.16	14,650.54	0.09
		Base		35.430281	2,259,601.62	35.660000	2,274,252.16	14,650.54	0.09
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	70,021.000	14.056121	984,223.67	17.420000	1,219,765.82	235,542.15	0.05
		Base		14.056121	984,223.67	17.420000	1,219,765.82	235,542.15	0.05
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	13,420.000	67.870677	910,824.48	171.070000	2,295,759.40	1,384,934.92	0.09
		Base		67.870677	910,824.48	171.070000	2,295,759.40	1,384,934.92	0.09
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	25,329.000	71.725742	1,816,741.31	135.750000	3,438,411.75	1,621,670.44	0.14
		Base		71.725742	1,816,741.31	135.750000	3,438,411.75	1,621,670.44	0.14
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	46,417.000	22.551812	1,046,787.47	21.180000	983,112.06	-63,675.41	0.04
		Base		22.551812	1,046,787.47	21.180000	983,112.06	-63,675.41	0.04
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	148,455.000	32.167167	4,775,376.72	18.080000	2,684,066.40	-2,091,310.32	0.11
		Base		32.167167	4,775,376.72	18.080000	2,684,066.40	-2,091,310.32	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
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
	59,757.000	Local	33.362201	1,993,625.02	40.710000	2,432,707.47	439,082.45	0.10
		Base	33.362201	1,993,625.02	40.710000	2,432,707.47	439,082.45	0.10
501044101	KROGER CO COMMON STOCK USD1.0							
	48,888.000	Local	17.000779	831,134.07	44.580000	2,179,427.04	1,348,292.97	0.09
		Base	17.000779	831,134.07	44.580000	2,179,427.04	1,348,292.97	0.09
501889208	LKQ CORP COMMON STOCK USD.01							
	19,050.000	Local	32.486419	618,866.28	53.410000	1,017,460.50	398,594.22	0.04
		Base	32.486419	618,866.28	53.410000	1,017,460.50	398,594.22	0.04
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
	14,326.000	Local	78.806278	1,128,978.74	208.210000	2,982,816.46	1,853,837.72	0.12
		Base	78.806278	1,128,978.74	208.210000	2,982,816.46	1,853,837.72	0.12
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
	6,650.000	Local	89.926211	598,009.30	235.480000	1,565,942.00	967,932.70	0.06
		Base	89.926211	598,009.30	235.480000	1,565,942.00	967,932.70	0.06
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
	10,236.000	Local	80.877538	827,862.48	420.300000	4,302,190.80	3,474,328.32	0.18
		Base	80.877538	827,862.48	420.300000	4,302,190.80	3,474,328.32	0.18
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
	10,794.000	Local	75.351472	813,343.79	89.360000	964,551.84	151,208.05	0.04
		Base	75.351472	813,343.79	89.360000	964,551.84	151,208.05	0.04
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
	24,661.000	Local	53.497940	1,319,312.70	48.070000	1,185,454.27	-133,858.43	0.05
		Base	53.497940	1,319,312.70	48.070000	1,185,454.27	-133,858.43	0.05
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
	17,357.000	Local	71.719819	1,244,840.90	248.110000	4,306,445.27	3,061,604.37	0.18
		Base	71.719819	1,244,840.90	248.110000	4,306,445.27	3,061,604.37	0.18
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
	10,258.000	Local	86.402381	886,315.62	105.190000	1,079,039.02	192,723.40	0.04
		Base	86.402381	886,315.62	105.190000	1,079,039.02	192,723.40	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
526057104	LENNAR CORP A COMMON STOCK USD.1							
	19,120.000	Local	55.212024	1,055,653.90	90.500000	1,730,360.00	674,706.10	0.07
		Base	55.212024	1,055,653.90	90.500000	1,730,360.00	674,706.10	0.07
532457108	ELI LILLY + CO COMMON STOCK							
	59,190.000	Local	80.551991	4,767,872.36	365.840000	21,654,069.60	16,886,197.24	0.88
		Base	80.551991	4,767,872.36	365.840000	21,654,069.60	16,886,197.24	0.88
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	11,558.000	Local	40.579315	469,015.72	30.720000	355,061.76	-113,953.96	0.01
		Base	40.579315	469,015.72	30.720000	355,061.76	-113,953.96	0.01
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
	10,720.000	Local	73.718302	790,260.20	69.740000	747,612.80	-42,647.40	0.03
		Base	73.718302	790,260.20	69.740000	747,612.80	-42,647.40	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
	17,506.000	Local	114.846366	2,010,500.49	486.490000	8,516,493.94	6,505,993.45	0.35
		Base	114.846366	2,010,500.49	486.490000	8,516,493.94	6,505,993.45	0.35
540424108	LOEWS CORP COMMON STOCK USD.01							
	14,791.000	Local	32.871431	486,201.34	58.330000	862,759.03	376,557.69	0.04
		Base	32.871431	486,201.34	58.330000	862,759.03	376,557.69	0.04
548661107	LOWE S COS INC COMMON STOCK USD.5							
	46,586.000	Local	38.135666	1,776,588.13	199.240000	9,281,794.64	7,505,206.51	0.38
		Base	38.135666	1,776,588.13	199.240000	9,281,794.64	7,505,206.51	0.38
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
	71,436.000	Local	36.098966	2,578,765.71	5.220000	372,895.92	-2,205,869.79	0.02
		Base	36.098966	2,578,765.71	5.220000	372,895.92	-2,205,869.79	0.02
55261F104	M + T BANK CORP COMMON STOCK USD.5							
	12,956.000	Local	115.466755	1,495,987.28	145.060000	1,879,397.36	383,410.08	0.08
		Base	115.466755	1,495,987.28	145.060000	1,879,397.36	383,410.08	0.08
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
	23,923.000	Local	32.298813	772,684.51	33.530000	802,138.19	29,453.68	0.03
		Base	32.298813	772,684.51	33.530000	802,138.19	29,453.68	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
55354G100	MSCI INC COMMON STOCK USD.01							
	6,002.000	Local	185.260195	1,111,931.69	465.170000	2,791,950.34	1,680,018.65	0.11
		Base	185.260195	1,111,931.69	465.170000	2,791,950.34	1,680,018.65	0.11
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
	47,664.000	Local	17.371218	827,981.75	27.070000	1,290,264.48	462,282.73	0.05
		Base	17.371218	827,981.75	27.070000	1,290,264.48	462,282.73	0.05
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
	55,684.000	Local	34.635628	1,928,650.29	116.390000	6,481,060.76	4,552,410.47	0.26
		Base	34.635628	1,928,650.29	116.390000	6,481,060.76	4,552,410.47	0.26
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
	2,824.000	Local	327.790223	925,679.59	278.890000	787,585.36	-138,094.23	0.03
		Base	327.790223	925,679.59	278.890000	787,585.36	-138,094.23	0.03
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
	37,227.000	Local	49.878721	1,856,835.14	165.480000	6,160,323.96	4,303,488.82	0.25
		Base	49.878721	1,856,835.14	165.480000	6,160,323.96	4,303,488.82	0.25
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
	20,194.000	Local	52.901649	1,068,295.91	148.890000	3,006,684.66	1,938,388.75	0.12
		Base	52.901649	1,068,295.91	148.890000	3,006,684.66	1,938,388.75	0.12
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
	4,661.000	Local	155.752000	725,960.07	337.970000	1,575,278.17	849,318.10	0.06
		Base	155.752000	725,960.07	337.970000	1,575,278.17	849,318.10	0.06
574599106	MASCO CORP COMMON STOCK USD1.0							
	16,926.000	Local	22.852971	386,809.38	46.670000	789,936.42	403,127.04	0.03
		Base	22.852971	386,809.38	46.670000	789,936.42	403,127.04	0.03
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
	63,712.000	Local	67.099577	4,275,048.24	347.730000	22,154,573.76	17,879,525.52	0.90
		Base	67.099577	4,275,048.24	347.730000	22,154,573.76	17,879,525.52	0.90
57667L107	MATCH GROUP INC COMMON STOCK USD.001							
	20,963.000	Local	146.471116	3,070,474.01	41.490000	869,754.87	-2,200,719.14	0.04
		Base	146.471116	3,070,474.01	41.490000	869,754.87	-2,200,719.14	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
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
	18,808.000	Local	31.366950	589,949.60	82.890000	1,558,995.12	969,045.52	0.06
		Base	31.366950	589,949.60	82.890000	1,558,995.12	969,045.52	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01							
	54,971.000	Local	70.532910	3,877,264.62	263.530000	14,486,507.63	10,609,243.01	0.59
		Base	70.532910	3,877,264.62	263.530000	14,486,507.63	10,609,243.01	0.59
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
	10,642.000	Local	78.160044	831,779.19	375.120000	3,992,027.04	3,160,247.85	0.16
		Base	78.160044	831,779.19	375.120000	3,992,027.04	3,160,247.85	0.16
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
	190,288.000	Local	50.374686	9,585,698.22	110.950000	21,112,453.60	11,526,755.38	0.86
		Base	50.374686	9,585,698.22	110.950000	21,112,453.60	11,526,755.38	0.86
59156R108	METLIFE INC COMMON STOCK USD.01							
	49,465.000	Local	37.517950	1,855,825.41	72.370000	3,579,782.05	1,723,956.64	0.15
		Base	37.517950	1,855,825.41	72.370000	3,579,782.05	1,723,956.64	0.15
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
	1,674.000	Local	472.080227	790,262.30	1,445.450000	2,419,683.30	1,629,421.00	0.10
		Base	472.080227	790,262.30	1,445.450000	2,419,683.30	1,629,421.00	0.10
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
	559,478.000	Local	60.277991	33,724,209.65	239.820000	134,174,013.96	100,449,804.31	5.47
		Base	60.277991	33,724,209.65	239.820000	134,174,013.96	100,449,804.31	5.47
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
	41,280.000	Local	29.810342	1,230,570.91	70.250000	2,899,920.00	1,669,349.09	0.12
		Base	29.810342	1,230,570.91	70.250000	2,899,920.00	1,669,349.09	0.12
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
	81,595.000	Local	25.643771	2,092,403.48	49.980000	4,078,118.10	1,985,714.62	0.17
		Base	25.643771	2,092,403.48	49.980000	4,078,118.10	1,985,714.62	0.17
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
	8,666.000	Local	98.815898	856,338.57	156.990000	1,360,475.34	504,136.77	0.06
		Base	98.815898	856,338.57	156.990000	1,360,475.34	504,136.77	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
60770K107	MODERNA INC COMMON STOCK USD.0001								
		Local	24,798.000	302.381229	7,498,449.71	179.620000	4,454,216.76	-3,044,232.95	0.18
		Base		302.381229	7,498,449.71	179.620000	4,454,216.76	-3,044,232.95	0.18
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	3,957.000	87.446452	346,025.61	102.220000	404,484.54	58,458.93	0.02
		Base		87.446452	346,025.61	102.220000	404,484.54	58,458.93	0.02
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	4,383.000	312.134246	1,368,084.40	330.220000	1,447,354.26	79,269.86	0.06
		Base		312.134246	1,368,084.40	330.220000	1,447,354.26	79,269.86	0.06
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01								
		Local	14,109.000	51.789592	730,699.36	51.520000	726,895.68	-3,803.68	0.03
		Base		51.789592	730,699.36	51.520000	726,895.68	-3,803.68	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	102,493.000	22.049393	2,259,908.42	66.650000	6,831,158.45	4,571,250.03	0.28
		Base		22.049393	2,259,908.42	66.650000	6,831,158.45	4,571,250.03	0.28
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	3,346.000	368.456139	1,232,854.24	353.610000	1,183,179.06	-49,675.18	0.05
		Base		368.456139	1,232,854.24	353.610000	1,183,179.06	-49,675.18	0.05
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	28,586.000	36.379269	1,039,937.78	101.530000	2,902,336.58	1,862,398.80	0.12
		Base		36.379269	1,039,937.78	101.530000	2,902,336.58	1,862,398.80	0.12
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	11,824.000	68.553581	810,577.54	278.620000	3,294,402.88	2,483,825.34	0.13
		Base		68.553581	810,577.54	278.620000	3,294,402.88	2,483,825.34	0.13
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	98,941.000	39.972026	3,954,872.20	85.020000	8,411,963.82	4,457,091.62	0.34
		Base		39.972026	3,954,872.20	85.020000	8,411,963.82	4,457,091.62	0.34
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	25,555.000	46.386668	1,185,411.29	43.870000	1,121,097.85	-64,313.44	0.05
		Base		46.386668	1,185,411.29	43.870000	1,121,097.85	-64,313.44	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
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	12,549.000	91.643346	1,150,032.35	257.710000	3,234,002.79	2,083,970.44	0.13
		Base		91.643346	1,150,032.35	257.710000	3,234,002.79	2,083,970.44	0.13
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	17,291.000	25.853254	447,028.62	31.820000	550,199.62	103,171.00	0.02
		Base		25.853254	447,028.62	31.820000	550,199.62	103,171.00	0.02
62944T105	NVR INC COMMON STOCK USD.01								
		Local	226.000	3,692.546460	834,515.50	4,612.580000	1,042,443.08	207,927.58	0.04
		Base		3,692.546460	834,515.50	4,612.580000	1,042,443.08	207,927.58	0.04
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	25,441.000	15.987271	406,732.17	61.350000	1,560,805.35	1,154,073.18	0.06
		Base		15.987271	406,732.17	61.350000	1,560,805.35	1,154,073.18	0.06
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	16,314.000	38.572866	629,277.73	60.060000	979,818.84	350,541.11	0.04
		Base		38.572866	629,277.73	60.060000	979,818.84	350,541.11	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	33,399.000	87.171231	2,911,431.93	294.880000	9,848,697.12	6,937,265.19	0.40
		Base		87.171231	2,911,431.93	294.880000	9,848,697.12	6,937,265.19	0.40
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	28,248.000	31.602020	892,693.85	13.080000	369,483.84	-523,210.01	0.02
		Base		31.602020	892,693.85	13.080000	369,483.84	-523,210.01	0.02
651639106	NEWMONT CORP COMMON STOCK USD1.6								
		Local	59,572.000	39.192841	2,334,795.90	47.200000	2,811,798.40	477,002.50	0.11
		Base		39.192841	2,334,795.90	47.200000	2,811,798.40	477,002.50	0.11
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	28,697.000	12.868559	369,289.03	18.200000	522,285.40	152,996.37	0.02
		Base		12.868559	369,289.03	18.200000	522,285.40	152,996.37	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	8,849.000	13.964450	123,571.42	18.440000	163,175.56	39,604.14	0.01
		Base		13.964450	123,571.42	18.440000	163,175.56	39,604.14	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
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	149,142.000	Local	24.193587	3,608,279.89	83.600000	12,468,271.20	8,859,991.31	0.51
		Base	24.193587	3,608,279.89	83.600000	12,468,271.20	8,859,991.31	0.51
654106103	NIKE INC CL B COMMON STOCK							
	94,542.000	Local	29.515437	2,790,448.44	117.010000	11,062,359.42	8,271,910.98	0.45
		Base	29.515437	2,790,448.44	117.010000	11,062,359.42	8,271,910.98	0.45
65473P105	NISOURCE INC COMMON STOCK USD.01							
	30,481.000	Local	14.514917	442,429.20	27.420000	835,789.02	393,359.82	0.03
		Base	14.514917	442,429.20	27.420000	835,789.02	393,359.82	0.03
655663102	NORDSON CORP COMMON STOCK							
	4,037.000	Local	232.640647	939,170.29	237.720000	959,675.64	20,505.35	0.04
		Base	232.640647	939,170.29	237.720000	959,675.64	20,505.35	0.04
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
	17,376.000	Local	62.676967	1,089,074.97	246.420000	4,281,793.92	3,192,718.95	0.17
		Base	62.676967	1,089,074.97	246.420000	4,281,793.92	3,192,718.95	0.17
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666							
	15,642.000	Local	65.190611	1,019,711.53	88.490000	1,384,160.58	364,449.05	0.06
		Base	65.190611	1,019,711.53	88.490000	1,384,160.58	364,449.05	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
	10,859.000	Local	91.818683	997,059.08	545.610000	5,924,778.99	4,927,719.91	0.24
		Base	91.818683	997,059.08	545.610000	5,924,778.99	4,927,719.91	0.24
668771108	GEN DIGITAL INC COMMON STOCK USD.01							
	43,509.000	Local	27.055118	1,177,141.15	21.430000	932,397.87	-244,743.28	0.04
		Base	27.055118	1,177,141.15	21.430000	932,397.87	-244,743.28	0.04
670346105	NUCOR CORP COMMON STOCK USD.4							
	19,255.000	Local	40.489908	779,633.18	131.810000	2,538,001.55	1,758,368.37	0.10
		Base	40.489908	779,633.18	131.810000	2,538,001.55	1,758,368.37	0.10
67066G104	NVIDIA CORP COMMON STOCK USD.001							
	186,882.000	Local	28.360842	5,300,130.83	146.140000	27,310,935.48	22,010,804.65	1.11
		Base	28.360842	5,300,130.83	146.140000	27,310,935.48	22,010,804.65	1.11

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
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
	4,697.000	Local	107.186798	503,456.39	844.030000	3,964,408.91	3,460,952.52	0.16
		Base	107.186798	503,456.39	844.030000	3,964,408.91	3,460,952.52	0.16
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
	54,574.000	Local	43.677545	2,383,658.33	62.990000	3,437,616.26	1,053,957.93	0.14
		Base	43.677545	2,383,658.33	62.990000	3,437,616.26	1,053,957.93	0.14
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
	9,176.000	Local	4.950000	45,421.20	41.230000	378,326.48	332,905.28	0.02
		Base	4.950000	45,421.20	41.230000	378,326.48	332,905.28	0.02
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
	6,800.000	Local	132.907172	903,768.77	283.780000	1,929,704.00	1,025,935.23	0.08
		Base	132.907172	903,768.77	283.780000	1,929,704.00	1,025,935.23	0.08
681919106	OMNICOM GROUP COMMON STOCK USD.15							
	15,305.000	Local	46.230142	707,552.33	81.570000	1,248,428.85	540,876.52	0.05
		Base	46.230142	707,552.33	81.570000	1,248,428.85	540,876.52	0.05
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01							
	32,454.000	Local	51.221912	1,662,355.94	62.370000	2,024,155.98	361,800.04	0.08
		Base	51.221912	1,662,355.94	62.370000	2,024,155.98	361,800.04	0.08
682680103	ONEOK INC COMMON STOCK USD.01							
	33,545.000	Local	40.663728	1,364,064.74	65.700000	2,203,906.50	839,841.76	0.09
		Base	40.663728	1,364,064.74	65.700000	2,203,906.50	839,841.76	0.09
68389X105	ORACLE CORP COMMON STOCK USD.01							
	115,342.000	Local	27.197853	3,137,054.72	81.740000	9,428,055.08	6,291,000.36	0.38
		Base	27.197853	3,137,054.72	81.740000	9,428,055.08	6,291,000.36	0.38
68622V106	ORGANON + CO COMMON STOCK USD.01							
	19,090.000	Local	22.915504	437,456.97	27.930000	533,183.70	95,726.73	0.02
		Base	22.915504	437,456.97	27.930000	533,183.70	95,726.73	0.02
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
	31,266.000	Local	38.964149	1,218,253.07	78.310000	2,448,440.46	1,230,187.39	0.10
		Base	38.964149	1,218,253.07	78.310000	2,448,440.46	1,230,187.39	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
69331C108	P G + E CORP COMMON STOCK							
	120,837.000	Local	14.942286	1,805,580.98	16.260000	1,964,809.62	159,228.64	0.08
		Base	14.942286	1,805,580.98	16.260000	1,964,809.62	159,228.64	0.08
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
	30,271.000	Local	88.787147	2,687,675.72	157.940000	4,781,001.74	2,093,326.02	0.20
		Base	88.787147	2,687,675.72	157.940000	4,781,001.74	2,093,326.02	0.20
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666							
	17,639.000	Local	47.774630	842,696.69	125.740000	2,217,927.86	1,375,231.17	0.09
		Base	47.774630	842,696.69	125.740000	2,217,927.86	1,375,231.17	0.09
69351T106	PPL CORP COMMON STOCK USD.01							
	55,262.000	Local	26.851007	1,483,840.35	29.220000	1,614,755.64	130,915.29	0.07
		Base	26.851007	1,483,840.35	29.220000	1,614,755.64	130,915.29	0.07
69370C100	PTC INC COMMON STOCK USD.01							
	7,934.000	Local	129.528771	1,027,681.27	120.040000	952,397.36	-75,283.91	0.04
		Base	129.528771	1,027,681.27	120.040000	952,397.36	-75,283.91	0.04
693718108	PACCAR INC COMMON STOCK USD1.0							
	26,100.000	Local	37.733641	984,848.02	98.970000	2,583,117.00	1,598,268.98	0.11
		Base	37.733641	984,848.02	98.970000	2,583,117.00	1,598,268.98	0.11
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
	6,945.000	Local	111.807734	776,504.71	127.910000	888,334.95	111,830.24	0.04
		Base	111.807734	776,504.71	127.910000	888,334.95	111,830.24	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
	9,637.000	Local	80.341394	774,250.01	291.000000	2,804,367.00	2,030,116.99	0.11
		Base	80.341394	774,250.01	291.000000	2,804,367.00	2,030,116.99	0.11
704326107	PAYCHEX INC COMMON STOCK USD.01							
	24,073.000	Local	42.943540	1,033,779.84	115.560000	2,781,875.88	1,748,096.04	0.11
		Base	42.943540	1,033,779.84	115.560000	2,781,875.88	1,748,096.04	0.11
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
	3,648.000	Local	315.470825	1,150,837.57	310.310000	1,132,010.88	-18,826.69	0.05
		Base	315.470825	1,150,837.57	310.310000	1,132,010.88	-18,826.69	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
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
	85,563.000	Local	38.217890	3,270,037.30	71.220000	6,093,796.86	2,823,759.56	0.25
		Base	38.217890	3,270,037.30	71.220000	6,093,796.86	2,823,759.56	0.25
713448108	PEPSICO INC COMMON STOCK USD.017							
	103,400.000	Local	67.479618	6,977,392.48	180.660000	18,680,244.00	11,702,851.52	0.76
		Base	67.479618	6,977,392.48	180.660000	18,680,244.00	11,702,851.52	0.76
714046109	PERKINELMER INC COMMON STOCK USD1.0							
	9,473.000	Local	61.164204	579,408.50	140.220000	1,328,304.06	748,895.56	0.05
		Base	61.164204	579,408.50	140.220000	1,328,304.06	748,895.56	0.05
717081103	PFIZER INC COMMON STOCK USD.05							
	421,294.000	Local	29.199751	12,301,679.81	51.240000	21,587,104.56	9,285,424.75	0.88
		Base	29.199751	12,301,679.81	51.240000	21,587,104.56	9,285,424.75	0.88
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
	116,346.000	Local	47.920744	5,575,386.83	101.210000	11,775,378.66	6,199,991.83	0.48
		Base	47.920744	5,575,386.83	101.210000	11,775,378.66	6,199,991.83	0.48
718546104	PHILLIPS 66 COMMON STOCK							
	35,473.000	Local	44.996321	1,596,154.48	104.080000	3,692,029.84	2,095,875.36	0.15
		Base	44.996321	1,596,154.48	104.080000	3,692,029.84	2,095,875.36	0.15
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
	8,491.000	Local	49.325910	418,826.30	76.040000	645,655.64	226,829.34	0.03
		Base	49.325910	418,826.30	76.040000	645,655.64	226,829.34	0.03
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
	17,833.000	Local	124.988129	2,228,913.31	228.390000	4,072,878.87	1,843,965.56	0.17
		Base	124.988129	2,228,913.31	228.390000	4,072,878.87	1,843,965.56	0.17
73278L105	POOL CORP COMMON STOCK USD.001							
	2,931.000	Local	346.175339	1,014,639.92	302.330000	886,129.23	-128,510.69	0.04
		Base	346.175339	1,014,639.92	302.330000	886,129.23	-128,510.69	0.04
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
	16,772.000	Local	54.155179	908,290.66	109.060000	1,829,154.32	920,863.66	0.07
		Base	54.155179	908,290.66	109.060000	1,829,154.32	920,863.66	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
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
	17,079.000	Local	35.301306	602,911.01	83.920000	1,433,269.68	830,358.67	0.06
		Base	35.301306	602,911.01	83.920000	1,433,269.68	830,358.67	0.06
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
	177,853.000	Local	65.677745	11,680,984.00	151.560000	26,955,400.68	15,274,416.68	1.10
		Base	65.677745	11,680,984.00	151.560000	26,955,400.68	15,274,416.68	1.10
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
	43,911.000	Local	30.186983	1,325,540.60	129.710000	5,695,695.81	4,370,155.21	0.23
		Base	30.186983	1,325,540.60	129.710000	5,695,695.81	4,370,155.21	0.23
74340W103	PROLOGIS INC REIT USD.01							
	69,279.000	Local	61.886448	4,287,431.26	112.730000	7,809,821.67	3,522,390.41	0.32
		Base	61.886448	4,287,431.26	112.730000	7,809,821.67	3,522,390.41	0.32
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
	27,620.000	Local	53.930116	1,489,549.80	99.460000	2,747,085.20	1,257,535.40	0.11
		Base	53.930116	1,489,549.80	99.460000	2,747,085.20	1,257,535.40	0.11
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
	37,447.000	Local	34.035103	1,274,512.51	61.270000	2,294,377.69	1,019,865.18	0.09
		Base	34.035103	1,274,512.51	61.270000	2,294,377.69	1,019,865.18	0.09
74460D109	PUBLIC STORAGE REIT USD.1							
	11,863.000	Local	135.589935	1,608,503.40	280.190000	3,323,893.97	1,715,390.57	0.14
		Base	135.589935	1,608,503.40	280.190000	3,323,893.97	1,715,390.57	0.14
745867101	PULTEGROUP INC COMMON STOCK USD.01							
	17,099.000	Local	21.771199	372,265.73	45.530000	778,517.47	406,251.74	0.03
		Base	21.771199	372,265.73	45.530000	778,517.47	406,251.74	0.03
74736K101	QORVO INC COMMON STOCK USD.0001							
	7,610.000	Local	83.591208	636,129.09	90.640000	689,770.40	53,641.31	0.03
		Base	83.591208	636,129.09	90.640000	689,770.40	53,641.31	0.03
747525103	QUALCOMM INC COMMON STOCK USD.0001							
	84,134.000	Local	55.881637	4,701,545.61	109.940000	9,249,691.96	4,548,146.35	0.38
		Base	55.881637	4,701,545.61	109.940000	9,249,691.96	4,548,146.35	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
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	10,725.000	34.318945	368,070.69	142.500000	1,528,312.50	1,160,241.81	0.06
		Base		34.318945	368,070.69	142.500000	1,528,312.50	1,160,241.81	0.06
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	8,548.000	56.035524	478,991.66	156.440000	1,337,249.12	858,257.46	0.05
		Base		56.035524	478,991.66	156.440000	1,337,249.12	858,257.46	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	3,084.000	96.275710	296,914.29	105.670000	325,886.28	28,971.99	0.01
		Base		96.275710	296,914.29	105.670000	325,886.28	28,971.99	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	14,529.000	56.844616	825,895.43	106.850000	1,552,423.65	726,528.22	0.06
		Base		56.844616	825,895.43	106.850000	1,552,423.65	726,528.22	0.06
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	110,333.000	36.957443	4,077,625.55	100.920000	11,134,806.36	7,057,180.81	0.45
		Base		36.957443	4,077,625.55	100.920000	11,134,806.36	7,057,180.81	0.45
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	47,069.000	61.516090	2,895,500.82	63.430000	2,985,586.67	90,085.85	0.12
		Base		61.516090	2,895,500.82	63.430000	2,985,586.67	90,085.85	0.12
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	11,558.000	66.349871	766,871.81	62.500000	722,375.00	-44,496.81	0.03
		Base		66.349871	766,871.81	62.500000	722,375.00	-44,496.81	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	8,036.000	376.628196	3,026,584.18	721.490000	5,797,893.64	2,771,309.46	0.24
		Base		376.628196	3,026,584.18	721.490000	5,797,893.64	2,771,309.46	0.24
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	70,132.000	13.351897	936,395.21	21.560000	1,512,045.92	575,650.71	0.06
		Base		13.351897	936,395.21	21.560000	1,512,045.92	575,650.71	0.06
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	15,415.000	34.175739	526,819.01	128.990000	1,988,380.85	1,461,561.84	0.08
		Base		34.175739	526,819.01	128.990000	1,988,380.85	1,461,561.84	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
761152107	RESMED INC COMMON STOCK USD.004								
		Local	10,994.000	96.239649	1,058,058.70	208.130000	2,288,181.22	1,230,122.52	0.09
		Base		96.239649	1,058,058.70	208.130000	2,288,181.22	1,230,122.52	0.09
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	8,144.000	35.139384	286,175.14	73.830000	601,271.52	315,096.38	0.02
		Base		35.139384	286,175.14	73.830000	601,271.52	315,096.38	0.02
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	8,620.000	66.778983	575,634.83	257.570000	2,220,253.40	1,644,618.57	0.09
		Base		66.778983	575,634.83	257.570000	2,220,253.40	1,644,618.57	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	17,371.000	27.917463	484,954.25	36.540000	634,736.34	149,782.09	0.03
		Base		27.917463	484,954.25	36.540000	634,736.34	149,782.09	0.03
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,959.000	127.806253	1,017,209.97	432.090000	3,439,004.31	2,421,794.34	0.14
		Base		127.806253	1,017,209.97	432.090000	3,439,004.31	2,421,794.34	0.14
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	26,049.000	23.990701	624,933.76	116.070000	3,023,507.43	2,398,573.67	0.12
		Base		23.990701	624,933.76	116.070000	3,023,507.43	2,398,573.67	0.12
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	24,993.000	121.274351	3,031,009.85	334.940000	8,371,155.42	5,340,145.57	0.34
		Base		121.274351	3,031,009.85	334.940000	8,371,155.42	5,340,145.57	0.34
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	8,103.000	170.731350	1,383,436.13	280.310000	2,271,351.93	887,915.80	0.09
		Base		170.731350	1,383,436.13	280.310000	2,271,351.93	887,915.80	0.09
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	41,149.000	383.407649	15,776,841.35	382.430000	15,736,612.07	-40,229.28	0.64
		Base		383.407649	15,776,841.35	382.430000	15,736,612.07	-40,229.28	0.64
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	4,435.000	308.338609	1,367,481.73	230.140000	1,020,670.90	-346,810.83	0.04
		Base		308.338609	1,367,481.73	230.140000	1,020,670.90	-346,810.83	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
79466L302	SALESFORCE INC COMMON STOCK USD.001							
	75,052.000	Local	93.000575	6,979,879.19	132.590000	9,951,144.68	2,971,265.49	0.41
		Base	93.000575	6,979,879.19	132.590000	9,951,144.68	2,971,265.49	0.41
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
	10,174.000	Local	56.066791	570,423.53	79.870000	812,597.38	242,173.85	0.03
		Base	56.066791	570,423.53	79.870000	812,597.38	242,173.85	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
	106,424.000	Local	76.643524	8,156,710.41	53.460000	5,689,427.04	-2,467,283.37	0.23
		Base	76.643524	8,156,710.41	53.460000	5,689,427.04	-2,467,283.37	0.23
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
	114,478.000	Local	31.234688	3,575,684.59	83.260000	9,531,438.28	5,955,753.69	0.39
		Base	31.234688	3,575,684.59	83.260000	9,531,438.28	5,955,753.69	0.39
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
	10,857.000	Local	26.522564	287,955.48	49.880000	541,547.16	253,591.68	0.02
		Base	26.522564	287,955.48	49.880000	541,547.16	253,591.68	0.02
816851109	SEMPRA ENERGY COMMON STOCK							
	23,591.000	Local	79.598575	1,877,809.98	154.540000	3,645,753.14	1,767,943.16	0.15
		Base	79.598575	1,877,809.98	154.540000	3,645,753.14	1,767,943.16	0.15
81762P102	SERVICENOW INC COMMON STOCK USD.001							
	15,160.000	Local	325.333923	4,932,062.28	388.270000	5,886,173.20	954,110.92	0.24
		Base	325.333923	4,932,062.28	388.270000	5,886,173.20	954,110.92	0.24
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
	17,698.000	Local	51.729623	915,510.87	237.330000	4,200,266.34	3,284,755.47	0.17
		Base	51.729623	915,510.87	237.330000	4,200,266.34	3,284,755.47	0.17
82669G104	SIGNATURE BANK COMMON STOCK USD.01							
	4,722.000	Local	306.533503	1,447,451.20	115.220000	544,068.84	-903,382.36	0.02
		Base	306.533503	1,447,451.20	115.220000	544,068.84	-903,382.36	0.02
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
	24,538.000	Local	88.150240	2,163,030.58	117.480000	2,882,724.24	719,693.66	0.12
		Base	88.150240	2,163,030.58	117.480000	2,882,724.24	719,693.66	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
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25							
	12,041.000	Local	94.453103	1,137,309.81	91.130000	1,097,296.33	-40,013.48	0.04
		Base	94.453103	1,137,309.81	91.130000	1,097,296.33	-40,013.48	0.04
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0							
	9,522.000	Local	53.918544	513,412.38	57.240000	545,039.28	31,626.90	0.02
		Base	53.918544	513,412.38	57.240000	545,039.28	31,626.90	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK							
	7,997.000	Local	71.477547	571,605.94	158.460000	1,267,204.62	695,598.68	0.05
		Base	71.477547	571,605.94	158.460000	1,267,204.62	695,598.68	0.05
833034101	SNAP ON INC COMMON STOCK USD1.0							
	3,989.000	Local	64.198639	256,088.37	228.490000	911,446.61	655,358.24	0.04
		Base	64.198639	256,088.37	228.490000	911,446.61	655,358.24	0.04
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
	4,195.000	Local	281.598024	1,181,303.71	283.270000	1,188,317.65	7,013.94	0.05
		Base	281.598024	1,181,303.71	283.270000	1,188,317.65	7,013.94	0.05
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
	81,707.000	Local	40.038487	3,271,424.68	71.410000	5,834,696.87	2,563,272.19	0.24
		Base	40.038487	3,271,424.68	71.410000	5,834,696.87	2,563,272.19	0.24
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0							
	44,562.000	Local	20.784454	926,196.84	33.670000	1,500,402.54	574,205.70	0.06
		Base	20.784454	926,196.84	33.670000	1,500,402.54	574,205.70	0.06
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
	11,103.000	Local	70.566179	783,496.29	75.120000	834,057.36	50,561.07	0.03
		Base	70.566179	783,496.29	75.120000	834,057.36	50,561.07	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001							
	86,152.000	Local	24.167683	2,082,094.21	99.200000	8,546,278.40	6,464,184.19	0.35
		Base	24.167683	2,082,094.21	99.200000	8,546,278.40	6,464,184.19	0.35
857477103	STATE STREET CORP COMMON STOCK USD1.0							
	27,539.000	Local	57.014130	1,570,112.12	77.570000	2,136,200.23	566,088.11	0.09
		Base	57.014130	1,570,112.12	77.570000	2,136,200.23	566,088.11	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
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	12,508.000	101.864500	1,274,121.17	97.700000	1,222,031.60	-52,089.57	0.05
		Base		101.864500	1,274,121.17	97.700000	1,222,031.60	-52,089.57	0.05
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	25,277.000	88.447813	2,235,695.37	244.490000	6,179,973.73	3,944,278.36	0.25
		Base		88.447813	2,235,695.37	244.490000	6,179,973.73	3,944,278.36	0.25
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	11,476.000	94.434309	1,083,728.13	319.290000	3,664,172.04	2,580,443.91	0.15
		Base		94.434309	1,083,728.13	319.290000	3,664,172.04	2,580,443.91	0.15
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	33,815.000	32.689824	1,105,406.41	32.860000	1,111,160.90	5,754.49	0.05
		Base		32.689824	1,105,406.41	32.860000	1,111,160.90	5,754.49	0.05
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	38,035.000	37.816186	1,438,338.65	76.450000	2,907,775.75	1,469,437.10	0.12
		Base		37.816186	1,438,338.65	76.450000	2,907,775.75	1,469,437.10	0.12
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	87,141.000	15.670743	1,365,564.19	79.600000	6,936,423.60	5,570,859.41	0.28
		Base		15.670743	1,365,564.19	79.600000	6,936,423.60	5,570,859.41	0.28
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		Local	44,822.000	93.591236	4,194,946.37	140.000000	6,275,080.00	2,080,133.63	0.26
		Base		93.591236	4,194,946.37	140.000000	6,275,080.00	2,080,133.63	0.26
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	11,839.000	114.684898	1,357,754.51	104.130000	1,232,795.07	-124,959.44	0.05
		Base		114.684898	1,357,754.51	104.130000	1,232,795.07	-124,959.44	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	18,085.000	32.313898	584,396.85	38.080000	688,676.80	104,279.95	0.03
		Base		32.313898	584,396.85	38.080000	688,676.80	104,279.95	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	34,544.000	57.169510	1,974,863.54	149.040000	5,148,437.76	3,173,574.22	0.21
		Base		57.169510	1,974,863.54	149.040000	5,148,437.76	3,173,574.22	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
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001							
	16,990.000	Local	68.389065	1,161,930.21	73.500000	1,248,765.00	86,834.79	0.05
		Base	68.389065	1,161,930.21	73.500000	1,248,765.00	86,834.79	0.05
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
	3,517.000	Local	344.052317	1,210,032.00	399.910000	1,406,483.47	196,451.47	0.06
		Base	344.052317	1,210,032.00	399.910000	1,406,483.47	196,451.47	0.06
879369106	TELEFLEX INC COMMON STOCK USD1.0							
	3,520.000	Local	276.540082	973,421.09	249.630000	878,697.60	-94,723.49	0.04
		Base	276.540082	973,421.09	249.630000	878,697.60	-94,723.49	0.04
880770102	TERADYNE INC COMMON STOCK USD.125							
	11,690.000	Local	82.412281	963,399.56	87.350000	1,021,121.50	57,721.94	0.04
		Base	82.412281	963,399.56	87.350000	1,021,121.50	57,721.94	0.04
88160R101	TESLA INC COMMON STOCK USD.001							
	201,448.000	Local	229.988754	46,330,774.57	123.180000	24,814,364.64	-21,516,409.93	1.01
		Base	229.988754	46,330,774.57	123.180000	24,814,364.64	-21,516,409.93	1.01
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
	68,116.000	Local	51.545667	3,511,084.68	165.220000	11,254,125.52	7,743,040.84	0.46
		Base	51.545667	3,511,084.68	165.220000	11,254,125.52	7,743,040.84	0.46
883203101	TEXTRON INC COMMON STOCK USD.125							
	15,669.000	Local	34.369576	538,536.89	70.800000	1,109,365.20	570,828.31	0.05
		Base	34.369576	538,536.89	70.800000	1,109,365.20	570,828.31	0.05
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
	29,435.000	Local	129.796419	3,820,557.59	550.690000	16,209,560.15	12,389,002.56	0.66
		Base	129.796419	3,820,557.59	550.690000	16,209,560.15	12,389,002.56	0.66
88579Y101	3M CO W/D COMMON STOCK USD.01							
	41,484.000	Local	84.858502	3,520,270.08	119.920000	4,974,761.28	1,454,491.20	0.20
		Base	84.858502	3,520,270.08	119.920000	4,974,761.28	1,454,491.20	0.20
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
	8,291.000	Local	79.762710	661,312.63	224.970000	1,865,226.27	1,203,913.64	0.08
		Base	79.762710	661,312.63	224.970000	1,865,226.27	1,203,913.64	0.08

& 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
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
	3,876.000	Local	324.264172	1,256,847.93	629.650000	2,440,523.40	1,183,675.47	0.10
		Base	324.264172	1,256,847.93	629.650000	2,440,523.40	1,183,675.47	0.10
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
	17,589.000	Local	55.803237	981,523.14	187.490000	3,297,761.61	2,316,238.47	0.13
		Base	55.803237	981,523.14	187.490000	3,297,761.61	2,316,238.47	0.13
896239100	TRIMBLE INC COMMON STOCK USD.001							
	18,510.000	Local	68.352432	1,265,203.52	50.560000	935,865.60	-329,337.92	0.04
		Base	68.352432	1,265,203.52	50.560000	935,865.60	-329,337.92	0.04
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
	99,577.000	Local	34.697015	3,455,024.65	43.030000	4,284,798.31	829,773.66	0.17
		Base	34.697015	3,455,024.65	43.030000	4,284,798.31	829,773.66	0.17
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
	3,125.000	Local	341.560758	1,067,377.37	322.410000	1,007,531.25	-59,846.12	0.04
		Base	341.560758	1,067,377.37	322.410000	1,007,531.25	-59,846.12	0.04
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
	21,736.000	Local	30.304125	658,690.46	62.250000	1,353,066.00	694,375.54	0.06
		Base	30.304125	658,690.46	62.250000	1,353,066.00	694,375.54	0.06
902653104	UDR INC REIT USD.01							
	22,966.000	Local	39.318407	902,986.53	38.730000	889,473.18	-13,513.35	0.04
		Base	39.318407	902,986.53	38.730000	889,473.18	-13,513.35	0.04
902973304	US BANCORP COMMON STOCK USD.01							
	101,478.000	Local	29.013080	2,944,189.34	43.610000	4,425,455.58	1,481,266.24	0.18
		Base	29.013080	2,944,189.34	43.610000	4,425,455.58	1,481,266.24	0.18
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01							
	3,845.000	Local	219.286382	843,156.14	469.070000	1,803,574.15	960,418.01	0.07
		Base	219.286382	843,156.14	469.070000	1,803,574.15	960,418.01	0.07
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
	46,143.000	Local	46.513368	2,146,266.36	207.070000	9,554,831.01	7,408,564.65	0.39
		Base	46.513368	2,146,266.36	207.070000	9,554,831.01	7,408,564.65	0.39

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
	24,536.000	Local	51.179515	1,255,740.57	37.700000	925,007.20	-330,733.37	0.04
		Base	51.179515	1,255,740.57	37.700000	925,007.20	-330,733.37	0.04
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
	54,775.000	Local	86.005337	4,710,942.34	173.840000	9,522,086.00	4,811,143.66	0.39
		Base	86.005337	4,710,942.34	173.840000	9,522,086.00	4,811,143.66	0.39
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
	5,202.000	Local	126.365971	657,355.78	355.420000	1,848,894.84	1,191,539.06	0.08
		Base	126.365971	657,355.78	355.420000	1,848,894.84	1,191,539.06	0.08
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
	70,125.000	Local	89.013697	6,242,085.47	530.180000	37,178,872.50	30,936,787.03	1.52
		Base	89.013697	6,242,085.47	530.180000	37,178,872.50	30,936,787.03	1.52
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
	4,816.000	Local	114.747814	552,625.47	140.890000	678,526.24	125,900.77	0.03
		Base	114.747814	552,625.47	140.890000	678,526.24	125,900.77	0.03
918204108	VF CORP COMMON STOCK							
	24,788.000	Local	30.895123	765,828.32	27.610000	684,396.68	-81,431.64	0.03
		Base	30.895123	765,828.32	27.610000	684,396.68	-81,431.64	0.03
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
	28,935.000	Local	37.328522	1,080,100.79	126.860000	3,670,694.10	2,590,593.31	0.15
		Base	37.328522	1,080,100.79	126.860000	3,670,694.10	2,590,593.31	0.15
92276F100	VENTAS INC REIT USD.25							
	29,999.000	Local	45.669554	1,370,040.95	45.050000	1,351,454.95	-18,586.00	0.06
		Base	45.669554	1,370,040.95	45.050000	1,351,454.95	-18,586.00	0.06
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF							
	22,000.000	Local	370.388168	8,148,539.70	351.340000	7,729,480.00	-419,059.70	0.32
		Base	370.388168	8,148,539.70	351.340000	7,729,480.00	-419,059.70	0.32
92343E102	VERISIGN INC COMMON STOCK USD.001							
	6,923.000	Local	72.451817	501,583.93	205.440000	1,422,261.12	920,677.19	0.06
		Base	72.451817	501,583.93	205.440000	1,422,261.12	920,677.19	0.06

& 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
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
	315,207.000	Local	44.293198	13,961,526.11	39.400000	12,419,155.80	-1,542,370.31	0.51
		Base	44.293198	13,961,526.11	39.400000	12,419,155.80	-1,542,370.31	0.51
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
	11,737.000	Local	93.970632	1,102,933.31	176.420000	2,070,641.54	967,708.23	0.08
		Base	93.970632	1,102,933.31	176.420000	2,070,641.54	967,708.23	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
	19,265.000	Local	110.071572	2,120,528.83	288.780000	5,563,346.70	3,442,817.87	0.23
		Base	110.071572	2,120,528.83	288.780000	5,563,346.70	3,442,817.87	0.23
92556H206	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001							
	37,903.000	Local	48.140493	1,824,669.11	16.880000	639,802.64	-1,184,866.47	0.03
		Base	48.140493	1,824,669.11	16.880000	639,802.64	-1,184,866.47	0.03
92556V106	VIATRIS INC COMMON STOCK							
	130,066.000	Local	14.890775	1,936,783.56	11.130000	1,447,634.58	-489,148.98	0.06
		Base	14.890775	1,936,783.56	11.130000	1,447,634.58	-489,148.98	0.06
925652109	VICI PROPERTIES INC REIT USD.01							
	72,283.000	Local	29.948702	2,164,782.03	32.400000	2,341,969.20	177,187.17	0.10
		Base	29.948702	2,164,782.03	32.400000	2,341,969.20	177,187.17	0.10
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
	122,712.000	Local	47.094779	5,779,094.57	207.760000	25,494,645.12	19,715,550.55	1.04
		Base	47.094779	5,779,094.57	207.760000	25,494,645.12	19,715,550.55	1.04
929042109	VORNADO REALTY TRUST REIT USD.04							
	12,090.000	Local	56.406837	681,958.66	20.810000	251,592.90	-430,365.76	0.01
		Base	56.406837	681,958.66	20.810000	251,592.90	-430,365.76	0.01
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
	9,975.000	Local	71.731194	715,518.66	175.110000	1,746,722.25	1,031,203.59	0.07
		Base	71.731194	715,518.66	175.110000	1,746,722.25	1,031,203.59	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
	23,674.000	Local	44.749930	1,059,409.85	93.760000	2,219,674.24	1,160,264.39	0.09
		Base	44.749930	1,059,409.85	93.760000	2,219,674.24	1,160,264.39	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
929740108	WABTEC CORP COMMON STOCK USD.01							
	13,649.000	Local	74.033720	1,010,486.25	99.810000	1,362,306.69	351,820.44	0.06
		Base	74.033720	1,010,486.25	99.810000	1,362,306.69	351,820.44	0.06
931142103	WALMART INC COMMON STOCK USD.1							
	105,930.000	Local	67.678418	7,169,174.85	141.790000	15,019,814.70	7,850,639.85	0.61
		Base	67.678418	7,169,174.85	141.790000	15,019,814.70	7,850,639.85	0.61
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
	53,872.000	Local	41.651653	2,243,857.87	37.360000	2,012,657.92	-231,199.95	0.08
		Base	41.651653	2,243,857.87	37.360000	2,012,657.92	-231,199.95	0.08
934423104	WARNER BROS DISCOVERY INC COMMON STOCK							
	165,854.000	Local	29.871368	4,954,285.86	9.480000	1,572,295.92	-3,381,989.94	0.06
		Base	29.871368	4,954,285.86	9.480000	1,572,295.92	-3,381,989.94	0.06
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
	28,035.000	Local	43.041828	1,206,677.64	156.880000	4,398,130.80	3,191,453.16	0.18
		Base	43.041828	1,206,677.64	156.880000	4,398,130.80	3,191,453.16	0.18
941848103	WATERS CORP COMMON STOCK USD.01							
	4,459.000	Local	77.559578	345,838.16	342.580000	1,527,564.22	1,181,726.06	0.06
		Base	77.559578	345,838.16	342.580000	1,527,564.22	1,181,726.06	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
	285,987.000	Local	37.674909	10,774,534.11	41.290000	11,808,403.23	1,033,869.12	0.48
		Base	37.674909	10,774,534.11	41.290000	11,808,403.23	1,033,869.12	0.48
95040Q104	WELLTOWER INC REIT USD1.0							
	35,463.000	Local	61.298300	2,173,821.62	65.550000	2,324,599.65	150,778.03	0.09
		Base	61.298300	2,173,821.62	65.550000	2,324,599.65	150,778.03	0.09
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
	5,556.000	Local	217.124505	1,206,343.75	235.350000	1,307,604.60	101,260.85	0.05
		Base	217.124505	1,206,343.75	235.350000	1,307,604.60	101,260.85	0.05
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	23,840.000	Local	42.692111	1,017,779.93	31.550000	752,152.00	-265,627.93	0.03
		Base	42.692111	1,017,779.93	31.550000	752,152.00	-265,627.93	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
96145D105	WESTROCK CO COMMON STOCK							
	19,084.000	Local	43.582450	831,727.48	35.160000	670,993.44	-160,734.04	0.03
		Base	43.582450	831,727.48	35.160000	670,993.44	-160,734.04	0.03
962166104	WEYERHAEUSER CO REIT USD1.25							
	55,233.000	Local	28.281433	1,562,068.41	31.000000	1,712,223.00	150,154.59	0.07
		Base	28.281433	1,562,068.41	31.000000	1,712,223.00	150,154.59	0.07
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
	4,088.000	Local	99.875404	408,290.65	141.460000	578,288.48	169,997.83	0.02
		Base	99.875404	408,290.65	141.460000	578,288.48	169,997.83	0.02
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
	91,414.000	Local	28.279104	2,585,106.01	32.900000	3,007,520.60	422,414.59	0.12
		Base	28.279104	2,585,106.01	32.900000	3,007,520.60	422,414.59	0.12
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	8,929.000	Local	66.857401	596,969.73	71.310000	636,726.99	39,757.26	0.03
		Base	66.857401	596,969.73	71.310000	636,726.99	39,757.26	0.03
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
	7,739.000	Local	90.126755	697,490.96	82.470000	638,235.33	-59,255.63	0.03
		Base	90.126755	697,490.96	82.470000	638,235.33	-59,255.63	0.03
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
	41,072.000	Local	32.401130	1,330,779.21	70.110000	2,879,557.92	1,548,778.71	0.12
		Base	32.401130	1,330,779.21	70.110000	2,879,557.92	1,548,778.71	0.12
98419M100	XYLEM INC COMMON STOCK							
	13,526.000	Local	36.494331	493,622.32	110.570000	1,495,569.82	1,001,947.50	0.06
		Base	36.494331	493,622.32	110.570000	1,495,569.82	1,001,947.50	0.06
988498101	YUM BRANDS INC COMMON STOCK							
	21,142.000	Local	32.756789	692,544.03	128.080000	2,707,867.36	2,015,323.33	0.11
		Base	32.756789	692,544.03	128.080000	2,707,867.36	2,015,323.33	0.11
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
	3,874.000	Local	260.030503	1,007,358.17	256.410000	993,332.34	-14,025.83	0.04
		Base	260.030503	1,007,358.17	256.410000	993,332.34	-14,025.83	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
	15,749.000	Local	77.511579	1,220,729.86	127.500000	2,007,997.50	787,267.64	0.08
		Base	77.511579	1,220,729.86	127.500000	2,007,997.50	787,267.64	0.08
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
	11,230.000	Local	38.157161	428,504.92	49.160000	552,066.80	123,561.88	0.02
		Base	38.157161	428,504.92	49.160000	552,066.80	123,561.88	0.02
98978V103	ZOETIS INC COMMON STOCK USD.01							
	34,980.000	Local	49.582452	1,734,394.18	146.550000	5,126,319.00	3,391,924.82	0.21
		Base	49.582452	1,734,394.18	146.550000	5,126,319.00	3,391,924.82	0.21
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
	6,593.000	Local	39.851088	262,738.22	105.260000	693,979.18	431,240.96	0.03
		Base	39.851088	262,738.22	105.260000	693,979.18	431,240.96	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01							
	111,755.000	Local	11.100470	1,240,533.05	11.910000	1,331,002.05	90,469.00	0.05
		Base	11.100470	1,240,533.05	11.910000	1,331,002.05	90,469.00	0.05
G0403H108	AON PLC CLASS A COMMON STOCK							
	15,525.000	Local	61.597489	956,301.01	300.140000	4,659,673.50	3,703,372.49	0.19
		Base	61.597489	956,301.01	300.140000	4,659,673.50	3,703,372.49	0.19
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01							
	27,759.000	Local	56.954348	1,580,995.76	62.780000	1,742,710.02	161,714.26	0.07
		Base	56.954348	1,580,995.76	62.780000	1,742,710.02	161,714.26	0.07
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
	47,289.000	Local	93.117284	4,403,423.26	266.840000	12,618,596.76	8,215,173.50	0.51
		Base	93.117284	4,403,423.26	266.840000	12,618,596.76	8,215,173.50	0.51
G29183103	EATON CORP PLC COMMON STOCK USD.01							
	29,848.000	Local	47.273271	1,411,012.59	156.950000	4,684,643.60	3,273,631.01	0.19
		Base	47.273271	1,411,012.59	156.950000	4,684,643.60	3,273,631.01	0.19
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
	2,940.000	Local	252.840272	743,350.40	331.270000	973,933.80	230,583.40	0.04
		Base	252.840272	743,350.40	331.270000	973,933.80	230,583.40	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G491BT108	INVESCO LTD COMMON STOCK USD.2							
	34,133.000	Local	20.801581	710,020.38	17.990000	614,052.67	-95,967.71	0.03
		Base	20.801581	710,020.38	17.990000	614,052.67	-95,967.71	0.03
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
	38,277.000	Local	38.315358	1,466,596.96	64.000000	2,449,728.00	983,131.04	0.10
		Base	38.315358	1,466,596.96	64.000000	2,449,728.00	983,131.04	0.10
G5494J103	LINDE PLC COMMON STOCK EUR.001							
	37,105.000	Local	169.749827	6,298,567.34	326.180000	12,102,908.90	5,804,341.56	0.49
		Base	169.749827	6,298,567.34	326.180000	12,102,908.90	5,804,341.56	0.49
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
	99,756.000	Local	78.545834	7,835,418.22	77.720000	7,753,036.32	-82,381.90	0.32
		Base	78.545834	7,835,418.22	77.720000	7,753,036.32	-82,381.90	0.32
G6095L109	APTIV PLC COMMON STOCK USD.01							
	20,335.000	Local	45.175243	918,638.56	93.130000	1,893,798.55	975,159.99	0.08
		Base	45.175243	918,638.56	93.130000	1,893,798.55	975,159.99	0.08
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
	31,626.000	Local	37.436949	1,183,980.96	12.240000	387,102.24	-796,878.72	0.02
		Base	37.436949	1,183,980.96	12.240000	387,102.24	-796,878.72	0.02
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001							
	14,411.000	Local	35.790263	515,773.48	52.610000	758,162.71	242,389.23	0.03
		Base	35.790263	515,773.48	52.610000	758,162.71	242,389.23	0.03
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
	12,346.000	Local	29.586937	365,280.32	44.980000	555,323.08	190,042.76	0.02
		Base	29.586937	365,280.32	44.980000	555,323.08	190,042.76	0.02
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	7,491.000	Local	162.410876	1,216,619.87	184.690000	1,383,512.79	166,892.92	0.06
		Base	162.410876	1,216,619.87	184.690000	1,383,512.79	166,892.92	0.06
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
	17,286.000	Local	40.338688	697,294.56	168.090000	2,905,603.74	2,208,309.18	0.12
		Base	40.338688	697,294.56	168.090000	2,905,603.74	2,208,309.18	0.12

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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
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
			8,124.000	135.769604	1,102,992.26	244.580000	1,986,967.92	883,975.66	0.08
		Base		135.769604	1,102,992.26	244.580000	1,986,967.92	883,975.66	0.08
H1467J104	CHUBB LTD COMMON STOCK								
			31,151.000	88.909677	2,769,625.34	220.600000	6,871,910.60	4,102,285.26	0.28
		Base		88.909677	2,769,625.34	220.600000	6,871,910.60	4,102,285.26	0.28
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
			11,508.000	60.401403	695,099.35	92.290000	1,062,073.32	366,973.97	0.04
		Base		60.401403	695,099.35	92.290000	1,062,073.32	366,973.97	0.04
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
			23,873.000	44.868490	1,071,145.47	114.800000	2,740,620.40	1,669,474.93	0.11
		Base		44.868490	1,071,145.47	114.800000	2,740,620.40	1,669,474.93	0.11
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
			19,062.000	59.679917	1,137,618.58	83.030000	1,582,717.86	445,099.28	0.06
		Base		59.679917	1,137,618.58	83.030000	1,582,717.86	445,099.28	0.06
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK								
			19,449.000	194.535060	3,783,512.39	158.030000	3,073,525.47	-709,986.92	0.13
		Base		194.535060	3,783,512.39	158.030000	3,073,525.47	-709,986.92	0.13
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
			16,470.000	79.294996	1,305,988.58	49.430000	814,112.10	-491,876.48	0.03
		Base		79.294996	1,305,988.58	49.430000	814,112.10	-491,876.48	0.03
US DOLLAR Total									
			24,034,791.000		1,193,538,151.61		2,444,100,678.92	1,250,562,527.31	99.70
		Base			1,193,538,151.61		2,444,100,678.92	1,250,562,527.31	99.70
EQUITY Total									
			24,034,791.000	Base	1,193,538,151.61		2,444,100,678.92	1,250,562,527.31	99.70

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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								
		31,296,990.220	Base	1,200,800,350.83		2,451,362,878.14	1,250,562,527.31	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									
			-0.010	Local	1.000000	-0.01	1.000000	-0.01	0.00	0.00
				Base	1.000000	-0.01	1.000000	-0.01	0.00	0.00
US DOLLAR Total										
			-0.010	Local		-0.01		-0.01	0.00	0.00
				Base		-0.01		-0.01	0.00	0.00
CASH Total										
			-0.010	Base		-0.01		-0.01	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
912796CV9	TREASURY BILL 04/23 0.00000						4.469200	25 Apr 2023		
			25,000,000.000	Local	98.584753	24,646,188.33	98.584753	24,646,188.33	0.00	1.33
				Base	98.584753	24,646,188.33	98.584753	24,646,188.33	0.00	1.33
912796XQ7	TREASURY BILL 07/23 0.00000						3.011000	13 Jul 2023		
			25,000,000.000	Local	98.385769	24,596,442.36	98.385769	24,596,442.36	0.00	1.32
				Base	98.385769	24,596,442.36	98.385769	24,596,442.36	0.00	1.32
912796XY0	TREASURY BILL 08/23 0.00000						3.095500	10 Aug 2023		
			115,000,000.000	Local	98.107928	112,824,116.88	98.107928	112,824,116.88	0.00	6.08
				Base	98.107928	112,824,116.88	98.107928	112,824,116.88	0.00	6.08
912796YJ2	TREASURY BILL 10/23 0.00000						4.376000	05 Oct 2023		
			25,000,000.000	Local	96.632911	24,158,227.78	96.632911	24,158,227.78	0.00	1.30
				Base	96.632911	24,158,227.78	96.632911	24,158,227.78	0.00	1.30
912796YK9	TREASURY BILL 03/23 0.00000						4.182000	09 Mar 2023		
			40,000,000.000	Local	99.221683	39,688,673.33	99.221683	39,688,673.33	0.00	2.14
				Base	99.221683	39,688,673.33	99.221683	39,688,673.33	0.00	2.14

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
912796YT0	TREASURY BILL 11/23 0.00000				4.379500	02 Nov 2023		
	25,000,000.000	Local	96.289590	24,072,397.57	96.289590	24,072,397.57	0.00	1.30
		Base	96.289590	24,072,397.57	96.289590	24,072,397.57	0.00	1.30
912796ZD4	TREASURY BILL 11/23 0.00000				4.455000	30 Nov 2023		
	25,000,000.000	Local	95.879125	23,969,781.25	95.879125	23,969,781.25	0.00	1.29
		Base	95.879125	23,969,781.25	95.879125	23,969,781.25	0.00	1.29
912796ZP7	TREASURY BILL 06/23 0.00000				4.540000	08 Jun 2023		
	60,000,000.000	Local	98.003041	58,801,824.56	98.003041	58,801,824.56	0.00	3.17
		Base	98.003041	58,801,824.56	98.003041	58,801,824.56	0.00	3.17
912796ZQ5	TREASURY BILL 06/23 0.00000				4.511000	22 Jun 2023		
	25,000,000.000	Local	97.844744	24,461,186.11	97.844744	24,461,186.11	0.00	1.32
		Base	97.844744	24,461,186.11	97.844744	24,461,186.11	0.00	1.32
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				4.090000	02 Feb 2023		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.69
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.69
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				4.230000	03 Jan 2023		
	311,169,709.140	Local	100.000000	311,169,709.14	100.000000	311,169,709.14	0.00	16.76
		Base	100.000000	311,169,709.14	100.000000	311,169,709.14	0.00	16.76
US DOLLAR Total								
	726,169,709.140	Local		718,388,547.31		718,388,547.31	0.00	38.69
		Base		718,388,547.31		718,388,547.31	0.00	38.69
CASH EQUIVALENT Total								
	726,169,709.140	Base		718,388,547.31		718,388,547.31	0.00	38.69
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
	100,000,000.000	Local	1.000000	100,000,000.00	1.000000	100,000,000.00	0.00	5.39
		Base	1.000000	100,000,000.00	1.000000	100,000,000.00	0.00	5.39

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
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN							
	101,066,060.070	Local	1.000000	101,066,060.07	1.000000	101,066,060.07	0.00	5.44
		Base	1.000000	101,066,060.07	1.000000	101,066,060.07	0.00	5.44
US DOLLAR Total								
	201,066,060.070	Local		201,066,060.07		201,066,060.07	0.00	10.83
		Base		201,066,060.07		201,066,060.07	0.00	10.83
EQUITY Total								
	201,066,060.070	Base		201,066,060.07		201,066,060.07	0.00	10.83
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.875000	20 Apr 2042		
	467,271.020	Local	102.387942	478,429.18	98.889363	462,081.34	-16,347.84	0.02
Original Face:	15,000,000.000	Base	102.387942	478,429.18	98.889363	462,081.34	-16,347.84	0.02
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				2.625000	20 Jul 2047		
	534,976.200	Local	100.334295	536,764.60	97.369400	520,903.12	-15,861.48	0.03
Original Face:	5,000,000.000	Base	100.334295	536,764.60	97.369400	520,903.12	-15,861.48	0.03
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	2,199,003.350	Local	99.881678	2,196,401.45	96.559834	2,123,353.98	-73,047.47	0.11
Original Face:	10,000,000.000	Base	99.881678	2,196,401.45	96.559834	2,123,353.98	-73,047.47	0.11
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
	276,559.010	Local	104.544412	289,126.99	97.193340	268,796.94	-20,330.05	0.01
Original Face:	17,600,000.000	Base	104.544412	289,126.99	97.193340	268,796.94	-20,330.05	0.01
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
	989,917.940	Local	104.499263	1,034,456.95	98.062860	970,741.84	-63,715.11	0.05
Original Face:	50,000,000.000	Base	104.499263	1,034,456.95	98.062860	970,741.84	-63,715.11	0.05
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				4.750000	20 Jun 2042		
	459,384.080	Local	100.064397	459,679.91	98.194270	451,088.84	-8,591.07	0.02
Original Face:	10,000,000.000	Base	100.064397	459,679.91	98.194270	451,088.84	-8,591.07	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
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
	5,632,755.790	Local	102.013102	5,746,148.91	90.486640	5,096,891.45	-649,257.46	0.27
Original Face:	41,570,000.000	Base	102.013102	5,746,148.91	90.486640	5,096,891.45	-649,257.46	0.27
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				4.630000	16 Jun 2037		
	822,407.320	Local	100.148349	823,627.35	98.409080	809,323.48	-14,303.87	0.04
Original Face:	32,313,742.000	Base	100.148349	823,627.35	98.409080	809,323.48	-14,303.87	0.04
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
	61,307.020	Local	99.814638	61,193.38	95.996880	58,852.83	-2,340.55	0.00
Original Face:	8,021,011.000	Base	99.814638	61,193.38	95.996880	58,852.83	-2,340.55	0.00
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	8,447.730	Local	99.707022	8,422.98	94.343770	7,969.91	-453.07	0.00
Original Face:	2,750,000.000	Base	99.707022	8,422.98	94.343770	7,969.91	-453.07	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	413,190.680	Local	105.299616	435,088.20	98.673980	407,711.69	-27,376.51	0.02
Original Face:	10,300,000.000	Base	105.299616	435,088.20	98.673980	407,711.69	-27,376.51	0.02
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	217,195.600	Local	104.573748	227,129.58	97.859240	212,545.96	-14,583.62	0.01
Original Face:	7,350,000.000	Base	104.573748	227,129.58	97.859240	212,545.96	-14,583.62	0.01
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
	51,235.640	Local	101.004652	51,750.38	99.074360	50,761.38	-989.00	0.00
Original Face:	5,000,000.000	Base	101.004652	51,750.38	99.074360	50,761.38	-989.00	0.00
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	432,445.150	Local	99.849444	431,794.08	95.751660	414,073.41	-17,720.67	0.02
Original Face:	10,815,142.000	Base	99.849444	431,794.08	95.751660	414,073.41	-17,720.67	0.02
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	213,949.260	Local	101.963007	218,149.10	97.860640	209,372.12	-8,776.98	0.01
Original Face:	5,648,629.000	Base	101.963007	218,149.10	97.860640	209,372.12	-8,776.98	0.01
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				4.650000	20 Nov 2042		
	5,145,213.870	Local	100.000000	5,145,213.87	97.328750	5,007,772.34	-137,441.53	0.27
Original Face:	25,333,333.000	Base	100.000000	5,145,213.87	97.328750	5,007,772.34	-137,441.53	0.27

& 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
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				4.680000	16 Nov 2041		
	1,366,239.820	Local	100.120897	1,367,891.56	98.033270	1,339,369.57	-28,521.99	0.07
Original Face:	10,000,000.000	Base	100.120897	1,367,891.56	98.033270	1,339,369.57	-28,521.99	0.07
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	420,339.790	Local	103.781562	436,235.20	96.659250	406,297.29	-29,937.91	0.02
Original Face:	10,359,452.000	Base	103.781562	436,235.20	96.659250	406,297.29	-29,937.91	0.02
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				4.680000	16 Dec 2041		
	2,608,668.830	Local	100.121085	2,611,827.53	97.907160	2,554,073.57	-57,753.96	0.14
Original Face:	12,911,372.000	Base	100.121085	2,611,827.53	97.907160	2,554,073.57	-57,753.96	0.14
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	1,373,254.700	Local	95.829576	1,315,984.15	91.501030	1,256,542.20	-59,441.95	0.07
Original Face:	10,000,000.000	Base	95.829576	1,315,984.15	91.501030	1,256,542.20	-59,441.95	0.07
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
	758,641.010	Local	100.821675	764,874.57	97.170470	737,175.04	-27,699.53	0.04
Original Face:	25,000,000.000	Base	100.821675	764,874.57	97.170470	737,175.04	-27,699.53	0.04
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	1,263,704.600	Local	100.148771	1,265,584.62	89.418950	1,129,991.38	-135,593.24	0.06
Original Face:	10,000,000.000	Base	100.148771	1,265,584.62	89.418950	1,129,991.38	-135,593.24	0.06
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,263,704.600	Local	100.712531	1,272,708.89	90.058170	1,138,069.24	-134,639.65	0.06
Original Face:	10,000,000.000	Base	100.712531	1,272,708.89	90.058170	1,138,069.24	-134,639.65	0.06
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	1,314,025.920	Local	101.532784	1,334,167.10	90.467830	1,188,770.74	-145,396.36	0.06
Original Face:	18,249,312.000	Base	101.532784	1,334,167.10	90.467830	1,188,770.74	-145,396.36	0.06
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	1,288,613.480	Local	99.999998	1,288,613.46	85.609700	1,103,178.13	-185,435.33	0.06
Original Face:	10,000,000.000	Base	99.999998	1,288,613.46	85.609700	1,103,178.13	-185,435.33	0.06
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	1,288,613.480	Local	101.384703	1,306,456.95	88.109420	1,135,389.86	-171,067.09	0.06
Original Face:	10,000,000.000	Base	101.384703	1,306,456.95	88.109420	1,135,389.86	-171,067.09	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
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	1,577,420.400	Local	101.510309	1,601,244.33	89.498010	1,411,759.87	-189,484.46	0.08
Original Face:	10,000,000.000	Base	101.510309	1,601,244.33	89.498010	1,411,759.87	-189,484.46	0.08
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	91,408.320	Local	99.363231	90,826.26	99.705290	91,138.93	312.67	0.00
Original Face:	18,000,000.000	Base	99.363231	90,826.26	99.705290	91,138.93	312.67	0.00
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	2,829,392.700	Local	94.906228	2,685,269.89	86.622620	2,450,894.09	-234,375.80	0.13
Original Face:	10,000,000.000	Base	94.906228	2,685,269.89	86.622620	2,450,894.09	-234,375.80	0.13
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	3,651,880.950	Local	99.422611	3,630,795.38	90.015890	3,287,273.14	-343,522.24	0.18
Original Face:	15,000,000.000	Base	99.422611	3,630,795.38	90.015890	3,287,273.14	-343,522.24	0.18
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	57,906.220	Local	101.188370	58,594.36	95.382680	55,232.50	-3,361.86	0.00
Original Face:	1,000,000.000	Base	101.188370	58,594.36	95.382680	55,232.50	-3,361.86	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.030000	16 Aug 2052		
	460,250.700	Local	100.668831	463,329.00	88.858810	408,973.30	-54,355.70	0.02
Original Face:	2,000,000.000	Base	100.668831	463,329.00	88.858810	408,973.30	-54,355.70	0.02
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	42,972.680	Local	100.746381	43,293.42	96.324150	41,393.07	-1,900.35	0.00
Original Face:	1,000,000.000	Base	100.746381	43,293.42	96.324150	41,393.07	-1,900.35	0.00
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	203,748.030	Local	100.958257	205,700.46	87.975850	179,249.06	-26,451.40	0.01
Original Face:	5,000,000.000	Base	100.958257	205,700.46	87.975850	179,249.06	-26,451.40	0.01
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	721,870.350	Local	97.899292	706,705.96	91.127010	657,818.87	-48,887.09	0.04
Original Face:	5,000,000.000	Base	97.899292	706,705.96	91.127010	657,818.87	-48,887.09	0.04
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	1,132,764.790	Local	100.736253	1,141,104.80	87.021290	985,746.53	-155,358.27	0.05
Original Face:	20,000,000.000	Base	100.736253	1,141,104.80	87.021290	985,746.53	-155,358.27	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
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	535,666.140	100.203108	536,754.12	86.232510	461,918.36	-74,835.76	0.02
Original Face:		Base	10,000,000.000	100.203108	536,754.12	86.232510	461,918.36	-74,835.76	0.02
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	1,505,496.800	96.161370	1,447,706.35	87.424820	1,316,177.87	-131,528.48	0.07
Original Face:		Base	4,000,000.000	96.161370	1,447,706.35	87.424820	1,316,177.87	-131,528.48	0.07
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	2,194,556.450	96.663006	2,121,324.24	88.253340	1,936,769.37	-184,554.87	0.10
Original Face:		Base	5,000,000.000	96.663006	2,121,324.24	88.253340	1,936,769.37	-184,554.87	0.10
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	217,226.060	99.910540	217,031.73	95.941370	208,409.66	-8,622.07	0.01
Original Face:		Base	10,000,000.000	99.910540	217,031.73	95.941370	208,409.66	-8,622.07	0.01
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	1,034,264.170	100.079468	1,035,086.08	96.707170	1,000,207.61	-34,878.47	0.05
Original Face:		Base	5,000,000.000	100.079468	1,035,086.08	96.707170	1,000,207.61	-34,878.47	0.05
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD					3.000000	20 Mar 2049		
		Local	355,827.770	100.000000	355,827.77	94.191050	335,157.91	-20,669.86	0.02
Original Face:		Base	10,000,000.000	100.000000	355,827.77	94.191050	335,157.91	-20,669.86	0.02
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.470000	20 Jun 2036		
		Local	5,315,103.160	103.991235	5,527,241.42	90.226930	4,795,654.41	-731,587.01	0.26
Original Face:		Base	8,000,000.000	103.991235	5,527,241.42	90.226930	4,795,654.41	-731,587.01	0.26
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR					4.500000	15 Mar 2030		
		Local	18,125,000.000	100.000000	18,125,000.00	100.000000	18,125,000.00	0.00	0.98
Original Face:		Base	25,000,000.000	100.000000	18,125,000.00	100.000000	18,125,000.00	0.00	0.98
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					4.750000	20 Jan 2027		
		Local	10,625,000.000	100.000000	10,625,000.01	100.000000	10,625,000.00	-0.01	0.57
Original Face:		Base	15,000,000.000	100.000000	10,625,000.01	100.000000	10,625,000.00	-0.01	0.57
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	98.784380	3,457,453.30	-42,546.70	0.19
Original Face:		Base	7,000,000.000	100.000000	3,500,000.00	98.784380	3,457,453.30	-42,546.70	0.19

& 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
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					4.500000	15 Sep 2026		
		Local	1,250,000.000	100.000000	1,250,000.00	100.000000	1,250,000.00	0.00	0.07
Original Face:		Base	2,000,000.000	100.000000	1,250,000.00	100.000000	1,250,000.00	0.00	0.07
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
		Local	3,000,000.000	99.950424	2,998,512.71	94.156488	2,824,694.64	-173,818.07	0.15
		Base		99.950424	2,998,512.71	94.156488	2,824,694.64	-173,818.07	0.15
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.320000	01 Apr 2027		
		Local	712,546.630	104.295414	743,153.46	98.266180	700,192.35	-42,961.11	0.04
Original Face:		Base	28,600,000.000	104.295414	743,153.46	98.266180	700,192.35	-42,961.11	0.04
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR					5.575000	25 Aug 2024		
		Local	66,282.890	101.131559	67,032.92	99.594821	66,014.33	-1,018.59	0.00
Original Face:		Base	4,240,960.000	101.131559	67,032.92	99.594821	66,014.33	-1,018.59	0.00
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR					5.825000	25 Feb 2024		
		Local	95,716.530	100.912601	96,590.04	99.165562	94,917.83	-1,672.21	0.01
Original Face:		Base	6,113,646.000	100.912601	96,590.04	99.165562	94,917.83	-1,672.21	0.01
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR					7.075000	25 Jul 2024		
		Local	108,154.280	101.898547	110,207.64	99.305157	107,402.78	-2,804.86	0.01
Original Face:		Base	4,650,545.000	101.898547	110,207.64	99.305157	107,402.78	-2,804.86	0.01
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR					7.320000	25 Nov 2024		
		Local	108,628.640	102.383405	111,217.70	99.891631	108,510.92	-2,706.78	0.01
Original Face:		Base	12,180,140.000	102.383405	111,217.70	99.891631	108,510.92	-2,706.78	0.01
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR					6.865000	25 Jan 2025		
		Local	31,392.780	102.447697	32,161.18	99.266342	31,162.46	-998.72	0.00
Original Face:		Base	10,243,765.000	102.447697	32,161.18	99.266342	31,162.46	-998.72	0.00
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR					7.641000	25 Jan 2029		
		Local	961,032.450	106.884592	1,027,195.61	104.044039	999,896.98	-27,298.63	0.05
Original Face:		Base	5,000,000.000	106.884592	1,027,195.61	104.044039	999,896.98	-27,298.63	0.05
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					0.010000	24 Jan 2025		
		Local	2,700,000.000	101.495415	2,740,376.20	93.337160	2,520,103.32	-220,272.88	0.14
		Base		101.495415	2,740,376.20	93.337160	2,520,103.32	-220,272.88	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
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027		
	3,000,000.000	Local	101.551018	3,046,530.53	91.020792	2,730,623.76	-315,906.77	0.15
		Base	101.551018	3,046,530.53	91.020792	2,730,623.76	-315,906.77	0.15
90376PCY5	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	6,000,000.000	Local	100.659877	6,039,592.63	99.400000	5,964,000.00	-75,592.63	0.32
		Base	100.659877	6,039,592.63	99.400000	5,964,000.00	-75,592.63	0.32
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	3,104,531.470	Local	101.367723	3,146,992.85	91.593767	2,843,557.32	-303,435.53	0.15
		Base	101.367723	3,146,992.85	91.593767	2,843,557.32	-303,435.53	0.15
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
	4,000,000.000	Local	100.537840	4,021,513.58	98.090358	3,923,614.32	-97,899.26	0.21
		Base	100.537840	4,021,513.58	98.090358	3,923,614.32	-97,899.26	0.21
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	7,000,000.000	Local	101.458080	7,102,065.57	89.705159	6,279,361.13	-822,704.44	0.34
		Base	101.458080	7,102,065.57	89.705159	6,279,361.13	-822,704.44	0.34
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023		
	5,499,543.400	Local	100.444976	5,524,015.07	97.644132	5,369,981.42	-154,033.65	0.29
Original Face:	6,500,000.000	Base	100.444976	5,524,015.07	97.644132	5,369,981.42	-154,033.65	0.29
912796ZD4	TREASURY BILL 11/23 0.00000				0.010000	30 Nov 2023		
	40,000,000.000	Local	95.772657	38,309,062.96	95.880970	38,352,388.00	43,325.04	2.07
		Base	95.772657	38,309,062.96	95.880970	38,352,388.00	43,325.04	2.07
9128285U0	US TREASURY N/B 12/23 2.625				2.625000	31 Dec 2023		
	15,000,000.000	Local	101.597055	15,239,558.25	97.964844	14,694,726.60	-544,831.65	0.79
		Base	101.597055	15,239,558.25	97.964844	14,694,726.60	-544,831.65	0.79
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	20,000,000.000	Local	98.198562	19,639,712.30	90.855469	18,171,093.80	-1,468,618.50	0.98
		Base	98.198562	19,639,712.30	90.855469	18,171,093.80	-1,468,618.50	0.98
91282CAB7	US TREASURY N/B 07/25 0.25				0.250000	31 Jul 2025		
	15,000,000.000	Local	93.168259	13,975,238.88	90.308594	13,546,289.10	-428,949.78	0.73
		Base	93.168259	13,975,238.88	90.308594	13,546,289.10	-428,949.78	0.73

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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
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	10,000,000.000	Local	98.025144	9,802,514.39	90.011719	9,001,171.90	-801,342.49	0.48
		Base	98.025144	9,802,514.39	90.011719	9,001,171.90	-801,342.49	0.48
91282CAP6	US TREASURY N/B 10/23 0.125				0.125000	15 Oct 2023		
	25,000,000.000	Local	99.782885	24,945,721.29	96.472656	24,118,164.00	-827,557.29	1.30
		Base	99.782885	24,945,721.29	96.472656	24,118,164.00	-827,557.29	1.30
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	98.958018	19,791,603.60	89.210938	17,842,187.60	-1,949,416.00	0.96
		Base	98.958018	19,791,603.60	89.210938	17,842,187.60	-1,949,416.00	0.96
91282CDH1	US TREASURY N/B 11/24 0.75				0.750000	15 Nov 2024		
	10,000,000.000	Local	99.900721	9,990,072.12	93.390625	9,339,062.50	-651,009.62	0.50
		Base	99.900721	9,990,072.12	93.390625	9,339,062.50	-651,009.62	0.50
91282CDM0	US TREASURY N/B 11/23 0.5				0.500000	30 Nov 2023		
	20,000,000.000	Local	99.992856	19,998,571.16	96.210938	19,242,187.60	-756,383.56	1.04
		Base	99.992856	19,998,571.16	96.210938	19,242,187.60	-756,383.56	1.04
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	20,000,000.000	Local	99.742177	19,948,435.43	94.191406	18,838,281.20	-1,110,154.23	1.01
		Base	99.742177	19,948,435.43	94.191406	18,838,281.20	-1,110,154.23	1.01
91282CEA5	US TREASURY N/B 02/24 1.5				1.500000	29 Feb 2024		
	10,000,000.000	Local	99.258868	9,925,886.76	96.425781	9,642,578.10	-283,308.66	0.52
		Base	99.258868	9,925,886.76	96.425781	9,642,578.10	-283,308.66	0.52
91282CED9	US TREASURY N/B 03/25 1.75				1.750000	15 Mar 2025		
	10,000,000.000	Local	99.454039	9,945,403.86	94.562500	9,456,250.00	-489,153.86	0.51
		Base	99.454039	9,945,403.86	94.562500	9,456,250.00	-489,153.86	0.51
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024		
	75,000,000.000	Local	99.786254	74,839,690.25	97.054688	72,791,016.00	-2,048,674.25	3.92
		Base	99.786254	74,839,690.25	97.054688	72,791,016.00	-2,048,674.25	3.92
91282CEH0	US TREASURY N/B 04/25 2.625				2.625000	15 Apr 2025		
	10,000,000.000	Local	99.387589	9,938,758.85	96.312500	9,631,250.00	-307,508.85	0.52
		Base	99.387589	9,938,758.85	96.312500	9,631,250.00	-307,508.85	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
91282CEK3	US TREASURY N/B 04/24 2.5				2.500000	30 Apr 2024		
	45,000,000.000	Local	99.788355	44,904,759.97	97.187500	43,734,375.00	-1,170,384.97	2.36
		Base	99.788355	44,904,759.97	97.187500	43,734,375.00	-1,170,384.97	2.36
91282CEQ0	US TREASURY N/B 05/25 2.75				2.750000	15 May 2025		
	90,000,000.000	Local	100.197377	90,177,639.36	96.500000	86,850,000.00	-3,327,639.36	4.68
		Base	100.197377	90,177,639.36	96.500000	86,850,000.00	-3,327,639.36	4.68
91282CER8	US TREASURY N/B 05/24 2.5				2.500000	31 May 2024		
	20,000,000.000	Local	99.041389	19,808,277.73	97.054688	19,410,937.60	-397,340.13	1.05
		Base	99.041389	19,808,277.73	97.054688	19,410,937.60	-397,340.13	1.05
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025		
	25,000,000.000	Local	98.653214	24,663,303.38	96.726562	24,181,640.50	-481,662.88	1.30
		Base	98.653214	24,663,303.38	96.726562	24,181,640.50	-481,662.88	1.30
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
	50,000,000.000	Local	99.774971	49,887,485.25	97.640625	48,820,312.50	-1,067,172.75	2.63
		Base	99.774971	49,887,485.25	97.640625	48,820,312.50	-1,067,172.75	2.63
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024		
	225,000,000.000	Local	98.614910	221,883,548.12	97.574219	219,541,992.75	-2,341,555.37	11.82
		Base	98.614910	221,883,548.12	97.574219	219,541,992.75	-2,341,555.37	11.82
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024		
	70,000,000.000	Local	99.245762	69,472,033.29	97.957031	68,569,921.70	-902,111.59	3.69
		Base	99.245762	69,472,033.29	97.957031	68,569,921.70	-902,111.59	3.69
91282CFQ9	US TREASURY N/B 10/24 4.375				4.375000	31 Oct 2024		
	25,000,000.000	Local	99.687038	24,921,759.40	99.761719	24,940,429.75	18,670.35	1.34
		Base	99.687038	24,921,759.40	99.761719	24,940,429.75	18,670.35	1.34
US DOLLAR Total								
	972,686,650.650	Local		965,291,750.81		937,422,615.26	-27,869,135.55	50.48
Original Face:	648,751,049.000	Base		965,291,750.81		937,422,615.26	-27,869,135.55	50.48
FIXED INCOME Total								
	972,686,650.650	Base		965,291,750.81		937,422,615.26	-27,869,135.55	50.48

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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
Original Face:	648,751,049.000							

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									
		1,899,922,419.850	Base		1,884,746,358.18		1,856,877,222.63	-27,869,135.55	100.00
	Original Face:	648,751,049.000							

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									
			623,750.020	Local	1.000000	623,750.02	1.000000	623,750.02	0.00	0.01
				Base	1.000000	623,750.02	1.000000	623,750.02	0.00	0.01
US DOLLAR Total										
			623,750.020	Local		623,750.02		623,750.02	0.00	0.01
				Base		623,750.02		623,750.02	0.00	0.01
CASH Total										
			623,750.020	Base		623,750.02		623,750.02	0.00	0.01
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0020A3NJ5	AT+T INC						4.700000	18 Jan 2023		
			20,000,000.000	Local	99.778056	19,955,611.11	99.778056	19,955,611.11	0.00	0.26
				Base	99.778056	19,955,611.11	99.778056	19,955,611.11	0.00	0.26
02314QQ10	AMAZON COM INC DISC COML						4.150000	01 Mar 2023		
			25,000,000.000	Local	99.319861	24,829,965.28	99.319861	24,829,965.28	0.00	0.32
				Base	99.319861	24,829,965.28	99.319861	24,829,965.28	0.00	0.32
0255E3ND6	AMERICAN ELEC PWR INC						4.480000	13 Jan 2023		
			20,000,000.000	Local	99.850667	19,970,133.33	99.850667	19,970,133.33	0.00	0.26
				Base	99.850667	19,970,133.33	99.850667	19,970,133.33	0.00	0.26
02665KN94	AMERICAN HONDA FINAN						4.580000	09 Jan 2023		
			20,000,000.000	Local	99.898222	19,979,644.44	99.898222	19,979,644.44	0.00	0.26
				Base	99.898222	19,979,644.44	99.898222	19,979,644.44	0.00	0.26
02665KNB9	AMERICAN HONDA FINAN						4.550000	11 Jan 2023		
			20,000,000.000	Local	99.873611	19,974,722.22	99.873611	19,974,722.22	0.00	0.26
				Base	99.873611	19,974,722.22	99.873611	19,974,722.22	0.00	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
02665KNJ2	AMERICAN HONDA FINAN					4.550000	18 Jan 2023		
		Local	25,000,000.000	99.785139	24,946,284.72	99.785139	24,946,284.72	0.00	0.32
		Base		99.785139	24,946,284.72	99.785139	24,946,284.72	0.00	0.32
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05					2.050000	10 Jan 2023		
		Local	5,000,000.000	99.999727	4,999,986.33	99.999727	4,999,986.33	0.00	0.06
		Base		99.999727	4,999,986.33	99.999727	4,999,986.33	0.00	0.06
03040MN45	AMERICAN WATER CAPIT					4.250000	04 Jan 2023		
		Local	25,000,000.000	99.964583	24,991,145.83	99.964583	24,991,145.83	0.00	0.32
		Base		99.964583	24,991,145.83	99.964583	24,991,145.83	0.00	0.32
03040MNC7	AMERICAN WATER CAPIT					4.350000	12 Jan 2023		
		Local	25,000,000.000	99.867083	24,966,770.83	99.867083	24,966,770.83	0.00	0.32
		Base		99.867083	24,966,770.83	99.867083	24,966,770.83	0.00	0.32
05333UN48	AUTOZONE INC.					4.450000	04 Jan 2023		
		Local	25,000,000.000	99.962917	24,990,729.17	99.962917	24,990,729.17	0.00	0.32
		Base		99.962917	24,990,729.17	99.962917	24,990,729.17	0.00	0.32
13608BWT7	CANADIAN IMPERIAL BK					4.480000	27 Sep 2023		
		Local	25,000,000.000	96.652444	24,163,111.11	96.652444	24,163,111.11	0.00	0.31
		Base		96.652444	24,163,111.11	96.652444	24,163,111.11	0.00	0.31
13609CNW7	CANADIAN IMPER. HLDG					3.300000	30 Jan 2023		
		Local	25,000,000.000	99.734167	24,933,541.67	99.734167	24,933,541.67	0.00	0.32
		Base		99.734167	24,933,541.67	99.734167	24,933,541.67	0.00	0.32
138994009	CANTOR FITZGERALD REPO REPO					4.260000	03 Jan 2023		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.29
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.29
138994009	CANTOR FITZGERALD REPO REPO					4.300000	12 Jan 2023		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.39
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.39
138994009	CANTOR FITZGERALD REPO REPO					4.330000	12 Jan 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.26
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.26

Base Currency: 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					4.050000	18 Jan 2023		
		Local	17,000,000.000	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	0.22
		Base		100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	0.22
138994009	CANTOR FITZGERALD REPO REPO					4.150000	20 Jan 2023		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.65
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.65
138994009	CANTOR FITZGERALD REPO REPO					4.170000	20 Jan 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.26
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.26
138994009	CANTOR FITZGERALD REPO REPO					4.250000	25 Jan 2023		
		Local	14,000,000.000	100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	0.18
		Base		100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	0.18
138994009	CANTOR FITZGERALD REPO REPO					4.250000	31 Jan 2023		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	0.97
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	0.97
138994009	CANTOR FITZGERALD REPO REPO					4.220000	13 Feb 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.26
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.26
19121BPM5	COCA COLA COMPANY					4.200000	21 Feb 2023		
		Local	25,000,000.000	99.405000	24,851,250.00	99.405000	24,851,250.00	0.00	0.32
		Base		99.405000	24,851,250.00	99.405000	24,851,250.00	0.00	0.32
23102VNJ5	CUMMINS INC					4.200000	18 Jan 2023		
		Local	23,100,000.000	99.801667	23,054,185.00	99.801667	23,054,185.00	0.00	0.30
		Base		99.801667	23,054,185.00	99.801667	23,054,185.00	0.00	0.30
2546R3NL4	DISNEY (WALT) CO THE					3.150000	20 Jan 2023		
		Local	40,000,000.000	99.833750	39,933,500.00	99.833750	39,933,500.00	0.00	0.52
		Base		99.833750	39,933,500.00	99.833750	39,933,500.00	0.00	0.52
26244JNA3	DUKE ENERGY CORP					4.500000	10 Jan 2023		
		Local	20,400,000.000	99.887500	20,377,050.00	99.887500	20,377,050.00	0.00	0.26
		Base		99.887500	20,377,050.00	99.887500	20,377,050.00	0.00	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
26244JP29	DUKE ENERGY CORP				4.620000	02 Feb 2023		
	25,000,000.000	Local	99.589333	24,897,333.33	99.589333	24,897,333.33	0.00	0.32
		Base	99.589333	24,897,333.33	99.589333	24,897,333.33	0.00	0.32
30601WNX3	FAIRWAY FINANCE CORP				4.050000	31 Jan 2023		
	20,000,000.000	Local	99.662500	19,932,500.00	99.662500	19,932,500.00	0.00	0.26
		Base	99.662500	19,932,500.00	99.662500	19,932,500.00	0.00	0.26
30601WSF7	FAIRWAY FINANCE CORP				4.900000	15 May 2023		
	10,000,000.000	Local	98.176111	9,817,611.11	98.176111	9,817,611.11	0.00	0.13
		Base	98.176111	9,817,611.11	98.176111	9,817,611.11	0.00	0.13
41282KN38	HARLEY DAVIDSON FND CP				5.000000	03 Jan 2023		
	10,000,000.000	Local	99.972222	9,997,222.22	99.972222	9,997,222.22	0.00	0.13
		Base	99.972222	9,997,222.22	99.972222	9,997,222.22	0.00	0.13
42786UNH4	HERSHEY FOODS CORP				4.250000	17 Jan 2023		
	5,300,000.000	Local	99.811111	5,289,988.89	99.811111	5,289,988.89	0.00	0.07
		Base	99.811111	5,289,988.89	99.811111	5,289,988.89	0.00	0.07
43851UP98	HONEYWELL INTERNATN				4.150000	09 Feb 2023		
	5,500,000.000	Local	99.550417	5,475,272.92	99.550417	5,475,272.92	0.00	0.07
		Base	99.550417	5,475,272.92	99.550417	5,475,272.92	0.00	0.07
43851UQG1	HONEYWELL INTERNATN				4.450000	16 Mar 2023		
	25,000,000.000	Local	99.085278	24,771,319.44	99.085278	24,771,319.44	0.00	0.32
		Base	99.085278	24,771,319.44	99.085278	24,771,319.44	0.00	0.32
45826FPN7	INTEL CORPORATION				4.300000	22 Feb 2023		
	25,000,000.000	Local	99.378889	24,844,722.22	99.378889	24,844,722.22	0.00	0.32
		Base	99.378889	24,844,722.22	99.378889	24,844,722.22	0.00	0.32
45826FR39	INTEL CORPORATION				4.440000	03 Apr 2023		
	25,000,000.000	Local	98.865333	24,716,333.33	98.865333	24,716,333.33	0.00	0.32
		Base	98.865333	24,716,333.33	98.865333	24,716,333.33	0.00	0.32
46514TZN1	ISRAEL ST 05/26 0				1.830000	01 May 2026		
	1,500,000.000	Local	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

& 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
46593LUH0	JPMORGAN CHASE BK N A INSTL CT					5.000000	14 Jun 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.19
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.19
46640QNW7	J.P. MORGAN SECURITIES					2.320000	30 Jan 2023		
		Local	25,000,000.000	99.813111	24,953,277.78	99.813111	24,953,277.78	0.00	0.32
		Base		99.813111	24,953,277.78	99.813111	24,953,277.78	0.00	0.32
46640QUH2	J.P. MORGAN SECURITIES					5.050000	17 Jul 2023		
		Local	25,000,000.000	97.236528	24,309,131.94	97.236528	24,309,131.94	0.00	0.31
		Base		97.236528	24,309,131.94	97.236528	24,309,131.94	0.00	0.31
46640QUU3	J.P. MORGAN SECURITIES					5.100000	28 Jul 2023		
		Local	25,000,000.000	97.053333	24,263,333.33	97.053333	24,263,333.33	0.00	0.31
		Base		97.053333	24,263,333.33	97.053333	24,263,333.33	0.00	0.31
47816GQG7	JOHNSON + JOHNSON					3.710000	16 Mar 2023		
		Local	15,000,000.000	99.237389	14,885,608.33	99.237389	14,885,608.33	0.00	0.19
		Base		99.237389	14,885,608.33	99.237389	14,885,608.33	0.00	0.19
47816GSF7	JOHNSON + JOHNSON					4.580000	15 May 2023		
		Local	20,000,000.000	98.295222	19,659,044.44	98.295222	19,659,044.44	0.00	0.25
		Base		98.295222	19,659,044.44	98.295222	19,659,044.44	0.00	0.25
48783DNA7	KELLOGG COMPANY					4.450000	10 Jan 2023		
		Local	25,000,000.000	99.888750	24,972,187.50	99.888750	24,972,187.50	0.00	0.32
		Base		99.888750	24,972,187.50	99.888750	24,972,187.50	0.00	0.32
48783DNB5	KELLOGG COMPANY					4.440000	11 Jan 2023		
		Local	25,000,000.000	99.876667	24,969,166.67	99.876667	24,969,166.67	0.00	0.32
		Base		99.876667	24,969,166.67	99.876667	24,969,166.67	0.00	0.32
57978DNH8	MCCORMICK + COMPANY					4.450000	17 Jan 2023		
		Local	50,000,000.000	99.802222	49,901,111.11	99.802222	49,901,111.11	0.00	0.64
		Base		99.802222	49,901,111.11	99.802222	49,901,111.11	0.00	0.64
63254FQ18	NATL AUSTRALIA BK LT					3.250000	01 Mar 2023		
		Local	25,000,000.000	99.467361	24,866,840.28	99.467361	24,866,840.28	0.00	0.32
		Base		99.467361	24,866,840.28	99.467361	24,866,840.28	0.00	0.32

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63743DNQ0	NATL RURAL UTIL COOP					4.590000	24 Jan 2023		
		Local	10,000,000.000	99.706750	9,970,675.00	99.706750	9,970,675.00	0.00	0.13
		Base		99.706750	9,970,675.00	99.706750	9,970,675.00	0.00	0.13
63743DNS6	NATL RURAL UTIL COOP					4.550000	26 Jan 2023		
		Local	25,000,000.000	99.684028	24,921,006.94	99.684028	24,921,006.94	0.00	0.32
		Base		99.684028	24,921,006.94	99.684028	24,921,006.94	0.00	0.32
6840C3N33	ORACLE CORPORATION					4.570000	03 Jan 2023		
		Local	25,000,000.000	99.974611	24,993,652.78	99.974611	24,993,652.78	0.00	0.32
		Base		99.974611	24,993,652.78	99.974611	24,993,652.78	0.00	0.32
6840C3N90	ORACLE CORPORATION					4.610000	09 Jan 2023		
		Local	25,000,000.000	99.897556	24,974,388.89	99.897556	24,974,388.89	0.00	0.32
		Base		99.897556	24,974,388.89	99.897556	24,974,388.89	0.00	0.32
70109MQG2	PARKER HANNIFIN CORP					4.800000	16 Mar 2023		
		Local	25,000,000.000	99.013333	24,753,333.33	99.013333	24,753,333.33	0.00	0.32
		Base		99.013333	24,753,333.33	99.013333	24,753,333.33	0.00	0.32
74271UQ60	PROCTOR GAMBLE AND CO					4.330000	06 Mar 2023		
		Local	20,000,000.000	99.230222	19,846,044.44	99.230222	19,846,044.44	0.00	0.26
		Base		99.230222	19,846,044.44	99.230222	19,846,044.44	0.00	0.26
75513GN36	RAYTHEON TECHNOLOGIES					4.600000	03 Jan 2023		
		Local	25,000,000.000	99.974444	24,993,611.11	99.974444	24,993,611.11	0.00	0.32
		Base		99.974444	24,993,611.11	99.974444	24,993,611.11	0.00	0.32
77119MNB9	ROCHE HOLDING INC					4.050000	11 Jan 2023		
		Local	20,000,000.000	99.887500	19,977,500.00	99.887500	19,977,500.00	0.00	0.26
		Base		99.887500	19,977,500.00	99.887500	19,977,500.00	0.00	0.26
78015DU57	ROYAL BK CDA					3.510000	05 Jul 2023		
		Local	25,000,000.000	98.196250	24,549,062.50	98.196250	24,549,062.50	0.00	0.32
		Base		98.196250	24,549,062.50	98.196250	24,549,062.50	0.00	0.32
78015DW14	ROYAL BK CDA					4.020000	01 Sep 2023		
		Local	25,000,000.000	97.286500	24,321,625.00	97.286500	24,321,625.00	0.00	0.31
		Base		97.286500	24,321,625.00	97.286500	24,321,625.00	0.00	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
78015DYF1	ROYAL BK CDA					5.190000	15 Nov 2023		
		Local	25,000,000.000	95.415500	23,853,875.00	95.415500	23,853,875.00	0.00	0.31
		Base		95.415500	23,853,875.00	95.415500	23,853,875.00	0.00	0.31
82434UN94	SHERWIN WILLIAMS CO					4.500000	09 Jan 2023		
		Local	25,000,000.000	99.900000	24,975,000.00	99.900000	24,975,000.00	0.00	0.32
		Base		99.900000	24,975,000.00	99.900000	24,975,000.00	0.00	0.32
85462DNH2	STANLEY WORKS (THE)					4.350000	17 Jan 2023		
		Local	25,000,000.000	99.806667	24,951,666.67	99.806667	24,951,666.67	0.00	0.32
		Base		99.806667	24,951,666.67	99.806667	24,951,666.67	0.00	0.32
85462DP72	STANLEY WORKS (THE)					4.500000	07 Feb 2023		
		Local	25,000,000.000	99.537500	24,884,375.00	99.537500	24,884,375.00	0.00	0.32
		Base		99.537500	24,884,375.00	99.537500	24,884,375.00	0.00	0.32
89119BNL6	TORONTO DOMINION BANK					3.280000	20 Jan 2023		
		Local	25,000,000.000	99.826889	24,956,722.22	99.826889	24,956,722.22	0.00	0.32
		Base		99.826889	24,956,722.22	99.826889	24,956,722.22	0.00	0.32
89119BRM0	TORONTO DOMINION BANK					3.680000	21 Apr 2023		
		Local	25,000,000.000	98.875556	24,718,888.89	98.875556	24,718,888.89	0.00	0.32
		Base		98.875556	24,718,888.89	98.875556	24,718,888.89	0.00	0.32
89119BS15	TORONTO DOMINION BANK					2.650000	01 May 2023		
		Local	15,000,000.000	99.116667	14,867,500.00	99.116667	14,867,500.00	0.00	0.19
		Base		99.116667	14,867,500.00	99.116667	14,867,500.00	0.00	0.19
90782BNH9	UNION PACIFIC CORP					4.400000	17 Jan 2023		
		Local	25,000,000.000	99.804444	24,951,111.11	99.804444	24,951,111.11	0.00	0.32
		Base		99.804444	24,951,111.11	99.804444	24,951,111.11	0.00	0.32
912796XY0	TREASURY BILL 08/23 0.00000					3.075000	10 Aug 2023		
		Local	75,000,000.000	98.112292	73,584,218.75	98.112292	73,584,218.75	0.00	0.95
		Base		98.112292	73,584,218.75	98.112292	73,584,218.75	0.00	0.95
912796YH6	TREASURY BILL 09/23 0.00000					3.890500	07 Sep 2023		
		Local	25,000,000.000	97.309071	24,327,267.71	97.309071	24,327,267.71	0.00	0.31
		Base		97.309071	24,327,267.71	97.309071	24,327,267.71	0.00	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
91842KP67	VW CR INC				4.700000	06 Feb 2023		
	25,000,000.000	Local	99.530000	24,882,500.00	99.530000	24,882,500.00	0.00	0.32
		Base	99.530000	24,882,500.00	99.530000	24,882,500.00	0.00	0.32
91842KQT6	VW CR INC				4.370000	27 Mar 2023		
	25,000,000.000	Local	98.968194	24,742,048.61	98.968194	24,742,048.61	0.00	0.32
		Base	98.968194	24,742,048.61	98.968194	24,742,048.61	0.00	0.32
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				3.980000	09 Jan 2023		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	0.97
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	0.97
926NKW009	AMHERST PIERPONT 04/15 VAR				4.270000	13 Jan 2023		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.29
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.29
926NKW009	AMHERST PIERPONT 04/15 VAR				4.300000	20 Jan 2023		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.65
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.65
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				4.230000	03 Jan 2023		
	638,830,290.850	Local	100.000000	638,830,290.85	100.000000	638,830,290.85	0.00	8.25
		Base	100.000000	638,830,290.85	100.000000	638,830,290.85	0.00	8.25
93142XN64	WALGREENS BOOTS				4.640000	06 Jan 2023		
	25,000,000.000	Local	99.935556	24,983,888.89	99.935556	24,983,888.89	0.00	0.32
		Base	99.935556	24,983,888.89	99.935556	24,983,888.89	0.00	0.32
93142XPF2	WALGREENS BOOTS				4.990000	15 Feb 2023		
	25,000,000.000	Local	99.376250	24,844,062.50	99.376250	24,844,062.50	0.00	0.32
		Base	99.376250	24,844,062.50	99.376250	24,844,062.50	0.00	0.32
94107NN91	WASTE MANAGEMENT INC				4.700000	09 Jan 2023		
	25,000,000.000	Local	99.895556	24,973,888.89	99.895556	24,973,888.89	0.00	0.32
		Base	99.895556	24,973,888.89	99.895556	24,973,888.89	0.00	0.32
9612C1NP8	WESTPAC BANKING CORP.				3.400000	23 Jan 2023		
	25,000,000.000	Local	99.792222	24,948,055.55	99.792222	24,948,055.55	0.00	0.32
		Base	99.792222	24,948,055.55	99.792222	24,948,055.55	0.00	0.32

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9612C1U62	WESTPAC BANKING CORP.				5.020000	06 Jul 2023		
	25,000,000.000	Local	97.406333	24,351,583.34	97.406333	24,351,583.34	0.00	0.31
		Base	97.406333	24,351,583.34	97.406333	24,351,583.34	0.00	0.31
978UHK000	DAIWA CAPITAL MARKETS REPO				4.250000	03 Jan 2023		
	136,111,818.720	Local	100.000000	136,111,818.72	100.000000	136,111,818.72	0.00	1.76
		Base	100.000000	136,111,818.72	100.000000	136,111,818.72	0.00	1.76
979QHR003	SOUTH STREET REPO				4.290000	03 Jan 2023		
	579,353,668.370	Local	100.000000	579,353,668.37	100.000000	579,353,668.37	0.00	7.48
		Base	100.000000	579,353,668.37	100.000000	579,353,668.37	0.00	7.48
985FHY004	MITSUBISHI UFJ REPO				4.240000	03 Jan 2023		
	485,029,738.380	Local	100.000000	485,029,738.38	100.000000	485,029,738.38	0.00	6.26
		Base	100.000000	485,029,738.38	100.000000	485,029,738.38	0.00	6.26
US DOLLAR Total								
	3,871,125,516.320	Local		3,859,362,705.32		3,859,362,705.32	0.00	49.82
		Base		3,859,362,705.32		3,859,362,705.32	0.00	49.82
CASH EQUIVALENT Total								
	3,871,125,516.320	Base		3,859,362,705.32		3,859,362,705.32	0.00	49.82

EQUITY

US DOLLAR Exchange Rate: 1.000000

31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST							
	71,130,761.480	Local	1.000000	71,130,761.48	1.000000	71,130,761.48	0.00	0.92
		Base	1.000000	71,130,761.48	1.000000	71,130,761.48	0.00	0.92
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	312,381,006.210	Local	1.000000	312,381,006.21	1.000000	312,381,006.21	0.00	4.03
		Base	1.000000	312,381,006.21	1.000000	312,381,006.21	0.00	4.03
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	106,816,519.430	Local	1.000000	106,816,519.43	1.000000	106,816,519.43	0.00	1.38
		Base	1.000000	106,816,519.43	1.000000	106,816,519.43	0.00	1.38

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
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	60,900,845.540	Local	1.000000	60,900,845.54	1.000000	60,900,845.54	0.00	0.79
		Base	1.000000	60,900,845.54	1.000000	60,900,845.54	0.00	0.79
US DOLLAR Total								
	551,229,132.660	Local		551,229,132.66		551,229,132.66	0.00	7.12
		Base		551,229,132.66		551,229,132.66	0.00	7.12
EQUITY Total								
	551,229,132.660	Base		551,229,132.66		551,229,132.66	0.00	7.12
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	7,000,000.000	Local	99.961152	6,997,280.64	94.991843	6,649,429.01	-347,851.63	0.09
		Base	99.961152	6,997,280.64	94.991843	6,649,429.01	-347,851.63	0.09
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	7,000,000.000	Local	99.892290	6,992,460.33	90.262242	6,318,356.94	-674,103.39	0.08
		Base	99.892290	6,992,460.33	90.262242	6,318,356.94	-674,103.39	0.08
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75				3.750000	14 Nov 2023		
	5,500,000.000	Local	102.440775	5,634,242.60	98.993769	5,444,657.30	-189,585.30	0.07
		Base	102.440775	5,634,242.60	98.993769	5,444,657.30	-189,585.30	0.07
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
	5,000,000.000	Local	99.953030	4,997,651.49	99.674813	4,983,740.65	-13,910.84	0.06
		Base	99.953030	4,997,651.49	99.674813	4,983,740.65	-13,910.84	0.06
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	10,000,000.000	Local	99.933794	9,993,379.37	94.224795	9,422,479.50	-570,899.87	0.12
		Base	99.933794	9,993,379.37	94.224795	9,422,479.50	-570,899.87	0.12
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	7,000,000.000	Local	99.821631	6,987,514.19	95.044192	6,653,093.44	-334,420.75	0.09
		Base	99.821631	6,987,514.19	95.044192	6,653,093.44	-334,420.75	0.09

& 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
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
		Local	20,000,000.000	99.994161	19,998,832.17	99.934560	19,986,912.00	-11,920.17	0.26
		Base		99.994161	19,998,832.17	99.934560	19,986,912.00	-11,920.17	0.26
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1					1.000000	01 Nov 2025		
		Local	3,000,000.000	99.867689	2,996,030.68	89.444673	2,683,340.19	-312,690.49	0.03
		Base		99.867689	2,996,030.68	89.444673	2,683,340.19	-312,690.49	0.03
025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR					4.919570	01 Nov 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.538164	4,976,908.20	-23,091.80	0.06
		Base		100.000000	5,000,000.00	99.538164	4,976,908.20	-23,091.80	0.06
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	10,000,000.000	99.898483	9,989,848.27	96.210956	9,621,095.60	-368,752.67	0.12
		Base		99.898483	9,989,848.27	96.210956	9,621,095.60	-368,752.67	0.12
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					5.230000	04 Mar 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.938034	1,998,760.68	-1,239.32	0.03
		Base		100.000000	2,000,000.00	99.938034	1,998,760.68	-1,239.32	0.03
025816CU1	AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR					5.020000	03 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.892013	9,989,201.30	-10,798.70	0.13
		Base		100.000000	10,000,000.00	99.892013	9,989,201.30	-10,798.70	0.13
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
		Local	10,000,000.000	99.913037	9,991,303.67	98.041864	9,804,186.40	-187,117.27	0.13
		Base		99.913037	9,991,303.67	98.041864	9,804,186.40	-187,117.27	0.13
02582JJD3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 7 A					4.680000	17 Feb 2026		
		Local	15,000,000.000	100.097393	15,014,608.88	99.994100	14,999,115.00	-15,493.88	0.19
Original Face:		Base	15,000,000.000	100.097393	15,014,608.88	99.994100	14,999,115.00	-15,493.88	0.19
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A					4.950000	15 Oct 2027		
		Local	6,000,000.000	99.995300	5,999,718.00	100.823990	6,049,439.40	49,721.40	0.08
Original Face:		Base	6,000,000.000	99.995300	5,999,718.00	100.823990	6,049,439.40	49,721.40	0.08
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25					7.250000	01 Mar 2023		
		Local	1,410,000.000	101.101639	1,425,533.11	100.387087	1,415,457.93	-10,075.18	0.02
		Base		101.101639	1,425,533.11	100.387087	1,415,457.93	-10,075.18	0.02

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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
02665WDX6	AMERICAN HONDA FINANCE SR UNSECURED 04/23 0.35					0.350000	20 Apr 2023		
		Local	30,000,000.000	99.999689	29,999,906.57	98.689253	29,606,775.90	-393,130.67	0.38
		Base		99.999689	29,999,906.57	98.689253	29,606,775.90	-393,130.67	0.38
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
		Local	8,000,000.000	99.963468	7,997,077.45	93.522742	7,481,819.36	-515,258.09	0.10
		Base		99.963468	7,997,077.45	93.522742	7,481,819.36	-515,258.09	0.10
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	15,000,000.000	99.946084	14,991,912.66	93.571758	14,035,763.70	-956,148.96	0.18
		Base		99.946084	14,991,912.66	93.571758	14,035,763.70	-956,148.96	0.18
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45					1.450000	15 Sep 2026		
		Local	3,000,000.000	99.609484	2,988,284.53	87.366485	2,620,994.55	-367,289.98	0.03
		Base		99.609484	2,988,284.53	87.366485	2,620,994.55	-367,289.98	0.03
03040WAL9	AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4					3.400000	01 Mar 2025		
		Local	9,046,000.000	96.625626	8,740,754.14	96.926413	8,767,963.32	27,209.18	0.11
		Base		96.625626	8,740,754.14	96.926413	8,767,963.32	27,209.18	0.11
036752AQ6	ELEVANCE HEALTH INC SR UNSECURED 03/23 0.45					0.450000	15 Mar 2023		
		Local	5,000,000.000	99.997393	4,999,869.64	99.169472	4,958,473.60	-41,396.04	0.06
		Base		99.997393	4,999,869.64	99.169472	4,958,473.60	-41,396.04	0.06
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	15,500,000.000	99.967708	15,494,994.70	98.558396	15,276,551.38	-218,443.32	0.20
		Base		99.967708	15,494,994.70	98.558396	15,276,551.38	-218,443.32	0.20
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
		Local	10,000,000.000	99.875667	9,987,566.70	90.197866	9,019,786.60	-967,780.10	0.12
		Base		99.875667	9,987,566.70	90.197866	9,019,786.60	-967,780.10	0.12
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
		Local	5,000,000.000	99.860268	4,993,013.41	88.851179	4,442,558.95	-550,454.46	0.06
		Base		99.860268	4,993,013.41	88.851179	4,442,558.95	-550,454.46	0.06
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
		Local	5,000,000.000	104.961538	5,248,076.91	95.717233	4,785,861.65	-462,215.26	0.06
		Base		104.961538	5,248,076.91	95.717233	4,785,861.65	-462,215.26	0.06

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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
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
		Local	10,000,000.000	99.995712	9,999,571.18	99.511916	9,951,191.60	-48,379.58	0.13
		Base		99.995712	9,999,571.18	99.511916	9,951,191.60	-48,379.58	0.13
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.850000	23 Dec 2025		
		Local	5,000,000.000	99.819335	4,990,966.75	87.584736	4,379,236.80	-611,729.95	0.06
		Base		99.819335	4,990,966.75	87.584736	4,379,236.80	-611,729.95	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	97.225108	4,861,255.40	-138,744.60	0.06
		Base		100.000000	5,000,000.00	97.225108	4,861,255.40	-138,744.60	0.06
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR					0.350000	16 Feb 2024		
		Local	25,000,000.000	99.943699	24,985,924.65	94.377985	23,594,496.25	-1,391,428.40	0.30
		Base		99.943699	24,985,924.65	94.377985	23,594,496.25	-1,391,428.40	0.30
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
		Local	5,371,000.000	97.795833	5,252,614.20	83.521284	4,485,928.16	-766,686.04	0.06
		Base		97.795833	5,252,614.20	83.521284	4,485,928.16	-766,686.04	0.06
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75					0.750000	26 Sep 2024		
		Local	15,000,000.000	99.876172	14,981,425.78	91.782310	13,767,346.50	-1,214,079.28	0.18
		Base		99.876172	14,981,425.78	91.782310	13,767,346.50	-1,214,079.28	0.18
06048WM23	BANK OF AMERICA CORP SR UNSECURED 05/24 0.65					0.650000	14 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	93.052326	9,305,232.60	-694,767.40	0.12
		Base		100.000000	10,000,000.00	93.052326	9,305,232.60	-694,767.40	0.12
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3					3.000000	27 Sep 2024		
		Local	16,000,000.000	100.000000	16,000,000.00	94.476605	15,116,256.80	-883,743.20	0.20
		Base		100.000000	16,000,000.00	94.476605	15,116,256.80	-883,743.20	0.20
06048WV64	BANK OF AMERICA CORP SR UNSECURED 11/25 4					4.000000	17 Nov 2025		
		Local	25,000,000.000	99.875277	24,968,819.32	95.132861	23,783,215.25	-1,185,604.07	0.31
		Base		99.875277	24,968,819.32	95.132861	23,783,215.25	-1,185,604.07	0.31
06048WW63	BANK OF AMERICA CORP SR UNSECURED 06/27 5					5.000000	22 Jun 2027		
		Local	20,000,000.000	99.864132	19,972,826.32	97.418044	19,483,608.80	-489,217.52	0.25
		Base		99.864132	19,972,826.32	97.418044	19,483,608.80	-489,217.52	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
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	97.382617	19,476,523.40	-523,476.60	0.25
		Base		100.000000	20,000,000.00	97.382617	19,476,523.40	-523,476.60	0.25
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	97.538384	9,753,838.40	-246,161.60	0.13
		Base		100.000000	10,000,000.00	97.538384	9,753,838.40	-246,161.60	0.13
06048WZ86	BANK OF AMERICA CORP SR UNSECURED 10/27 6.35					6.350000	28 Oct 2027		
		Local	20,000,000.000	100.000000	20,000,000.00	100.144812	20,028,962.40	28,962.40	0.26
		Base		100.000000	20,000,000.00	100.144812	20,028,962.40	28,962.40	0.26
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					1.000000	18 Nov 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	91.136000	9,113,600.00	-886,400.00	0.12
		Base		100.000000	10,000,000.00	91.136000	9,113,600.00	-886,400.00	0.12
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					5.041000	12 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.496000	9,949,600.00	-50,400.00	0.13
		Base		100.000000	10,000,000.00	99.496000	9,949,600.00	-50,400.00	0.13
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	89.641337	8,964,133.70	-1,035,866.30	0.12
		Base		100.000000	10,000,000.00	89.641337	8,964,133.70	-1,035,866.30	0.12
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					4.650000	08 Dec 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.641013	9,964,101.30	-35,898.70	0.13
		Base		100.000000	10,000,000.00	99.641013	9,964,101.30	-35,898.70	0.13
06368FAA7	BANK OF MONTREAL SR UNSECURED 09/23 0.4					0.400000	15 Sep 2023		
		Local	10,000,000.000	99.970449	9,997,044.92	96.819487	9,681,948.70	-315,096.22	0.12
		Base		99.970449	9,997,044.92	96.819487	9,681,948.70	-315,096.22	0.12
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	87.624641	17,524,928.20	-2,475,071.80	0.23
		Base		100.000000	20,000,000.00	87.624641	17,524,928.20	-2,475,071.80	0.23
06368GR74	BANK OF MONTREAL SR UNSECURED 05/24 VAR					3.000000	10 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	97.135517	9,713,551.70	-286,448.30	0.13
		Base		100.000000	10,000,000.00	97.135517	9,713,551.70	-286,448.30	0.13

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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
06368GRY5	BANK OF MONTREAL SR UNSECURED 05/27 4.15					4.150000	13 May 2027		
		Local	16,000,000.000	100.000000	16,000,000.00	96.100000	15,376,000.00	-624,000.00	0.20
		Base		100.000000	16,000,000.00	96.100000	15,376,000.00	-624,000.00	0.20
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
		Local	9,000,000.000	99.946186	8,995,156.74	98.712617	8,884,135.53	-111,021.21	0.11
		Base		99.946186	8,995,156.74	98.712617	8,884,135.53	-111,021.21	0.11
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
		Local	14,000,000.000	99.958381	13,994,173.35	99.123891	13,877,344.74	-116,828.61	0.18
		Base		99.958381	13,994,173.35	99.123891	13,877,344.74	-116,828.61	0.18
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	97.624823	19,524,964.60	-475,035.40	0.25
		Base		100.000000	20,000,000.00	97.624823	19,524,964.60	-475,035.40	0.25
06374VC38	BANK OF MONTREAL SR UNSECURED 11/27 6					6.000000	30 Nov 2027		
		Local	20,000,000.000	100.000000	20,000,000.00	100.081668	20,016,333.60	16,333.60	0.26
		Base		100.000000	20,000,000.00	100.081668	20,016,333.60	16,333.60	0.26
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.993008	6,999,510.57	99.565904	6,969,613.28	-29,897.29	0.09
		Base		99.993008	6,999,510.57	99.565904	6,969,613.28	-29,897.29	0.09
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	7,000,000.000	99.936590	6,995,561.30	95.369436	6,675,860.52	-319,700.78	0.09
		Base		99.936590	6,995,561.30	95.369436	6,675,860.52	-319,700.78	0.09
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
		Local	5,000,000.000	99.998338	4,999,916.89	99.785159	4,989,257.95	-10,658.94	0.06
		Base		99.998338	4,999,916.89	99.785159	4,989,257.95	-10,658.94	0.06
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	10,000,000.000	99.966776	9,996,677.62	95.953084	9,595,308.40	-401,369.22	0.12
		Base		99.966776	9,996,677.62	95.953084	9,595,308.40	-401,369.22	0.12
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75					0.750000	28 Jan 2026		
		Local	7,000,000.000	99.867774	6,990,744.16	88.681140	6,207,679.80	-783,064.36	0.08
		Base		99.867774	6,990,744.16	88.681140	6,207,679.80	-783,064.36	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
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	10,000,000.000	99.953041	9,995,304.10	94.398414	9,439,841.40	-555,462.70	0.12
		Base		99.953041	9,995,304.10	94.398414	9,439,841.40	-555,462.70	0.12
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					4.560000	26 Apr 2024		
		Local	8,000,000.000	100.000000	8,000,000.00	99.310194	7,944,815.52	-55,184.48	0.10
		Base		100.000000	8,000,000.00	99.310194	7,944,815.52	-55,184.48	0.10
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					4.920000	25 Apr 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.838822	9,883,882.20	-116,117.80	0.13
		Base		100.000000	10,000,000.00	98.838822	9,883,882.20	-116,117.80	0.13
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	97.805941	14,670,891.15	-329,108.85	0.19
		Base		100.000000	15,000,000.00	97.805941	14,670,891.15	-329,108.85	0.19
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					4.760000	10 Jan 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	98.288023	14,743,203.45	-256,796.55	0.19
		Base		100.000000	15,000,000.00	98.288023	14,743,203.45	-256,796.55	0.19
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45					1.450000	10 Jan 2025		
		Local	5,000,000.000	99.954466	4,997,723.29	93.064399	4,653,219.95	-344,503.34	0.06
		Base		99.954466	4,997,723.29	93.064399	4,653,219.95	-344,503.34	0.06
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	96.766232	7,741,298.56	-258,701.44	0.10
		Base		100.000000	8,000,000.00	96.766232	7,741,298.56	-258,701.44	0.10
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	93.123253	23,280,813.25	-1,719,186.75	0.30
		Base		100.000000	25,000,000.00	93.123253	23,280,813.25	-1,719,186.75	0.30
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	2,000,000.000	99.934401	1,998,688.01	95.026492	1,900,529.84	-98,158.17	0.02
		Base		99.934401	1,998,688.01	95.026492	1,900,529.84	-98,158.17	0.02
097023CS2	BOEING CO SR UNSECURED 05/23 4.508					4.508000	01 May 2023		
		Local	15,000,000.000	100.461891	15,069,283.61	99.813930	14,972,089.50	-97,194.11	0.19
		Base		100.461891	15,069,283.61	99.813930	14,972,089.50	-97,194.11	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
		Local	17,000,000.000	99.954590	16,992,280.33	96.363653	16,381,821.01	-610,459.32	0.21
		Base		99.954590	16,992,280.33	96.363653	16,381,821.01	-610,459.32	0.21
097023DD4	BOEING CO SR UNSECURED 02/23 1.167					1.167000	04 Feb 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.615888	4,980,794.40	-19,205.60	0.06
		Base		100.000000	5,000,000.00	99.615888	4,980,794.40	-19,205.60	0.06
110122CY2	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
		Local	4,750,000.000	100.094213	4,754,475.13	99.756851	4,738,450.42	-16,024.71	0.06
		Base		100.094213	4,754,475.13	99.756851	4,738,450.42	-16,024.71	0.06
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	2,000,000.000	99.833125	1,996,662.50	96.063311	1,921,266.22	-75,396.28	0.02
		Base		99.833125	1,996,662.50	96.063311	1,921,266.22	-75,396.28	0.02
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.13
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.13
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR					1.400000	14 Apr 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	88.855000	4,442,750.00	-557,250.00	0.06
		Base		100.000000	5,000,000.00	88.855000	4,442,750.00	-557,250.00	0.06
13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9					0.900000	08 Sep 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	88.429587	13,264,438.05	-1,735,561.95	0.17
		Base		100.000000	15,000,000.00	88.429587	13,264,438.05	-1,735,561.95	0.17
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	93.173687	13,976,053.05	-1,023,946.95	0.18
		Base		100.000000	15,000,000.00	93.173687	13,976,053.05	-1,023,946.95	0.18
13605WN23	CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9					0.900000	25 Nov 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	87.581675	8,758,167.50	-1,241,832.50	0.11
		Base		100.000000	10,000,000.00	87.581675	8,758,167.50	-1,241,832.50	0.11
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	92.424300	9,242,430.00	-757,570.00	0.12
		Base		100.000000	10,000,000.00	92.424300	9,242,430.00	-757,570.00	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
13607X3X3	CANADIAN IMPERIAL BANK SR UNSECURED 12/26 2					2.000000	22 Dec 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	88.398395	8,839,839.50	-1,160,160.50	0.11
		Base		100.000000	10,000,000.00	88.398395	8,839,839.50	-1,160,160.50	0.11
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					4.714000	09 May 2025		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.52
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.52
13607XAL1	CANADIAN IMPERIAL BANK SR UNSECURED 07/25 4.35					4.350000	28 Jul 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	98.147900	19,629,580.00	-370,420.00	0.25
		Base		100.000000	20,000,000.00	98.147900	19,629,580.00	-370,420.00	0.25
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR					1.343000	06 Dec 2024		
		Local	20,000,000.000	100.000000	20,000,000.00	95.759205	19,151,841.00	-848,159.00	0.25
		Base		100.000000	20,000,000.00	95.759205	19,151,841.00	-848,159.00	0.25
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	8,000,000.000	99.961206	7,996,896.51	95.049625	7,603,970.00	-392,926.51	0.10
		Base		99.961206	7,996,896.51	95.049625	7,603,970.00	-392,926.51	0.10
141781BU7	CARGILL INC SR UNSECURED 144A 04/25 3.5					3.500000	22 Apr 2025		
		Local	2,000,000.000	99.783106	1,995,662.11	96.770814	1,935,416.28	-60,245.83	0.02
		Base		99.783106	1,995,662.11	96.770814	1,935,416.28	-60,245.83	0.02
141781BY9	CARGILL INC SR UNSECURED 144A 10/25 4.875					4.875000	10 Oct 2025		
		Local	3,000,000.000	99.918220	2,997,546.61	99.668375	2,990,051.25	-7,495.36	0.04
		Base		99.918220	2,997,546.61	99.668375	2,990,051.25	-7,495.36	0.04
14913Q2L2	CATERPILLAR FINL SERVICE SR UNSECURED 05/23 3.45					3.450000	15 May 2023		
		Local	10,508,000.000	100.266927	10,536,048.69	99.533207	10,458,949.39	-77,099.30	0.14
		Base		100.266927	10,536,048.69	99.533207	10,458,949.39	-77,099.30	0.14
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	10,000,000.000	99.922724	9,992,272.38	93.326316	9,332,631.60	-659,640.78	0.12
		Base		99.922724	9,992,272.38	93.326316	9,332,631.60	-659,640.78	0.12
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
		Local	10,000,000.000	99.898856	9,989,885.62	97.287835	9,728,783.50	-261,102.12	0.13
		Base		99.898856	9,989,885.62	97.287835	9,728,783.50	-261,102.12	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
161571HS6	CHASE ISSUANCE TRUST CHAIT 2022 A1 A					3.970000	15 Sep 2027		
		Local	7,500,000.000	99.984880	7,498,866.00	97.909720	7,343,229.00	-155,637.00	0.09
Original Face:		Base	7,500,000.000	99.984880	7,498,866.00	97.909720	7,343,229.00	-155,637.00	0.09
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	5,000,000.000	100.032572	5,001,628.58	97.229035	4,861,451.75	-140,176.83	0.06
		Base		100.032572	5,001,628.58	97.229035	4,861,451.75	-140,176.83	0.06
17290A5R7	CITIGROUP INC SR UNSECURED 06/27 VAR					5.000000	02 Jun 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	99.518829	9,951,882.90	-48,117.10	0.13
		Base		100.000000	10,000,000.00	99.518829	9,951,882.90	-48,117.10	0.13
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.550000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	94.210624	9,421,062.40	-578,937.60	0.12
		Base		100.000000	10,000,000.00	94.210624	9,421,062.40	-578,937.60	0.12
17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4					1.400000	19 Jun 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	90.609298	4,530,464.90	-469,535.10	0.06
		Base		100.000000	5,000,000.00	90.609298	4,530,464.90	-469,535.10	0.06
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					1.250000	30 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	83.801457	8,380,145.70	-1,619,854.30	0.11
		Base		100.000000	10,000,000.00	83.801457	8,380,145.70	-1,619,854.30	0.11
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR					1.000000	25 Nov 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	88.379648	13,256,947.20	-1,743,052.80	0.17
		Base		100.000000	15,000,000.00	88.379648	13,256,947.20	-1,743,052.80	0.17
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375					1.375000	20 May 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	87.313858	4,365,692.90	-634,307.10	0.06
		Base		100.000000	5,000,000.00	87.313858	4,365,692.90	-634,307.10	0.06
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5					4.980000	22 Apr 2026		
		Local	20,000,000.000	100.287546	20,057,509.10	100.025330	20,005,066.00	-52,443.10	0.26
Original Face:		Base	20,000,000.000	100.287546	20,057,509.10	100.025330	20,005,066.00	-52,443.10	0.26
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.100000	31 Jul 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	89.675026	13,451,253.90	-1,548,746.10	0.17
		Base		100.000000	15,000,000.00	89.675026	13,451,253.90	-1,548,746.10	0.17

Base Currency: USD - US DOLLAR

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17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5					0.500000	25 Sep 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	96.775494	9,677,549.40	-322,450.60	0.12
		Base		100.000000	10,000,000.00	96.775494	9,677,549.40	-322,450.60	0.12
17330RME2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/24 5.45					5.450000	21 Oct 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	98.046764	9,804,676.40	-195,323.60	0.13
		Base		100.000000	10,000,000.00	98.046764	9,804,676.40	-195,323.60	0.13
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
		Local	10,000,000.000	101.028575	10,102,857.52	95.342553	9,534,255.30	-568,602.22	0.12
		Base		101.028575	10,102,857.52	95.342553	9,534,255.30	-568,602.22	0.12
194162AM5	COLGATE PALMOLIVE CO SR UNSECURED 08/25 3.1					3.100000	15 Aug 2025		
		Local	5,000,000.000	99.919565	4,995,978.23	96.956532	4,847,826.60	-148,151.63	0.06
		Base		99.919565	4,995,978.23	96.956532	4,847,826.60	-148,151.63	0.06
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3					4.300000	01 May 2024		
		Local	7,000,000.000	104.161149	7,291,280.43	98.658106	6,906,067.42	-385,213.01	0.09
		Base		104.161149	7,291,280.43	98.658106	6,906,067.42	-385,213.01	0.09
205887CG5	CONAGRA BRANDS INC SR UNSECURED 08/23 0.5					0.500000	11 Aug 2023		
		Local	2,958,000.000	98.458457	2,912,401.17	97.156909	2,873,901.37	-38,499.80	0.04
		Base		98.458457	2,912,401.17	97.156909	2,873,901.37	-38,499.80	0.04
24422EVH9	JOHN DEERE CAPITAL CORP SR UNSECURED 07/23 0.7					0.700000	05 Jul 2023		
		Local	5,000,000.000	100.222760	5,011,138.00	97.947917	4,897,395.85	-113,742.15	0.06
		Base		100.222760	5,011,138.00	97.947917	4,897,395.85	-113,742.15	0.06
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
		Local	9,000,000.000	99.974213	8,997,679.13	95.639772	8,607,579.48	-390,099.65	0.11
		Base		99.974213	8,997,679.13	95.639772	8,607,579.48	-390,099.65	0.11
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
		Local	10,000,000.000	99.968091	9,996,809.09	93.615889	9,361,588.90	-635,220.19	0.12
		Base		99.968091	9,996,809.09	93.615889	9,361,588.90	-635,220.19	0.12
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A					2.110000	23 Aug 2027		
		Local	4,456,791.400	99.998315	4,456,716.29	98.674080	4,397,697.91	-59,018.38	0.06
Original Face:		Base	5,000,000.000	99.998315	4,456,716.29	98.674080	4,397,697.91	-59,018.38	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
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35					3.350000	24 Mar 2025		
		Local	7,000,000.000	105.244558	7,367,119.08	96.918106	6,784,267.42	-582,851.66	0.09
		Base		105.244558	7,367,119.08	96.918106	6,784,267.42	-582,851.66	0.09
278642AV5	EBAY INC SR UNSECURED 03/25 1.9					1.900000	11 Mar 2025		
		Local	2,000,000.000	101.556701	2,031,134.01	93.660653	1,873,213.06	-157,920.95	0.02
		Base		101.556701	2,031,134.01	93.660653	1,873,213.06	-157,920.95	0.02
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
		Local	5,000,000.000	99.912787	4,995,639.37	88.784426	4,439,221.30	-556,418.07	0.06
		Base		99.912787	4,995,639.37	88.784426	4,439,221.30	-556,418.07	0.06
29373KAB9	ENTERPRISE FLEET FINANCING LLC EFF 2020 1 A2 144A					1.780000	22 Dec 2025		
		Local	1,125,045.950	100.086960	1,126,024.29	99.545510	1,119,932.73	-6,091.56	0.01
Original Face:		Base	10,000,000.000	100.086960	1,126,024.29	99.545510	1,119,932.73	-6,091.56	0.01
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	10,000,000.000	100.159870	10,015,987.03	99.061563	9,906,156.30	-109,830.73	0.13
		Base		100.159870	10,015,987.03	99.061563	9,906,156.30	-109,830.73	0.13
3130AMU75	FEDERAL HOME LOAN BANK BONDS 06/26 1					1.000000	26 Jun 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	88.976829	8,897,682.90	-1,102,317.10	0.11
		Base		100.000000	10,000,000.00	88.976829	8,897,682.90	-1,102,317.10	0.11
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05					1.050000	30 Sep 2026		
		Local	7,000,000.000	100.000000	7,000,000.00	88.458934	6,192,125.38	-807,874.62	0.08
		Base		100.000000	7,000,000.00	88.458934	6,192,125.38	-807,874.62	0.08
3130APL45	FEDERAL HOME LOAN BANK BONDS 04/25 1					1.000000	28 Apr 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	91.992095	9,199,209.50	-800,790.50	0.12
		Base		100.000000	10,000,000.00	91.992095	9,199,209.50	-800,790.50	0.12
3130APTT2	FEDERAL HOME LOAN BANK BONDS 05/25 1					1.000000	28 May 2025		
		Local	7,500,000.000	100.000000	7,500,000.00	91.656789	6,874,259.18	-625,740.82	0.09
		Base		100.000000	7,500,000.00	91.656789	6,874,259.18	-625,740.82	0.09
3130AQYX5	FEDERAL HOME LOAN BANK BONDS 03/25 2.15					2.150000	10 Mar 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	94.681725	946,817.25	-53,182.75	0.01
		Base		100.000000	1,000,000.00	94.681725	946,817.25	-53,182.75	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
3130ASPC7	FEDERAL HOME LOAN BANKS 07/23 2.5					3.500000	28 Jul 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.336217	9,933,621.70	-66,378.30	0.13
		Base		100.000000	10,000,000.00	99.336217	9,933,621.70	-66,378.30	0.13
3130ASQS1	FEDERAL HOME LOAN BANK BONDS 10/24 4					4.000000	28 Oct 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.340144	4,917,007.20	-82,992.80	0.06
		Base		100.000000	5,000,000.00	98.340144	4,917,007.20	-82,992.80	0.06
3130ASUT4	FEDERAL HOME LOAN BANK BONDS 08/23 VAR					3.130000	10 Aug 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	98.898331	19,779,666.20	-220,333.80	0.26
		Base		100.000000	20,000,000.00	98.898331	19,779,666.20	-220,333.80	0.26
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	98.425849	19,685,169.80	-314,830.20	0.25
		Base		100.000000	20,000,000.00	98.425849	19,685,169.80	-314,830.20	0.25
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5					5.000000	14 Sep 2027		
		Local	16,985,000.000	100.000000	16,985,000.00	99.221950	16,852,848.21	-132,151.79	0.22
		Base		100.000000	16,985,000.00	99.221950	16,852,848.21	-132,151.79	0.22
3130ATXQ5	FEDERAL HOME LOAN BANK BONDS 12/24 5.25					5.250000	13 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.150463	10,015,046.30	15,046.30	0.13
		Base		100.000000	10,000,000.00	100.150463	10,015,046.30	15,046.30	0.13
3130AU6B5	FEDERAL HOME LOAN BANK BONDS 12/23 5.2					5.200000	18 Dec 2023		
		Local	11,320,000.000	100.000000	11,320,000.00	100.135510	11,335,339.73	15,339.73	0.15
		Base		100.000000	11,320,000.00	100.135510	11,335,339.73	15,339.73	0.15
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	100.036827	15,005,524.05	5,524.05	0.19
		Base		100.000000	15,000,000.00	100.036827	15,005,524.05	5,524.05	0.19
3130AUEQ3	FEDERAL HOME LOAN BANK BONDS 10/23 4.75					4.750000	03 Oct 2023		
		Local	15,000,000.000	99.953000	14,992,950.00	100.056844	15,008,526.60	15,576.60	0.19
		Base		99.953000	14,992,950.00	100.056844	15,008,526.60	15,576.60	0.19
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					4.423860	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.001283	10,000,128.30	128.30	0.13
		Base		100.000000	10,000,000.00	100.001283	10,000,128.30	128.30	0.13

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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
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53				0.530000	29 Sep 2025		
	15,000,000.000	Local	99.917689	14,987,653.34	89.302325	13,395,348.75	-1,592,304.59	0.17
		Base	99.917689	14,987,653.34	89.302325	13,395,348.75	-1,592,304.59	0.17
3133EMHF2	FEDERAL FARM CREDIT BANK BONDS 11/25 0.6				0.600000	24 Nov 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	89.503005	4,475,150.25	-524,849.75	0.06
		Base	100.000000	5,000,000.00	89.503005	4,475,150.25	-524,849.75	0.06
3133EMPH9	FEDERAL FARM CREDIT BANK BONDS 02/23 0.125				0.125000	03 Feb 2023		
	20,000,000.000	Local	99.997468	19,999,493.69	99.630407	19,926,081.40	-73,412.29	0.26
		Base	99.997468	19,999,493.69	99.630407	19,926,081.40	-73,412.29	0.26
3133EMSE3	FEDERAL FARM CREDIT BANK BONDS 03/23 0.11				0.110000	01 Mar 2023		
	11,000,000.000	Local	99.301434	10,923,157.71	99.270873	10,919,796.03	-3,361.68	0.14
		Base	99.301434	10,923,157.71	99.270873	10,919,796.03	-3,361.68	0.14
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71				0.710000	21 Apr 2025		
	5,000,000.000	Local	99.971179	4,998,558.94	90.930458	4,546,522.90	-452,036.04	0.06
		Base	99.971179	4,998,558.94	90.930458	4,546,522.90	-452,036.04	0.06
3133ENAH3	FEDERAL FARM CREDIT BANK BONDS 01/23 0.12				0.120000	12 Jan 2023		
	20,000,000.000	Local	99.997611	19,999,522.16	99.838041	19,967,608.20	-31,913.96	0.26
		Base	99.997611	19,999,522.16	99.838041	19,967,608.20	-31,913.96	0.26
3133ENGF1	FEDERAL FARM CREDIT BANK BONDS 12/23 0.5				0.500000	01 Dec 2023		
	10,000,000.000	Local	99.933295	9,993,329.53	96.097506	9,609,750.60	-383,578.93	0.12
		Base	99.933295	9,993,329.53	96.097506	9,609,750.60	-383,578.93	0.12
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	92.161593	9,216,159.30	-783,840.70	0.12
		Base	100.000000	10,000,000.00	92.161593	9,216,159.30	-783,840.70	0.12
3133ENV98	FEDERAL FARM CREDIT BANK BONDS 07/23 4.67				4.670000	26 Jul 2023		
	15,890,000.000	Local	100.000000	15,890,000.00	99.920317	15,877,338.37	-12,661.63	0.20
		Base	100.000000	15,890,000.00	99.920317	15,877,338.37	-12,661.63	0.20
3133ENX88	FEDERAL FARM CREDIT BANK BONDS 11/25 5.2				5.200000	03 Nov 2025		
	25,000,000.000	Local	100.000000	25,000,000.00	99.865485	24,966,371.25	-33,628.75	0.32
		Base	100.000000	25,000,000.00	99.865485	24,966,371.25	-33,628.75	0.32

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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
3133ENZU7	FEDERAL FARM CREDIT BANK BONDS 07/24 3.64					3.640000	05 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	98.443610	9,844,361.00	-155,639.00	0.13
		Base		100.000000	10,000,000.00	98.443610	9,844,361.00	-155,639.00	0.13
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	7,647,486.700	102.076112	7,806,257.06	86.711756	6,631,270.01	-1,174,987.05	0.09
Original Face:		Base	10,000,000.000	102.076112	7,806,257.06	86.711756	6,631,270.01	-1,174,987.05	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	90.828142	9,082,814.20	-917,185.80	0.12
		Base		100.000000	10,000,000.00	90.828142	9,082,814.20	-917,185.80	0.12
3134GWH82	FREDDIE MAC NOTES 09/25 0.625					0.625000	08 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	90.347015	4,517,350.75	-482,649.25	0.06
		Base		100.000000	5,000,000.00	90.347015	4,517,350.75	-482,649.25	0.06
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5					0.500000	15 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	90.198208	4,509,910.40	-490,089.60	0.06
		Base		100.000000	5,000,000.00	90.198208	4,509,910.40	-490,089.60	0.06
3134GXG24	FREDDIE MAC NOTES 07/25 4.05					4.050000	21 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.164557	9,816,455.70	-183,544.30	0.13
		Base		100.000000	10,000,000.00	98.164557	9,816,455.70	-183,544.30	0.13
3134GXM76	FREDDIE MAC NOTES 08/25 VAR					3.000000	25 Aug 2025		
		Local	10,000,000.000	100.601677	10,060,167.73	99.130134	9,913,013.40	-147,154.33	0.13
		Base		100.601677	10,060,167.73	99.130134	9,913,013.40	-147,154.33	0.13
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	98.110641	14,716,596.15	-283,403.85	0.19
		Base		100.000000	15,000,000.00	98.110641	14,716,596.15	-283,403.85	0.19
3134GXS88	FREDDIE MAC NOTES 02/25 4					4.000000	28 Feb 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	98.704647	19,740,929.40	-259,070.60	0.25
		Base		100.000000	20,000,000.00	98.704647	19,740,929.40	-259,070.60	0.25
3134GY4B5	FREDDIE MAC NOTES 08/24 5					5.000000	26 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.850455	9,985,045.50	-14,954.50	0.13
		Base		100.000000	10,000,000.00	99.850455	9,985,045.50	-14,954.50	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
3134GYB27	FREDDIE MAC NOTES 01/28 5.35					5.349000	06 Jan 2028		
		Local	20,000,000.000	100.000000	20,000,000.00	100.020565	20,004,113.00	4,113.00	0.26
		Base		100.000000	20,000,000.00	100.020565	20,004,113.00	4,113.00	0.26
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	13,804.370	102.426406	14,139.32	99.120920	13,683.02	-456.30	0.00
Original Face:		Base	2,838,688.000	102.426406	14,139.32	99.120920	13,683.02	-456.30	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	340,546.620	101.308699	345,003.35	89.778480	305,737.58	-39,265.77	0.00
Original Face:		Base	5,677,376.000	101.308699	345,003.35	89.778480	305,737.58	-39,265.77	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	466,517.490	101.221656	472,216.73	89.155990	415,928.29	-56,288.44	0.01
Original Face:		Base	5,677,376.000	101.221656	472,216.73	89.155990	415,928.29	-56,288.44	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	539,938.880	100.698585	543,710.81	91.926580	496,347.35	-47,363.46	0.01
Original Face:		Base	6,713,909.000	100.698585	543,710.81	91.926580	496,347.35	-47,363.46	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	605,326.710	99.834823	604,326.85	92.776450	561,600.63	-42,726.22	0.01
Original Face:		Base	5,677,376.000	99.834823	604,326.85	92.776450	561,600.63	-42,726.22	0.01
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	854,428.800	101.330742	865,799.04	91.223120	779,436.61	-86,362.43	0.01
Original Face:		Base	6,995,663.000	101.330742	865,799.04	91.223120	779,436.61	-86,362.43	0.01
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	605,326.710	100.159849	606,294.32	93.200380	564,166.79	-42,127.53	0.01
Original Face:		Base	5,677,376.000	100.159849	606,294.32	93.200380	564,166.79	-42,127.53	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	749,016.630	100.605940	753,555.22	87.976270	658,956.89	-94,598.33	0.01
Original Face:		Base	11,354,753.000	100.605940	753,555.22	87.976270	658,956.89	-94,598.33	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	346,184.620	98.775795	341,946.61	91.970660	318,388.28	-23,558.33	0.00
Original Face:		Base	2,000,000.000	98.775795	341,946.61	91.970660	318,388.28	-23,558.33	0.00

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3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	854,288.890	101.385882	866,128.33	89.155990	761,649.72	-104,478.61	0.01
Original Face:		Base	8,516,065.000	101.385882	866,128.33	89.155990	761,649.72	-104,478.61	0.01
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	481,555.260	99.920470	481,172.28	93.937060	452,358.85	-28,813.43	0.01
Original Face:		Base	5,677,376.000	99.920470	481,172.28	93.937060	452,358.85	-28,813.43	0.01
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	927,629.150	98.910898	917,526.32	92.153770	854,845.23	-62,681.09	0.01
Original Face:		Base	6,060,416.000	98.910898	917,526.32	92.153770	854,845.23	-62,681.09	0.01
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
		Local	4,756,861.410	99.758227	4,745,360.59	75.710970	3,601,465.92	-1,143,894.67	0.05
Original Face:		Base	7,000,000.000	99.758227	4,745,360.59	75.710970	3,601,465.92	-1,143,894.67	0.05
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	90.663817	9,066,381.70	-933,618.30	0.12
		Base		100.000000	10,000,000.00	90.663817	9,066,381.70	-933,618.30	0.12
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
		Local	10,000,000.000	99.984018	9,998,401.76	90.031355	9,003,135.50	-995,266.26	0.12
		Base		99.984018	9,998,401.76	90.031355	9,003,135.50	-995,266.26	0.12
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	98,089.750	98.493594	96,612.12	95.290730	93,470.44	-3,141.68	0.00
Original Face:		Base	2,838,688.000	98.493594	96,612.12	95.290730	93,470.44	-3,141.68	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	110,544.780	100.113728	110,670.50	98.487570	108,872.87	-1,797.63	0.00
Original Face:		Base	5,946,910.000	100.113728	110,670.50	98.487570	108,872.87	-1,797.63	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	32,577.000	101.783099	33,157.88	97.941570	31,906.43	-1,251.45	0.00
Original Face:		Base	500,000.000	101.783099	33,157.88	97.941570	31,906.43	-1,251.45	0.00
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	21,918.770	99.482635	21,805.37	98.834540	21,663.32	-142.05	0.00
Original Face:		Base	2,838,688.000	99.482635	21,805.37	98.834540	21,663.32	-142.05	0.00

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3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
			163,644.490	99.980452	163,612.50	94.822510	155,171.81	-8,440.69	0.00
	Original Face:	Base	2,838,688.000	99.980452	163,612.50	94.822510	155,171.81	-8,440.69	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
			151,707.250	99.961037	151,648.14	95.319830	144,607.09	-7,041.05	0.00
	Original Face:	Base	3,247,459.000	99.961037	151,648.14	95.319830	144,607.09	-7,041.05	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
			315,887.270	100.122996	316,275.80	95.277960	300,970.95	-15,304.85	0.00
	Original Face:	Base	5,677,376.000	100.122996	316,275.80	95.277960	300,970.95	-15,304.85	0.00
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
			163,902.570	100.316828	164,421.86	97.428030	159,687.05	-4,734.81	0.00
	Original Face:	Base	8,516,065.000	100.316828	164,421.86	97.428030	159,687.05	-4,734.81	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
			830,156.260	100.042827	830,511.79	93.226290	773,923.88	-56,587.91	0.01
	Original Face:	Base	7,380,589.000	100.042827	830,511.79	93.226290	773,923.88	-56,587.91	0.01
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
			1,408,934.880	101.118676	1,424,696.29	88.948460	1,253,225.88	-171,470.41	0.02
	Original Face:	Base	5,677,376.000	101.118676	1,424,696.29	88.948460	1,253,225.88	-171,470.41	0.02
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
			753,047.090	100.021050	753,205.61	89.209970	671,793.08	-81,412.53	0.01
	Original Face:	Base	5,677,376.000	100.021050	753,205.61	89.209970	671,793.08	-81,412.53	0.01
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
			1,882,617.870	100.652579	1,894,903.44	89.890880	1,692,301.77	-202,601.67	0.02
	Original Face:	Base	14,193,441.000	100.652579	1,894,903.44	89.890880	1,692,301.77	-202,601.67	0.02
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
			463,814.400	100.416309	465,745.30	96.983100	449,821.58	-15,923.72	0.01
	Original Face:	Base	14,193,441.000	100.416309	465,745.30	96.983100	449,821.58	-15,923.72	0.01
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
			456,488.110	99.906536	456,061.46	90.446430	412,877.20	-43,184.26	0.01
	Original Face:	Base	3,250,000.000	99.906536	456,061.46	90.446430	412,877.20	-43,184.26	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
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	145,054.230	100.451362	145,708.95	98.568880	142,978.33	-2,730.62	0.00
Original Face:		Base	5,677,376.000	100.451362	145,708.95	98.568880	142,978.33	-2,730.62	0.00
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,346,389.870	99.916176	1,345,261.27	86.991650	1,171,246.76	-174,014.51	0.02
Original Face:		Base	8,516,065.000	99.916176	1,345,261.27	86.991650	1,171,246.76	-174,014.51	0.02
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	291,317.400	98.321861	286,428.69	93.382150	272,038.45	-14,390.24	0.00
Original Face:		Base	2,500,000.000	98.321861	286,428.69	93.382150	272,038.45	-14,390.24	0.00
3137H3UP5	FREDDIE MAC FHR 5159 TC					1.500000	25 Oct 2051		
		Local	4,677,778.200	100.166478	4,685,565.68	84.329040	3,944,725.45	-740,840.23	0.05
Original Face:		Base	5,000,000.000	100.166478	4,685,565.68	84.329040	3,944,725.45	-740,840.23	0.05
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	307,866.280	100.936140	310,748.34	94.869040	292,069.78	-18,678.56	0.00
Original Face:		Base	44,567,405.000	100.936140	310,748.34	94.869040	292,069.78	-18,678.56	0.00
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	10,086.890	104.600923	10,550.98	99.995440	10,086.43	-464.55	0.00
Original Face:		Base	1,000,000.000	104.600923	10,550.98	99.995440	10,086.43	-464.55	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	425,864.400	105.285502	448,373.47	99.279420	422,795.71	-25,577.76	0.01
Original Face:		Base	24,898,134.000	105.285502	448,373.47	99.279420	422,795.71	-25,577.76	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	144,906.300	104.339342	151,194.28	97.906750	141,873.05	-9,321.23	0.00
Original Face:		Base	8,516,065.000	104.339342	151,194.28	97.906750	141,873.05	-9,321.23	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	98.248247	9,824,824.70	-175,175.30	0.13
		Base		100.000000	10,000,000.00	98.248247	9,824,824.70	-175,175.30	0.13
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					4.550000	10 May 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	99.832553	14,974,882.95	-25,117.05	0.19
		Base		100.000000	15,000,000.00	99.832553	14,974,882.95	-25,117.05	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
345340AA1	FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A					1.370000	17 Oct 2033		
		Local	5,000,000.000	93.410551	4,670,527.55	89.400630	4,470,031.50	-200,496.05	0.06
Original Face:		Base	5,000,000.000	93.410551	4,670,527.55	89.400630	4,470,031.50	-200,496.05	0.06
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875					1.875000	15 Aug 2023		
		Local	1,250,000.000	100.663402	1,258,292.53	98.034666	1,225,433.33	-32,859.20	0.02
		Base		100.663402	1,258,292.53	98.034666	1,225,433.33	-32,859.20	0.02
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75					0.750000	29 Sep 2023		
		Local	7,500,000.000	100.014663	7,501,099.75	96.875883	7,265,691.23	-235,408.52	0.09
		Base		100.014663	7,501,099.75	96.875883	7,265,691.23	-235,408.52	0.09
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	96.756891	4,837,844.55	-162,155.45	0.06
		Base		100.000000	5,000,000.00	96.756891	4,837,844.55	-162,155.45	0.06
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	98.927459	6,924,922.13	-75,077.87	0.09
		Base		100.000000	7,000,000.00	98.927459	6,924,922.13	-75,077.87	0.09
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	87.791246	17,558,249.20	-2,441,750.80	0.23
		Base		100.000000	20,000,000.00	87.791246	17,558,249.20	-2,441,750.80	0.23
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	86.931629	8,693,162.90	-1,306,837.10	0.11
		Base		100.000000	10,000,000.00	86.931629	8,693,162.90	-1,306,837.10	0.11
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	94.359040	4,717,952.00	-282,048.00	0.06
		Base		100.000000	5,000,000.00	94.359040	4,717,952.00	-282,048.00	0.06
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR					1.350000	30 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	87.630492	8,763,049.20	-1,236,950.80	0.11
		Base		100.000000	10,000,000.00	87.630492	8,763,049.20	-1,236,950.80	0.11
38150AFJ9	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45					1.450000	30 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	87.228539	8,722,853.90	-1,277,146.10	0.11
		Base		100.000000	10,000,000.00	87.228539	8,722,853.90	-1,277,146.10	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
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	34,936.960	104.629767	36,554.46	97.896030	34,201.90	-2,352.56	0.00
Original Face:		Base	877,500.000	104.629767	36,554.46	97.896030	34,201.90	-2,352.56	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	550,650.870	98.990638	545,092.81	88.523470	487,455.26	-57,637.55	0.01
Original Face:		Base	3,000,000.000	98.990638	545,092.81	88.523470	487,455.26	-57,637.55	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	1,373,254.700	95.829576	1,315,984.15	91.501030	1,256,542.20	-59,441.95	0.02
Original Face:		Base	10,000,000.000	95.829576	1,315,984.15	91.501030	1,256,542.20	-59,441.95	0.02
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	1,326,067.790	101.819488	1,350,195.43	90.058170	1,194,232.38	-155,963.05	0.02
Original Face:		Base	10,493,495.000	101.819488	1,350,195.43	90.058170	1,194,232.38	-155,963.05	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	2,194,556.450	96.663006	2,121,324.24	88.253340	1,936,769.37	-184,554.87	0.03
Original Face:		Base	5,000,000.000	96.663006	2,121,324.24	88.253340	1,936,769.37	-184,554.87	0.03
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	108,613.030	99.910545	108,515.87	95.941370	104,204.83	-4,311.04	0.00
Original Face:		Base	5,000,000.000	99.910545	108,515.87	95.941370	104,204.83	-4,311.04	0.00
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	344,341.880	100.627774	346,503.57	88.919640	306,187.56	-40,316.01	0.00
Original Face:		Base	5,000,000.000	100.627774	346,503.57	88.919640	306,187.56	-40,316.01	0.00
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	3,017,451.490	102.179948	3,083,230.37	79.091150	2,386,537.08	-696,693.29	0.03
Original Face:		Base	5,000,000.000	102.179948	3,083,230.37	79.091150	2,386,537.08	-696,693.29	0.03
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	6,253,000.000	99.849179	6,243,569.17	96.394198	6,027,529.20	-216,039.97	0.08
		Base		99.849179	6,243,569.17	96.394198	6,027,529.20	-216,039.97	0.08
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.968065	999,680.65	95.119710	951,197.10	-48,483.55	0.01
		Base		99.968065	999,680.65	95.119710	951,197.10	-48,483.55	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
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.910641	1,998,212.81	91.339945	1,826,798.90	-171,413.91	0.02
		Base		99.910641	1,998,212.81	91.339945	1,826,798.90	-171,413.91	0.02
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4					4.000000	15 Sep 2025		
		Local	5,000,000.000	99.967291	4,998,364.55	98.794081	4,939,704.05	-58,660.50	0.06
		Base		99.967291	4,998,364.55	98.794081	4,939,704.05	-58,660.50	0.06
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	3,000,000.000	99.995206	2,999,856.19	92.526688	2,775,800.64	-224,055.55	0.04
		Base		99.995206	2,999,856.19	92.526688	2,775,800.64	-224,055.55	0.04
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
		Local	12,000,000.000	99.891450	11,986,973.95	97.288672	11,674,640.64	-312,333.31	0.15
		Base		99.891450	11,986,973.95	97.288672	11,674,640.64	-312,333.31	0.15
459200KM2	IBM CORP SR UNSECURED 02/27 2.2					2.200000	09 Feb 2027		
		Local	2,000,000.000	99.988393	1,999,767.86	89.984604	1,799,692.08	-200,075.78	0.02
		Base		99.988393	1,999,767.86	89.984604	1,799,692.08	-200,075.78	0.02
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	98.302084	19,660,416.80	-339,583.20	0.25
		Base		100.000000	20,000,000.00	98.302084	19,660,416.80	-339,583.20	0.25
46513JCE9	ISRAEL ST 03/23 1.75					1.750000	01 Mar 2023		
		Local	3,800,000.000	100.000000	3,800,000.00	99.629122	3,785,906.64	-14,093.36	0.05
		Base		100.000000	3,800,000.00	99.629122	3,785,906.64	-14,093.36	0.05
46513JQC8	ISRAEL ST 03/23 2.02					2.020000	01 Mar 2023		
		Local	1,200,000.000	100.000000	1,200,000.00	99.676085	1,196,113.02	-3,886.98	0.02
		Base		100.000000	1,200,000.00	99.676085	1,196,113.02	-3,886.98	0.02
46513JQG9	ISRAEL ST 05/23 1.79					1.790000	01 May 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.250278	4,962,513.90	-37,486.10	0.06
		Base		100.000000	5,000,000.00	99.250278	4,962,513.90	-37,486.10	0.06
46647PCV6	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					2.595000	24 Feb 2026		
		Local	5,850,000.000	96.895449	5,668,383.75	94.081650	5,503,776.53	-164,607.22	0.07
		Base		96.895449	5,668,383.75	94.081650	5,503,776.53	-164,607.22	0.07

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46647PDE3	JPMORGAN CHASE + CO SR UNSECURED 06/25 VAR					3.845000	14 Jun 2025		
		Local	5,000,000.000	99.560819	4,978,040.94	97.810026	4,890,501.30	-87,539.64	0.06
		Base		99.560819	4,978,040.94	97.810026	4,890,501.30	-87,539.64	0.06
46647PDM5	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					5.546000	15 Dec 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	99.888401	19,977,680.20	-22,319.80	0.26
		Base		100.000000	20,000,000.00	99.888401	19,977,680.20	-22,319.80	0.26
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3					2.320000	16 Sep 2026		
		Local	3,000,000.000	99.981679	2,999,450.37	95.913570	2,877,407.10	-122,043.27	0.04
Original Face:		Base	3,000,000.000	99.981679	2,999,450.37	95.913570	2,877,407.10	-122,043.27	0.04
47800AAB6	JOHN DEERE OWNER TRUST JDOT 2022 B A2					3.730000	16 Jun 2025		
		Local	8,500,000.000	99.989410	8,499,099.85	99.057750	8,419,908.75	-79,191.10	0.11
Original Face:		Base	8,500,000.000	99.989410	8,499,099.85	99.057750	8,419,908.75	-79,191.10	0.11
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	5,000,000.000	99.942081	4,997,104.03	90.259494	4,512,974.70	-484,129.33	0.06
		Base		99.942081	4,997,104.03	90.259494	4,512,974.70	-484,129.33	0.06
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	89.693170	4,484,658.50	-515,341.50	0.06
		Base		100.000000	5,000,000.00	89.693170	4,484,658.50	-515,341.50	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	94.410309	4,720,515.45	-279,484.55	0.06
		Base		100.000000	5,000,000.00	94.410309	4,720,515.45	-279,484.55	0.06
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125					3.125000	29 Apr 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	95.630230	4,781,511.50	-218,488.50	0.06
		Base		100.000000	5,000,000.00	95.630230	4,781,511.50	-218,488.50	0.06
48133DE71	JPMORGAN CHASE FINANCIAL COMPANY GUAR 05/23 2.5					2.500000	01 May 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.875914	4,943,795.70	-56,204.30	0.06
		Base		100.000000	5,000,000.00	98.875914	4,943,795.70	-56,204.30	0.06
48133DH78	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/23 2.75					2.750000	10 Jul 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	98.712714	9,871,271.40	-128,728.60	0.13
		Base		100.000000	10,000,000.00	98.712714	9,871,271.40	-128,728.60	0.13

Base Currency: USD - US DOLLAR

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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	98.101101	19,620,220.20	-379,779.80	0.25
		Base		100.000000	20,000,000.00	98.101101	19,620,220.20	-379,779.80	0.25
48133DN30	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/23 3.6					3.600000	31 Jul 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	98.817052	19,763,410.40	-236,589.60	0.26
		Base		100.000000	20,000,000.00	98.817052	19,763,410.40	-236,589.60	0.26
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	99.037550	34,663,142.50	-336,857.50	0.45
		Base		100.000000	35,000,000.00	99.037550	34,663,142.50	-336,857.50	0.45
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	3,000,000.000	99.997081	2,999,912.44	99.383177	2,981,495.31	-18,417.13	0.04
		Base		99.997081	2,999,912.44	99.383177	2,981,495.31	-18,417.13	0.04
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR					0.423000	03 Jan 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.979220	4,998,961.00	-1,039.00	0.06
		Base		100.000000	5,000,000.00	99.979220	4,998,961.00	-1,039.00	0.06
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95					4.950000	15 Oct 2025		
		Local	2,000,000.000	99.732053	1,994,641.06	100.802339	2,016,046.78	21,405.72	0.03
		Base		99.732053	1,994,641.06	100.802339	2,016,046.78	21,405.72	0.03
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4					4.400000	08 Sep 2025		
		Local	5,000,000.000	99.977505	4,998,875.26	98.584662	4,929,233.10	-69,642.16	0.06
		Base		99.977505	4,998,875.26	98.584662	4,929,233.10	-69,642.16	0.06
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.878027	2,996,340.80	98.031157	2,940,934.71	-55,406.09	0.04
		Base		99.878027	2,996,340.80	98.031157	2,940,934.71	-55,406.09	0.04
573284AY2	MARTIN MARIETTA MATERIAL SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	5,000,000.000	99.996851	4,999,842.53	97.418810	4,870,940.50	-128,902.03	0.06
		Base		99.996851	4,999,842.53	97.418810	4,870,940.50	-128,902.03	0.06
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9					0.900000	15 Feb 2026		
		Local	5,000,000.000	99.835397	4,991,769.83	87.667637	4,383,381.85	-608,387.98	0.06
		Base		99.835397	4,991,769.83	87.667637	4,383,381.85	-608,387.98	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
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
		Local	3,250,000.000	100.450467	3,264,640.19	99.622480	3,237,730.60	-26,909.59	0.04
		Base		100.450467	3,264,640.19	99.622480	3,237,730.60	-26,909.59	0.04
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
		Local	10,000,000.000	99.960335	9,996,033.54	96.742405	9,674,240.50	-321,793.04	0.12
		Base		99.960335	9,996,033.54	96.742405	9,674,240.50	-321,793.04	0.12
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
		Local	10,000,000.000	100.940059	10,094,005.91	99.253209	9,925,320.90	-168,685.01	0.13
		Base		100.940059	10,094,005.91	99.253209	9,925,320.90	-168,685.01	0.13
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7					1.700000	10 Jun 2027		
		Local	4,250,000.000	99.965797	4,248,546.36	88.786532	3,773,427.61	-475,118.75	0.05
		Base		99.965797	4,248,546.36	88.786532	3,773,427.61	-475,118.75	0.05
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45					0.450000	01 Sep 2023		
		Local	4,000,000.000	99.996760	3,999,870.40	97.008976	3,880,359.04	-119,511.36	0.05
		Base		99.996760	3,999,870.40	97.008976	3,880,359.04	-119,511.36	0.05
594918BQ6	MICROSOFT CORP SR UNSECURED 08/23 2					2.000000	08 Aug 2023		
		Local	19,204,000.000	99.264791	19,062,810.46	98.412770	18,899,188.35	-163,622.11	0.24
		Base		99.264791	19,062,810.46	98.412770	18,899,188.35	-163,622.11	0.24
60920LAQ7	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75					0.750000	24 Sep 2024		
		Local	4,000,000.000	99.910932	3,996,437.26	92.754818	3,710,192.72	-286,244.54	0.05
		Base		99.910932	3,996,437.26	92.754818	3,710,192.72	-286,244.54	0.05
60920LAS3	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25					4.250000	15 Sep 2025		
		Local	5,000,000.000	99.712849	4,985,642.45	98.670192	4,933,509.60	-52,132.85	0.06
		Base		99.712849	4,985,642.45	98.670192	4,933,509.60	-52,132.85	0.06
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR					4.925000	24 Jan 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.610000	4,930,500.00	-69,500.00	0.06
		Base		100.000000	5,000,000.00	98.610000	4,930,500.00	-69,500.00	0.06
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	97.909683	19,581,936.60	-418,063.40	0.25
		Base		100.000000	20,000,000.00	97.909683	19,581,936.60	-418,063.40	0.25

& 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
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125				5.125000	30 Sep 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	100.034025	20,006,805.00	6,805.00	0.26
		Base	100.000000	20,000,000.00	100.034025	20,006,805.00	6,805.00	0.26
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024		
	10,000,000.000	Local	99.974605	9,997,460.54	94.900752	9,490,075.20	-507,385.34	0.12
		Base	99.974605	9,997,460.54	94.900752	9,490,075.20	-507,385.34	0.12
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1				1.000000	15 Jun 2026		
	15,000,000.000	Local	99.832691	14,974,903.69	88.134993	13,220,248.95	-1,754,654.74	0.17
		Base	99.832691	14,974,903.69	88.134993	13,220,248.95	-1,754,654.74	0.17
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1				1.000000	18 Oct 2024		
	5,000,000.000	Local	99.944911	4,997,245.54	92.549107	4,627,455.35	-369,790.19	0.06
		Base	99.944911	4,997,245.54	92.549107	4,627,455.35	-369,790.19	0.06
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR				4.700000	07 Aug 2023		
	7,500,000.000	Local	100.000000	7,500,000.00	99.650052	7,473,753.90	-26,246.10	0.10
		Base	100.000000	7,500,000.00	99.650052	7,473,753.90	-26,246.10	0.10
63743HFE7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45				3.450000	15 Jun 2025		
	5,000,000.000	Local	99.978365	4,998,918.23	96.536444	4,826,822.20	-172,096.03	0.06
		Base	99.978365	4,998,918.23	96.536444	4,826,822.20	-172,096.03	0.06
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45				5.450000	30 Oct 2025		
	7,000,000.000	Local	99.873109	6,991,117.62	101.284390	7,089,907.30	98,789.68	0.09
		Base	99.873109	6,991,117.62	101.284390	7,089,907.30	98,789.68	0.09
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8				4.800000	15 Mar 2028		
	10,000,000.000	Local	99.834253	9,983,425.25	99.311844	9,931,184.40	-52,240.85	0.13
		Base	99.834253	9,983,425.25	99.311844	9,931,184.40	-52,240.85	0.13
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023		
	5,000,000.000	Local	99.961187	4,998,059.36	95.937035	4,796,851.75	-201,207.61	0.06
		Base	99.961187	4,998,059.36	95.937035	4,796,851.75	-201,207.61	0.06
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024		
	15,000,000.000	Local	99.924947	14,988,742.11	95.454694	14,318,204.10	-670,538.01	0.18
		Base	99.924947	14,988,742.11	95.454694	14,318,204.10	-670,538.01	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
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	10,000,000.000	99.999174	9,999,917.37	99.315300	9,931,530.00	-68,387.37	0.13
		Base		99.999174	9,999,917.37	99.315300	9,931,530.00	-68,387.37	0.13
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR					5.320000	21 Mar 2024		
		Local	9,000,000.000	100.000000	9,000,000.00	99.445684	8,950,111.56	-49,888.44	0.12
		Base		100.000000	9,000,000.00	99.445684	8,950,111.56	-49,888.44	0.12
65339KCG3	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45					4.450000	20 Jun 2025		
		Local	5,000,000.000	99.979152	4,998,957.62	98.809181	4,940,459.05	-58,498.57	0.06
		Base		99.979152	4,998,957.62	98.809181	4,940,459.05	-58,498.57	0.06
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05					1.050000	08 Mar 2024		
		Local	7,000,000.000	99.996449	6,999,751.45	93.689575	6,558,270.25	-441,481.20	0.08
		Base		99.996449	6,999,751.45	93.689575	6,558,270.25	-441,481.20	0.08
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
		Local	4,455,000.000	109.029314	4,857,255.95	97.985597	4,365,258.35	-491,997.60	0.06
		Base		109.029314	4,857,255.95	97.985597	4,365,258.35	-491,997.60	0.06
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	5,000,000.000	99.857115	4,992,855.75	97.775693	4,888,784.65	-104,071.10	0.06
		Base		99.857115	4,992,855.75	97.775693	4,888,784.65	-104,071.10	0.06
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	98.008152	19,601,630.40	-398,369.60	0.25
		Base		100.000000	20,000,000.00	98.008152	19,601,630.40	-398,369.60	0.25
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4					2.400000	15 Sep 2023		
		Local	6,700,000.000	101.060047	6,771,023.13	97.965375	6,563,680.13	-207,343.00	0.08
		Base		101.060047	6,771,023.13	97.965375	6,563,680.13	-207,343.00	0.08
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	8,000,000.000	99.969025	7,997,521.97	89.716959	7,177,356.72	-820,165.25	0.09
		Base		99.969025	7,997,521.97	89.716959	7,177,356.72	-820,165.25	0.09
68389XCF0	ORACLE CORP SR UNSECURED 11/25 5.8					5.800000	10 Nov 2025		
		Local	5,000,000.000	99.874935	4,993,746.74	102.283742	5,114,187.10	120,440.36	0.07
		Base		99.874935	4,993,746.74	102.283742	5,114,187.10	120,440.36	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
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
		Local	10,000,000.000	96.684314	9,668,431.39	93.213133	9,321,313.30	-347,118.09	0.12
		Base		96.684314	9,668,431.39	93.213133	9,321,313.30	-347,118.09	0.12
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65					3.650000	15 Jun 2024		
		Local	12,000,000.000	99.949376	11,993,925.08	97.883102	11,745,972.24	-247,952.84	0.15
		Base		99.949376	11,993,925.08	97.883102	11,745,972.24	-247,952.84	0.15
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	4,888,000.000	100.140107	4,894,848.42	98.704613	4,824,681.48	-70,166.94	0.06
		Base		100.140107	4,894,848.42	98.704613	4,824,681.48	-70,166.94	0.06
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	9,909,000.000	100.053326	9,914,284.11	96.600657	9,572,159.10	-342,125.01	0.12
		Base		100.053326	9,914,284.11	96.600657	9,572,159.10	-342,125.01	0.12
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
		Local	4,753,000.000	103.911698	4,938,923.01	98.069233	4,661,230.64	-277,692.37	0.06
		Base		103.911698	4,938,923.01	98.069233	4,661,230.64	-277,692.37	0.06
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.995088	11,999,410.52	91.105005	10,932,600.60	-1,066,809.92	0.14
		Base		99.995088	11,999,410.52	91.105005	10,932,600.60	-1,066,809.92	0.14
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					4.750000	12 Apr 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.373086	4,968,654.30	-31,345.70	0.06
		Base		100.000000	5,000,000.00	99.373086	4,968,654.30	-31,345.70	0.06
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
		Local	15,000,000.000	99.908442	14,986,266.37	89.769413	13,465,411.95	-1,520,854.42	0.17
		Base		99.908442	14,986,266.37	89.769413	13,465,411.95	-1,520,854.42	0.17
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	5,500,000.000	99.974199	5,498,580.96	89.665358	4,931,594.69	-566,986.27	0.06
		Base		99.974199	5,498,580.96	89.665358	4,931,594.69	-566,986.27	0.06
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR					4.540000	05 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	99.522759	6,966,593.13	-33,406.87	0.09
		Base		100.000000	7,000,000.00	99.522759	6,966,593.13	-33,406.87	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
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				4.860000	10 Mar 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	99.504532	14,925,679.80	-74,320.20	0.19
		Base	100.000000	15,000,000.00	99.504532	14,925,679.80	-74,320.20	0.19
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				1.500000	27 Mar 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	98.430000	9,843,000.00	-157,000.00	0.13
		Base	100.000000	10,000,000.00	98.430000	9,843,000.00	-157,000.00	0.13
78014RDC1	ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR				0.625000	09 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	91.000000	4,550,000.00	-450,000.00	0.06
		Base	100.000000	5,000,000.00	91.000000	4,550,000.00	-450,000.00	0.06
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				2.000000	14 Feb 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.13
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.13
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.736000	05 Aug 2024		
	15,000,000.000	Local	100.000000	15,000,000.00	99.614857	14,942,228.55	-57,771.45	0.19
		Base	100.000000	15,000,000.00	99.614857	14,942,228.55	-57,771.45	0.19
78014RGE4	ROYAL BANK OF CANADA SR UNSECURED 08/24 4.1				4.100000	29 Aug 2024		
	25,000,000.000	Local	100.000000	25,000,000.00	97.519598	24,379,899.50	-620,100.50	0.31
		Base	100.000000	25,000,000.00	97.519598	24,379,899.50	-620,100.50	0.31
78014RJF8	ROYAL BANK OF CANADA SR UNSECURED 12/23 5.25				5.250000	29 Dec 2023		
	25,000,000.000	Local	100.000000	25,000,000.00	100.201016	25,050,254.00	50,254.00	0.32
		Base	100.000000	25,000,000.00	100.201016	25,050,254.00	50,254.00	0.32
78014RJG6	ROYAL BANK OF CANADA SR UNSECURED 05/24 5.4				5.400000	30 May 2024		
	25,000,000.000	Local	100.000000	25,000,000.00	100.046363	25,011,590.75	11,590.75	0.32
		Base	100.000000	25,000,000.00	100.046363	25,011,590.75	11,590.75	0.32
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15				5.150000	30 Dec 2027		
	20,000,000.000	Local	100.000000	20,000,000.00	99.450368	19,890,073.60	-109,926.40	0.26
		Base	100.000000	20,000,000.00	99.450368	19,890,073.60	-109,926.40	0.26
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425				0.425000	19 Jan 2024		
	15,000,000.000	Local	99.998951	14,999,842.60	95.497740	14,324,661.00	-675,181.60	0.18
		Base	99.998951	14,999,842.60	95.497740	14,324,661.00	-675,181.60	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
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75					0.750000	07 Oct 2024		
		Local	15,000,000.000	99.921436	14,988,215.34	93.024707	13,953,706.05	-1,034,509.29	0.18
		Base		99.921436	14,988,215.34	93.024707	13,953,706.05	-1,034,509.29	0.18
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					5.088710	25 Jan 2029		
		Local	689,102.120	100.000000	689,102.12	95.531780	658,311.52	-30,790.60	0.01
Original Face:		Base	2,838,688.000	100.000000	689,102.12	95.531780	658,311.52	-30,790.60	0.01
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	5,000,000.000	99.973966	4,998,698.32	93.840896	4,692,044.80	-306,653.52	0.06
		Base		99.973966	4,998,698.32	93.840896	4,692,044.80	-306,653.52	0.06
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45					2.450000	03 Mar 2027		
		Local	5,000,000.000	99.909066	4,995,453.32	91.314340	4,565,717.00	-429,736.32	0.06
		Base		99.909066	4,995,453.32	91.314340	4,565,717.00	-429,736.32	0.06
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.350000	03 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	97.345687	9,734,568.70	-265,431.30	0.13
		Base		100.000000	10,000,000.00	97.345687	9,734,568.70	-265,431.30	0.13
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25					4.250000	08 Aug 2025		
		Local	3,000,000.000	99.990363	2,999,710.88	98.337597	2,950,127.91	-49,582.97	0.04
		Base		99.990363	2,999,710.88	98.337597	2,950,127.91	-49,582.97	0.04
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	10,000,000.000	100.778000	10,077,800.00	99.030588	9,903,058.80	-174,741.20	0.13
		Base		100.778000	10,077,800.00	99.030588	9,903,058.80	-174,741.20	0.13
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR					4.475000	01 Aug 2024		
		Local	5,000,000.000	100.326278	5,016,313.88	98.788585	4,939,429.25	-76,884.63	0.06
		Base		100.326278	5,016,313.88	98.788585	4,939,429.25	-76,884.63	0.06
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15					5.150000	06 Oct 2025		
		Local	8,000,000.000	99.801969	7,984,157.49	100.741307	8,059,304.56	75,147.07	0.10
		Base		99.801969	7,984,157.49	100.741307	8,059,304.56	75,147.07	0.10
8426EPAA6	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45					2.450000	01 Oct 2023		
		Local	15,000,000.000	101.116630	15,167,494.52	97.815818	14,672,372.70	-495,121.82	0.19
		Base		101.116630	15,167,494.52	97.815818	14,672,372.70	-495,121.82	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8					5.800000	01 Dec 2027		
		Local	5,000,000.000	99.868984	4,993,449.19	101.431098	5,071,554.90	78,105.71	0.07
		Base		99.868984	4,993,449.19	101.431098	5,071,554.90	78,105.71	0.07
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	8,000,000.000	99.902466	7,992,197.24	94.668551	7,573,484.08	-418,713.16	0.10
		Base		99.902466	7,992,197.24	94.668551	7,573,484.08	-418,713.16	0.10
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					4.720000	14 Feb 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	99.429695	2,982,890.85	-17,109.15	0.04
		Base		100.000000	3,000,000.00	99.429695	2,982,890.85	-17,109.15	0.04
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.885866	4,994,293.30	91.513778	4,575,688.90	-418,604.40	0.06
		Base		99.885866	4,994,293.30	91.513778	4,575,688.90	-418,604.40	0.06
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
		Local	3,678,000.000	104.555830	3,845,563.44	97.984078	3,603,854.39	-241,709.05	0.05
		Base		104.555830	3,845,563.44	97.984078	3,603,854.39	-241,709.05	0.05
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
		Local	10,000,000.000	100.085543	10,008,554.31	94.884987	9,488,498.70	-520,055.61	0.12
		Base		100.085543	10,008,554.31	94.884987	9,488,498.70	-520,055.61	0.12
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
		Local	21,515,000.000	104.138185	22,405,330.51	96.965570	20,862,142.39	-1,543,188.12	0.27
		Base		104.138185	22,405,330.51	96.965570	20,862,142.39	-1,543,188.12	0.27
883556CT7	THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8					4.800000	21 Nov 2027		
		Local	4,000,000.000	99.960812	3,998,432.49	100.483184	4,019,327.36	20,894.87	0.05
		Base		99.960812	3,998,432.49	100.483184	4,019,327.36	20,894.87	0.05
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
		Local	1,500,000.000	100.224286	1,503,364.29	99.445811	1,491,687.17	-11,677.12	0.02
		Base		100.224286	1,503,364.29	99.445811	1,491,687.17	-11,677.12	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	94.990617	9,499,061.70	-500,938.30	0.12
		Base		100.000000	10,000,000.00	94.990617	9,499,061.70	-500,938.30	0.12

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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
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					4.655000	04 Mar 2024		
		Local	11,000,000.000	100.000000	11,000,000.00	99.346673	10,928,134.03	-71,865.97	0.14
		Base		100.000000	11,000,000.00	99.346673	10,928,134.03	-71,865.97	0.14
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
		Local	22,000,000.000	99.988741	21,997,522.96	98.122598	21,586,971.56	-410,551.40	0.28
		Base		99.988741	21,997,522.96	98.122598	21,586,971.56	-410,551.40	0.28
89114V7B7	TORONTO DOMINION BANK SR UNSECURED 03/27 VAR					3.000000	31 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	90.713308	9,071,330.80	-928,669.20	0.12
		Base		100.000000	10,000,000.00	90.713308	9,071,330.80	-928,669.20	0.12
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3					3.000000	31 Dec 2025		
		Local	17,000,000.000	100.000000	17,000,000.00	94.253576	16,023,107.92	-976,892.08	0.21
		Base		100.000000	17,000,000.00	94.253576	16,023,107.92	-976,892.08	0.21
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766					3.766000	06 Jun 2025		
		Local	26,000,000.000	100.000000	26,000,000.00	97.035770	25,229,300.20	-770,699.80	0.33
		Base		100.000000	26,000,000.00	97.035770	25,229,300.20	-770,699.80	0.33
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR					5.320000	06 Jun 2025		
		Local	25,000,000.000	100.000000	25,000,000.00	98.941990	24,735,497.50	-264,502.50	0.32
		Base		100.000000	25,000,000.00	98.941990	24,735,497.50	-264,502.50	0.32
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	98.872385	17,797,029.30	-202,970.70	0.23
		Base		100.000000	18,000,000.00	98.872385	17,797,029.30	-202,970.70	0.23
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.971616	9,997,161.57	94.032513	9,403,251.30	-593,910.27	0.12
		Base		99.971616	9,997,161.57	94.032513	9,403,251.30	-593,910.27	0.12
89236THH1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62					0.620000	16 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	89.673752	4,483,687.60	-516,312.40	0.06
		Base		100.000000	5,000,000.00	89.673752	4,483,687.60	-516,312.40	0.06
89236THQ1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/25 0.65					0.650000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	89.385971	4,469,298.55	-530,701.45	0.06
		Base		100.000000	5,000,000.00	89.385971	4,469,298.55	-530,701.45	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
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	12,000,000.000	99.989415	11,998,729.85	98.890931	11,866,911.72	-131,818.13	0.15
		Base		99.989415	11,998,729.85	98.890931	11,866,911.72	-131,818.13	0.15
89236TJP1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR					4.590000	13 Sep 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	98.916614	6,924,162.98	-75,837.02	0.09
		Base		100.000000	7,000,000.00	98.916614	6,924,162.98	-75,837.02	0.09
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	10,000,000.000	99.992316	9,999,231.62	93.396889	9,339,688.90	-659,542.72	0.12
		Base		99.992316	9,999,231.62	93.396889	9,339,688.90	-659,542.72	0.12
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65					3.650000	18 Aug 2025		
		Local	10,000,000.000	99.920588	9,992,058.77	97.249587	9,724,958.70	-267,100.07	0.13
		Base		99.920588	9,992,058.77	97.249587	9,724,958.70	-267,100.07	0.13
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4					5.400000	10 Nov 2025		
		Local	20,000,000.000	99.887278	19,977,455.55	101.552119	20,310,423.80	332,968.25	0.26
		Base		99.887278	19,977,455.55	101.552119	20,310,423.80	332,968.25	0.26
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	2,000,000.000	99.909910	1,998,198.20	92.842738	1,856,854.76	-141,343.44	0.02
		Base		99.909910	1,998,198.20	92.842738	1,856,854.76	-141,343.44	0.02
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR					4.500000	17 Jan 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	99.342557	6,953,978.99	-46,021.01	0.09
		Base		100.000000	7,000,000.00	99.342557	6,953,978.99	-46,021.01	0.09
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR					4.700000	09 Jun 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	97.901745	14,685,261.75	-314,738.25	0.19
		Base		100.000000	15,000,000.00	97.901745	14,685,261.75	-314,738.25	0.19
89788MAH5	TRUIST FINANCIAL CORP SR UNSECURED 07/26 VAR					4.260000	28 Jul 2026		
		Local	7,000,000.000	100.000000	7,000,000.00	98.336418	6,883,549.26	-116,450.74	0.09
		Base		100.000000	7,000,000.00	98.336418	6,883,549.26	-116,450.74	0.09
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR					5.900000	28 Oct 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	102.320391	12,278,446.92	278,446.92	0.16
		Base		100.000000	12,000,000.00	102.320391	12,278,446.92	278,446.92	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
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023		
	2,000,000.000	Local	100.394414	2,007,888.28	98.975969	1,979,519.38	-28,368.90	0.03
		Base	100.394414	2,007,888.28	98.975969	1,979,519.38	-28,368.90	0.03
90327QD71	USAA CAPITAL CORP SR UNSECURED 144A 05/24 0.5				0.500000	01 May 2024		
	4,025,000.000	Local	94.325493	3,796,601.09	94.295534	3,795,395.24	-1,205.85	0.05
		Base	94.325493	3,796,601.09	94.295534	3,795,395.24	-1,205.85	0.05
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	11,000,000.000	Local	99.737451	10,971,119.57	96.531391	10,618,453.01	-352,666.56	0.14
		Base	99.737451	10,971,119.57	96.531391	10,618,453.01	-352,666.56	0.14
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023		
	25,000,000.000	Local	100.000000	25,000,000.00	99.906600	24,976,650.00	-23,350.00	0.32
		Base	100.000000	25,000,000.00	99.906600	24,976,650.00	-23,350.00	0.32
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4				3.400000	24 Jul 2023		
	2,775,000.000	Local	101.384161	2,813,410.48	99.084011	2,749,581.31	-63,829.17	0.04
		Base	101.384161	2,813,410.48	99.084011	2,749,581.31	-63,829.17	0.04
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	2,000,000.000	Local	99.969121	1,999,382.41	96.174928	1,923,498.56	-75,883.85	0.02
		Base	99.969121	1,999,382.41	96.174928	1,923,498.56	-75,883.85	0.02
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	99.071366	19,814,273.27	89.210938	17,842,187.60	-1,972,085.67	0.23
		Base	99.071366	19,814,273.27	89.210938	17,842,187.60	-1,972,085.67	0.23
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024		
	15,000,000.000	Local	99.800125	14,970,018.76	97.054688	14,558,203.20	-411,815.56	0.19
		Base	99.800125	14,970,018.76	97.054688	14,558,203.20	-411,815.56	0.19
91282CEH0	US TREASURY N/B 04/25 2.625				2.625000	15 Apr 2025		
	25,000,000.000	Local	99.461821	24,865,455.27	96.312500	24,078,125.00	-787,330.27	0.31
		Base	99.461821	24,865,455.27	96.312500	24,078,125.00	-787,330.27	0.31
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024		
	165,000,000.000	Local	98.168119	161,977,396.36	97.574219	160,997,461.35	-979,935.01	2.08
		Base	98.168119	161,977,396.36	97.574219	160,997,461.35	-979,935.01	2.08

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
913017DD8	RAYTHEON TECH CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
		Local	10,000,000.000	101.369280	10,136,927.98	97.809351	9,780,935.10	-355,992.88	0.13
		Base		101.369280	10,136,927.98	97.809351	9,780,935.10	-355,992.88	0.13
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
		Local	10,000,000.000	103.213962	10,321,396.19	98.416166	9,841,616.60	-479,779.59	0.13
		Base		103.213962	10,321,396.19	98.416166	9,841,616.60	-479,779.59	0.13
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
		Local	8,018,000.000	101.419863	8,131,844.58	96.201606	7,713,444.77	-418,399.81	0.10
		Base		101.419863	8,131,844.58	96.201606	7,713,444.77	-418,399.81	0.10
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7					3.700000	15 May 2027		
		Local	7,000,000.000	99.952160	6,996,651.18	96.836353	6,778,544.71	-218,106.47	0.09
		Base		99.952160	6,996,651.18	96.836353	6,778,544.71	-218,106.47	0.09
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
		Local	5,000,000.000	99.991509	4,999,575.43	101.227713	5,061,385.65	61,810.22	0.07
		Base		99.991509	4,999,575.43	101.227713	5,061,385.65	61,810.22	0.07
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					5.090000	20 Mar 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	97.480766	11,697,691.92	-302,308.08	0.15
		Base		100.000000	12,000,000.00	97.480766	11,697,691.92	-302,308.08	0.15
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	3,000,000.000	99.997558	2,999,926.75	94.925526	2,847,765.78	-152,160.97	0.04
		Base		99.997558	2,999,926.75	94.925526	2,847,765.78	-152,160.97	0.04
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	8,000,000.000	100.340623	8,027,249.82	89.866409	7,189,312.72	-837,937.10	0.09
		Base		100.340623	8,027,249.82	89.866409	7,189,312.72	-837,937.10	0.09
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	14,938,709.080	99.991631	14,937,458.90	98.350440	14,692,286.11	-245,172.79	0.19
Original Face:		Base	20,000,000.000	99.991631	14,937,458.90	98.350440	14,692,286.11	-245,172.79	0.19
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	866,054.120	99.995933	866,018.90	99.625010	862,806.50	-3,212.40	0.01
Original Face:		Base	5,500,000.000	99.995933	866,018.90	99.625010	862,806.50	-3,212.40	0.01

& 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
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95					2.950000	15 Nov 2026		
		Local	6,735,000.000	97.308522	6,553,728.99	93.312241	6,284,579.43	-269,149.56	0.08
		Base		97.308522	6,553,728.99	93.312241	6,284,579.43	-269,149.56	0.08
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	5,000,000.000	99.955398	4,997,769.89	96.183673	4,809,183.65	-188,586.24	0.06
		Base		99.955398	4,997,769.89	96.183673	4,809,183.65	-188,586.24	0.06
928668BR2	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95					3.950000	06 Jun 2025		
		Local	8,630,000.000	99.338888	8,572,946.02	96.854625	8,358,554.14	-214,391.88	0.11
		Base		99.338888	8,572,946.02	96.854625	8,358,554.14	-214,391.88	0.11
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
		Local	1,000,000.000	102.995883	1,029,958.83	97.996373	979,963.73	-49,995.10	0.01
		Base		102.995883	1,029,958.83	97.996373	979,963.73	-49,995.10	0.01
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	20,000,000.000	101.229823	20,245,964.69	99.331569	19,866,313.80	-379,650.89	0.26
		Base		101.229823	20,245,964.69	99.331569	19,866,313.80	-379,650.89	0.26
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	4,886,000.000	101.332666	4,951,114.05	97.237278	4,751,013.40	-200,100.65	0.06
		Base		101.332666	4,951,114.05	97.237278	4,751,013.40	-200,100.65	0.06
931142ER0	WALMART INC SR UNSECURED 09/26 1.05					1.050000	17 Sep 2026		
		Local	5,000,000.000	99.858901	4,992,945.05	88.665556	4,433,277.80	-559,667.25	0.06
		Base		99.858901	4,992,945.05	88.665556	4,433,277.80	-559,667.25	0.06
931427AU2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/23 0.95					0.950000	17 Nov 2023		
		Local	3,000,000.000	99.992956	2,999,788.69	96.253672	2,887,610.16	-112,178.53	0.04
		Base		99.992956	2,999,788.69	96.253672	2,887,610.16	-112,178.53	0.04
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
		Local	5,000,000.000	99.901656	4,995,082.81	89.491836	4,474,591.80	-520,491.01	0.06
		Base		99.901656	4,995,082.81	89.491836	4,474,591.80	-520,491.01	0.06
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	10,000,000.000	96.314217	9,631,421.67	96.903622	9,690,362.20	58,940.53	0.13
		Base		96.314217	9,631,421.67	96.903622	9,690,362.20	58,940.53	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55					3.550000	29 Sep 2025		
		Local	10,000,000.000	99.494426	9,949,442.55	96.252695	9,625,269.50	-324,173.05	0.12
		Base		99.494426	9,949,442.55	96.252695	9,625,269.50	-324,173.05	0.12
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	5,000,000.000	99.961540	4,998,076.99	98.667890	4,933,394.50	-64,682.49	0.06
		Base		99.961540	4,998,076.99	98.667890	4,933,394.50	-64,682.49	0.06
95000U2R3	WELLS FARGO + COMPANY SR UNSECURED 06/24 VAR					1.654000	02 Jun 2024		
		Local	10,000,000.000	98.300267	9,830,026.71	98.395528	9,839,552.80	9,526.09	0.13
		Base		98.300267	9,830,026.71	98.395528	9,839,552.80	9,526.09	0.13
95000U2T9	WELLS FARGO + COMPANY SR UNSECURED 05/25 VAR					0.805000	19 May 2025		
		Local	7,000,000.000	100.000000	7,000,000.00	93.640243	6,554,817.01	-445,182.99	0.08
		Base		100.000000	7,000,000.00	93.640243	6,554,817.01	-445,182.99	0.08
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	96.851413	9,685,141.30	-314,858.70	0.13
		Base		100.000000	10,000,000.00	96.851413	9,685,141.30	-314,858.70	0.13
95001DBK5	WELLS FARGO + COMPANY SR UNSECURED 11/25 VAR					4.000000	17 Nov 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	96.584681	9,658,468.10	-341,531.90	0.12
		Base		100.000000	10,000,000.00	96.584681	9,658,468.10	-341,531.90	0.12
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	97.995146	19,599,029.20	-400,970.80	0.25
		Base		100.000000	20,000,000.00	97.995146	19,599,029.20	-400,970.80	0.25
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	96.482160	9,648,216.00	-351,784.00	0.12
		Base		100.000000	10,000,000.00	96.482160	9,648,216.00	-351,784.00	0.12
95001DC73	WELLS FARGO + COMPANY SR UNSECURED 08/26 VAR					4.050000	15 Aug 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	96.740747	9,674,074.70	-325,925.30	0.12
		Base		100.000000	10,000,000.00	96.740747	9,674,074.70	-325,925.30	0.12
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2					6.200000	20 Oct 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.746839	5,037,341.95	37,341.95	0.07
		Base		100.000000	5,000,000.00	100.746839	5,037,341.95	37,341.95	0.07

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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
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	100.848146	18,152,666.28	152,666.28	0.23
		Base	100.000000	18,000,000.00	100.848146	18,152,666.28	152,666.28	0.23
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	99.001806	19,800,361.20	-199,638.80	0.26
		Base	100.000000	20,000,000.00	99.001806	19,800,361.20	-199,638.80	0.26
976843BP6	WISCONSIN PUBLIC SERVICE SR UNSECURED 11/25 5.35				5.350000	10 Nov 2025		
	5,000,000.000	Local	99.978985	4,998,949.25	101.192020	5,059,601.00	60,651.75	0.07
		Base	99.978985	4,998,949.25	101.192020	5,059,601.00	60,651.75	0.07
98163LAB6	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A2				0.200000	15 Jul 2024		
	118,891.850	Local	99.998436	118,889.99	99.842730	118,704.87	-185.12	0.00
Original Face:	5,250,000.000	Base	99.998436	118,889.99	99.842730	118,704.87	-185.12	0.00
US DOLLAR Total								
	3,457,297,973.990	Local		3,455,418,920.16		3,334,806,690.37	-120,612,229.79	43.05
Original Face:	431,277,199.000	Base		3,455,418,920.16		3,334,806,690.37	-120,612,229.79	43.05
FIXED INCOME Total								
	3,457,297,973.990	Base		3,455,418,920.16		3,334,806,690.37	-120,612,229.79	43.05
Original Face:	431,277,199.000							

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
FUND Total									
		7,880,276,372.990	Base		7,866,634,508.16		7,746,022,278.37	-120,612,229.79	100.00
	Original Face:	431,277,199.000							

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 EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
4499929H1	ILA FINANCIAL SQUARE GOVT					4.143407	31 Dec 2030		
		Local	1,537,418.320	100.000000	1,537,418.32	100.000000	1,537,418.32	0.00	1.38
		Base		100.000000	1,537,418.32	100.000000	1,537,418.32	0.00	1.38
US DOLLAR Total									
		Local	1,537,418.320		1,537,418.32		1,537,418.32	0.00	1.38
		Base			1,537,418.32		1,537,418.32	0.00	1.38
CASH EQUIVALENT Total									
		Base	1,537,418.320		1,537,418.32		1,537,418.32	0.00	1.38
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7					1.700000	01 Feb 2023		
		Local	1,220,000.000	100.046398	1,220,566.05	99.759210	1,217,062.36	-3,503.69	1.09
		Base		100.046398	1,220,566.05	99.759210	1,217,062.36	-3,503.69	1.09
009158AT3	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75					2.750000	03 Feb 2023		
		Local	1,000,000.000	100.167792	1,001,677.92	99.795627	997,956.27	-3,721.65	0.90
		Base		100.167792	1,001,677.92	99.795627	997,956.27	-3,721.65	0.90
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4					0.400000	03 Jun 2023		
		Local	665,000.000	99.980438	664,869.91	98.176679	652,874.92	-11,994.99	0.59
		Base		99.980438	664,869.91	98.176679	652,874.92	-11,994.99	0.59
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	335,000.000	99.997487	334,991.58	98.424214	329,721.12	-5,270.46	0.30
		Base		99.997487	334,991.58	98.424214	329,721.12	-5,270.46	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	97.459553	536,027.54	-13,972.46	0.48
		Base		100.000000	550,000.00	97.459553	536,027.54	-13,972.46	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
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025		
	600,000.000	Local	99.994160	599,964.96	99.934560	599,607.36	-357.60	0.54
		Base	99.994160	599,964.96	99.934560	599,607.36	-357.60	0.54
025816CK3	AMERICAN EXPRESS CO SR UNSECURED 11/23 0.75				0.750000	03 Nov 2023		
	500,000.000	Local	99.995796	499,978.98	96.763298	483,816.49	-16,162.49	0.43
		Base	99.995796	499,978.98	96.763298	483,816.49	-16,162.49	0.43
025816CU1	AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR				5.020000	03 May 2024		
	700,000.000	Local	100.000000	700,000.00	99.892013	699,244.09	-755.91	0.63
		Base	100.000000	700,000.00	99.892013	699,244.09	-755.91	0.63
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025		
	1,200,000.000	Local	96.422200	1,157,066.40	98.041864	1,176,502.37	19,435.97	1.06
		Base	96.422200	1,157,066.40	98.041864	1,176,502.37	19,435.97	1.06
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A				0.900000	15 Nov 2026		
	795,000.000	Local	99.990128	794,921.52	92.832430	738,017.82	-56,903.70	0.66
Original Face:	795,000.000	Base	99.990128	794,921.52	92.832430	738,017.82	-56,903.70	0.66
02582JJT8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 2 A				3.390000	15 May 2027		
	775,000.000	Local	99.977880	774,828.57	97.138030	752,819.73	-22,008.84	0.68
Original Face:	775,000.000	Base	99.977880	774,828.57	97.138030	752,819.73	-22,008.84	0.68
037833AS9	APPLE INC SR UNSECURED 05/24 3.45				3.450000	06 May 2024		
	650,000.000	Local	103.766751	674,483.88	98.213913	638,390.43	-36,093.45	0.57
		Base	103.766751	674,483.88	98.213913	638,390.43	-36,093.45	0.57
037833DV9	APPLE INC SR UNSECURED 05/23 0.75				0.750000	11 May 2023		
	500,000.000	Local	99.967706	499,838.53	98.558396	492,791.98	-7,046.55	0.44
		Base	99.967706	499,838.53	98.558396	492,791.98	-7,046.55	0.44
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75				3.750000	06 Dec 2023		
	500,000.000	Local	102.880766	514,403.83	98.930552	494,652.76	-19,751.07	0.44
		Base	102.880766	514,403.83	98.930552	494,652.76	-19,751.07	0.44
05602RAB7	BMW VEHICLE OWNER TRUST BMWOT 2022 A A2A				2.520000	26 Dec 2024		
	203,353.780	Local	99.995864	203,345.37	98.970830	201,260.92	-2,084.45	0.18
Original Face:	235,000.000	Base	99.995864	203,345.37	98.970830	201,260.92	-2,084.45	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
06051GJX8	BANK OF AMERICA CORP SR UNSECURED 05/24 VAR					4.963430	28 May 2024		
		Local	500,000.000	100.000000	500,000.00	99.034000	495,170.00	-4,830.00	0.44
		Base		100.000000	500,000.00	99.034000	495,170.00	-4,830.00	0.44
06051GKE8	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					1.530000	06 Dec 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	92.288435	922,884.35	-77,115.65	0.83
		Base		100.000000	1,000,000.00	92.288435	922,884.35	-77,115.65	0.83
06051GKN8	BANK OF AMERICA CORP SR UNSECURED 04/26 VAR					5.630000	02 Apr 2026		
		Local	550,000.000	100.426769	552,347.23	99.175471	545,465.09	-6,882.14	0.49
		Base		100.426769	552,347.23	99.175471	545,465.09	-6,882.14	0.49
06405LAC5	BANK OF NEW YORK MELLON SR UNSECURED 11/25 VAR					5.224000	21 Nov 2025		
		Local	750,000.000	100.000000	750,000.00	100.271892	752,039.19	2,039.19	0.67
		Base		100.000000	750,000.00	100.271892	752,039.19	2,039.19	0.67
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	605,000.000	99.966775	604,798.99	95.953084	580,516.16	-24,282.83	0.52
		Base		99.966775	604,798.99	95.953084	580,516.16	-24,282.83	0.52
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					4.560000	26 Apr 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	99.310194	993,101.94	-6,898.06	0.89
		Base		100.000000	1,000,000.00	99.310194	993,101.94	-6,898.06	0.89
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
		Local	594,000.000	99.953884	593,726.07	97.112615	576,848.93	-16,877.14	0.52
		Base		99.953884	593,726.07	97.112615	576,848.93	-16,877.14	0.52
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3					0.400000	15 Dec 2025		
		Local	284,810.040	99.985468	284,768.65	95.765160	272,748.79	-12,019.86	0.24
Original Face:	305,000.000	Base		99.985468	284,768.65	95.765160	272,748.79	-12,019.86	0.24
12598LAB2	CNH EQUIPMENT TRUST CNH 2021 C A2					0.330000	15 Jan 2025		
		Local	129,748.150	99.997541	129,744.96	98.694800	128,054.68	-1,690.28	0.11
Original Face:	300,000.000	Base		99.997541	129,744.96	98.694800	128,054.68	-1,690.28	0.11
12660DAB3	CNH EQUIPMENT TRUST CNH 2022 A A2					2.390000	15 Aug 2025		
		Local	313,548.140	99.998670	313,543.97	98.548050	308,995.58	-4,548.39	0.28
Original Face:	325,000.000	Base		99.998670	313,543.97	98.548050	308,995.58	-4,548.39	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
12663JAB7	CNH EQUIPMENT TRUST CNH 2022 B A2					3.940000	15 Dec 2025		
		Local	410,000.000	99.997561	409,990.00	98.745040	404,854.66	-5,135.34	0.36
	Original Face:	Base	410,000.000	99.997561	409,990.00	98.745040	404,854.66	-5,135.34	0.36
12664JAB6	CNH EQUIPMENT TRUST CNH 2022 C A2					5.420000	15 Jul 2026		
		Local	425,000.000	99.999696	424,998.71	100.459700	426,953.73	1,955.02	0.38
	Original Face:	Base	425,000.000	99.999696	424,998.71	100.459700	426,953.73	1,955.02	0.38
14040HCR4	CAPITAL ONE FINANCIAL CO SR UNSECURED 05/25 VAR					5.650000	09 May 2025		
		Local	500,000.000	100.040402	500,202.01	98.793140	493,965.70	-6,236.31	0.44
		Base		100.040402	500,202.01	98.793140	493,965.70	-6,236.31	0.44
14041NGB1	CAPITAL ONE MULTI ASSET EXECUT COMET 2022 A3 A					4.950000	15 Oct 2027		
		Local	1,000,000.000	99.985134	999,851.34	100.849050	1,008,490.50	8,639.16	0.90
	Original Face:	Base	1,000,000.000	99.985134	999,851.34	100.849050	1,008,490.50	8,639.16	0.90
14043GAB0	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 2 A2A					3.740000	15 Sep 2025		
		Local	320,000.000	99.996038	319,987.32	99.043400	316,938.88	-3,048.44	0.28
	Original Face:	Base	320,000.000	99.996038	319,987.32	99.043400	316,938.88	-3,048.44	0.28
14043QAB8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 1 A2					2.710000	16 Jun 2025		
		Local	581,127.980	99.993927	581,092.69	98.689320	573,511.25	-7,581.44	0.51
	Original Face:	Base	635,000.000	99.993927	581,092.69	98.689320	573,511.25	-7,581.44	0.51
14913R2J5	CATERPILLAR FINL SERVICE SR UNSECURED 03/23 0.25					0.250000	01 Mar 2023		
		Local	600,000.000	99.993048	599,958.29	99.330472	595,982.83	-3,975.46	0.53
		Base		99.993048	599,958.29	99.330472	595,982.83	-3,975.46	0.53
14913R2M8	CATERPILLAR FINL SERVICE SR UNSECURED 05/24 VAR					4.545000	17 May 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	99.596264	995,962.64	-4,037.36	0.89
		Base		100.000000	1,000,000.00	99.596264	995,962.64	-4,037.36	0.89
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	500,000.000	99.922720	499,613.60	93.326316	466,631.58	-32,982.02	0.42
		Base		99.922720	499,613.60	93.326316	466,631.58	-32,982.02	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	98.705162	335,597.55	-4,402.45	0.30
		Base		100.000000	340,000.00	98.705162	335,597.55	-4,402.45	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
17252MAP5	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/25 3.45					3.450000	01 May 2025		
		Local	1,330,000.000	98.439579	1,309,246.40	96.825247	1,287,775.79	-21,470.61	1.16
		Base		98.439579	1,309,246.40	96.825247	1,287,775.79	-21,470.61	1.16
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR					4.969000	01 May 2025		
		Local	500,000.000	100.000000	500,000.00	98.478625	492,393.13	-7,606.87	0.44
		Base		100.000000	500,000.00	98.478625	492,393.13	-7,606.87	0.44
172967MX6	CITIGROUP INC SR UNSECURED 05/25 VAR					0.981000	01 May 2025		
		Local	600,000.000	98.919890	593,519.34	93.600289	561,601.73	-31,917.61	0.50
		Base		98.919890	593,519.34	93.600289	561,601.73	-31,917.61	0.50
17327CAP8	CITIGROUP INC SR UNSECURED 01/26 VAR					4.994000	25 Jan 2026		
		Local	1,100,000.000	100.000000	1,100,000.00	97.748907	1,075,237.98	-24,762.02	0.96
		Base		100.000000	1,100,000.00	97.748907	1,075,237.98	-24,762.02	0.96
19416QEA4	COLGATE PALMOLIVE CO SR UNSECURED 02/23 1.95					1.950000	01 Feb 2023		
		Local	1,360,000.000	100.040758	1,360,554.31	99.793491	1,357,191.48	-3,362.83	1.22
		Base		100.040758	1,360,554.31	99.793491	1,357,191.48	-3,362.83	1.22
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65					2.650000	24 Jun 2024		
		Local	500,000.000	103.222310	516,111.55	96.953858	484,769.29	-31,342.26	0.43
		Base		103.222310	516,111.55	96.953858	484,769.29	-31,342.26	0.43
24422EUH0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45					3.450000	07 Jun 2023		
		Local	500,000.000	101.339242	506,696.21	99.426343	497,131.72	-9,564.49	0.45
		Base		101.339242	506,696.21	99.426343	497,131.72	-9,564.49	0.45
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45					0.450000	07 Jun 2024		
		Local	190,000.000	99.940189	189,886.36	94.019377	178,636.82	-11,249.54	0.16
		Base		99.940189	189,886.36	94.019377	178,636.82	-11,249.54	0.16
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
		Local	425,000.000	99.968094	424,864.40	93.615889	397,867.53	-26,996.87	0.36
		Base		99.968094	424,864.40	93.615889	397,867.53	-26,996.87	0.36
254683CP8	DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1					0.580000	15 Sep 2026		
		Local	600,000.000	99.978590	599,871.54	93.038970	558,233.82	-41,637.72	0.50
Original Face:		Base	600,000.000	99.978590	599,871.54	93.038970	558,233.82	-41,637.72	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
254683CS2	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A2 A					3.320000	15 May 2027		
		Local	465,000.000	99.993460	464,969.59	96.691900	449,617.34	-15,352.25	0.40
Original Face:		Base	465,000.000	99.993460	464,969.59	96.691900	449,617.34	-15,352.25	0.40
254683CX1	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A					5.030000	15 Oct 2027		
		Local	325,000.000	99.987517	324,959.43	101.110640	328,609.58	3,650.15	0.29
Original Face:		Base	325,000.000	99.987517	324,959.43	101.110640	328,609.58	3,650.15	0.29
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
		Local	500,000.000	100.919862	504,599.31	95.381062	476,905.31	-27,694.00	0.43
		Base		100.919862	504,599.31	95.381062	476,905.31	-27,694.00	0.43
278865BK5	ECOLAB INC SR UNSECURED 12/23 0.9					0.900000	15 Dec 2023		
		Local	345,000.000	99.966954	344,885.99	96.224246	331,973.65	-12,912.34	0.30
		Base		99.966954	344,885.99	96.224246	331,973.65	-12,912.34	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	99.061563	901,460.22	-8,539.78	0.81
		Base		100.000000	910,000.00	99.061563	901,460.22	-8,539.78	0.81
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
		Local	2,468.150	100.044568	2,469.25	99.704944	2,460.87	-8.38	0.00
Original Face:		Base	1,419,000.000	100.044568	2,469.25	99.704944	2,460.87	-8.38	0.00
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
		Local	702,069.880	101.312566	711,285.01	95.196899	668,348.75	-42,936.26	0.60
Original Face:		Base	3,600,000.000	101.312566	711,285.01	95.196899	668,348.75	-42,936.26	0.60
3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27					0.270000	25 May 2023		
		Local	1,000,000.000	99.994960	999,949.60	98.192306	981,923.06	-18,026.54	0.88
		Base		99.994960	999,949.60	98.192306	981,923.06	-18,026.54	0.88
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85					0.850000	26 Feb 2026		
		Local	500,000.000	99.873406	499,367.03	89.369025	446,845.13	-52,521.90	0.40
		Base		99.873406	499,367.03	89.369025	446,845.13	-52,521.90	0.40
3130ATVC8	FEDERAL HOME LOAN BANK BONDS 06/24 4.875					4.875000	14 Jun 2024		
		Local	1,000,000.000	100.137873	1,001,378.73	100.152785	1,001,527.85	149.12	0.90
		Base		100.137873	1,001,378.73	100.152785	1,001,527.85	149.12	0.90

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3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR					4.620000	09 Jun 2023		
		Local	460,000.000	100.000000	460,000.00	100.102903	460,473.35	473.35	0.41
		Base		100.000000	460,000.00	100.102903	460,473.35	473.35	0.41
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39					0.390000	17 Jun 2024		
		Local	1,000,000.000	99.955694	999,556.94	93.760061	937,600.61	-61,956.33	0.84
		Base		99.955694	999,556.94	93.760061	937,600.61	-61,956.33	0.84
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28					0.280000	13 Oct 2023		
		Local	500,000.000	99.973828	499,869.14	96.381548	481,907.74	-17,961.40	0.43
		Base		99.973828	499,869.14	96.381548	481,907.74	-17,961.40	0.43
3133ENKS8	FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125					1.125000	06 Jan 2025		
		Local	1,005,000.000	99.847405	1,003,466.42	93.486943	939,543.78	-63,922.64	0.84
		Base		99.847405	1,003,466.42	93.486943	939,543.78	-63,922.64	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	96.204193	962,041.93	-37,958.07	0.86
		Base		100.000000	1,000,000.00	96.204193	962,041.93	-37,958.07	0.86
3135G04Q3	FANNIE MAE NOTES 05/23 0.25					0.250000	22 May 2023		
		Local	495,000.000	99.961240	494,808.14	98.331595	486,741.40	-8,066.74	0.44
		Base		99.961240	494,808.14	98.331595	486,741.40	-8,066.74	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	90.013340	900,133.40	-99,866.60	0.81
		Base		100.000000	1,000,000.00	90.013340	900,133.40	-99,866.60	0.81
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25					0.250000	27 Nov 2023		
		Local	500,000.000	99.965706	499,828.53	96.059310	480,296.55	-19,531.98	0.43
		Base		99.965706	499,828.53	96.059310	480,296.55	-19,531.98	0.43
3137B2HN3	FHLMC MULTIFAMILY STRUCTURED P FHMS K028 A2					3.111000	25 Feb 2023		
		Local	429,459.000	100.220014	430,403.87	99.687750	428,118.01	-2,285.86	0.38
Original Face:		Base	2,000,000.000	100.220014	430,403.87	99.687750	428,118.01	-2,285.86	0.38
3137B36J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K029 A2					3.320000	25 Feb 2023		
		Local	936,726.010	100.354386	940,045.64	99.674640	933,678.28	-6,367.36	0.84
Original Face:		Base	1,400,000.000	100.354386	940,045.64	99.674640	933,678.28	-6,367.36	0.84

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3137B5JM6	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A2				3.531000	25 Jul 2023		
	497,650.080	Local	100.441937	499,849.38	99.132160	493,331.27	-6,518.11	0.44
Original Face:	500,000.000	Base	100.441937	499,849.38	99.132160	493,331.27	-6,518.11	0.44
3137B5KW2	FHLMC MULTIFAMILY STRUCTURED P FHMS K035 A2				3.458000	25 Aug 2023		
	886,276.890	Local	99.836955	884,831.86	99.067800	878,015.02	-6,816.84	0.79
Original Face:	900,000.000	Base	99.836955	884,831.86	99.067800	878,015.02	-6,816.84	0.79
3137B7YX1	FHLMC MULTIFAMILY STRUCTURED P FHMS K037 A1				2.592000	25 Apr 2023		
	79,559.440	Local	100.351335	79,838.96	99.532580	79,187.56	-651.40	0.07
Original Face:	2,000,000.000	Base	100.351335	79,838.96	99.532580	79,187.56	-651.40	0.07
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1				2.720000	25 Aug 2024		
	60,706.170	Local	100.460810	60,985.91	99.156570	60,194.16	-791.75	0.05
Original Face:	700,000.000	Base	100.460810	60,985.91	99.156570	60,194.16	-791.75	0.05
3137EAER6	FREDDIE MAC NOTES 05/23 0.375				0.375000	05 May 2023		
	500,000.000	Local	100.023400	500,117.00	98.616768	493,083.84	-7,033.16	0.44
		Base	100.023400	500,117.00	98.616768	493,083.84	-7,033.16	0.44
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25				0.250000	24 Aug 2023		
	1,000,000.000	Local	99.978169	999,781.69	97.088374	970,883.74	-28,897.95	0.87
		Base	99.978169	999,781.69	97.088374	970,883.74	-28,897.95	0.87
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25				0.250000	08 Sep 2023		
	580,000.000	Local	99.992491	579,956.45	96.991079	562,548.26	-17,408.19	0.50
		Base	99.992491	579,956.45	96.991079	562,548.26	-17,408.19	0.50
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125				0.125000	16 Oct 2023		
	1,000,000.000	Local	99.901896	999,018.96	96.448753	964,487.53	-34,531.43	0.87
		Base	99.901896	999,018.96	96.448753	964,487.53	-34,531.43	0.87
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25				0.250000	06 Nov 2023		
	500,000.000	Local	99.974626	499,873.13	96.204675	481,023.38	-18,849.75	0.43
		Base	99.974626	499,873.13	96.204675	481,023.38	-18,849.75	0.43
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5				2.500000	01 Jan 2023		
	579.300	Local	100.005179	579.33	99.690485	577.51	-1.82	0.00
Original Face:	485,000.000	Base	100.005179	579.33	99.690485	577.51	-1.82	0.00

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31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
		Local	22,636.150	100.075013	22,653.13	99.326263	22,483.64	-169.49	0.02
Original Face:		Base	5,000,000.000	100.075013	22,653.13	99.326263	22,483.64	-169.49	0.02
316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65					3.650000	25 Jan 2024		
		Local	500,000.000	102.932890	514,664.45	98.477338	492,386.69	-22,277.76	0.44
		Base		102.932890	514,664.45	98.477338	492,386.69	-22,277.76	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	101.058045	606,348.27	6,348.27	0.54
		Base		100.000000	600,000.00	101.058045	606,348.27	6,348.27	0.54
345286AB4	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A A2					0.730000	15 Sep 2024		
		Local	334,198.120	99.997226	334,188.85	98.841450	330,326.27	-3,862.58	0.30
Original Face:		Base	695,000.000	99.997226	334,188.85	98.841450	330,326.27	-3,862.58	0.30
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
		Local	24,740.380	99.998383	24,739.98	99.865160	24,707.02	-32.96	0.02
Original Face:		Base	515,000.000	99.998383	24,739.98	99.865160	24,707.02	-32.96	0.02
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3					0.300000	15 Aug 2025		
		Local	379,347.180	99.995063	379,328.45	97.137600	368,488.75	-10,839.70	0.33
Original Face:		Base	495,000.000	99.995063	379,328.45	97.137600	368,488.75	-10,839.70	0.33
34534LAB3	FORD CREDIT AUTO OWNER TRUST FORDO 2022 B A2A					3.440000	15 Feb 2025		
		Local	430,979.530	99.994332	430,955.10	99.235450	427,684.48	-3,270.62	0.38
Original Face:		Base	450,000.000	99.994332	430,955.10	99.235450	427,684.48	-3,270.62	0.38
34535AAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A2A					4.520000	15 Apr 2025		
		Local	465,000.000	99.996955	464,985.84	99.651750	463,380.64	-1,605.20	0.42
Original Face:		Base	465,000.000	99.996955	464,985.84	99.651750	463,380.64	-1,605.20	0.42
362554AB3	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A2					0.280000	18 Nov 2024		
		Local	215,563.480	99.997922	215,559.00	98.927420	213,251.39	-2,307.61	0.19
Original Face:		Base	600,000.000	99.997922	215,559.00	98.927420	213,251.39	-2,307.61	0.19
362585AB7	GM FINANCIAL SECURITIZED TERM GMCAR 2022 2 A2					2.520000	16 May 2025		
		Local	276,948.840	99.997050	276,940.67	98.898440	273,898.08	-3,042.59	0.25
Original Face:		Base	340,000.000	99.997050	276,940.67	98.898440	273,898.08	-3,042.59	0.25

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36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
		Local	90,121.210	99.991378	90,113.44	99.385150	89,567.10	-546.34	0.08
	Original Face:	Base	595,000.000	99.991378	90,113.44	99.385150	89,567.10	-546.34	0.08
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
		Local	128,377.650	99.990621	128,365.61	96.743510	124,197.04	-4,168.57	0.11
	Original Face:	Base	185,000.000	99.990621	128,365.61	96.743510	124,197.04	-4,168.57	0.11
36265QAD8	GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A3					4.820000	16 Aug 2027		
		Local	1,200,000.000	99.984318	1,199,811.82	100.114300	1,201,371.60	1,559.78	1.08
	Original Face:	Base	1,200,000.000	99.984318	1,199,811.82	100.114300	1,201,371.60	1,559.78	1.08
370334CS1	GENERAL MILLS INC SR UNSECURED 11/25 5.241					5.241000	18 Nov 2025		
		Local	250,000.000	100.000000	250,000.00	100.278011	250,695.03	695.03	0.22
		Base		100.000000	250,000.00	100.278011	250,695.03	695.03	0.22
380140AB9	GM FINANCIAL SECURITIZED TERM GMCAR 2021 3 A2					0.210000	16 Aug 2024		
		Local	149,363.740	99.997985	149,360.73	99.539250	148,675.55	-685.18	0.13
	Original Face:	Base	975,000.000	99.997985	149,360.73	99.539250	148,675.55	-685.18	0.13
380146AB6	GM FINANCIAL SECURITIZED TERM GMCAR 2022 1 A2					0.760000	18 Feb 2025		
		Local	106,124.300	99.999171	106,123.42	98.644190	104,685.46	-1,437.96	0.09
	Original Face:	Base	200,000.000	99.999171	106,123.42	98.644190	104,685.46	-1,437.96	0.09
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR					5.441860	23 Feb 2023		
		Local	200,000.000	100.061870	200,123.74	100.050108	200,100.22	-23.52	0.18
		Base		100.061870	200,123.74	100.050108	200,100.22	-23.52	0.18
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
		Local	500,000.000	103.132422	515,662.11	98.299294	491,496.47	-24,165.64	0.44
		Base		103.132422	515,662.11	98.299294	491,496.47	-24,165.64	0.44
38141GXY5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/23 0.523					0.523000	08 Mar 2023		
		Local	800,000.000	100.000000	800,000.00	99.229533	793,836.26	-6,163.74	0.71
		Base		100.000000	800,000.00	99.229533	793,836.26	-6,163.74	0.71
437076BC5	HOME DEPOT INC SR UNSECURED 02/24 3.75					3.750000	15 Feb 2024		
		Local	500,000.000	101.113238	505,566.19	98.855400	494,277.00	-11,289.19	0.44
		Base		101.113238	505,566.19	98.855400	494,277.00	-11,289.19	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
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4					4.000000	15 Sep 2025		
		Local	160,000.000	99.967288	159,947.66	98.794081	158,070.53	-1,877.13	0.14
		Base		99.967288	159,947.66	98.794081	158,070.53	-1,877.13	0.14
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3					0.270000	21 Apr 2025		
		Local	210,372.720	99.998983	210,370.58	96.730550	203,494.69	-6,875.89	0.18
Original Face:		Base	300,000.000	99.998983	210,370.58	96.730550	203,494.69	-6,875.89	0.18
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
		Local	50,337.110	99.995490	50,334.84	99.664090	50,168.02	-166.82	0.05
Original Face:		Base	445,000.000	99.995490	50,334.84	99.664090	50,168.02	-166.82	0.05
43815EAB0	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A2					0.200000	20 Feb 2024		
		Local	98,503.150	99.990041	98,493.34	99.419260	97,931.10	-562.24	0.09
Original Face:		Base	465,000.000	99.990041	98,493.34	99.419260	97,931.10	-562.24	0.09
43815GAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 4 A2					0.390000	21 May 2024		
		Local	346,337.530	99.999278	346,335.03	98.751800	342,014.54	-4,320.49	0.31
Original Face:		Base	800,000.000	99.999278	346,335.03	98.751800	342,014.54	-4,320.49	0.31
43815PAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A2					3.810000	18 Mar 2025		
		Local	1,100,000.000	99.995430	1,099,949.73	99.023900	1,089,262.90	-10,686.83	0.98
Original Face:		Base	1,100,000.000	99.995430	1,099,949.73	99.023900	1,089,262.90	-10,686.83	0.98
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65					0.650000	03 Jun 2024		
		Local	625,000.000	99.067864	619,174.15	94.205108	588,781.93	-30,392.22	0.53
		Base		99.067864	619,174.15	94.205108	588,781.93	-30,392.22	0.53
446150AM6	HUNTINGTON BANCSHARES SR UNSECURED 05/25 4					4.000000	15 May 2025		
		Local	550,000.000	99.591396	547,752.68	97.488550	536,187.03	-11,565.65	0.48
		Base		99.591396	547,752.68	97.488550	536,187.03	-11,565.65	0.48
44644MAD3	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR					4.008000	16 May 2025		
		Local	550,000.000	99.985396	549,919.68	97.930733	538,619.03	-11,300.65	0.48
		Base		99.985396	549,919.68	97.930733	538,619.03	-11,300.65	0.48
44644MAE1	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR					5.490000	16 May 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	99.296002	992,960.02	-7,039.98	0.89
		Base		100.000000	1,000,000.00	99.296002	992,960.02	-7,039.98	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
448977AB4	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 A A2A					1.810000	18 Feb 2025		
		Local	337,199.650	99.995457	337,184.33	98.587260	332,435.90	-4,748.43	0.30
Original Face:		Base	465,000.000	99.995457	337,184.33	98.587260	332,435.90	-4,748.43	0.30
44933DAD3	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A3					5.389000	15 Jun 2027		
		Local	1,070,000.000	99.999539	1,069,995.07	101.177800	1,082,602.46	12,607.39	0.97
Original Face:		Base	1,070,000.000	99.999539	1,069,995.07	101.177800	1,082,602.46	12,607.39	0.97
44934KAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 B A2					0.240000	15 May 2024		
		Local	113,684.120	99.999050	113,683.04	99.584420	113,211.67	-471.37	0.10
Original Face:		Base	755,000.000	99.999050	113,683.04	99.584420	113,211.67	-471.37	0.10
44935FAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A2A					0.360000	15 Oct 2024		
		Local	223,527.030	99.994180	223,514.02	98.788470	220,818.93	-2,695.09	0.20
Original Face:		Base	520,000.000	99.994180	223,514.02	98.788470	220,818.93	-2,695.09	0.20
45866FAT1	INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65					3.650000	23 May 2025		
		Local	880,000.000	99.547493	876,017.94	97.894610	861,472.57	-14,545.37	0.77
		Base		99.547493	876,017.94	97.894610	861,472.57	-14,545.37	0.77
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	1,100,000.000	100.000000	1,100,000.00	98.302084	1,081,322.92	-18,677.08	0.97
		Base		100.000000	1,100,000.00	98.302084	1,081,322.92	-18,677.08	0.97
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	940,000.000	100.084250	940,791.95	97.791333	919,238.53	-21,553.42	0.82
		Base		100.084250	940,791.95	97.791333	919,238.53	-21,553.42	0.82
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	500,000.000	100.467882	502,339.41	99.154516	495,772.58	-6,566.83	0.44
		Base		100.467882	502,339.41	99.154516	495,772.58	-6,566.83	0.44
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR					0.653000	16 Sep 2024		
		Local	780,000.000	100.143851	781,122.04	96.453230	752,335.19	-28,786.85	0.67
		Base		100.143851	781,122.04	96.453230	752,335.19	-28,786.85	0.67
46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR					0.563000	16 Feb 2025		
		Local	215,000.000	100.000000	215,000.00	94.336686	202,823.87	-12,176.13	0.18
		Base		100.000000	215,000.00	94.336686	202,823.87	-12,176.13	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
46647PCA2	JPMORGAN CHASE + CO SR UNSECURED 03/24 VAR					4.880000	16 Mar 2024		
		Local	225,000.000	100.000000	225,000.00	99.701184	224,327.66	-672.34	0.20
		Base		100.000000	225,000.00	99.701184	224,327.66	-672.34	0.20
46647PCX2	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					5.220000	24 Feb 2026		
		Local	500,000.000	100.000000	500,000.00	98.360629	491,803.15	-8,196.85	0.44
		Base		100.000000	500,000.00	98.360629	491,803.15	-8,196.85	0.44
47787JAB4	JOHN DEERE OWNER TRUST JDOT 2022 A A2					1.900000	15 Nov 2024		
		Local	109,550.660	99.996121	109,546.41	98.903970	108,349.95	-1,196.46	0.10
Original Face:		Base	150,000.000	99.996121	109,546.41	98.903970	108,349.95	-1,196.46	0.10
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3					0.360000	15 Sep 2025		
		Local	74,137.190	99.988481	74,128.65	96.554000	71,582.42	-2,546.23	0.06
Original Face:		Base	85,000.000	99.988481	74,128.65	96.554000	71,582.42	-2,546.23	0.06
47789QAB6	JOHN DEERE OWNER TRUST JDOT 2021 B A2					0.250000	17 Jun 2024		
		Local	154,675.340	99.999489	154,674.55	99.329390	153,638.07	-1,036.48	0.14
Original Face:		Base	515,000.000	99.999489	154,674.55	99.329390	153,638.07	-1,036.48	0.14
478160BT0	JOHNSON + JOHNSON SR UNSECURED 03/23 2.05					2.050000	01 Mar 2023		
		Local	1,100,000.000	100.000001	1,100,000.01	99.632475	1,095,957.23	-4,042.78	0.98
		Base		100.000001	1,100,000.01	99.632475	1,095,957.23	-4,042.78	0.98
49326EEL3	KEYCORP SR UNSECURED 05/25 VAR					3.878000	23 May 2025		
		Local	500,000.000	100.000000	500,000.00	97.882814	489,414.07	-10,585.93	0.44
		Base		100.000000	500,000.00	97.882814	489,414.07	-10,585.93	0.44
49327M2U7	KEY BANK NA SR UNSECURED 03/23 3.375					3.375000	07 Mar 2023		
		Local	589,000.000	100.479348	591,823.36	99.779165	587,699.28	-4,124.08	0.53
		Base		100.479348	591,823.36	99.779165	587,699.28	-4,124.08	0.53
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	805,000.000	100.108261	805,871.50	99.383177	800,034.57	-5,836.93	0.72
		Base		100.108261	805,871.50	99.383177	800,034.57	-5,836.93	0.72
49327M3B8	KEY BANK NA SR UNSECURED 01/24 VAR					4.640000	03 Jan 2024		
		Local	500,000.000	99.990044	499,950.22	99.454967	497,274.84	-2,675.38	0.45
		Base		99.990044	499,950.22	99.454967	497,274.84	-2,675.38	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
494368BJ1	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4				2.400000	01 Jun 2023		
	1,575,000.000	Local	99.946091	1,574,150.93	98.994464	1,559,162.81	-14,988.12	1.40
		Base	99.946091	1,574,150.93	98.994464	1,559,162.81	-14,988.12	1.40
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95				4.950000	15 Oct 2025		
	195,000.000	Local	99.732056	194,477.51	100.802339	196,564.56	2,087.05	0.18
		Base	99.732056	194,477.51	100.802339	196,564.56	2,087.05	0.18
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4				4.400000	08 Sep 2025		
	100,000.000	Local	99.977510	99,977.51	98.584662	98,584.66	-1,392.85	0.09
		Base	99.977510	99,977.51	98.584662	98,584.66	-1,392.85	0.09
55279HAT7	MANUF + TRADERS TRUST CO SR UNSECURED 11/25 5.4				5.400000	21 Nov 2025		
	1,000,000.000	Local	99.942116	999,421.16	100.608430	1,006,084.30	6,663.14	0.90
		Base	99.942116	999,421.16	100.608430	1,006,084.30	6,663.14	0.90
58768PAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2022 1 A2				5.260000	15 Oct 2025		
	545,000.000	Local	99.994031	544,967.47	100.152320	545,830.14	862.67	0.49
Original Face:	545,000.000	Base	99.994031	544,967.47	100.152320	545,830.14	862.67	0.49
58772WAB9	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A2				0.210000	15 Jul 2024		
	138,924.030	Local	99.997949	138,921.18	99.427850	138,129.18	-792.00	0.12
Original Face:	630,000.000	Base	99.997949	138,921.18	99.427850	138,129.18	-792.00	0.12
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9				2.900000	07 Mar 2024		
	500,000.000	Local	102.652298	513,261.49	97.858424	489,292.12	-23,969.37	0.44
		Base	102.652298	513,261.49	97.858424	489,292.12	-23,969.37	0.44
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR				4.766000	10 Nov 2023		
	445,000.000	Local	100.000002	445,000.01	99.706526	443,694.04	-1,305.97	0.40
		Base	100.000002	445,000.01	99.706526	443,694.04	-1,305.97	0.40
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR				0.529000	25 Jan 2024		
	500,000.000	Local	100.000000	500,000.00	99.330937	496,654.69	-3,345.31	0.45
		Base	100.000000	500,000.00	99.330937	496,654.69	-3,345.31	0.45
61746BDQ6	MORGAN STANLEY SR UNSECURED 04/24 3.875				3.875000	29 Apr 2024		
	500,000.000	Local	103.389044	516,945.22	98.481580	492,407.90	-24,537.32	0.44
		Base	103.389044	516,945.22	98.481580	492,407.90	-24,537.32	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
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR					4.925000	24 Jan 2025		
		Local	300,000.000	99.121897	297,365.69	98.610000	295,830.00	-1,535.69	0.27
		Base		99.121897	297,365.69	98.610000	295,830.00	-1,535.69	0.27
61772BAA1	MORGAN STANLEY SR UNSECURED 04/24 VAR					0.731000	05 Apr 2024		
		Local	500,000.000	100.000000	500,000.00	98.572711	492,863.56	-7,136.44	0.44
		Base		100.000000	500,000.00	98.572711	492,863.56	-7,136.44	0.44
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
		Local	485,000.000	99.977058	484,888.73	99.792853	483,995.34	-893.39	0.43
		Base		99.977058	484,888.73	99.792853	483,995.34	-893.39	0.43
654106AC7	NIKE INC SR UNSECURED 05/23 2.25					2.250000	01 May 2023		
		Local	1,000,000.000	100.112694	1,001,126.94	99.217228	992,172.28	-8,954.66	0.89
		Base		100.112694	1,001,126.94	99.217228	992,172.28	-8,954.66	0.89
65479CAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A3					0.550000	15 Jul 2024		
		Local	134,288.310	100.138396	134,474.16	99.165570	133,167.77	-1,306.39	0.12
Original Face:		Base	608,000.000	100.138396	134,474.16	99.165570	133,167.77	-1,306.39	0.12
65479MAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 A A3					1.380000	16 Dec 2024		
		Local	407,273.140	100.429333	409,021.70	98.641330	401,739.64	-7,282.06	0.36
Original Face:		Base	1,200,000.000	100.429333	409,021.70	98.641330	401,739.64	-7,282.06	0.36
65479QAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 A A2					1.320000	15 Nov 2024		
		Local	245,455.940	99.998049	245,451.15	98.521480	241,826.82	-3,624.33	0.22
Original Face:		Base	350,000.000	99.998049	245,451.15	98.521480	241,826.82	-3,624.33	0.22
65480BAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2021 A A2					0.160000	15 Feb 2024		
		Local	67,599.370	99.998846	67,598.59	99.746440	67,427.97	-170.62	0.06
Original Face:		Base	705,000.000	99.998846	67,598.59	99.746440	67,427.97	-170.62	0.06
65480JAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 B A2					4.500000	15 Aug 2025		
		Local	560,000.000	99.997059	559,983.53	99.374080	556,494.85	-3,488.68	0.50
Original Face:		Base	560,000.000	99.997059	559,983.53	99.374080	556,494.85	-3,488.68	0.50
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	965,000.000	100.000000	965,000.00	98.008152	945,778.67	-19,221.33	0.85
		Base		100.000000	965,000.00	98.008152	945,778.67	-19,221.33	0.85

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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
67066GAL8	NVIDIA CORP SR UNSECURED 06/24 0.584					0.584000	14 Jun 2024		
		Local	385,000.000	100.000000	385,000.00	94.391621	363,407.74	-21,592.26	0.33
		Base		100.000000	385,000.00	94.391621	363,407.74	-21,592.26	0.33
69353RFL7	PNC BANK NA SR UNSECURED 06/23 3.5					3.500000	08 Jun 2023		
		Local	1,000,000.000	100.061655	1,000,616.55	99.390970	993,909.70	-6,706.85	0.89
		Base		100.061655	1,000,616.55	99.390970	993,909.70	-6,706.85	0.89
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35					0.350000	02 Feb 2024		
		Local	280,000.000	99.957943	279,882.24	95.153394	266,429.50	-13,452.74	0.24
		Base		99.957943	279,882.24	95.153394	266,429.50	-13,452.74	0.24
69371RR40	PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5					0.500000	09 Aug 2024		
		Local	590,000.000	99.970990	589,828.84	93.141788	549,536.55	-40,292.29	0.49
		Base		99.970990	589,828.84	93.141788	549,536.55	-40,292.29	0.49
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
		Local	420,000.000	99.996281	419,984.38	93.213133	391,495.16	-28,489.22	0.35
		Base		99.996281	419,984.38	93.213133	391,495.16	-28,489.22	0.35
69371RR73	PACCAR FINANCIAL CORP SR UNSECURED 04/25 2.85					2.850000	07 Apr 2025		
		Local	500,000.000	99.980184	499,900.92	95.958288	479,791.44	-20,109.48	0.43
		Base		99.980184	499,900.92	95.958288	479,791.44	-20,109.48	0.43
69371RR81	PACCAR FINANCIAL CORP SR UNSECURED 06/24 3.15					3.150000	13 Jun 2024		
		Local	550,000.000	99.983213	549,907.67	97.680913	537,245.02	-12,662.65	0.48
		Base		99.983213	549,907.67	97.680913	537,245.02	-12,662.65	0.48
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	490,000.000	99.978300	489,893.67	98.704613	483,652.60	-6,241.07	0.43
		Base		99.978300	489,893.67	98.704613	483,652.60	-6,241.07	0.43
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	280,000.000	99.985475	279,959.33	96.600657	270,481.84	-9,477.49	0.24
		Base		99.985475	279,959.33	96.600657	270,481.84	-9,477.49	0.24
74460WAB3	PUBLIC STORAGE SR UNSECURED 04/24 VAR					4.770000	23 Apr 2024		
		Local	1,731,000.000	99.969328	1,730,469.06	99.293357	1,718,768.01	-11,701.05	1.54
		Base		99.969328	1,730,469.06	99.293357	1,718,768.01	-11,701.05	1.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
75524KNQ3	CITIZENS BANK NA/RI SR UNSECURED 05/25 VAR				4.119000	23 May 2025		
	1,200,000.000	Local	100.000000	1,200,000.00	97.888199	1,174,658.39	-25,341.61	1.05
		Base	100.000000	1,200,000.00	97.888199	1,174,658.39	-25,341.61	1.05
75524KPT5	CITIZENS BANK NA/RI SR UNSECURED 10/25 VAR				6.064000	24 Oct 2025		
	1,200,000.000	Local	100.000000	1,200,000.00	101.173934	1,214,087.21	14,087.21	1.09
		Base	100.000000	1,200,000.00	101.173934	1,214,087.21	14,087.21	1.09
79466LAE4	SALESFORCE INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023		
	1,210,000.000	Local	100.303253	1,213,669.36	99.639441	1,205,637.24	-8,032.12	1.08
		Base	100.303253	1,213,669.36	99.639441	1,205,637.24	-8,032.12	1.08
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
	1,000,000.000	Local	99.973966	999,739.66	93.840896	938,408.96	-61,330.70	0.84
		Base	99.973966	999,739.66	93.840896	938,408.96	-61,330.70	0.84
808513AT2	CHARLES SCHWAB CORP SR UNSECURED 01/23 2.65				2.650000	25 Jan 2023		
	1,000,000.000	Local	99.869027	998,690.27	99.871363	998,713.63	23.36	0.90
		Base	99.869027	998,690.27	99.871363	998,713.63	23.36	0.90
828807DG9	SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2				2.000000	13 Sep 2024		
	600,000.000	Local	101.471502	608,829.01	95.022352	570,134.11	-38,694.90	0.51
		Base	101.471502	608,829.01	95.022352	570,134.11	-38,694.90	0.51
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3				2.300000	24 Feb 2025		
	610,000.000	Local	99.902470	609,405.07	94.668551	577,478.16	-31,926.91	0.52
		Base	99.902470	609,405.07	94.668551	577,478.16	-31,926.91	0.52
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023		
	600,000.000	Local	100.097967	600,587.80	99.707443	598,244.66	-2,343.14	0.54
		Base	100.097967	600,587.80	99.707443	598,244.66	-2,343.14	0.54
855244AQ2	STARBUCKS CORP SR UNSECURED 08/25 3.8				3.800000	15 Aug 2025		
	1,100,000.000	Local	98.482736	1,083,310.10	97.847757	1,076,325.33	-6,984.77	0.97
		Base	98.482736	1,083,310.10	97.847757	1,076,325.33	-6,984.77	0.97
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				4.720000	14 Feb 2024		
	200,000.000	Local	100.000000	200,000.00	99.429695	198,859.39	-1,140.61	0.18
		Base	100.000000	200,000.00	99.429695	198,859.39	-1,140.61	0.18

& 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
863667AF8	STRYKER CORP SR UNSECURED 05/24 3.375				3.375000	15 May 2024		
	1,000,000.000	Local	103.042585	1,030,425.85	97.690217	976,902.17	-53,523.68	0.88
		Base	103.042585	1,030,425.85	97.690217	976,902.17	-53,523.68	0.88
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	600,000.000	Local	99.973655	599,841.93	96.038632	576,231.79	-23,610.14	0.52
		Base	99.973655	599,841.93	96.038632	576,231.79	-23,610.14	0.52
883556CP5	THERMO FISHER SCIENTIFIC SR UNSECURED 10/23 0.797				0.797000	18 Oct 2023		
	500,000.000	Local	99.948604	499,743.02	96.775284	483,876.42	-15,866.60	0.43
		Base	99.948604	499,743.02	96.775284	483,876.42	-15,866.60	0.43
883556CS9	THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.215				1.215000	18 Oct 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	93.896827	938,968.27	-61,031.73	0.84
		Base	100.000000	1,000,000.00	93.896827	938,968.27	-61,031.73	0.84
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75				1.750000	14 Feb 2023		
	755,000.000	Local	99.986779	754,900.18	99.636366	752,254.56	-2,645.62	0.67
		Base	99.986779	754,900.18	99.636366	752,254.56	-2,645.62	0.67
89190GAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 B A2				0.140000	16 Jan 2024		
	15,489.830	Local	99.998128	15,489.54	99.823530	15,462.50	-27.04	0.01
Original Face:	570,000.000	Base	99.998128	15,489.54	99.823530	15,462.50	-27.04	0.01
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3				1.920000	16 Jan 2024		
	27,952.780	Local	99.998175	27,952.27	99.801800	27,897.38	-54.89	0.03
Original Face:	345,000.000	Base	99.998175	27,952.27	99.801800	27,897.38	-54.89	0.03
89238FAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 B A2A				2.350000	15 Jan 2025		
	452,455.950	Local	99.995642	452,436.23	98.814870	447,093.76	-5,342.47	0.40
Original Face:	550,000.000	Base	99.995642	452,436.23	98.814870	447,093.76	-5,342.47	0.40
89238JAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A2				0.310000	15 Aug 2024		
	102,096.620	Local	99.999785	102,096.40	98.897360	100,970.86	-1,125.54	0.09
Original Face:	250,000.000	Base	99.999785	102,096.40	98.897360	100,970.86	-1,125.54	0.09
89239BAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 C A2				0.200000	15 May 2024		
	89,249.630	Local	99.992437	89,242.88	99.257670	88,587.10	-655.78	0.08
Original Face:	310,000.000	Base	99.992437	89,242.88	99.257670	88,587.10	-655.78	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
89239KAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 A A2					0.740000	15 Oct 2024		
		Local	321,040.020	99.998953	321,036.66	98.623680	316,621.48	-4,415.18	0.28
	Original Face:	Base	550,000.000	99.998953	321,036.66	98.623680	316,621.48	-4,415.18	0.28
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3					0.260000	15 May 2025		
		Local	285,066.900	99.989690	285,037.51	97.421320	277,715.94	-7,321.57	0.25
	Original Face:	Base	415,000.000	99.989690	285,037.51	97.421320	277,715.94	-7,321.57	0.25
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
		Local	1,000,000.000	99.995716	999,957.16	99.366542	993,665.42	-6,291.74	0.89
		Base		99.995716	999,957.16	99.366542	993,665.42	-6,291.74	0.89
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR					4.500000	17 Jan 2024		
		Local	500,000.000	100.000000	500,000.00	99.342557	496,712.79	-3,287.21	0.45
		Base		100.000000	500,000.00	99.342557	496,712.79	-3,287.21	0.45
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
		Local	800,000.000	99.814289	798,514.31	95.031250	760,250.00	-38,264.31	0.68
		Base		99.814289	798,514.31	95.031250	760,250.00	-38,264.31	0.68
91282CCX7	US TREASURY N/B 09/24 0.375					0.375000	15 Sep 2024		
		Local	1,000,000.000	99.702716	997,027.16	93.253906	932,539.06	-64,488.10	0.84
		Base		99.702716	997,027.16	93.253906	932,539.06	-64,488.10	0.84
91282CEU1	US TREASURY N/B 06/25 2.875					2.875000	15 Jun 2025		
		Local	550,000.000	99.593073	547,761.90	96.726562	531,996.09	-15,765.81	0.48
		Base		99.593073	547,761.90	96.726562	531,996.09	-15,765.81	0.48
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55					0.550000	15 May 2024		
		Local	295,000.000	99.951803	294,857.82	94.385136	278,436.15	-16,421.67	0.25
		Base		99.951803	294,857.82	94.385136	278,436.15	-16,421.67	0.25
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
		Local	600,000.000	99.991508	599,949.05	101.227713	607,366.28	7,417.23	0.54
		Base		99.991508	599,949.05	101.227713	607,366.28	7,417.23	0.54
92343VGD0	VERIZON COMMUNICATIONS SR UNSECURED 03/24 VAR					4.800000	22 Mar 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	99.233685	992,336.85	-7,663.15	0.89
		Base		100.000000	1,000,000.00	99.233685	992,336.85	-7,663.15	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
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					5.090000	20 Mar 2026		
		Local	550,000.000	99.776316	548,769.74	97.480766	536,144.21	-12,625.53	0.48
		Base		99.776316	548,769.74	97.480766	536,144.21	-12,625.53	0.48
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	500,000.000	100.116256	500,581.28	94.925526	474,627.63	-25,953.65	0.43
		Base		100.116256	500,581.28	94.925526	474,627.63	-25,953.65	0.43
92868JAD8	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2020 1 A3					0.980000	20 Nov 2024		
		Local	386,683.670	100.037141	386,827.29	98.640550	381,426.90	-5,400.39	0.34
Original Face:		Base	1,300,000.000	100.037141	386,827.29	98.640550	381,426.90	-5,400.39	0.34
92868KAB9	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A2					0.490000	21 Oct 2024		
		Local	262,175.020	99.997635	262,168.82	98.913360	259,326.12	-2,842.70	0.23
Original Face:		Base	715,000.000	99.997635	262,168.82	98.913360	259,326.12	-2,842.70	0.23
931142DH3	WALMART INC SR UNSECURED 04/23 2.55					2.550000	11 Apr 2023		
		Local	500,000.000	100.034610	500,173.05	99.375288	496,876.44	-3,296.61	0.45
		Base		100.034610	500,173.05	99.375288	496,876.44	-3,296.61	0.45
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	1,000,000.000	101.089658	1,010,896.58	99.331569	993,315.69	-17,580.89	0.89
		Base		101.089658	1,010,896.58	99.331569	993,315.69	-17,580.89	0.89
931142EW9	WALMART INC SR UNSECURED 09/25 3.9					3.900000	09 Sep 2025		
		Local	435,000.000	99.936995	434,725.93	98.481739	428,395.56	-6,330.37	0.38
		Base		99.936995	434,725.93	98.481739	428,395.56	-6,330.37	0.38
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3					3.000000	19 Feb 2025		
		Local	1,100,000.000	103.982730	1,143,810.03	95.851423	1,054,365.65	-89,444.38	0.95
		Base		103.982730	1,143,810.03	95.851423	1,054,365.65	-89,444.38	0.95
95000U2Y8	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					5.620000	25 Apr 2026		
		Local	1,100,000.000	100.000000	1,100,000.00	99.691067	1,096,601.74	-3,398.26	0.98
		Base		100.000000	1,100,000.00	99.691067	1,096,601.74	-3,398.26	0.98
98389BAZ3	XCEL ENERGY INC SR UNSECURED 10/23 0.5					0.500000	15 Oct 2023		
		Local	1,000,000.000	99.779432	997,794.32	96.366071	963,660.71	-34,133.61	0.86
		Base		99.779432	997,794.32	96.366071	963,660.71	-34,133.61	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
US DOLLAR Total									
		112,299,559.300	Local		112,438,773.26		109,946,892.63	-2,491,880.63	98.62
	Original Face:	47,907,000.000	Base		112,438,773.26		109,946,892.63	-2,491,880.63	98.62
FIXED INCOME Total									
		112,299,559.300	Base		112,438,773.26		109,946,892.63	-2,491,880.63	98.62
	Original Face:	47,907,000.000							

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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									
		113,836,977.620	Base		113,976,191.58		111,484,310.95	-2,491,880.63	100.00
	Original Face:	47,907,000.000							

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									
			55,000.000	Local	1.000000	55,000.00	1.000000	55,000.00	0.00	0.00
				Base	1.000000	55,000.00	1.000000	55,000.00	0.00	0.00
US DOLLAR Total										
			55,000.000	Local		55,000.00		55,000.00	0.00	0.00
				Base		55,000.00		55,000.00	0.00	0.00
CASH Total										
			55,000.000	Base		55,000.00		55,000.00	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO						4.300000	12 Jan 2023		
			15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.35
				Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.35
138994009	CANTOR FITZGERALD REPO REPO						4.140000	17 Jan 2023		
			4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.36
				Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.36
138994009	CANTOR FITZGERALD REPO REPO						4.050000	18 Jan 2023		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.45
				Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.45
138994009	CANTOR FITZGERALD REPO REPO						4.150000	20 Jan 2023		
			30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.70
				Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.70
138994009	CANTOR FITZGERALD REPO REPO						4.250000	31 Jan 2023		
			25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.25
				Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.25

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
138994009	CANTOR FITZGERALD REPO REPO					4.220000	13 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90
979QHR003	SOUTH STREET REPO					4.290000	03 Jan 2023		
		Local	171,070,145.930	100.000000	171,070,145.93	100.000000	171,070,145.93	0.00	15.40
		Base		100.000000	171,070,145.93	100.000000	171,070,145.93	0.00	15.40
US DOLLAR Total									
		Local	260,070,145.930		260,070,145.93		260,070,145.93	0.00	23.41
		Base			260,070,145.93		260,070,145.93	0.00	23.41
CASH EQUIVALENT Total									
		Base	260,070,145.930		260,070,145.93		260,070,145.93	0.00	23.41
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
		Local	50,590,761.410	1.000000	50,590,761.41	1.000000	50,590,761.41	0.00	4.55
		Base		1.000000	50,590,761.41	1.000000	50,590,761.41	0.00	4.55
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT								
		Local	70,786,209.940	1.000000	70,786,209.94	1.000000	70,786,209.94	0.00	6.37
		Base		1.000000	70,786,209.94	1.000000	70,786,209.94	0.00	6.37
US DOLLAR Total									
		Local	121,376,971.350		121,376,971.35		121,376,971.35	0.00	10.93
		Base			121,376,971.35		121,376,971.35	0.00	10.93
EQUITY Total									
		Base	121,376,971.350		121,376,971.35		121,376,971.35	0.00	10.93
FIXED INCOME									

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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
US DOLLAR						Exchange Rate:	1.000000	
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	2,654,233.850	Local	100.752378	2,674,203.71	95.335956	2,530,439.22	-143,764.49	0.23
Original Face:	20,540,000.000	Base	100.752378	2,674,203.71	95.335956	2,530,439.22	-143,764.49	0.23
3130ALR63	FEDERAL HOME LOAN BANK BONDS 04/26 1.05				1.050000	06 Apr 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	89.713186	13,456,977.90	-1,543,022.10	1.21
		Base	100.000000	15,000,000.00	89.713186	13,456,977.90	-1,543,022.10	1.21
3130AMDU3	FEDERAL HOME LOAN BANK BONDS 05/26 1				1.000000	20 May 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	89.250398	17,850,079.60	-2,149,920.40	1.61
		Base	100.000000	20,000,000.00	89.250398	17,850,079.60	-2,149,920.40	1.61
3130AMMV1	FEDERAL HOME LOAN BANK BONDS 06/24 0.4				0.400000	03 Jun 2024		
	7,500,000.000	Local	100.000000	7,500,000.00	93.785687	7,033,926.53	-466,073.47	0.63
		Base	100.000000	7,500,000.00	93.785687	7,033,926.53	-466,073.47	0.63
3130ANC73	FEDERAL HOME LOAN BANK BONDS 07/24 0.55				0.550000	26 Jul 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	93.481161	9,348,116.10	-651,883.90	0.84
		Base	100.000000	10,000,000.00	93.481161	9,348,116.10	-651,883.90	0.84
3130AP2X2	FEDERAL HOME LOAN BANK BONDS 12/25 0.8				0.800000	30 Dec 2025		
	7,000,000.000	Local	100.000000	7,000,000.00	89.739151	6,281,740.57	-718,259.43	0.57
		Base	100.000000	7,000,000.00	89.739151	6,281,740.57	-718,259.43	0.57
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05				1.050000	30 Sep 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	88.458934	2,653,768.02	-346,231.98	0.24
		Base	100.000000	3,000,000.00	88.458934	2,653,768.02	-346,231.98	0.24
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	94.504344	9,450,434.40	-549,565.60	0.85
		Base	100.000000	10,000,000.00	94.504344	9,450,434.40	-549,565.60	0.85
3130APTA3	FEDERAL HOME LOAN BANK BONDS 05/24 0.645				0.645000	24 May 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	94.212529	9,421,252.90	-578,747.10	0.85
		Base	100.000000	10,000,000.00	94.212529	9,421,252.90	-578,747.10	0.85
3130APZ73	FEDERAL HOME LOAN BANK BONDS 12/23 0.7				0.700000	14 Dec 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	95.923577	9,592,357.70	-407,642.30	0.86

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		Base	100.000000	10,000,000.00	95.923577	9,592,357.70	-407,642.30	0.86
3130AQ4P5	FEDERAL HOME LOAN BANK BONDS 12/24 1.07				1.070000	23 Dec 2024		
	15,000,000.000	Local	100.000000	15,000,000.00	93.088773	13,963,315.95	-1,036,684.05	1.26
		Base	100.000000	15,000,000.00	93.088773	13,963,315.95	-1,036,684.05	1.26
3130AQCP6	FEDERAL HOME LOAN BANK BONDS 06/25 1.2				1.200000	30 Jun 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	91.996148	4,599,807.40	-400,192.60	0.41
		Base	100.000000	5,000,000.00	91.996148	4,599,807.40	-400,192.60	0.41
3130AQD59	FEDERAL HOME LOAN BANK BONDS 09/24 1				1.000000	30 Sep 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	93.519839	4,675,991.95	-324,008.05	0.42
		Base	100.000000	5,000,000.00	93.519839	4,675,991.95	-324,008.05	0.42
3130AQTZ6	FEDERAL HOME LOAN BANK BONDS 02/24 VAR				1.400000	22 Feb 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	96.688527	9,668,852.70	-331,147.30	0.87
		Base	100.000000	10,000,000.00	96.688527	9,668,852.70	-331,147.30	0.87
3130AR2B6	FEDERAL HOME LOAN BANK BONDS 03/27 2.375				2.375000	08 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	91.975779	4,598,788.95	-401,211.05	0.41
		Base	100.000000	5,000,000.00	91.975779	4,598,788.95	-401,211.05	0.41
3130AR4C2	FEDERAL HOME LOAN BANK BONDS 11/25 2.05				2.050000	26 Nov 2025		
	2,500,000.000	Local	100.000000	2,500,000.00	93.227476	2,330,686.90	-169,313.10	0.21
		Base	100.000000	2,500,000.00	93.227476	2,330,686.90	-169,313.10	0.21
3130ART76	FEDERAL HOME LOAN BANK BONDS 05/25 3.15				3.150000	12 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	96.353283	9,635,328.30	-364,671.70	0.87
		Base	100.000000	10,000,000.00	96.353283	9,635,328.30	-364,671.70	0.87
3130ARVY4	FEDERAL HOME LOAN BANK BONDS 05/25 3.35				3.350000	19 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	96.707775	9,670,777.50	-329,222.50	0.87
		Base	100.000000	10,000,000.00	96.707775	9,670,777.50	-329,222.50	0.87
3130ARZA2	FEDERAL HOME LOAN BANK BONDS 05/23 VAR				1.800000	17 May 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.311334	9,931,133.40	-68,866.60	0.89
		Base	100.000000	10,000,000.00	99.311334	9,931,133.40	-68,866.60	0.89
3130AS2R9	FEDERAL HOME LOAN BANK BONDS 11/24 3.15				3.150000	25 Nov 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	96.877317	4,843,865.85	-156,134.15	0.44

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		Base	100.000000	5,000,000.00	96.877317	4,843,865.85	-156,134.15	0.44
3130AS4G1	FEDERAL HOME LOAN BANK BONDS 06/23 VAR				2.550000	09 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	98.974671	9,897,467.10	-102,532.90	0.89
		Base	100.000000	10,000,000.00	98.974671	9,897,467.10	-102,532.90	0.89
3130AS5E5	FEDERAL HOME LOAN BANK BONDS 05/25 VAR				2.500000	23 May 2025		
	10,000,000.000	Local	100.195244	10,019,524.42	96.985086	9,698,508.60	-321,015.82	0.87
		Base	100.195244	10,019,524.42	96.985086	9,698,508.60	-321,015.82	0.87
3130ASAU3	FEDERAL HOME LOAN BANK BONDS 06/26 3.25				3.250000	08 Jun 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	95.443280	4,772,164.00	-227,836.00	0.43
		Base	100.000000	5,000,000.00	95.443280	4,772,164.00	-227,836.00	0.43
3130ASBX6	FEDERAL HOME LOAN BANK BONDS 06/23 2.275				2.275000	30 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	98.696477	9,869,647.70	-130,352.30	0.89
		Base	100.000000	10,000,000.00	98.696477	9,869,647.70	-130,352.30	0.89
3130ASPT0	FEDERAL HOME LOAN BANK BONDS 01/26 VAR				3.500000	28 Jan 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	98.383021	4,919,151.05	-80,848.95	0.44
		Base	100.000000	5,000,000.00	98.383021	4,919,151.05	-80,848.95	0.44
3130ASRH4	FEDERAL HOME LOAN BANK BONDS 08/24 VAR				3.250000	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	98.819130	4,940,956.50	-59,043.50	0.44
		Base	100.000000	5,000,000.00	98.819130	4,940,956.50	-59,043.50	0.44
3130ASUQ0	FEDERAL HOME LOAN BANK BONDS 08/23 3.17				3.170000	25 Aug 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.242180	4,962,109.00	-37,891.00	0.45
		Base	100.000000	5,000,000.00	99.242180	4,962,109.00	-37,891.00	0.45
3130ASUT4	FEDERAL HOME LOAN BANK BONDS 08/23 VAR				3.130000	10 Aug 2023		
	25,000,000.000	Local	100.000000	25,000,000.00	98.898331	24,724,582.75	-275,417.25	2.23
		Base	100.000000	25,000,000.00	98.898331	24,724,582.75	-275,417.25	2.23
3130ASYR4	FEDERAL HOME LOAN BANK BONDS 08/25 4				4.000000	28 Aug 2025		
	25,000,000.000	Local	100.000000	25,000,000.00	98.230877	24,557,719.25	-442,280.75	2.21
		Base	100.000000	25,000,000.00	98.230877	24,557,719.25	-442,280.75	2.21
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.221950	9,922,195.00	-77,805.00	0.89

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		Base		100.000000	10,000,000.00	99.221950	9,922,195.00	-77,805.00	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	98.456323	9,845,632.30	-154,367.70	0.89
		Base		100.000000	10,000,000.00	98.456323	9,845,632.30	-154,367.70	0.89
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	99.893833	19,978,766.60	-21,233.40	1.80
		Base		100.000000	20,000,000.00	99.893833	19,978,766.60	-21,233.40	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	99.863989	14,979,598.35	-20,401.65	1.35
		Base		100.000000	15,000,000.00	99.863989	14,979,598.35	-20,401.65	1.35
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	5,066,000.080	104.110951	5,274,260.87	93.846386	4,754,257.99	-520,002.88	0.43
Original Face:		Base	24,487,993.000	104.110951	5,274,260.87	93.846386	4,754,257.99	-520,002.88	0.43
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	1,183,621.000	104.038571	1,231,422.37	93.845792	1,110,778.50	-120,643.87	0.10
Original Face:		Base	10,000,000.000	104.038571	1,231,422.37	93.845792	1,110,778.50	-120,643.87	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	99.061106	9,906,110.60	100,318.93	0.89
		Base		98.057917	9,805,791.67	99.061106	9,906,110.60	100,318.93	0.89
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	99.085069	14,862,760.35	89,560.35	1.34
		Base		98.488000	14,773,200.00	99.085069	14,862,760.35	89,560.35	1.34
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	91.241299	9,124,129.90	-875,870.10	0.82
		Base		100.000000	10,000,000.00	91.241299	9,124,129.90	-875,870.10	0.82
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57					0.570000	02 Jul 2024		
		Local	10,000,000.000	99.962388	9,996,238.84	93.805241	9,380,524.10	-615,714.74	0.84
		Base		99.962388	9,996,238.84	93.805241	9,380,524.10	-615,714.74	0.84
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	90.440165	4,522,008.25	-477,991.75	0.41

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		Base	100.000000	5,000,000.00	90.440165	4,522,008.25	-477,991.75	0.41
3133EMPZ9	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				4.355000	09 Feb 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.005050	5,000,252.50	252.50	0.45
		Base	100.000000	5,000,000.00	100.005050	5,000,252.50	252.50	0.45
3133EMZB1	FEDERAL FARM CREDIT BANK BONDS 05/26 0.96				0.960000	13 May 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	89.322238	4,466,111.90	-533,888.10	0.40
		Base	100.000000	5,000,000.00	89.322238	4,466,111.90	-533,888.10	0.40
3133ENAF7	FEDERAL FARM CREDIT BANK BONDS 10/26 1				1.000000	07 Oct 2026		
	5,000,000.000	Local	92.985727	4,649,286.35	88.076312	4,403,815.60	-245,470.75	0.40
		Base	92.985727	4,649,286.35	88.076312	4,403,815.60	-245,470.75	0.40
3133ENAH3	FEDERAL FARM CREDIT BANK BONDS 01/23 0.12				0.120000	12 Jan 2023		
	10,000,000.000	Local	99.999043	9,999,904.25	99.838041	9,983,804.10	-16,100.15	0.90
		Base	99.999043	9,999,904.25	99.838041	9,983,804.10	-16,100.15	0.90
3133ENDP2	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR				4.350000	09 Nov 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.963514	4,998,175.70	-1,824.30	0.45
		Base	100.000000	5,000,000.00	99.963514	4,998,175.70	-1,824.30	0.45
3133ENEK2	FEDERAL FARM CREDIT BANK BONDS 08/23 VAR				4.350000	22 Aug 2023		
	7,000,000.000	Local	100.000000	7,000,000.00	100.005531	7,000,387.17	387.17	0.63
		Base	100.000000	7,000,000.00	100.005531	7,000,387.17	387.17	0.63
3133ENQJ2	FEDERAL FARM CREDIT BANK BONDS 03/24 VAR				4.340000	04 Mar 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.019166	5,000,958.30	958.30	0.45
		Base	100.000000	5,000,000.00	100.019166	5,000,958.30	958.30	0.45
3133ENR77	FEDERAL FARM CREDIT BANK BONDS 01/26 4.92				4.920000	12 Jan 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.703807	9,970,380.70	-29,619.30	0.90
		Base	100.000000	10,000,000.00	99.703807	9,970,380.70	-29,619.30	0.90
3133ENXS4	FEDERAL FARM CREDIT BANK BONDS 05/26 3.375				3.375000	26 May 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	95.894873	9,589,487.30	-410,512.70	0.86
		Base	100.000000	10,000,000.00	95.894873	9,589,487.30	-410,512.70	0.86
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44				0.440000	24 Sep 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	92.891608	9,289,160.80	-710,839.20	0.84

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		Base	100.000000	10,000,000.00	92.891608	9,289,160.80	-710,839.20	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	97.975156	4,898,757.80	-101,242.20	0.44
		Base	100.000000	5,000,000.00	97.975156	4,898,757.80	-101,242.20	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	99.009062	9,900,906.20	-99,093.80	0.89
		Base	100.000000	10,000,000.00	99.009062	9,900,906.20	-99,093.80	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	95.011274	4,750,563.70	-249,436.30	0.43
		Base	100.000000	5,000,000.00	95.011274	4,750,563.70	-249,436.30	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	98.110641	4,905,532.05	-94,467.95	0.44
		Base	100.000000	5,000,000.00	98.110641	4,905,532.05	-94,467.95	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	97.333340	4,866,667.00	-133,333.00	0.44
		Base	100.000000	5,000,000.00	97.333340	4,866,667.00	-133,333.00	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	98.863333	9,886,333.30	-113,666.70	0.89
		Base	100.000000	10,000,000.00	98.863333	9,886,333.30	-113,666.70	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	97.608026	4,880,401.30	-119,598.70	0.44
		Base	100.000000	5,000,000.00	97.608026	4,880,401.30	-119,598.70	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	99.979328	8,171,310.48	-1,689.52	0.74
		Base	100.000000	8,173,000.00	99.979328	8,171,310.48	-1,689.52	0.74
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042		
	1,581,387.620	Local	99.796472	1,578,169.06	87.937960	1,390,640.01	-187,529.05	0.13
Original Face:	11,452,445.000	Base	99.796472	1,578,169.06	87.937960	1,390,640.01	-187,529.05	0.13
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042		
	1,882,898.200	Local	100.251425	1,887,632.28	87.123620	1,640,449.07	-247,183.21	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
Original Face:	11,058,708.000	Base	100.251425	1,887,632.28	87.123620	1,640,449.07	-247,183.21	0.15
3136G4YH0	FANNIE MAE NOTES 07/25 0.7				0.700000	14 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	90.843453	4,542,172.65	-457,827.35	0.41
		Base	100.000000	5,000,000.00	90.843453	4,542,172.65	-457,827.35	0.41
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	576,479.300	Local	99.980452	576,366.61	94.822510	546,632.14	-29,734.47	0.05
Original Face:	10,000,000.000	Base	99.980452	576,366.61	94.822510	546,632.14	-29,734.47	0.05
3137AQTX6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041		
	590,287.300	Local	100.640901	594,070.46	93.103650	549,579.02	-44,491.44	0.05
Original Face:	12,022,600.000	Base	100.640901	594,070.46	93.103650	549,579.02	-44,491.44	0.05
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	295,693.920	Local	100.316814	296,630.72	97.428030	288,088.76	-8,541.96	0.03
Original Face:	15,363,692.000	Base	100.316814	296,630.72	97.428030	288,088.76	-8,541.96	0.03
3137ARV78	FREDDIE MAC FHR 4079 AH				2.000000	15 Jul 2027		
	1,795,212.480	Local	100.838854	1,810,271.69	94.734490	1,700,685.39	-109,586.30	0.15
Original Face:	24,000,000.000	Base	100.838854	1,810,271.69	94.734490	1,700,685.39	-109,586.30	0.15
3137AW3Y9	FREDDIE MAC FHR 4137 GA				2.000000	15 Feb 2042		
	498,149.630	Local	101.439582	505,320.90	90.099630	448,830.97	-56,489.93	0.04
Original Face:	9,815,000.000	Base	101.439582	505,320.90	90.099630	448,830.97	-56,489.93	0.04
3137GACU9	FREDDIE MAC FHR 3721 DB				3.000000	15 Sep 2030		
	363,127.200	Local	101.252437	367,675.14	94.187060	342,018.83	-25,656.31	0.03
Original Face:	10,000,000.000	Base	101.252437	367,675.14	94.187060	342,018.83	-25,656.31	0.03
313921FR4	FANNIE MAE FNR 2001 56 KZ				6.500000	25 Oct 2031		
	512,485.850	Local	106.857399	547,629.05	101.230800	518,793.53	-28,835.52	0.05
Original Face:	12,777,000.000	Base	106.857399	547,629.05	101.230800	518,793.53	-28,835.52	0.05
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	171,042.700	Local	105.285511	180,083.18	99.279420	169,810.20	-10,272.98	0.02
Original Face:	10,000,000.000	Base	105.285511	180,083.18	99.279420	169,810.20	-10,272.98	0.02
31397UG52	FANNIE MAE FNR 2011 64 DB				4.000000	25 Jul 2041		
	157,511.000	Local	103.640628	163,245.39	96.481560	151,969.07	-11,276.32	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
Original Face:		Base	5,000,000.000	103.640628	163,245.39	96.481560	151,969.07	-11,276.32	0.01
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	19,918.400	101.811240	20,279.17	99.544540	19,827.68	-451.49	0.00
Original Face:		Base	16,000,000.000	101.811240	20,279.17	99.544540	19,827.68	-451.49	0.00
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	85,078.200	104.339384	88,770.07	97.906750	83,297.30	-5,472.77	0.01
Original Face:		Base	5,000,000.000	104.339384	88,770.07	97.906750	83,297.30	-5,472.77	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	99.580113	19,916,022.60	-83,977.40	1.79
		Base		100.000000	20,000,000.00	99.580113	19,916,022.60	-83,977.40	1.79
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	90.937966	9,093,796.60	-906,203.40	0.82
		Base		100.000000	10,000,000.00	90.937966	9,093,796.60	-906,203.40	0.82
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.875000	20 Apr 2042		
		Local	307,645.790	102.387909	314,992.09	98.889363	304,228.96	-10,763.13	0.03
Original Face:		Base	9,875,825.000	102.387909	314,992.09	98.889363	304,228.96	-10,763.13	0.03
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	134,304.760	99.954670	134,243.88	95.872309	128,761.07	-5,482.81	0.01
Original Face:		Base	5,000,000.000	99.954670	134,243.88	95.872309	128,761.07	-5,482.81	0.01
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	993,179.270	100.862953	1,001,749.94	92.852580	922,192.58	-79,557.36	0.08
Original Face:		Base	10,000,000.000	100.862953	1,001,749.94	92.852580	922,192.58	-79,557.36	0.08
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	6,143.800	99.707022	6,125.80	94.343770	5,796.29	-329.51	0.00
Original Face:		Base	2,000,000.000	99.707022	6,125.80	94.343770	5,796.29	-329.51	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	1,373,254.700	95.829576	1,315,984.15	91.501030	1,256,542.20	-59,441.95	0.11
Original Face:		Base	10,000,000.000	95.829576	1,315,984.15	91.501030	1,256,542.20	-59,441.95	0.11
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,829,392.700	94.906228	2,685,269.89	86.622620	2,450,894.09	-234,375.80	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
Original Face:	10,000,000.000	Base	94.906228	2,685,269.89	86.622620	2,450,894.09	-234,375.80	0.22
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	721,870.350	Local	97.899292	706,705.96	91.127010	657,818.87	-48,887.09	0.06
Original Face:	5,000,000.000	Base	97.899292	706,705.96	91.127010	657,818.87	-48,887.09	0.06
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	566,382.390	Local	100.736253	570,552.40	87.021290	492,873.26	-77,679.14	0.04
Original Face:	10,000,000.000	Base	100.736253	570,552.40	87.021290	492,873.26	-77,679.14	0.04
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	535,666.140	Local	100.203108	536,754.12	86.232510	461,918.36	-74,835.76	0.04
Original Face:	10,000,000.000	Base	100.203108	536,754.12	86.232510	461,918.36	-74,835.76	0.04
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	1,505,496.800	Local	96.161370	1,447,706.35	87.424820	1,316,177.87	-131,528.48	0.12
Original Face:	4,000,000.000	Base	96.161370	1,447,706.35	87.424820	1,316,177.87	-131,528.48	0.12
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	2,194,556.450	Local	96.663006	2,121,324.24	88.253340	1,936,769.37	-184,554.87	0.17
Original Face:	5,000,000.000	Base	96.663006	2,121,324.24	88.253340	1,936,769.37	-184,554.87	0.17
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	217,226.060	Local	99.910540	217,031.73	95.941370	208,409.66	-8,622.07	0.02
Original Face:	10,000,000.000	Base	99.910540	217,031.73	95.941370	208,409.66	-8,622.07	0.02
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,034,264.170	Local	100.065022	1,034,936.67	96.707170	1,000,207.61	-34,729.06	0.09
Original Face:	5,000,000.000	Base	100.065022	1,034,936.67	96.707170	1,000,207.61	-34,729.06	0.09
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB				3.000000	20 May 2045		
	2,198,721.240	Local	99.654305	2,191,120.38	95.253960	2,094,369.05	-96,751.33	0.19
Original Face:	5,000,000.000	Base	99.654305	2,191,120.38	95.253960	2,094,369.05	-96,751.33	0.19
38381HWD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB				3.250000	16 Jan 2054		
	4,987,132.000	Local	92.819108	4,629,011.46	92.370650	4,606,646.24	-22,365.22	0.41
Original Face:	5,000,000.000	Base	92.819108	4,629,011.46	92.370650	4,606,646.24	-22,365.22	0.41
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049		
	480,817.700	Local	99.879911	480,240.29	92.692580	445,682.33	-34,557.96	0.04

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Original Face:	10,000,000.000	Base	99.879911	480,240.29	92.692580	445,682.33	-34,557.96	0.04
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000					16 Aug 2024		
	5,000,000.000	Local	112.418982	5,620,949.11	104.789647	5,239,482.35	-381,466.76	0.47
		Base	112.418982	5,620,949.11	104.789647	5,239,482.35	-381,466.76	0.47
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
	16,183,000.000	Local	102.690239	16,618,361.45	96.965570	15,691,938.19	-926,423.26	1.41
		Base	102.690239	16,618,361.45	96.965570	15,691,938.19	-926,423.26	1.41
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025		
	20,000,000.000	Local	99.902479	19,980,495.71	91.456502	18,291,300.40	-1,689,195.31	1.65
		Base	99.902479	19,980,495.71	91.456502	18,291,300.40	-1,689,195.31	1.65
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	10,000,000.000	Local	99.097446	9,909,744.56	89.210938	8,921,093.80	-988,650.76	0.80
		Base	99.097446	9,909,744.56	89.210938	8,921,093.80	-988,650.76	0.80
91282CCK5	US TREASURY N/B 06/23 0.125				0.125000	30 Jun 2023		
	35,000,000.000	Local	99.950850	34,982,797.66	97.781250	34,223,437.50	-759,360.16	3.08
		Base	99.950850	34,982,797.66	97.781250	34,223,437.50	-759,360.16	3.08
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024		
	50,000,000.000	Local	99.630673	49,815,336.51	97.054688	48,527,344.00	-1,287,992.51	4.37
		Base	99.630673	49,815,336.51	97.054688	48,527,344.00	-1,287,992.51	4.37
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025		
	25,000,000.000	Local	99.404148	24,851,036.94	96.726562	24,181,640.50	-669,396.44	2.18
		Base	99.404148	24,851,036.94	96.726562	24,181,640.50	-669,396.44	2.18
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024		
	25,000,000.000	Local	99.661001	24,915,250.28	97.957031	24,489,257.75	-425,992.53	2.20
		Base	99.661001	24,915,250.28	97.957031	24,489,257.75	-425,992.53	2.20
US DOLLAR Total								
	758,875,181.050	Local		758,300,697.77		729,487,111.75	-28,813,586.02	65.66
Original Face:	323,393,263.000	Base		758,300,697.77		729,487,111.75	-28,813,586.02	65.66

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total									
		758,875,181.050	Base		758,300,697.77		729,487,111.75	-28,813,586.02	65.66
	Original Face:	323,393,263.000							

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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
FUND Total									
		1,140,377,298.330	Base		1,139,802,815.05		1,110,989,229.03	-28,813,586.02	100.00
	Original Face:	323,393,263.000							

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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								
		-0.010	Local	1.000000	-0.01	1.000000	-0.01	0.00	0.00
			Base	1.000000	-0.01	1.000000	-0.01	0.00	0.00
US DOLLAR Total									
		-0.010	Local		-0.01		-0.01	0.00	0.00
			Base		-0.01		-0.01	0.00	0.00
CASH Total									
		-0.010	Base		-0.01		-0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
02314QQ28	AMAZON COM INC DISC COML					4.430000	02 Mar 2023		
		25,000,000.000	Local	99.261667	24,815,416.67	99.261667	24,815,416.67	0.00	0.95
			Base	99.261667	24,815,416.67	99.261667	24,815,416.67	0.00	0.95
02314QR35	AMAZON COM INC DISC COML					4.550000	03 Apr 2023		
		20,000,000.000	Local	98.837222	19,767,444.44	98.837222	19,767,444.44	0.00	0.76
			Base	98.837222	19,767,444.44	98.837222	19,767,444.44	0.00	0.76
03040MNA1	AMERICAN WATER CAPIT					4.250000	10 Jan 2023		
		15,000,000.000	Local	99.893750	14,984,062.50	99.893750	14,984,062.50	0.00	0.57
			Base	99.893750	14,984,062.50	99.893750	14,984,062.50	0.00	0.57
03040MNH6	AMERICAN WATER CAPIT					4.350000	17 Jan 2023		
		22,000,000.000	Local	99.806667	21,957,466.67	99.806667	21,957,466.67	0.00	0.84
			Base	99.806667	21,957,466.67	99.806667	21,957,466.67	0.00	0.84
03040MNL7	AMERICAN WATER CAPIT					4.600000	20 Jan 2023		
		10,000,000.000	Local	99.757222	9,975,722.22	99.757222	9,975,722.22	0.00	0.38
			Base	99.757222	9,975,722.22	99.757222	9,975,722.22	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
0347M3P16	ANGLESEA FDG PLC + ANG					4.340000	01 Feb 2023		
		Local	25,000,000.000	99.626278	24,906,569.44	99.626278	24,906,569.44	0.00	0.95
		Base		99.626278	24,906,569.44	99.626278	24,906,569.44	0.00	0.95
0347M3PF5	ANGLESEA FDG PLC + ANG					4.400000	15 Feb 2023		
		Local	25,000,000.000	99.450000	24,862,500.00	99.450000	24,862,500.00	0.00	0.95
		Base		99.450000	24,862,500.00	99.450000	24,862,500.00	0.00	0.95
04821UQX3	ATLANTIC ASSET SECUR					4.760000	31 Mar 2023		
		Local	25,000,000.000	98.823222	24,705,805.55	98.823222	24,705,805.55	0.00	0.95
		Base		98.823222	24,705,805.55	98.823222	24,705,805.55	0.00	0.95
05253CPM2	AUST + NEW ZEA					4.415000	21 Feb 2023		
		Local	25,000,000.000	99.374542	24,843,635.42	99.374542	24,843,635.42	0.00	0.95
		Base		99.374542	24,843,635.42	99.374542	24,843,635.42	0.00	0.95
05253CQ74	AUST + NEW ZEA					4.420000	07 Mar 2023		
		Local	25,000,000.000	99.201944	24,800,486.11	99.201944	24,800,486.11	0.00	0.95
		Base		99.201944	24,800,486.11	99.201944	24,800,486.11	0.00	0.95
06367CU88	BANK OF MONTREAL					4.740000	14 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
06369MN41	BANK MONTREAL MONTREAL BRH					3.730000	04 Jan 2023		
		Local	20,000,000.000	99.968917	19,993,783.33	99.968917	19,993,783.33	0.00	0.77
		Base		99.968917	19,993,783.33	99.968917	19,993,783.33	0.00	0.77
06373L3T4	BANK MONTREAL MONTREAL BRH					5.000000	05 Jul 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.38
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.38
06417KV14	BANK OF NOVA SCOTIA/THE					3.600000	01 Aug 2023		
		Local	10,000,000.000	97.880000	9,788,000.00	97.880000	9,788,000.00	0.00	0.37
		Base		97.880000	9,788,000.00	97.880000	9,788,000.00	0.00	0.37
06417MM93	BANK OF NOVA SCOTIA					4.880000	03 Jul 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.57
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.57

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07010KN53	BASIN ELEC PWR COOP				4.230000	05 Jan 2023		
	15,000,000.000	Local	99.953000	14,992,950.00	99.953000	14,992,950.00	0.00	0.57
		Base	99.953000	14,992,950.00	99.953000	14,992,950.00	0.00	0.57
07644BNX6	BEDFORD ROW FDG CORP				4.160000	31 Jan 2023		
	25,000,000.000	Local	99.653333	24,913,333.33	99.653333	24,913,333.33	0.00	0.95
		Base	99.653333	24,913,333.33	99.653333	24,913,333.33	0.00	0.95
07644BQM7	BEDFORD ROW FDG CORP				4.600000	21 Mar 2023		
	25,000,000.000	Local	98.990556	24,747,638.89	98.990556	24,747,638.89	0.00	0.95
		Base	98.990556	24,747,638.89	98.990556	24,747,638.89	0.00	0.95
08465SNB1	BERKSHIRE HATHAWAY ENE				4.500000	11 Jan 2023		
	30,000,000.000	Local	99.875000	29,962,500.00	99.875000	29,962,500.00	0.00	1.15
		Base	99.875000	29,962,500.00	99.875000	29,962,500.00	0.00	1.15
13738KQ18	CAN AST + CAN LTD JT				4.520000	01 Mar 2023		
	25,000,000.000	Local	99.259222	24,814,805.56	99.259222	24,814,805.56	0.00	0.95
		Base	99.259222	24,814,805.56	99.259222	24,814,805.56	0.00	0.95
13738KQM2	CAN AST + CAN LTD JT				4.600000	21 Mar 2023		
	20,000,000.000	Local	98.990556	19,798,111.11	98.990556	19,798,111.11	0.00	0.76
		Base	98.990556	19,798,111.11	98.990556	19,798,111.11	0.00	0.76
15963RCU5	CHARIOT FNDG LLC				4.750000	23 Jan 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
15963RCY7	CHARIOT FNDG LLC				4.830000	27 Jan 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
17327BU60	CITIGROUP GLOBAL MKTS INC S				5.200000	06 Jul 2023		
	10,000,000.000	Local	97.313333	9,731,333.34	97.313333	9,731,333.34	0.00	0.37
		Base	97.313333	9,731,333.34	97.313333	9,731,333.34	0.00	0.37
2063C1ND8	CONCORD MIN CPTL CO				4.420000	13 Jan 2023		
	25,000,000.000	Local	99.852667	24,963,166.67	99.852667	24,963,166.67	0.00	0.96
		Base	99.852667	24,963,166.67	99.852667	24,963,166.67	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
2284K1NH2	CROWN POINT CAP CO.				4.500000	17 Jan 2023		
	25,000,000.000	Local	99.800000	24,950,000.00	99.800000	24,950,000.00	0.00	0.96
		Base	99.800000	24,950,000.00	99.800000	24,950,000.00	0.00	0.96
23102VNH9	CUMMINS INC				4.290000	17 Jan 2023		
	15,000,000.000	Local	99.809333	14,971,400.00	99.809333	14,971,400.00	0.00	0.57
		Base	99.809333	14,971,400.00	99.809333	14,971,400.00	0.00	0.57
23102VP12	CUMMINS INC				4.310000	01 Feb 2023		
	25,000,000.000	Local	99.628861	24,907,215.28	99.628861	24,907,215.28	0.00	0.95
		Base	99.628861	24,907,215.28	99.628861	24,907,215.28	0.00	0.95
24422MP96	JOHN DEERE CAPITAL C				4.350000	09 Feb 2023		
	25,000,000.000	Local	99.528750	24,882,187.50	99.528750	24,882,187.50	0.00	0.95
		Base	99.528750	24,882,187.50	99.528750	24,882,187.50	0.00	0.95
24422MPH8	JOHN DEERE CAPITAL C				4.310000	17 Feb 2023		
	25,000,000.000	Local	99.437306	24,859,326.39	99.437306	24,859,326.39	0.00	0.95
		Base	99.437306	24,859,326.39	99.437306	24,859,326.39	0.00	0.95
30601WNX3	FAIRWAY FINANCE CORP				4.050000	31 Jan 2023		
	15,000,000.000	Local	99.662500	14,949,375.00	99.662500	14,949,375.00	0.00	0.57
		Base	99.662500	14,949,375.00	99.662500	14,949,375.00	0.00	0.57
30601WPT0	FAIRWAY FINANCE CORP				4.050000	27 Feb 2023		
	20,000,000.000	Local	99.358750	19,871,750.00	99.358750	19,871,750.00	0.00	0.76
		Base	99.358750	19,871,750.00	99.358750	19,871,750.00	0.00	0.76
30601YL45	FAIRWAY FINANCE CORP				4.810000	12 Jan 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.57
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.57
34108BNL5	FLORIDA PWR + LGT CO				4.310000	20 Jan 2023		
	25,000,000.000	Local	99.772528	24,943,131.95	99.772528	24,943,131.95	0.00	0.95
		Base	99.772528	24,943,131.95	99.772528	24,943,131.95	0.00	0.95
37737QN34	GLAXOSMITHKLINE LLC				4.310000	03 Jan 2023		
	25,000,000.000	Local	99.976056	24,994,013.89	99.976056	24,994,013.89	0.00	0.96
		Base	99.976056	24,994,013.89	99.976056	24,994,013.89	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
38346MQ23	GOTHAM FDG CORP				4.670000	02 Mar 2023		
	10,000,000.000	Local	99.221667	9,922,166.66	99.221667	9,922,166.66	0.00	0.38
		Base	99.221667	9,922,166.66	99.221667	9,922,166.66	0.00	0.38
38346MQG2	GOTHAM FDG CORP				4.620000	16 Mar 2023		
	20,000,000.000	Local	99.050333	19,810,066.67	99.050333	19,810,066.67	0.00	0.76
		Base	99.050333	19,810,066.67	99.050333	19,810,066.67	0.00	0.76
38346MQL1	GOTHAM FDG CORP				4.620000	20 Mar 2023		
	20,000,000.000	Local	98.999000	19,799,800.00	98.999000	19,799,800.00	0.00	0.76
		Base	98.999000	19,799,800.00	98.999000	19,799,800.00	0.00	0.76
40060XN55	GTA FDG LLC DISC				3.700000	05 Jan 2023		
	10,000,000.000	Local	99.958889	9,995,888.89	99.958889	9,995,888.89	0.00	0.38
		Base	99.958889	9,995,888.89	99.958889	9,995,888.89	0.00	0.38
40060XN55	GTA FDG LLC DISC				4.260000	05 Jan 2023		
	15,000,000.000	Local	99.952667	14,992,900.00	99.952667	14,992,900.00	0.00	0.57
		Base	99.952667	14,992,900.00	99.952667	14,992,900.00	0.00	0.57
40060XNH9	GTA FDG LLC DISC				4.450000	17 Jan 2023		
	25,000,000.000	Local	99.802222	24,950,555.56	99.802222	24,950,555.56	0.00	0.96
		Base	99.802222	24,950,555.56	99.802222	24,950,555.56	0.00	0.96
40588MN52	HALKIN FINANCE LLC USC				4.200000	05 Jan 2023		
	25,000,000.000	Local	99.953333	24,988,333.33	99.953333	24,988,333.33	0.00	0.96
		Base	99.953333	24,988,333.33	99.953333	24,988,333.33	0.00	0.96
40588MN94	HALKIN FINANCE LLC USC				4.250000	09 Jan 2023		
	25,000,000.000	Local	99.905556	24,976,388.89	99.905556	24,976,388.89	0.00	0.96
		Base	99.905556	24,976,388.89	99.905556	24,976,388.89	0.00	0.96
42786UN35	HERSHEY FOODS CORP				4.170000	03 Jan 2023		
	20,000,000.000	Local	99.976833	19,995,366.67	99.976833	19,995,366.67	0.00	0.77
		Base	99.976833	19,995,366.67	99.976833	19,995,366.67	0.00	0.77
42786UN92	HERSHEY FOODS CORP				4.250000	09 Jan 2023		
	25,500,000.000	Local	99.905556	25,475,916.67	99.905556	25,475,916.67	0.00	0.98
		Base	99.905556	25,475,916.67	99.905556	25,475,916.67	0.00	0.98

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
43851UPT4	HONEYWELL INTERNATN					4.260000	27 Feb 2023		
		Local	10,000,000.000	99.325500	9,932,550.00	99.325500	9,932,550.00	0.00	0.38
		Base		99.325500	9,932,550.00	99.325500	9,932,550.00	0.00	0.38
4523EMQF3	ILLINOIS TOOL WORKS INC					4.450000	15 Mar 2023		
		Local	25,000,000.000	99.097639	24,774,409.72	99.097639	24,774,409.72	0.00	0.95
		Base		99.097639	24,774,409.72	99.097639	24,774,409.72	0.00	0.95
45826FNR0	INTEL CORPORATION					4.220000	25 Jan 2023		
		Local	25,000,000.000	99.718667	24,929,666.67	99.718667	24,929,666.67	0.00	0.95
		Base		99.718667	24,929,666.67	99.718667	24,929,666.67	0.00	0.95
45826FP23	INTEL CORPORATION					4.220000	02 Feb 2023		
		Local	25,000,000.000	99.624889	24,906,222.22	99.624889	24,906,222.22	0.00	0.95
		Base		99.624889	24,906,222.22	99.624889	24,906,222.22	0.00	0.95
46640QNW7	J.P. MORGAN SECURITIES					2.320000	30 Jan 2023		
		Local	15,000,000.000	99.813111	14,971,966.67	99.813111	14,971,966.67	0.00	0.57
		Base		99.813111	14,971,966.67	99.813111	14,971,966.67	0.00	0.57
46640QQL8	J.P. MORGAN SECURITIES					3.550000	20 Mar 2023		
		Local	10,000,000.000	99.230833	9,923,083.33	99.230833	9,923,083.33	0.00	0.38
		Base		99.230833	9,923,083.33	99.230833	9,923,083.33	0.00	0.38
47816GPM5	JOHNSON + JOHNSON					4.250000	21 Feb 2023		
		Local	25,000,000.000	99.397917	24,849,479.17	99.397917	24,849,479.17	0.00	0.95
		Base		99.397917	24,849,479.17	99.397917	24,849,479.17	0.00	0.95
47816GQE2	JOHNSON + JOHNSON					4.370000	14 Mar 2023		
		Local	10,000,000.000	99.126000	9,912,600.00	99.126000	9,912,600.00	0.00	0.38
		Base		99.126000	9,912,600.00	99.126000	9,912,600.00	0.00	0.38
47816GQG7	JOHNSON + JOHNSON					3.710000	16 Mar 2023		
		Local	15,000,000.000	99.237389	14,885,608.33	99.237389	14,885,608.33	0.00	0.57
		Base		99.237389	14,885,608.33	99.237389	14,885,608.33	0.00	0.57
4820P3QE6	JUPITER SECT CO LLC					4.570000	14 Mar 2023		
		Local	15,000,000.000	99.086000	14,862,900.00	99.086000	14,862,900.00	0.00	0.57
		Base		99.086000	14,862,900.00	99.086000	14,862,900.00	0.00	0.57

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
4820P5BQ0	JUPITER SECT CO LLC				4.850000	01 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.38
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.38
4820P5BW7	JUPITER SECT CO LLC				4.900000	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
52953BQ30	LEXINGTN PKR CAP CO LL				4.650000	03 Mar 2023		
	25,000,000.000	Local	99.212083	24,803,020.84	99.212083	24,803,020.84	0.00	0.95
		Base	99.212083	24,803,020.84	99.212083	24,803,020.84	0.00	0.95
52953BQ71	LEXINGTN PKR CAP CO LL				4.650000	07 Mar 2023		
	25,000,000.000	Local	99.160417	24,790,104.16	99.160417	24,790,104.16	0.00	0.95
		Base	99.160417	24,790,104.16	99.160417	24,790,104.16	0.00	0.95
53127UNX4	LIBERTY FUNDING LLC				4.050000	31 Jan 2023		
	25,000,000.000	Local	99.662500	24,915,625.00	99.662500	24,915,625.00	0.00	0.95
		Base	99.662500	24,915,625.00	99.662500	24,915,625.00	0.00	0.95
53127UP61	LIBERTY FUNDING LLC				4.750000	06 Feb 2023		
	25,000,000.000	Local	99.525000	24,881,250.00	99.525000	24,881,250.00	0.00	0.95
		Base	99.525000	24,881,250.00	99.525000	24,881,250.00	0.00	0.95
53245QNA0	ELI LILLY + COMPANY				4.150000	10 Jan 2023		
	25,000,000.000	Local	99.896250	24,974,062.50	99.896250	24,974,062.50	0.00	0.96
		Base	99.896250	24,974,062.50	99.896250	24,974,062.50	0.00	0.96
56274MNQ1	MANHATTAN ASSET FDG.				4.520000	24 Jan 2023		
	25,000,000.000	Local	99.711222	24,927,805.56	99.711222	24,927,805.56	0.00	0.95
		Base	99.711222	24,927,805.56	99.711222	24,927,805.56	0.00	0.95
56274MNS7	MANHATTAN ASSET FDG.				4.300000	26 Jan 2023		
	10,000,000.000	Local	99.701389	9,970,138.89	99.701389	9,970,138.89	0.00	0.38
		Base	99.701389	9,970,138.89	99.701389	9,970,138.89	0.00	0.38
57576KN54	MASSACHUSETTS MUT LIFE INS CO				4.110000	05 Jan 2023		
	25,000,000.000	Local	99.954333	24,988,583.33	99.954333	24,988,583.33	0.00	0.96
		Base	99.954333	24,988,583.33	99.954333	24,988,583.33	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
57576KNJ4	MASSACHUSETTS MUT LIFE INS CO					4.300000	18 Jan 2023		
		Local	25,000,000.000	99.796944	24,949,236.11	99.796944	24,949,236.11	0.00	0.96
		Base		99.796944	24,949,236.11	99.796944	24,949,236.11	0.00	0.96
59157UPU8	METLIFE SHORT TERM FDG					3.260000	28 Feb 2023		
		Local	10,000,000.000	99.474778	9,947,477.78	99.474778	9,947,477.78	0.00	0.38
		Base		99.474778	9,947,477.78	99.474778	9,947,477.78	0.00	0.38
59157UQ60	METLIFE SHORT TERM FDG					4.450000	06 Mar 2023		
		Local	15,000,000.000	99.208889	14,881,333.33	99.208889	14,881,333.33	0.00	0.57
		Base		99.208889	14,881,333.33	99.208889	14,881,333.33	0.00	0.57
59157UQL7	METLIFE SHORT TERM FDG					4.110000	20 Mar 2023		
		Local	15,000,000.000	99.109500	14,866,425.00	99.109500	14,866,425.00	0.00	0.57
		Base		99.109500	14,866,425.00	99.109500	14,866,425.00	0.00	0.57
63763QN37	NATIONAL SECS CLEARING					4.050000	03 Jan 2023		
		Local	25,000,000.000	99.977500	24,994,375.00	99.977500	24,994,375.00	0.00	0.96
		Base		99.977500	24,994,375.00	99.977500	24,994,375.00	0.00	0.96
63763QN94	NATIONAL SECS CLEARING					4.090000	09 Jan 2023		
		Local	25,000,000.000	99.909111	24,977,277.78	99.909111	24,977,277.78	0.00	0.96
		Base		99.909111	24,977,277.78	99.909111	24,977,277.78	0.00	0.96
64106HNK3	NESTLE FIN FRANCE S.					4.270000	19 Jan 2023		
		Local	25,000,000.000	99.786500	24,946,625.00	99.786500	24,946,625.00	0.00	0.96
		Base		99.786500	24,946,625.00	99.786500	24,946,625.00	0.00	0.96
64951XP63	NEW YORK LFE CAP COR					4.300000	06 Feb 2023		
		Local	21,000,000.000	99.570000	20,909,700.00	99.570000	20,909,700.00	0.00	0.80
		Base		99.570000	20,909,700.00	99.570000	20,909,700.00	0.00	0.80
64951XQ62	NEW YORK LFE CAP COR					4.450000	06 Mar 2023		
		Local	15,000,000.000	99.208889	14,881,333.33	99.208889	14,881,333.33	0.00	0.57
		Base		99.208889	14,881,333.33	99.208889	14,881,333.33	0.00	0.57
64951XQT2	NEW YORK LFE CAP COR					4.430000	27 Mar 2023		
		Local	9,513,000.000	98.954028	9,413,496.67	98.954028	9,413,496.67	0.00	0.36
		Base		98.954028	9,413,496.67	98.954028	9,413,496.67	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
6698M5N62	NOVARTIS FNC CRP					4.290000	06 Jan 2023		
		Local	40,000,000.000	99.940417	39,976,166.67	99.940417	39,976,166.67	0.00	1.53
		Base		99.940417	39,976,166.67	99.940417	39,976,166.67	0.00	1.53
67983UNQ2	OLD LINE FUNDING LLC					3.360000	24 Jan 2023		
		Local	15,000,000.000	99.785333	14,967,800.00	99.785333	14,967,800.00	0.00	0.57
		Base		99.785333	14,967,800.00	99.785333	14,967,800.00	0.00	0.57
67983UNX7	OLD LINE FUNDING LLC					4.160000	31 Jan 2023		
		Local	25,000,000.000	99.653333	24,913,333.33	99.653333	24,913,333.33	0.00	0.95
		Base		99.653333	24,913,333.33	99.653333	24,913,333.33	0.00	0.95
67983UQX4	OLD LINE FUNDING LLC					4.850000	31 Mar 2023		
		Local	15,000,000.000	98.800972	14,820,145.83	98.800972	14,820,145.83	0.00	0.57
		Base		98.800972	14,820,145.83	98.800972	14,820,145.83	0.00	0.57
74271UN63	PROCTOR GAMBLE AND CO					3.600000	06 Jan 2023		
		Local	20,000,000.000	99.950000	19,990,000.00	99.950000	19,990,000.00	0.00	0.77
		Base		99.950000	19,990,000.00	99.950000	19,990,000.00	0.00	0.77
74271UP79	PROCTOR GAMBLE AND CO					4.300000	07 Feb 2023		
		Local	20,000,000.000	99.558056	19,911,611.11	99.558056	19,911,611.11	0.00	0.76
		Base		99.558056	19,911,611.11	99.558056	19,911,611.11	0.00	0.76
74271UPP9	PROCTOR GAMBLE AND CO					4.250000	23 Feb 2023		
		Local	20,000,000.000	99.374306	19,874,861.11	99.374306	19,874,861.11	0.00	0.76
		Base		99.374306	19,874,861.11	99.374306	19,874,861.11	0.00	0.76
77119MNB9	ROCHE HOLDING INC					4.050000	11 Jan 2023		
		Local	20,000,000.000	99.887500	19,977,500.00	99.887500	19,977,500.00	0.00	0.76
		Base		99.887500	19,977,500.00	99.887500	19,977,500.00	0.00	0.76
77119MP27	ROCHE HOLDING INC					4.280000	02 Feb 2023		
		Local	30,000,000.000	99.619556	29,885,866.67	99.619556	29,885,866.67	0.00	1.14
		Base		99.619556	29,885,866.67	99.619556	29,885,866.67	0.00	1.14
78014XHE0	ROYAL BANK OF CANADA					4.730000	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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78015DXJ4	ROYAL BK CDA				5.100000	18 Oct 2023		
	10,000,000.000	Local	95.891667	9,589,166.67	95.891667	9,589,166.67	0.00	0.37
		Base	95.891667	9,589,166.67	95.891667	9,589,166.67	0.00	0.37
78015M6K1	ROYAL BK CDA				4.930000	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
8085A3Q73	SCHWAB CHARLES CORP				4.650000	07 Mar 2023		
	25,000,000.000	Local	99.160417	24,790,104.17	99.160417	24,790,104.17	0.00	0.95
		Base	99.160417	24,790,104.17	99.160417	24,790,104.17	0.00	0.95
82124MND8	SHEFFIELD RECEIVABLE				4.200000	13 Jan 2023		
	25,000,000.000	Local	99.860000	24,965,000.00	99.860000	24,965,000.00	0.00	0.96
		Base	99.860000	24,965,000.00	99.860000	24,965,000.00	0.00	0.96
85462DPM9	STANLEY WORKS (THE)				4.650000	21 Feb 2023		
	25,000,000.000	Local	99.341250	24,835,312.50	99.341250	24,835,312.50	0.00	0.95
		Base	99.341250	24,835,312.50	99.341250	24,835,312.50	0.00	0.95
86563HP79	SUMITOMO MITSUI TRUST NY				4.630000	07 Feb 2023		
	25,000,000.000	Local	99.524139	24,881,034.72	99.524139	24,881,034.72	0.00	0.95
		Base	99.524139	24,881,034.72	99.524139	24,881,034.72	0.00	0.95
88602UP20	THUNDER BAY FNDNG LLC				4.060000	02 Feb 2023		
	25,000,000.000	Local	99.639111	24,909,777.78	99.639111	24,909,777.78	0.00	0.95
		Base	99.639111	24,909,777.78	99.639111	24,909,777.78	0.00	0.95
88602UQ29	THUNDER BAY FNDNG LLC				4.700000	02 Mar 2023		
	25,000,000.000	Local	99.216667	24,804,166.66	99.216667	24,804,166.66	0.00	0.95
		Base	99.216667	24,804,166.66	99.216667	24,804,166.66	0.00	0.95
89233HTS3	TOYOTA MOTOR CREDIT				4.440000	26 Jun 2023		
	25,000,000.000	Local	97.829333	24,457,333.33	97.829333	24,457,333.33	0.00	0.94
		Base	97.829333	24,457,333.33	97.829333	24,457,333.33	0.00	0.94
89788L5M2	TRUIST BANK				4.430000	13 Feb 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
912796S34	TREASURY BILL 01/23 0.00000					2.982500	26 Jan 2023		
		Local	10,000,000.000	99.792882	9,979,288.19	99.792882	9,979,288.19	0.00	0.38
		Base		99.792882	9,979,288.19	99.792882	9,979,288.19	0.00	0.38
912796XS3	TREASURY BILL 01/23 0.00000					3.852500	19 Jan 2023		
		Local	10,000,000.000	99.807375	9,980,737.50	99.807375	9,980,737.50	0.00	0.38
		Base		99.807375	9,980,737.50	99.807375	9,980,737.50	0.00	0.38
912796YM5	TREASURY BILL 03/23 0.00000					4.336000	30 Mar 2023		
		Local	20,000,000.000	98.940089	19,788,017.78	98.940089	19,788,017.78	0.00	0.76
		Base		98.940089	19,788,017.78	98.940089	19,788,017.78	0.00	0.76
912796YN3	TREASURY BILL 04/23 0.00000					3.867500	06 Apr 2023		
		Local	10,000,000.000	98.979410	9,897,940.97	98.979410	9,897,940.97	0.00	0.38
		Base		98.979410	9,897,940.97	98.979410	9,897,940.97	0.00	0.38
92646LNB2	VICTORY RECEIVABLES					4.300000	11 Jan 2023		
		Local	10,000,000.000	99.880556	9,988,055.56	99.880556	9,988,055.56	0.00	0.38
		Base		99.880556	9,988,055.56	99.880556	9,988,055.56	0.00	0.38
92646LND8	VICTORY RECEIVABLES					4.000000	13 Jan 2023		
		Local	20,000,000.000	99.866667	19,973,333.33	99.866667	19,973,333.33	0.00	0.76
		Base		99.866667	19,973,333.33	99.866667	19,973,333.33	0.00	0.76
927WWR006	TD SECURITIES TD SECURITIES					4.220000	03 Jan 2023		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.74
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.74
96130AQX9	WESTPAC BKING CORP N					5.180000	07 Jul 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.38
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.38
979QRC005	BANK OF AMERICA REPO					4.240000	03 Jan 2023		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.74
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.74
985FHY004	MITSUBISHI UFJ REPO					4.240000	03 Jan 2023		
		Local	64,970,261.620	100.000000	64,970,261.62	100.000000	64,970,261.62	0.00	2.49
		Base		100.000000	64,970,261.62	100.000000	64,970,261.62	0.00	2.49

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
US DOLLAR Total									
		Local	2,412,983,261.620		2,403,653,686.49		2,403,653,686.49	0.00	92.02
		Base			2,403,653,686.49		2,403,653,686.49	0.00	92.02
CASH EQUIVALENT Total									
		Base	2,412,983,261.620		2,403,653,686.49		2,403,653,686.49	0.00	92.02
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
		Local	55,000,000.000	1.000000	55,000,000.00	1.000000	55,000,000.00	0.00	2.11
		Base		1.000000	55,000,000.00	1.000000	55,000,000.00	0.00	2.11
US DOLLAR Total									
		Local	55,000,000.000		55,000,000.00		55,000,000.00	0.00	2.11
		Base			55,000,000.00		55,000,000.00	0.00	2.11
EQUITY Total									
		Base	55,000,000.000		55,000,000.00		55,000,000.00	0.00	2.11
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
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	99.061106	9,906,110.60	100,318.93	0.38
		Base		98.057917	9,805,791.67	99.061106	9,906,110.60	100,318.93	0.38
912796CW7	TREASURY BILL 05/23 0.00000					0.010000	02 May 2023		
		Local	10,000,000.000	98.504236	9,850,423.60	98.495972	9,849,597.20	-826.40	0.38
		Base		98.504236	9,850,423.60	98.495972	9,849,597.20	-826.40	0.38
912796T33	TREASURY BILL 02/23 0.00000						23 Feb 2023		
		Local	10,000,000.000	99.375042	9,937,504.17	99.398182	9,939,818.20	2,314.03	0.38
		Base		99.375042	9,937,504.17	99.398182	9,939,818.20	2,314.03	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
912796W47	TREASURY BILL 05/23 0.00000					18 May 2023		
	10,000,000.000	Local	98.313378	9,831,337.79	98.307109	9,830,710.90	-626.89	0.38
		Base	98.313378	9,831,337.79	98.307109	9,830,710.90	-626.89	0.38
912796X53	TREASURY BILL 06/23 0.00000				0.010000	15 Jun 2023		
	15,000,000.000	Local	98.447747	14,767,162.06	97.984120	14,697,618.00	-69,544.06	0.56
		Base	98.447747	14,767,162.06	97.984120	14,697,618.00	-69,544.06	0.56
912796X95	TREASURY BILL 01/23 0.00000				0.010000	05 Jan 2023		
	10,000,000.000	Local	99.972500	9,997,250.00	99.979806	9,997,980.60	730.60	0.38
		Base	99.972500	9,997,250.00	99.979806	9,997,980.60	730.60	0.38
912796YB9	TREASURY BILL 03/23 0.00000				0.010000	02 Mar 2023		
	20,000,000.000	Local	99.372950	19,874,590.01	99.317070	19,863,414.00	-11,176.01	0.76
		Base	99.372950	19,874,590.01	99.317070	19,863,414.00	-11,176.01	0.76
912796YK9	TREASURY BILL 03/23 0.00000				0.010000	09 Mar 2023		
	30,000,000.000	Local	99.261139	29,778,341.62	99.233858	29,770,157.40	-8,184.22	1.14
		Base	99.261139	29,778,341.62	99.233858	29,770,157.40	-8,184.22	1.14
912796ZE2	TREASURY BILL 05/23 0.00000				0.010000	11 May 2023		
	10,000,000.000	Local	98.382222	9,838,222.21	98.385541	9,838,554.10	331.89	0.38
		Base	98.382222	9,838,222.21	98.385541	9,838,554.10	331.89	0.38
912796ZG7	TREASURY BILL 06/23 0.00000				0.010000	01 Jun 2023		
	10,000,000.000	Local	98.091528	9,809,152.76	98.132820	9,813,282.00	4,129.24	0.38
		Base	98.091528	9,809,152.76	98.132820	9,813,282.00	4,129.24	0.38
912796ZH5	TREASURY BILL 01/23 0.00000					03 Jan 2023		
	10,000,000.000	Local	99.978167	9,997,816.67	100.000000	10,000,000.00	2,183.33	0.38
		Base	99.978167	9,997,816.67	100.000000	10,000,000.00	2,183.33	0.38
912796ZP7	TREASURY BILL 06/23 0.00000				0.010000	08 Jun 2023		
	10,000,000.000	Local	98.008542	9,800,854.20	98.045667	9,804,566.70	3,712.50	0.38
		Base	98.008542	9,800,854.20	98.045667	9,804,566.70	3,712.50	0.38
US DOLLAR Total								
	155,000,000.000	Local		153,288,446.76		153,311,809.70	23,362.94	5.87
		Base		153,288,446.76		153,311,809.70	23,362.94	5.87

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total									
		155,000,000.000	Base		153,288,446.76		153,311,809.70	23,362.94	5.87

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		2,622,983,261.610	Base	2,611,942,133.24		2,611,965,496.18	23,362.94	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		18.500	Local	1.000000	18.50	1.000000	18.50	0.00	0.00
			Base	1.000000	18.50	1.000000	18.50	0.00	0.00
US DOLLAR Total									
		18.500	Local		18.50		18.50	0.00	0.00
			Base		18.50		18.50	0.00	0.00
CASH Total									
		18.500	Base		18.50		18.50	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					4.150000	20 Jan 2023		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.02
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.02
138994009	CANTOR FITZGERALD REPO REPO					4.170000	20 Jan 2023		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.02
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.02
138994009	CANTOR FITZGERALD REPO REPO					4.070000	09 Feb 2023		
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.01
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.01
22599G006	CREDIT AGRICOLE REPO REPO					4.230000	03 Jan 2023		
		200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	8.04
			Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	8.04
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					4.140888	31 Dec 2030		
		6,236,702.370	Local	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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				4.280000	03 Jan 2023		
	446,000,000.000	Local	100.000000	446,000,000.00	100.000000	446,000,000.00	0.00	17.93
		Base	100.000000	446,000,000.00	100.000000	446,000,000.00	0.00	17.93
912796S34	TREASURY BILL 01/23 0.00000				2.982500	26 Jan 2023		
	10,000,000.000	Local	99.792882	9,979,288.19	99.792882	9,979,288.19	0.00	0.40
		Base	99.792882	9,979,288.19	99.792882	9,979,288.19	0.00	0.40
912796XS3	TREASURY BILL 01/23 0.00000				3.900000	19 Jan 2023		
	30,000,000.000	Local	99.806583	29,941,975.00	99.806583	29,941,975.00	0.00	1.20
		Base	99.806583	29,941,975.00	99.806583	29,941,975.00	0.00	1.20
912796YH6	TREASURY BILL 09/23 0.00000				3.725200	07 Sep 2023		
	10,000,000.000	Local	97.423403	9,742,340.34	97.423403	9,742,340.34	0.00	0.39
		Base	97.423403	9,742,340.34	97.423403	9,742,340.34	0.00	0.39
912796YM5	TREASURY BILL 03/23 0.00000				4.336000	30 Mar 2023		
	40,000,000.000	Local	98.943878	39,577,551.11	98.943878	39,577,551.11	0.00	1.59
		Base	98.943878	39,577,551.11	98.943878	39,577,551.11	0.00	1.59
912796YN3	TREASURY BILL 04/23 0.00000				3.865000	06 Apr 2023		
	10,000,000.000	Local	98.980069	9,898,006.94	98.980069	9,898,006.94	0.00	0.40
		Base	98.980069	9,898,006.94	98.980069	9,898,006.94	0.00	0.40
912796ZR3	TREASURY BILL 06/23 0.00000				4.580000	29 Jun 2023		
	20,000,000.000	Local	97.731424	19,546,284.73	97.731424	19,546,284.73	0.00	0.79
		Base	97.731424	19,546,284.73	97.731424	19,546,284.73	0.00	0.79
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				4.090000	02 Feb 2023		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.01
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.01
926NKW009	AMHERST PIERPONT 04/15 VAR				4.220000	13 Jan 2023		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.03
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.03
926NKW009	AMHERST PIERPONT 04/15 VAR				4.250000	20 Jan 2023		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.02
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.02

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
942PVKII0	WESTERN ALLIANCE CD 2 WESTERN ALLIANCE CD 2				4.350000	26 Jan 2023		
	2,031,409.620	Local	100.000000	2,031,409.62	100.000000	2,031,409.62	0.00	0.08
		Base	100.000000	2,031,409.62	100.000000	2,031,409.62	0.00	0.08
942PVL006	WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS				3.750000	01 Jan 2023		
	73,043,902.730	Local	100.000000	73,043,902.73	100.000000	73,043,902.73	0.00	2.94
		Base	100.000000	73,043,902.73	100.000000	73,043,902.73	0.00	2.94
942PVNII4	WESTERN ALLIANCE CD 7 WESTERN ALLIANCE CD 7				4.350000	12 Jan 2023		
	10,024,932.490	Local	100.000000	10,024,932.49	100.000000	10,024,932.49	0.00	0.40
		Base	100.000000	10,024,932.49	100.000000	10,024,932.49	0.00	0.40
95763A914	WESTERN ALLIANCE CD 3 WESTERN ALLIANCE CD 3				4.150000	05 Jan 2023		
	16,248,375.780	Local	100.000000	16,248,375.78	100.000000	16,248,375.78	0.00	0.65
		Base	100.000000	16,248,375.78	100.000000	16,248,375.78	0.00	0.65
978UHK000	DAIWA CAPITAL MARKETS REPO				4.250000	03 Jan 2023		
	263,888,181.270	Local	100.000000	263,888,181.27	100.000000	263,888,181.27	0.00	10.61
		Base	100.000000	263,888,181.27	100.000000	263,888,181.27	0.00	10.61
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				0.400000	01 Jan 2023		
	27,692.280	Local	100.000000	27,692.28	100.000000	27,692.28	0.00	0.00
		Base	100.000000	27,692.28	100.000000	27,692.28	0.00	0.00
US DOLLAR Total								
	1,687,501,196.540	Local		1,686,186,642.85		1,686,186,642.85	0.00	67.78
		Base		1,686,186,642.85		1,686,186,642.85	0.00	67.78
CASH EQUIVALENT Total								
	1,687,501,196.540	Base		1,686,186,642.85		1,686,186,642.85	0.00	67.78

EQUITY

US DOLLAR — Exchange Rate: 1.000000

38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
	66,053,106.530	Local	1.000000	66,053,106.53	1.000000	66,053,106.53	0.00	2.66
		Base	1.000000	66,053,106.53	1.000000	66,053,106.53	0.00	2.66

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN							
	50,796,380.840	Local	1.000000	50,796,380.84	1.000000	50,796,380.84	0.00	2.04
		Base	1.000000	50,796,380.84	1.000000	50,796,380.84	0.00	2.04
US DOLLAR Total								
	116,849,487.370	Local		116,849,487.37		116,849,487.37	0.00	4.70
		Base		116,849,487.37		116,849,487.37	0.00	4.70
EQUITY Total								
	116,849,487.370	Base		116,849,487.37		116,849,487.37	0.00	4.70
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
912796CU1	TREASURY BILL 04/23 0.00000					18 Apr 2023		
	20,000,000.000	Local	98.675875	19,735,175.00	98.704562	19,740,912.40	5,737.40	0.79
		Base	98.675875	19,735,175.00	98.704562	19,740,912.40	5,737.40	0.79
912796CV9	TREASURY BILL 04/23 0.00000				0.010000	25 Apr 2023		
	20,000,000.000	Local	98.594000	19,718,799.94	98.599067	19,719,813.40	1,013.46	0.79
		Base	98.594000	19,718,799.94	98.599067	19,719,813.40	1,013.46	0.79
912796CW7	TREASURY BILL 05/23 0.00000				0.010000	02 May 2023		
	20,000,000.000	Local	98.504236	19,700,847.20	98.495972	19,699,194.40	-1,652.80	0.79
		Base	98.504236	19,700,847.20	98.495972	19,699,194.40	-1,652.80	0.79
912796S34	TREASURY BILL 01/23 0.00000					26 Jan 2023		
	20,000,000.000	Local	99.721458	19,944,291.65	99.752079	19,950,415.80	6,124.15	0.80
		Base	99.721458	19,944,291.65	99.752079	19,950,415.80	6,124.15	0.80
912796T33	TREASURY BILL 02/23 0.00000					23 Feb 2023		
	20,000,000.000	Local	99.374747	19,874,949.44	99.398182	19,879,636.40	4,686.96	0.80
		Base	99.374747	19,874,949.44	99.398182	19,879,636.40	4,686.96	0.80
912796U31	TREASURY BILL 03/23 0.00000					23 Mar 2023		
	20,000,000.000	Local	99.039250	19,807,850.02	99.069254	19,813,850.80	6,000.78	0.80
		Base	99.039250	19,807,850.02	99.069254	19,813,850.80	6,000.78	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
912796V48	TREASURY BILL 04/23 0.00000					20 Apr 2023		
	10,000,000.000	Local	98.723035	9,872,303.45	98.696235	9,869,623.50	-2,679.95	0.40
		Base	98.723035	9,872,303.45	98.696235	9,869,623.50	-2,679.95	0.40
912796W47	TREASURY BILL 05/23 0.00000					18 May 2023		
	10,000,000.000	Local	98.313378	9,831,337.79	98.307109	9,830,710.90	-626.89	0.40
		Base	98.313378	9,831,337.79	98.307109	9,830,710.90	-626.89	0.40
912796X53	TREASURY BILL 06/23 0.00000				0.010000	15 Jun 2023		
	30,000,000.000	Local	98.173374	29,452,012.06	97.984120	29,395,236.00	-56,776.06	1.18
		Base	98.173374	29,452,012.06	97.984120	29,395,236.00	-56,776.06	1.18
912796X95	TREASURY BILL 01/23 0.00000				0.010000	05 Jan 2023		
	10,000,000.000	Local	99.972500	9,997,250.00	99.979806	9,997,980.60	730.60	0.40
		Base	99.972500	9,997,250.00	99.979806	9,997,980.60	730.60	0.40
912796XS3	TREASURY BILL 01/23 0.00000					19 Jan 2023		
	10,000,000.000	Local	99.811150	9,981,114.99	99.839111	9,983,911.10	2,796.11	0.40
		Base	99.811150	9,981,114.99	99.839111	9,983,911.10	2,796.11	0.40
912796XT1	TREASURY BILL 02/23 0.00000					02 Feb 2023		
	10,000,000.000	Local	99.746222	9,974,622.22	99.682722	9,968,272.20	-6,350.02	0.40
		Base	99.746222	9,974,622.22	99.682722	9,968,272.20	-6,350.02	0.40
912796XZ7	TREASURY BILL 02/23 0.00000					09 Feb 2023		
	20,000,000.000	Local	99.553667	19,910,733.37	99.601051	19,920,210.20	9,476.83	0.80
		Base	99.553667	19,910,733.37	99.601051	19,920,210.20	9,476.83	0.80
912796Y78	TREASURY BILL 02/23 0.00000					28 Feb 2023		
	20,000,000.000	Local	99.334922	19,866,984.40	99.333153	19,866,630.60	-353.80	0.80
		Base	99.334922	19,866,984.40	99.333153	19,866,630.60	-353.80	0.80
912796YA1	TREASURY BILL 02/23 0.00000				0.010000	16 Feb 2023		
	35,000,000.000	Local	99.510976	34,828,841.69	99.502708	34,825,947.80	-2,893.89	1.40
		Base	99.510976	34,828,841.69	99.502708	34,825,947.80	-2,893.89	1.40
912796YB9	TREASURY BILL 03/23 0.00000				0.010000	02 Mar 2023		
	30,000,000.000	Local	99.343561	29,803,068.30	99.317070	29,795,121.00	-7,947.30	1.20
		Base	99.343561	29,803,068.30	99.317070	29,795,121.00	-7,947.30	1.20

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796YK9	TREASURY BILL 03/23 0.00000				0.010000	09 Mar 2023		
	30,000,000.000	Local	99.261139	29,778,341.62	99.233858	29,770,157.40	-8,184.22	1.20
		Base	99.261139	29,778,341.62	99.233858	29,770,157.40	-8,184.22	1.20
912796YN3	TREASURY BILL 04/23 0.00000					06 Apr 2023		
	20,000,000.000	Local	98.892201	19,778,440.20	98.915000	19,783,000.00	4,559.80	0.80
		Base	98.892201	19,778,440.20	98.915000	19,783,000.00	4,559.80	0.80
912796YV5	TREASURY BILL 04/23 0.00000				0.010000	27 Apr 2023		
	10,000,000.000	Local	98.595917	9,859,591.69	98.590912	9,859,091.20	-500.49	0.40
		Base	98.595917	9,859,591.69	98.590912	9,859,091.20	-500.49	0.40
912796Z77	TREASURY BILL 03/23 0.00000				0.010000	21 Mar 2023		
	10,000,000.000	Local	99.052000	9,905,200.00	99.095927	9,909,592.70	4,392.70	0.40
		Base	99.052000	9,905,200.00	99.095927	9,909,592.70	4,392.70	0.40
912796Z85	TREASURY BILL 03/23 0.00000				0.010000	28 Mar 2023		
	10,000,000.000	Local	98.942917	9,894,291.69	99.018250	9,901,825.00	7,533.31	0.40
		Base	98.942917	9,894,291.69	99.018250	9,901,825.00	7,533.31	0.40
912796ZF9	TREASURY BILL 05/23 0.00000				0.010000	25 May 2023		
	10,000,000.000	Local	98.189000	9,818,900.03	98.220464	9,822,046.40	3,146.37	0.39
		Base	98.189000	9,818,900.03	98.220464	9,822,046.40	3,146.37	0.39
912796ZG7	TREASURY BILL 06/23 0.00000				0.010000	01 Jun 2023		
	10,000,000.000	Local	98.091528	9,809,152.76	98.132820	9,813,282.00	4,129.24	0.39
		Base	98.091528	9,809,152.76	98.132820	9,813,282.00	4,129.24	0.39
912796ZH5	TREASURY BILL 01/23 0.00000				0.010000	03 Jan 2023		
	40,000,000.000	Local	99.978207	39,991,282.78	100.000000	40,000,000.00	8,717.22	1.61
		Base	99.978207	39,991,282.78	100.000000	40,000,000.00	8,717.22	1.61
912796ZK8	TREASURY BILL 01/23 0.00000					17 Jan 2023		
	20,000,000.000	Local	99.822222	19,964,444.46	99.856937	19,971,387.40	6,942.94	0.80
		Base	99.822222	19,964,444.46	99.856937	19,971,387.40	6,942.94	0.80
912796ZP7	TREASURY BILL 06/23 0.00000				0.010000	08 Jun 2023		
	10,000,000.000	Local	98.008542	9,800,854.20	98.045667	9,804,566.70	3,712.50	0.39
		Base	98.008542	9,800,854.20	98.045667	9,804,566.70	3,712.50	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
912796ZQ5	TREASURY BILL 06/23 0.00000				0.010000	22 Jun 2023		
	10,000,000.000	Local	97.824916	9,782,491.64	97.860361	9,786,036.10	3,544.46	0.39
		Base	97.824916	9,782,491.64	97.860361	9,786,036.10	3,544.46	0.39
912796ZS1	TREASURY BILL 07/23 0.00000				0.010000	06 Jul 2023		
	10,000,000.000	Local	97.668378	9,766,837.80	97.633700	9,763,370.00	-3,467.80	0.39
		Base	97.668378	9,766,837.80	97.633700	9,763,370.00	-3,467.80	0.39
912796ZT9	TREASURY BILL 02/23 0.00000					07 Feb 2023		
	10,000,000.000	Local	99.623319	9,962,331.94	99.619877	9,961,987.70	-344.24	0.40
		Base	99.623319	9,962,331.94	99.619877	9,961,987.70	-344.24	0.40
912828P38	US TREASURY N/B 01/23 1.75				1.750000	31 Jan 2023		
	20,000,000.000	Local	99.802909	19,960,581.76	99.819750	19,963,950.00	3,368.24	0.80
		Base	99.802909	19,960,581.76	99.819750	19,963,950.00	3,368.24	0.80
912828Z86	US TREASURY N/B 02/23 1.375				1.375000	15 Feb 2023		
	20,000,000.000	Local	99.653555	19,930,711.02	99.657761	19,931,552.20	841.18	0.80
		Base	99.653555	19,930,711.02	99.657761	19,931,552.20	841.18	0.80
91282CBD2	US TREASURY N/B 12/22 0.125				0.125000	31 Dec 2022		
	60,000,000.000	Local	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	2.41
		Base	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	2.41
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023		
	10,000,000.000	Local	99.852963	9,985,296.34	99.698633	9,969,863.30	-15,433.04	0.40
		Base	99.852963	9,985,296.34	99.698633	9,969,863.30	-15,433.04	0.40
91282CBN0	US TREASURY N/B 02/23 0.125				0.125000	28 Feb 2023		
	40,000,000.000	Local	99.430680	39,772,271.91	99.332928	39,733,171.20	-39,100.71	1.60
		Base	99.430680	39,772,271.91	99.332928	39,733,171.20	-39,100.71	1.60
91282CCK5	US TREASURY N/B 06/23 0.125				0.125000	30 Jun 2023		
	10,000,000.000	Local	98.932064	9,893,206.41	97.781250	9,778,125.00	-115,081.41	0.39
		Base	98.932064	9,893,206.41	97.781250	9,778,125.00	-115,081.41	0.39
91282CDE8	US TREASURY FRN 10/23 VAR				4.433364	31 Oct 2023		
	10,000,000.000	Local	99.961397	9,996,139.68	100.081887	10,008,188.70	12,049.02	0.40
		Base	99.961397	9,996,139.68	100.081887	10,008,188.70	12,049.02	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
91282CDU2	US TREASURY FRN 01/24 VAR				4.025857	31 Jan 2024		
	5,000,000.000	Local	100.009855	5,000,492.77	100.001001	5,000,050.05	-442.72	0.20
		Base	100.009855	5,000,492.77	100.001001	5,000,050.05	-442.72	0.20
91282CEL1	US TREASURY FRN 04/24 VAR				3.965857	30 Apr 2024		
	10,000,000.000	Local	99.939796	9,993,979.57	99.807462	9,980,746.20	-13,233.37	0.40
		Base	99.939796	9,993,979.57	99.807462	9,980,746.20	-13,233.37	0.40
US DOLLAR Total								
	690,000,000.000	Local		684,945,021.79		684,769,456.35	-175,565.44	27.53
		Base		684,945,021.79		684,769,456.35	-175,565.44	27.53
FIXED INCOME Total								
	690,000,000.000	Base		684,945,021.79		684,769,456.35	-175,565.44	27.53

Base Currency: 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								
		2,494,350,702.410	Base	2,487,981,170.51		2,487,805,605.07	-175,565.44	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
60528AAT1	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR					3.550000	01 Dec 2030		
		Local	7,805,000.000	100.000000	7,805,000.00	100.000000	7,805,000.00	0.00	1.49
		Base		100.000000	7,805,000.00	100.000000	7,805,000.00	0.00	1.49
913ETFII4	MSILF TAX EXEMPT PORTFOLIO MSILF TAX EXEMPT PORTFOLIO					3.486444	31 Dec 2030		
		Local	110,172.700	99.994091	110,166.19	100.000000	110,172.70	6.51	0.02
		Base		99.994091	110,166.19	100.000000	110,172.70	6.51	0.02
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					3.413298	31 Dec 2030		
		Local	1,712.230	99.990071	1,712.06	99.980000	1,711.89	-0.17	0.00
		Base		99.990071	1,712.06	99.980000	1,711.89	-0.17	0.00
US DOLLAR Total									
		Local	7,916,884.930		7,916,878.25		7,916,884.59	6.34	1.51
		Base			7,916,878.25		7,916,884.59	6.34	1.51
CASH EQUIVALENT Total									
		Base	7,916,884.930		7,916,878.25		7,916,884.59	6.34	1.51
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
05914GCF3	BALTIMORE CNTY MD BAL 03/23 FIXED 4					4.000000	24 Mar 2023		
		Local	22,850,000.000	100.715082	23,013,396.16	100.193820	22,894,287.87	-119,108.29	4.37
		Base		100.715082	23,013,396.16	100.193820	22,894,287.87	-119,108.29	4.37
164555CT9	CHERRY CREEK CO SCH DIST 5 CHRSCD 12/24 FIXED 5					5.000000	15 Dec 2024		
		Local	6,595,000.000	106.602477	7,030,433.35	104.410380	6,885,864.56	-144,568.79	1.31
		Base		106.602477	7,030,433.35	104.410380	6,885,864.56	-144,568.79	1.31
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR					3.600000	01 Jul 2029		
		Local	11,665,000.000	100.000000	11,665,000.00	100.000000	11,665,000.00	0.00	2.23
Original Face:		Base	11,665,000.000	100.000000	11,665,000.00	100.000000	11,665,000.00	0.00	2.23

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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
18085PMX9	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR				3.600000	01 Jul 2040		
	7,000,000.000	Local	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.34
Original Face:	7,000,000.000	Base	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.34
246381RG4	DELAWARE ST DES 03/24 FIXED 5				5.000000	01 Mar 2024		
	10,000,000.000	Local	104.469341	10,446,934.12	102.542730	10,254,273.00	-192,661.12	1.96
		Base	104.469341	10,446,934.12	102.542730	10,254,273.00	-192,661.12	1.96
246579LD6	DELAWARE VLY PA REGL FIN AUTH DLVGEN 05/55 ADJUSTABLE VAR				3.650000	01 May 2055		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.82
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.82
249164QY3	DENVER CITY CNTY CO DEN 08/23 FIXED 5				5.000000	01 Aug 2023		
	20,000,000.000	Local	101.783483	20,356,696.65	101.209400	20,241,880.00	-114,816.65	3.86
		Base	101.783483	20,356,696.65	101.209400	20,241,880.00	-114,816.65	3.86
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				3.670000	01 Apr 2038		
	8,880,000.000	Local	100.000000	8,880,000.00	100.000000	8,880,000.00	0.00	1.70
		Base	100.000000	8,880,000.00	100.000000	8,880,000.00	0.00	1.70
254839RZ8	DISTRICT OF COLUMBIA REVENUE DISGEN 08/38 ADJUSTABLE VAR				3.580000	15 Aug 2038		
	5,125,000.000	Local	100.000000	5,125,000.00	100.000000	5,125,000.00	0.00	0.98
Original Face:	5,125,000.000	Base	100.000000	5,125,000.00	100.000000	5,125,000.00	0.00	0.98
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				3.580000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.25
Original Face:	6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.25
340117HQ6	FLORENCE CNTY SC FLO 06/24 FIXED 5				5.000000	01 Jun 2024		
	15,670,000.000	Local	105.362213	16,510,258.85	103.043130	16,146,858.47	-363,400.38	3.08
		Base	105.362213	16,510,258.85	103.043130	16,146,858.47	-363,400.38	3.08
373385GK3	GEORGIA ST GAS 08/24 FIXED 5				5.000000	01 Aug 2024		
	19,850,000.000	Local	105.522929	20,946,301.50	103.533670	20,551,433.50	-394,868.00	3.92
		Base	105.522929	20,946,301.50	103.533670	20,551,433.50	-394,868.00	3.92
37530ABL1	GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/23 FIXED 5				5.000000	15 Jul 2023		
	1,500,000.000	Local	101.553009	1,523,295.14	101.114200	1,516,713.00	-6,582.14	0.29
		Base	101.553009	1,523,295.14	101.114200	1,516,713.00	-6,582.14	0.29

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# 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
37530ABM9	GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/24 FIXED 5				5.000000	15 Jul 2024		
	3,445,000.000	Local	103.854240	3,577,778.57	103.426190	3,563,032.25	-14,746.32	0.68
		Base	103.854240	3,577,778.57	103.426190	3,563,032.25	-14,746.32	0.68
387460QF8	GRANITE UT SCH DIST SALT LAKE GRTSCD 06/23 FIXED 5				5.000000	01 Jun 2023		
	4,740,000.000	Local	101.654321	4,818,414.81	100.855600	4,780,555.44	-37,859.37	0.91
		Base	101.654321	4,818,414.81	100.855600	4,780,555.44	-37,859.37	0.91
391554CA8	GTR ALBANY OR SCH DIST 8J BTRSCD 06/24 FIXED 5				5.000000	15 Jun 2024		
	3,085,000.000	Local	103.787583	3,201,846.95	103.150900	3,182,205.27	-19,641.68	0.61
		Base	103.787583	3,201,846.95	103.150900	3,182,205.27	-19,641.68	0.61
396784QJ2	GREENWICH CT GRE 01/23 FIXED 5				5.000000	15 Jan 2023		
	5,775,000.000	Local	100.127803	5,782,380.63	100.061720	5,778,564.33	-3,816.30	1.10
		Base	100.127803	5,782,380.63	100.061720	5,778,564.33	-3,816.30	1.10
401784G23	GUILFORD CNTY NC GUI 05/25 FIXED 5				5.000000	01 May 2025		
	5,000,000.000	Local	107.717574	5,385,878.68	105.403460	5,270,173.00	-115,705.68	1.01
		Base	107.717574	5,385,878.68	105.403460	5,270,173.00	-115,705.68	1.01
401784Q97	GUILFORD CNTY NC GUI 03/24 FIXED 4				4.000000	01 Mar 2024		
	2,350,000.000	Local	102.940237	2,419,095.56	101.411050	2,383,159.68	-35,935.88	0.45
		Base	102.940237	2,419,095.56	101.411050	2,383,159.68	-35,935.88	0.45
401784R21	GUILFORD CNTY NC GUI 03/25 FIXED 5				5.000000	01 Mar 2025		
	2,810,000.000	Local	107.331044	3,016,002.33	105.000490	2,950,513.77	-65,488.56	0.56
		Base	107.331044	3,016,002.33	105.000490	2,950,513.77	-65,488.56	0.56
402207AD6	GULF COAST TX INDL DEV AUTH GULDEV 11/41 ADJUSTABLE VAR				3.500000	01 Nov 2041		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.91
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.91
407756P66	HAMILTON OH HAM 12/23 FIXED 4				4.000000	28 Dec 2023		
	2,575,000.000	Local	100.785506	2,595,226.78	100.571730	2,589,722.05	-5,504.73	0.49
		Base	100.785506	2,595,226.78	100.571730	2,589,722.05	-5,504.73	0.49
44256PA45	HOWARD CNTY MD HOW 08/23 FIXED 5				5.000000	15 Aug 2023		
	3,005,000.000	Local	101.836750	3,060,194.35	101.300440	3,044,078.22	-16,116.13	0.58
		Base	101.836750	3,060,194.35	101.300440	3,044,078.22	-16,116.13	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
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				3.700000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.82
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.82
495033FS6	KING CNTY WA SCH DIST 401 HIG KINSCD 06/23 FIXED 4				4.000000	01 Jun 2023		
	1,670,000.000	Local	100.968582	1,686,175.32	100.444910	1,677,430.00	-8,745.32	0.32
		Base	100.968582	1,686,175.32	100.444910	1,677,430.00	-8,745.32	0.32
495033FT4	KING CNTY WA SCH DIST 401 HIG KINSCD 12/23 FIXED 4				4.000000	01 Dec 2023		
	1,750,000.000	Local	101.964944	1,784,386.52	101.056540	1,768,489.45	-15,897.07	0.34
		Base	101.964944	1,784,386.52	101.056540	1,768,489.45	-15,897.07	0.34
495033FU1	KING CNTY WA SCH DIST 401 HIG KINSCD 06/24 FIXED 4				4.000000	01 Jun 2024		
	3,000,000.000	Local	102.870929	3,086,127.88	101.727400	3,051,822.00	-34,305.88	0.58
		Base	102.870929	3,086,127.88	101.727400	3,051,822.00	-34,305.88	0.58
495278Z55	KING CNTY WA SCH DIST 415 KEN KINSCD 12/23 FIXED 4				4.000000	01 Dec 2023		
	4,435,000.000	Local	101.919520	4,520,130.72	101.011620	4,479,865.35	-40,265.37	0.86
		Base	101.919520	4,520,130.72	101.011620	4,479,865.35	-40,265.37	0.86
5094264U3	LAKE CNTY OH LAK 03/23 FIXED 1.75				1.750000	30 Mar 2023		
	4,900,000.000	Local	100.100975	4,904,947.77	99.677360	4,884,190.64	-20,757.13	0.93
		Base	100.100975	4,904,947.77	99.677360	4,884,190.64	-20,757.13	0.93
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				3.670000	15 Feb 2038		
	24,475,000.000	Local	100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	4.67
Original Face:	24,475,000.000	Base	100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	4.67
546398C63	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR				3.730000	01 Jul 2047		
	12,340,000.000	Local	100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.36
Original Face:	12,340,000.000	Base	100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.36
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				3.630000	01 Oct 2039		
	7,425,000.000	Local	100.000000	7,425,000.00	100.000000	7,425,000.00	0.00	1.42
Original Face:	7,425,000.000	Base	100.000000	7,425,000.00	100.000000	7,425,000.00	0.00	1.42
54659LAW4	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/43 ADJUSTABLE VAR				3.700000	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

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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
567505RM6	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/23 FIXED 5				5.000000	01 Jul 2023		
	1,425,000.000	Local	102.399563	1,459,193.77	101.035460	1,439,755.31	-19,438.46	0.27
		Base	102.399563	1,459,193.77	101.035460	1,439,755.31	-19,438.46	0.27
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024		
	3,250,000.000	Local	107.013777	3,477,947.74	103.331580	3,358,276.35	-119,671.39	0.64
		Base	107.013777	3,477,947.74	103.331580	3,358,276.35	-119,671.39	0.64
574193KM9	MARYLAND ST MDS 08/23 FIXED 5				5.000000	01 Aug 2023		
	9,850,000.000	Local	101.878694	10,035,051.35	101.209400	9,969,125.90	-65,925.45	1.90
		Base	101.878694	10,035,051.35	101.209400	9,969,125.90	-65,925.45	1.90
574193LE6	MARYLAND ST MDS 08/23 FIXED 4				4.000000	01 Aug 2023		
	10,000,000.000	Local	101.126093	10,112,609.29	100.643560	10,064,356.00	-48,253.29	1.92
		Base	101.126093	10,112,609.29	100.643560	10,064,356.00	-48,253.29	1.92
57582RT63	MASSACHUSETTS ST MAS 11/23 FIXED 5				5.000000	01 Nov 2023		
	8,730,000.000	Local	102.400856	8,939,594.76	101.755310	8,883,238.56	-56,356.20	1.70
		Base	102.400856	8,939,594.76	101.755310	8,883,238.56	-56,356.20	1.70
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				3.650000	01 Apr 2043		
	6,000,000.000	Local	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.15
Original Face:	6,000,000.000	Base	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.15
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR				3.630000	15 Nov 2034		
	5,550,000.000	Local	100.000000	5,550,000.00	100.000000	5,550,000.00	0.00	1.06
Original Face:	5,550,000.000	Base	100.000000	5,550,000.00	100.000000	5,550,000.00	0.00	1.06
60528ABZ6	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR				3.550000	01 Nov 2035		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.91
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.91
60528ACD4	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR				3.550000	01 Nov 2035		
	8,600,000.000	Local	100.000000	8,600,000.00	100.000000	8,600,000.00	0.00	1.64
		Base	100.000000	8,600,000.00	100.000000	8,600,000.00	0.00	1.64
6446826U5	NEW HAMPSHIRE ST NHS 12/23 FIXED 5				5.000000	01 Dec 2023		
	7,075,000.000	Local	102.945489	7,283,393.38	101.946690	7,212,728.32	-70,665.06	1.38
		Base	102.945489	7,283,393.38	101.946690	7,212,728.32	-70,665.06	1.38

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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
647293SG5	NEW MEXICO ST NMS 03/24 FIXED 5				5.000000	01 Mar 2024		
	4,850,000.000	Local	103.133068	5,001,953.82	102.473490	4,969,964.27	-31,989.55	0.95
		Base	103.133068	5,001,953.82	102.473490	4,969,964.27	-31,989.55	0.95
648176KW4	NEW PRAGUE MN INDEP SCH DIST NWPSCD 02/25 FIXED 5				5.000000	01 Feb 2025		
	3,020,000.000	Local	105.661201	3,190,968.26	104.470950	3,155,022.69	-35,945.57	0.60
		Base	105.661201	3,190,968.26	104.470950	3,155,022.69	-35,945.57	0.60
677520YJ1	OHIO ST OHS 03/24 ADJUSTABLE VAR				3.700000	15 Mar 2024		
	14,765,000.000	Local	100.000000	14,765,000.00	100.000000	14,765,000.00	0.00	2.82
Original Face:	14,765,000.000	Base	100.000000	14,765,000.00	100.000000	14,765,000.00	0.00	2.82
677522ME1	OHIO ST OHS 08/23 FIXED 5				5.000000	01 Aug 2023		
	3,350,000.000	Local	101.892702	3,413,405.52	101.215130	3,390,706.86	-22,698.66	0.65
		Base	101.892702	3,413,405.52	101.215130	3,390,706.86	-22,698.66	0.65
6845035S0	ORANGE CNTY FL HLTH FACS AUTH ORAMED 10/26 ADJUSTABLE VAR				3.650000	01 Oct 2026		
	17,125,000.000	Local	100.000000	17,125,000.00	100.000000	17,125,000.00	0.00	3.27
Original Face:	17,125,000.000	Base	100.000000	17,125,000.00	100.000000	17,125,000.00	0.00	3.27
718814V86	PHOENIX AZ PHO 07/23 FIXED 5				5.000000	01 Jul 2023		
	1,505,000.000	Local	101.465433	1,527,054.77	101.055070	1,520,878.80	-6,175.97	0.29
		Base	101.465433	1,527,054.77	101.055070	1,520,878.80	-6,175.97	0.29
718814V94	PHOENIX AZ PHO 07/24 FIXED 5				5.000000	01 Jul 2024		
	1,600,000.000	Local	103.966975	1,663,471.60	103.405860	1,654,493.76	-8,977.84	0.32
		Base	103.966975	1,663,471.60	103.405860	1,654,493.76	-8,977.84	0.32
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				3.700000	01 Dec 2044		
	25,250,000.000	Local	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.82
		Base	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.82
7632616F6	RICHARDSON TX INDEP SCH DIST RCNSCD 02/23 FIXED 5				5.000000	15 Feb 2023		
	6,390,000.000	Local	100.368718	6,413,561.11	100.219960	6,404,055.44	-9,505.67	1.22
		Base	100.368718	6,413,561.11	100.219960	6,404,055.44	-9,505.67	1.22
763665B21	RICHLAND CNTY SC SCH DIST 1 RICSCD 03/24 FIXED 5				5.000000	01 Mar 2024		
	4,525,000.000	Local	104.648277	4,735,334.52	102.496570	4,637,969.79	-97,364.73	0.89
		Base	104.648277	4,735,334.52	102.496570	4,637,969.79	-97,364.73	0.89

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763682E64	RICHLAND CNTY SC SCH DIST 2 RICSCD 05/28 FIXED 3.15				3.150000	01 May 2028		
	4,000,000.000	Local	100.624085	4,024,963.40	100.055560	4,002,222.40	-22,741.00	0.76
		Base	100.624085	4,024,963.40	100.055560	4,002,222.40	-22,741.00	0.76
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				3.600000	15 Nov 2035		
	18,585,000.000	Local	100.000000	18,585,000.00	100.000000	18,585,000.00	0.00	3.55
Original Face:	18,585,000.000	Base	100.000000	18,585,000.00	100.000000	18,585,000.00	0.00	3.55
849476QN9	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5				5.000000	01 Feb 2024		
	3,065,000.000	Local	102.918378	3,154,448.28	102.338180	3,136,665.22	-17,783.06	0.60
		Base	102.918378	3,154,448.28	102.338180	3,136,665.22	-17,783.06	0.60
849476QX7	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5				5.000000	01 Feb 2024		
	4,855,000.000	Local	102.918378	4,996,687.25	102.338180	4,968,518.64	-28,168.61	0.95
		Base	102.918378	4,996,687.25	102.338180	4,968,518.64	-28,168.61	0.95
882723H93	TEXAS ST TXS 12/43 ADJUSTABLE VAR				3.750000	01 Dec 2043		
	6,455,000.000	Local	100.000000	6,455,000.00	100.000000	6,455,000.00	0.00	1.23
Original Face:	6,455,000.000	Base	100.000000	6,455,000.00	100.000000	6,455,000.00	0.00	1.23
930864FH1	WAKE CNTY NC WAK 02/24 FIXED 5				5.000000	01 Feb 2024		
	2,040,000.000	Local	104.176720	2,125,205.08	102.391740	2,088,791.50	-36,413.58	0.40
		Base	104.176720	2,125,205.08	102.391740	2,088,791.50	-36,413.58	0.40
93974C8D5	WASHINGTON ST WAS 07/25 FIXED 5				5.000000	01 Jul 2025		
	8,000,000.000	Local	101.654176	8,132,334.06	101.079590	8,086,367.20	-45,966.86	1.54
		Base	101.654176	8,132,334.06	101.079590	8,086,367.20	-45,966.86	1.54
93974DSA7	WASHINGTON ST WAS 07/23 FIXED 5				5.000000	01 Jul 2023		
	10,525,000.000	Local	101.481002	10,680,875.49	101.030560	10,633,466.44	-47,409.05	2.03
		Base	101.481002	10,680,875.49	101.030560	10,633,466.44	-47,409.05	2.03
963439D92	WHITE BEAR LAKE MN INDEP SCH D WHISCD 02/24 FIXED 5				5.000000	01 Feb 2024		
	3,985,000.000	Local	104.088010	4,147,907.18	102.284650	4,076,043.30	-71,863.88	0.78
		Base	104.088010	4,147,907.18	102.284650	4,076,043.30	-71,863.88	0.78
97710BLW0	WISCONSIN ST HLTH EDUCTNL FA WISMED 08/34 ADJUSTABLE VAR				3.650000	15 Aug 2034		
	17,450,000.000	Local	100.000000	17,450,000.00	100.000000	17,450,000.00	0.00	3.33
Original Face:	17,450,000.000	Base	100.000000	17,450,000.00	100.000000	17,450,000.00	0.00	3.33

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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
US DOLLAR Total									
		511,370,000.000	Local		518,506,863.27		515,872,758.60	-2,634,104.67	98.49
	Original Face:	181,595,000.000	Base		518,506,863.27		515,872,758.60	-2,634,104.67	98.49
FIXED INCOME Total									
		511,370,000.000	Base		518,506,863.27		515,872,758.60	-2,634,104.67	98.49
	Original Face:	181,595,000.000							

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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
FUND Total									
		519,286,884.930	Base		526,423,741.52		523,789,643.19	-2,634,098.33	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								
			447,061.920	1.000000	447,061.92	1.000000	447,061.92	0.00	0.08
		Base		1.000000	447,061.92	1.000000	447,061.92	0.00	0.08
US DOLLAR Total									
			447,061.920		447,061.92		447,061.92	0.00	0.08
		Base			447,061.92		447,061.92	0.00	0.08
CASH Total									
			447,061.920	Base	447,061.92		447,061.92	0.00	0.08
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
0347M3N34	ANGLESEA FDG PLC + ANG					4.310000	03 Jan 2023		
			10,000,000.000	99.976056	9,997,605.56	99.976056	9,997,605.56	0.00	1.74
		Base		99.976056	9,997,605.56	99.976056	9,997,605.56	0.00	1.74
05333UN63	AUTOZONE INC.					4.450000	06 Jan 2023		
			10,000,000.000	99.938194	9,993,819.44	99.938194	9,993,819.44	0.00	1.74
		Base		99.938194	9,993,819.44	99.938194	9,993,819.44	0.00	1.74
15060YQ60	CEDAR SPRING CPTL CO					2.710000	06 Mar 2023		
			5,000,000.000	99.518222	4,975,911.11	99.518222	4,975,911.11	0.00	0.86
		Base		99.518222	4,975,911.11	99.518222	4,975,911.11	0.00	0.86
15060YS92	CEDAR SPRING CPTL CO					2.680000	09 May 2023		
			5,000,000.000	99.047111	4,952,355.55	99.047111	4,952,355.55	0.00	0.86
		Base		99.047111	4,952,355.55	99.047111	4,952,355.55	0.00	0.86
17327BR56	CITIGROUP GLOBAL MKTS INC S					2.230000	05 Apr 2023		
			5,000,000.000	99.417722	4,970,886.11	99.417722	4,970,886.11	0.00	0.86
		Base		99.417722	4,970,886.11	99.417722	4,970,886.11	0.00	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
2546R3QX5	DISNEY (WALT) CO THE					4.900000	31 Mar 2023		
		Local	5,000,000.000	98.788611	4,939,430.56	98.788611	4,939,430.56	0.00	0.86
		Base		98.788611	4,939,430.56	98.788611	4,939,430.56	0.00	0.86
40060XNQ9	GTA FDG LLC DISC					3.410000	24 Jan 2023		
		Local	5,000,000.000	99.782139	4,989,106.94	99.782139	4,989,106.94	0.00	0.87
		Base		99.782139	4,989,106.94	99.782139	4,989,106.94	0.00	0.87
40588MN37	HALKIN FINANCE LLC USC					4.330000	03 Jan 2023		
		Local	10,000,000.000	99.975944	9,997,594.44	99.975944	9,997,594.44	0.00	1.74
		Base		99.975944	9,997,594.44	99.975944	9,997,594.44	0.00	1.74
40588MPQ4	HALKIN FINANCE LLC USC					4.660000	24 Feb 2023		
		Local	5,000,000.000	99.301000	4,965,050.00	99.301000	4,965,050.00	0.00	0.86
		Base		99.301000	4,965,050.00	99.301000	4,965,050.00	0.00	0.86
41282KN38	HARLEY DAVIDSON FND CP					4.900000	03 Jan 2023		
		Local	10,000,000.000	99.972778	9,997,277.78	99.972778	9,997,277.78	0.00	1.74
		Base		99.972778	9,997,277.78	99.972778	9,997,277.78	0.00	1.74
62455BN43	MOUNTCLIFF					4.050000	04 Jan 2023		
		Local	5,000,000.000	99.966250	4,998,312.50	99.966250	4,998,312.50	0.00	0.87
		Base		99.966250	4,998,312.50	99.966250	4,998,312.50	0.00	0.87
67983UNQ2	OLD LINE FUNDING LLC					3.350000	24 Jan 2023		
		Local	5,000,000.000	99.785972	4,989,298.61	99.785972	4,989,298.61	0.00	0.87
		Base		99.785972	4,989,298.61	99.785972	4,989,298.61	0.00	0.87
92646LN97	VICTORY RECEIVABLES					3.950000	09 Jan 2023		
		Local	5,000,000.000	99.912222	4,995,611.11	99.912222	4,995,611.11	0.00	0.87
		Base		99.912222	4,995,611.11	99.912222	4,995,611.11	0.00	0.87
979QHR003	SOUTH STREET REPO					4.290000	03 Jan 2023		
		Local	17,500,000.000	100.000000	17,500,000.00	100.000000	17,500,000.00	0.00	3.04
		Base		100.000000	17,500,000.00	100.000000	17,500,000.00	0.00	3.04
US DOLLAR Total									
		Local	102,500,000.000		102,262,259.71		102,262,259.71	0.00	17.77
		Base			102,262,259.71		102,262,259.71	0.00	17.77

& 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
CASH EQUIVALENT Total									
		Base	102,500,000.000		102,262,259.71		102,262,259.71	0.00	17.77
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
		Local	5,000,000.000	99.938138	4,996,906.90	88.709217	4,435,460.85	-561,446.05	0.77
		Base		99.938138	4,996,906.90	88.709217	4,435,460.85	-561,446.05	0.77
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	5,000,000.000	99.650454	4,982,522.69	78.164380	3,908,219.00	-1,074,303.69	0.68
		Base		99.650454	4,982,522.69	78.164380	3,908,219.00	-1,074,303.69	0.68
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	5,000,000.000	99.991237	4,999,561.85	88.792900	4,439,645.00	-559,916.85	0.77
		Base		99.991237	4,999,561.85	88.792900	4,439,645.00	-559,916.85	0.77
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	7,500,000.000	99.776469	7,483,235.19	85.772754	6,432,956.55	-1,050,278.64	1.12
		Base		99.776469	7,483,235.19	85.772754	6,432,956.55	-1,050,278.64	1.12
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	5,000,000.000	99.997488	4,999,874.38	98.424214	4,921,210.70	-78,663.68	0.86
		Base		99.997488	4,999,874.38	98.424214	4,921,210.70	-78,663.68	0.86
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR					4.950000	04 Nov 2026		
		Local	6,000,000.000	100.000000	6,000,000.00	97.388774	5,843,326.44	-156,673.56	1.02
		Base		100.000000	6,000,000.00	97.388774	5,843,326.44	-156,673.56	1.02
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					5.230000	04 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.938034	4,996,901.70	-3,098.30	0.87
		Base		100.000000	5,000,000.00	99.938034	4,996,901.70	-3,098.30	0.87
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	5,309,000.000	98.423393	5,225,297.92	85.359511	4,531,736.44	-693,561.48	0.79
		Base		98.423393	5,225,297.92	85.359511	4,531,736.44	-693,561.48	0.79

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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
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.846758	4,992,337.91	91.301839	4,565,091.95	-427,245.96	0.79
		Base		99.846758	4,992,337.91	91.301839	4,565,091.95	-427,245.96	0.79
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.664133	3,488,244.67	82.957642	2,903,517.47	-584,727.20	0.50
		Base		99.664133	3,488,244.67	82.957642	2,903,517.47	-584,727.20	0.50
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	87.236694	2,180,917.35	-319,082.65	0.38
		Base		100.000000	2,500,000.00	87.236694	2,180,917.35	-319,082.65	0.38
06048WV98	BANK OF AMERICA CORP SR UNSECURED 05/26 4.05					4.050000	27 May 2026		
		Local	10,000,000.000	99.655646	9,965,564.63	95.485323	9,548,532.30	-417,032.33	1.66
		Base		99.655646	9,965,564.63	95.485323	9,548,532.30	-417,032.33	1.66
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	2,500,000.000	107.163123	2,679,078.07	95.379417	2,384,485.43	-294,592.64	0.41
		Base		107.163123	2,679,078.07	95.379417	2,384,485.43	-294,592.64	0.41
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					4.650000	08 Dec 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.641013	4,982,050.65	-17,949.35	0.87
		Base		100.000000	5,000,000.00	99.641013	4,982,050.65	-17,949.35	0.87
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
		Local	5,000,000.000	99.946186	4,997,309.30	98.712617	4,935,630.85	-61,678.45	0.86
		Base		99.946186	4,997,309.30	98.712617	4,935,630.85	-61,678.45	0.86
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					4.000000	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	97.328063	4,866,403.15	-133,596.85	0.85
		Base		100.000000	5,000,000.00	97.328063	4,866,403.15	-133,596.85	0.85
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
		Local	5,000,000.000	99.942023	4,997,101.16	98.536886	4,926,844.30	-70,256.86	0.86
		Base		99.942023	4,997,101.16	98.536886	4,926,844.30	-70,256.86	0.86
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	2,500,000.000	99.942851	2,498,571.27	85.526478	2,138,161.95	-360,409.32	0.37
		Base		99.942851	2,498,571.27	85.526478	2,138,161.95	-360,409.32	0.37

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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
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.921106	4,996,055.29	84.959532	4,247,976.60	-748,078.69	0.74
		Base	99.921106	4,996,055.29	84.959532	4,247,976.60	-748,078.69	0.74
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062		
	4,981,788.020	Local	91.021046	4,534,475.59	91.208240	4,543,801.17	9,325.58	0.79
Original Face:	5,000,000.000	Base	91.021046	4,534,475.59	91.208240	4,543,801.17	9,325.58	0.79
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	3,641,645.520	Local	95.537463	3,479,135.74	85.177200	3,101,851.69	-377,284.05	0.54
Original Face:	5,000,000.000	Base	95.537463	3,479,135.74	85.177200	3,101,851.69	-377,284.05	0.54
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	4,331,783.970	Local	98.133506	4,250,931.47	87.363340	3,784,391.16	-466,540.31	0.66
Original Face:	5,000,000.000	Base	98.133506	4,250,931.47	87.363340	3,784,391.16	-466,540.31	0.66
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
	4,622,126.620	Local	95.338668	4,406,673.96	87.262170	4,033,367.99	-373,305.97	0.70
Original Face:	5,000,000.000	Base	95.338668	4,406,673.96	87.262170	4,033,367.99	-373,305.97	0.70
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	0.86
		Base	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.86
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
	5,000,000.000	Local	99.606694	4,980,334.68	87.123677	4,356,183.85	-624,150.83	0.76
		Base	99.606694	4,980,334.68	87.123677	4,356,183.85	-624,150.83	0.76
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.990428	4,999,521.38	97.977358	4,898,867.90	-100,653.48	0.85
		Base	99.990428	4,999,521.38	97.977358	4,898,867.90	-100,653.48	0.85
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
	5,000,000.000	Local	100.075586	5,003,779.29	97.229035	4,861,451.75	-142,327.54	0.84
		Base	100.075586	5,003,779.29	97.229035	4,861,451.75	-142,327.54	0.84
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025		
	1,240,000.000	Local	115.989780	1,438,273.27	105.214976	1,304,665.70	-133,607.57	0.23
		Base	115.989780	1,438,273.27	105.214976	1,304,665.70	-133,607.57	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				4.940000	06 Oct 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	92.911113	4,645,555.65	-354,444.35	0.81
		Base	100.000000	5,000,000.00	92.911113	4,645,555.65	-354,444.35	0.81
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.344716	2,483,617.91	79.859003	1,996,475.08	-487,142.83	0.35
		Base	99.344716	2,483,617.91	79.859003	1,996,475.08	-487,142.83	0.35
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				4.920000	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	99.999500	3,999,980.00	-20.00	0.69
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	99.999500	3,999,980.00	-20.00	0.69
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024		
	3,000,000.000	Local	99.779368	2,993,381.05	94.937085	2,848,112.55	-145,268.50	0.49
		Base	99.779368	2,993,381.05	94.937085	2,848,112.55	-145,268.50	0.49
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	92.706151	2,317,653.78	-182,346.22	0.40
		Base	100.000000	2,500,000.00	92.706151	2,317,653.78	-182,346.22	0.40
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	653,902.800	Local	101.115664	661,198.16	89.046082	582,274.82	-78,923.34	0.10
Original Face:	5,000,000.000	Base	101.115664	661,198.16	89.046082	582,274.82	-78,923.34	0.10
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	846,251.800	Local	102.258655	865,365.71	98.152388	830,616.35	-34,749.36	0.14
Original Face:	5,000,000.000	Base	102.258655	865,365.71	98.152388	830,616.35	-34,749.36	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	89.142121	2,228,553.03	-271,446.97	0.39
		Base	100.000000	2,500,000.00	89.142121	2,228,553.03	-271,446.97	0.39
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	95.185320	4,759,266.00	-240,734.00	0.83
		Base	100.000000	5,000,000.00	95.185320	4,759,266.00	-240,734.00	0.83
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035		
	6,000,000.000	Local	121.771994	7,306,319.65	90.614609	5,436,876.54	-1,869,443.11	0.94
		Base	121.771994	7,306,319.65	90.614609	5,436,876.54	-1,869,443.11	0.94

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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
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	118.389452	4,735,578.09	94.918785	3,796,751.40	-938,826.69	0.66
		Base	118.389452	4,735,578.09	94.918785	3,796,751.40	-938,826.69	0.66
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
	2,070,000.000	Local	124.170096	2,570,320.99	93.667009	1,938,907.09	-631,413.90	0.34
		Base	124.170096	2,570,320.99	93.667009	1,938,907.09	-631,413.90	0.34
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				4.547290	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.029174	5,001,458.70	1,458.70	0.87
		Base	100.000000	5,000,000.00	100.029174	5,001,458.70	1,458.70	0.87
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.902558	2,497,563.96	86.282533	2,157,063.33	-340,500.63	0.37
		Base	99.902558	2,497,563.96	86.282533	2,157,063.33	-340,500.63	0.37
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	4,000,000.000	Local	99.795344	3,991,813.77	90.010702	3,600,428.08	-391,385.69	0.63
		Base	99.795344	3,991,813.77	90.010702	3,600,428.08	-391,385.69	0.63
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	704,666.590	Local	102.266006	720,634.38	93.169790	656,536.38	-64,098.00	0.11
Original Face:	5,100,000.000	Base	102.266006	720,634.38	93.169790	656,536.38	-64,098.00	0.11
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	333,393.100	Local	98.835561	329,510.94	88.662510	295,594.69	-33,916.25	0.05
Original Face:	2,025,000.000	Base	98.835561	329,510.94	88.662510	295,594.69	-33,916.25	0.05
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	936,062.450	Local	98.833362	925,141.99	90.966150	851,499.97	-73,642.02	0.15
Original Face:	5,000,000.000	Base	98.833362	925,141.99	90.966150	851,499.97	-73,642.02	0.15
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	671,953.260	Local	101.180774	679,887.51	88.000170	591,320.01	-88,567.50	0.10
Original Face:	3,000,000.000	Base	101.180774	679,887.51	88.000170	591,320.01	-88,567.50	0.10
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	671,953.260	Local	99.876994	671,126.72	88.000170	591,320.01	-79,806.71	0.10
Original Face:	3,000,000.000	Base	99.876994	671,126.72	88.000170	591,320.01	-79,806.71	0.10

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3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	3,317,057.920	Local	104.008815	3,450,032.62	87.151460	2,890,864.41	-559,168.21	0.50
Original Face:	4,036,000.000	Base	104.008815	3,450,032.62	87.151460	2,890,864.41	-559,168.21	0.50
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	4,108,884.700	Local	104.302826	4,285,682.84	87.110340	3,579,263.43	-706,419.41	0.62
Original Face:	5,000,000.000	Base	104.302826	4,285,682.84	87.110340	3,579,263.43	-706,419.41	0.62
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	1,841,298.010	Local	100.409843	1,848,844.45	76.222700	1,403,487.06	-445,357.39	0.24
Original Face:	3,015,000.000	Base	100.409843	1,848,844.45	76.222700	1,403,487.06	-445,357.39	0.24
3136BL6F2	FANNIE MAE FNR 2022 13 LV				3.000000	25 Jul 2033		
	3,046,169.480	Local	98.860596	3,011,461.30	92.439150	2,815,853.17	-195,608.13	0.49
Original Face:	3,250,145.000	Base	98.860596	3,011,461.30	92.439150	2,815,853.17	-195,608.13	0.49
3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033		
	1,396,317.960	Local	100.647527	1,405,359.49	92.485580	1,291,392.76	-113,966.73	0.22
Original Face:	1,500,000.000	Base	100.647527	1,405,359.49	92.485580	1,291,392.76	-113,966.73	0.22
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	5,000,000.000	Local	99.923326	4,996,166.29	78.982402	3,949,120.10	-1,047,046.19	0.69
		Base	99.923326	4,996,166.29	78.982402	3,949,120.10	-1,047,046.19	0.69
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	172,773.050	Local	98.493602	170,170.40	95.290730	164,636.70	-5,533.70	0.03
Original Face:	5,000,000.000	Base	98.493602	170,170.40	95.290730	164,636.70	-5,533.70	0.03
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026		
	130,307.980	Local	100.971729	131,574.22	97.941570	127,625.68	-3,948.54	0.02
Original Face:	2,000,000.000	Base	100.971729	131,574.22	97.941570	127,625.68	-3,948.54	0.02
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	15,442.880	Local	99.482739	15,363.00	98.834540	15,262.90	-100.10	0.00
Original Face:	2,000,000.000	Base	99.482739	15,363.00	98.834540	15,262.90	-100.10	0.00
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	593,221.760	Local	101.739314	603,539.75	97.548810	578,680.77	-24,858.98	0.10
Original Face:	2,000,000.000	Base	101.739314	603,539.75	97.548810	578,680.77	-24,858.98	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
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	111,279.320	Local	100.122997	111,416.19	95.277960	106,024.67	-5,391.52	0.02
Original Face:	2,000,000.000	Base	100.122997	111,416.19	95.277960	106,024.67	-5,391.52	0.02
3137BFXT3	FHLMC MULTIFAMILY STRUCTURED P FHMS K042 A2				2.670000	25 Dec 2024		
	3,000,000.000	Local	98.490444	2,954,713.31	95.930550	2,877,916.50	-76,796.81	0.50
Original Face:	3,000,000.000	Base	98.490444	2,954,713.31	95.930550	2,877,916.50	-76,796.81	0.50
3137BL6J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K048 A1				2.689000	25 Dec 2024		
	1,910,744.530	Local	99.290047	1,897,179.15	97.506120	1,863,092.85	-34,086.30	0.32
Original Face:	5,990,000.000	Base	99.290047	1,897,179.15	97.506120	1,863,092.85	-34,086.30	0.32
3137FDKH4	FREDDIE MAC FHR 4759 NA				3.000000	15 Aug 2044		
	359,411.030	Local	98.815067	355,152.25	97.784720	351,449.07	-3,703.18	0.06
Original Face:	5,500,000.000	Base	98.815067	355,152.25	97.784720	351,449.07	-3,703.18	0.06
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A				3.925360	25 Oct 2026		
	4,674,559.250	Local	99.540749	4,653,091.29	98.863440	4,621,430.08	-31,661.21	0.80
Original Face:	5,000,000.000	Base	99.540749	4,653,091.29	98.863440	4,621,430.08	-31,661.21	0.80
3137H8MH1	FREDDIE MAC FHR 5245 DV				4.000000	25 Oct 2033		
	1,422,489.290	Local	97.463363	1,386,405.90	97.020130	1,380,100.96	-6,304.94	0.24
Original Face:	1,466,009.000	Base	97.463363	1,386,405.90	97.020130	1,380,100.96	-6,304.94	0.24
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026		
	28,847.800	Local	100.790702	29,075.90	96.724856	27,902.99	-1,172.91	0.00
Original Face:	500,000.000	Base	100.790702	29,075.90	96.724856	27,902.99	-1,172.91	0.00
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	1,014,532.650	Local	100.438556	1,018,981.94	93.881832	952,461.84	-66,520.10	0.17
Original Face:	5,000,000.000	Base	100.438556	1,018,981.94	93.881832	952,461.84	-66,520.10	0.17
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	1,475,770.870	Local	103.671147	1,529,948.59	96.903036	1,430,066.78	-99,881.81	0.25
Original Face:	7,000,000.000	Base	103.671147	1,529,948.59	96.903036	1,430,066.78	-99,881.81	0.25
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	1,703,894.220	Local	101.846810	1,735,361.91	97.755720	1,665,654.06	-69,707.85	0.29
Original Face:	7,000,000.000	Base	101.846810	1,735,361.91	97.755720	1,665,654.06	-69,707.85	0.29

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31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	85,078.200	Local	104.339384	88,770.07	97.906750	83,297.30	-5,472.77	0.01
Original Face:	5,000,000.000	Base	104.339384	88,770.07	97.906750	83,297.30	-5,472.77	0.01
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
	1,006,624.850	Local	101.927991	1,026,032.49	95.976966	966,127.99	-59,904.50	0.17
Original Face:	7,000,000.000	Base	101.927991	1,026,032.49	95.976966	966,127.99	-59,904.50	0.17
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				4.550000	10 May 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.832553	4,991,627.65	-8,372.35	0.87
		Base	100.000000	5,000,000.00	99.832553	4,991,627.65	-8,372.35	0.87
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027		
	2,000,000.000	Local	95.846903	1,916,938.05	91.454550	1,829,091.00	-87,847.05	0.32
Original Face:	2,000,000.000	Base	95.846903	1,916,938.05	91.454550	1,829,091.00	-87,847.05	0.32
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	5,750,000.000	Local	99.774065	5,737,008.75	89.621130	5,153,214.98	-583,793.77	0.90
Original Face:	5,750,000.000	Base	99.774065	5,737,008.75	89.621130	5,153,214.98	-583,793.77	0.90
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	101.532819	6,091,969.11	95.574580	5,734,474.80	-357,494.31	1.00
Original Face:	6,000,000.000	Base	101.532819	6,091,969.11	95.574580	5,734,474.80	-357,494.31	1.00
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
	5,000,000.000	Local	99.941002	4,997,050.10	84.958087	4,247,904.35	-749,145.75	0.74
		Base	99.941002	4,997,050.10	84.958087	4,247,904.35	-749,145.75	0.74
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534				0.534000	01 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	96.756891	4,837,844.55	-162,155.45	0.84
		Base	100.000000	5,000,000.00	96.756891	4,837,844.55	-162,155.45	0.84
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
	1,200,000.000	Local	104.805757	1,257,669.08	83.692722	1,004,312.66	-253,356.42	0.17
		Base	104.805757	1,257,669.08	83.692722	1,004,312.66	-253,356.42	0.17
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR				4.800000	10 Sep 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	98.531800	4,926,590.00	-73,410.00	0.86
		Base	100.000000	5,000,000.00	98.531800	4,926,590.00	-73,410.00	0.86

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38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				5.120000	10 Sep 2027		
	2,600,000.000	Local	99.626540	2,590,290.03	95.104690	2,472,721.94	-117,568.09	0.43
		Base	99.626540	2,590,290.03	95.104690	2,472,721.94	-117,568.09	0.43
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	98.616762	4,930,838.10	-69,161.90	0.86
		Base	100.000000	5,000,000.00	98.616762	4,930,838.10	-69,161.90	0.86
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	86.441907	4,322,095.35	-677,904.65	0.75
		Base	100.000000	5,000,000.00	86.441907	4,322,095.35	-677,904.65	0.75
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	96.597633	4,829,881.65	-170,118.35	0.84
		Base	100.000000	5,000,000.00	96.597633	4,829,881.65	-170,118.35	0.84
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	119,955.470	Local	99.849402	119,774.82	95.751660	114,859.35	-4,915.47	0.02
Original Face:	3,000,000.000	Base	99.849402	119,774.82	95.751660	114,859.35	-4,915.47	0.02
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
	182,288.770	Local	96.667869	176,214.67	89.472850	163,098.96	-13,115.71	0.03
Original Face:	675,000.000	Base	96.667869	176,214.67	89.472850	163,098.96	-13,115.71	0.03
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	283,191.200	Local	100.736259	285,276.22	87.021290	246,436.64	-38,839.58	0.04
Original Face:	5,000,000.000	Base	100.736259	285,276.22	87.021290	246,436.64	-38,839.58	0.04
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057		
	588,481.040	Local	96.294331	566,673.88	85.230620	501,566.04	-65,107.84	0.09
Original Face:	1,600,000.000	Base	96.294331	566,673.88	85.230620	501,566.04	-65,107.84	0.09
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	2,763,095.060	Local	101.291207	2,798,772.34	92.917587	2,567,401.26	-231,371.08	0.45
Original Face:	5,000,000.000	Base	101.291207	2,798,772.34	92.917587	2,567,401.26	-231,371.08	0.45
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA				2.250000	20 Jul 2069		
	3,998,862.760	Local	101.898292	4,074,772.87	96.312890	3,851,420.29	-223,352.58	0.67
Original Face:	10,465,550.000	Base	101.898292	4,074,772.87	96.312890	3,851,420.29	-223,352.58	0.67

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38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	4,635,985.240	Local	100.556052	4,661,763.71	94.982650	4,403,381.63	-258,382.08	0.77
Original Face:	7,878,829.000	Base	100.556052	4,661,763.71	94.982650	4,403,381.63	-258,382.08	0.77
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				4.390000	20 Aug 2070		
	3,185,477.500	Local	103.663747	3,302,185.34	99.377050	3,165,633.57	-136,551.77	0.55
Original Face:	5,000,000.000	Base	103.663747	3,302,185.34	99.377050	3,165,633.57	-136,551.77	0.55
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				4.390000	20 Aug 2070		
	3,186,288.500	Local	104.680675	3,335,428.30	99.961630	3,185,065.92	-150,362.38	0.55
Original Face:	5,000,000.000	Base	104.680675	3,335,428.30	99.961630	3,185,065.92	-150,362.38	0.55
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030		
	4,163,981.720	Local	100.594535	4,188,738.04	97.406170	4,055,975.11	-132,762.93	0.70
Original Face:	6,180,040.000	Base	100.594535	4,188,738.04	97.406170	4,055,975.11	-132,762.93	0.70
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
	1,105,356.860	Local	100.513114	1,111,028.60	89.386570	988,040.58	-122,988.02	0.17
Original Face:	6,993,000.000	Base	100.513114	1,111,028.60	89.386570	988,040.58	-122,988.02	0.17
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.910641	1,498,659.61	91.339945	1,370,099.18	-128,560.43	0.24
		Base	99.910641	1,498,659.61	91.339945	1,370,099.18	-128,560.43	0.24
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	5,000,000.000	Local	99.703672	4,985,183.61	92.165093	4,608,254.65	-376,928.96	0.80
		Base	99.703672	4,985,183.61	92.165093	4,608,254.65	-376,928.96	0.80
45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35				4.350000	15 Jun 2029		
	7,000,000.000	Local	99.901944	6,993,136.10	96.939920	6,785,794.40	-207,341.70	1.18
		Base	99.901944	6,993,136.10	96.939920	6,785,794.40	-207,341.70	1.18
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
	1,000,000.000	Local	143.143069	1,431,430.69	98.438039	984,380.39	-447,050.30	0.17
		Base	143.143069	1,431,430.69	98.438039	984,380.39	-447,050.30	0.17
46647PBA3	JPMORGAN CHASE + CO SR UNSECURED 01/27 VAR				3.960000	29 Jan 2027		
	3,212,000.000	Local	96.491781	3,099,316.01	95.425507	3,065,067.28	-34,248.73	0.53
		Base	96.491781	3,099,316.01	95.425507	3,065,067.28	-34,248.73	0.53

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46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				4.900000	10 Dec 2025		
	5,000,000.000	Local	100.097458	5,004,872.89	97.965000	4,898,250.00	-106,622.89	0.85
		Base	100.097458	5,004,872.89	97.965000	4,898,250.00	-106,622.89	0.85
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	97.071780	3,640,191.75	-108,821.63	0.63
Original Face:	3,750,000.000	Base	99.973690	3,749,013.38	97.071780	3,640,191.75	-108,821.63	0.63
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.413123	4,970,656.14	69.295745	3,464,787.25	-1,505,868.89	0.60
		Base	99.413123	4,970,656.14	69.295745	3,464,787.25	-1,505,868.89	0.60
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.767952	4,988,397.62	88.645931	4,432,296.55	-556,101.07	0.77
		Base	99.767952	4,988,397.62	88.645931	4,432,296.55	-556,101.07	0.77
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	2,500,000.000	Local	99.836792	2,495,919.81	102.887213	2,572,180.33	76,260.52	0.45
		Base	99.836792	2,495,919.81	102.887213	2,572,180.33	76,260.52	0.45
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5				5.500000	15 Mar 2027		
	5,000,000.000	Local	107.398231	5,369,911.57	103.957468	5,197,873.40	-172,038.17	0.90
		Base	107.398231	5,369,911.57	103.957468	5,197,873.40	-172,038.17	0.90
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.873781	4,943,689.04	63.088611	3,154,430.55	-1,789,258.49	0.55
		Base	98.873781	4,943,689.04	63.088611	3,154,430.55	-1,789,258.49	0.55
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023		
	5,000,000.000	Local	100.940059	5,047,002.96	99.253209	4,962,660.45	-84,342.51	0.86
		Base	100.940059	5,047,002.96	99.253209	4,962,660.45	-84,342.51	0.86
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7				3.700000	23 Oct 2024		
	10,000,000.000	Local	100.429118	10,042,911.75	97.648961	9,764,896.10	-278,015.65	1.70
		Base	100.429118	10,042,911.75	97.648961	9,764,896.10	-278,015.65	1.70
61762XAT4	MORGAN STANLEY BAML TRUST MSBAM 2013 C12 A3				3.973000	15 Oct 2046		
	4,213,187.270	Local	100.521351	4,235,152.77	98.942020	4,168,612.59	-66,540.18	0.72
Original Face:	6,849,220.000	Base	100.521351	4,235,152.77	98.942020	4,168,612.59	-66,540.18	0.72

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR					4.700000	07 Aug 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.650052	4,982,502.60	-17,497.40	0.87
		Base		100.000000	5,000,000.00	99.650052	4,982,502.60	-17,497.40	0.87
637639AA3	NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2					1.200000	23 Apr 2023		
		Local	2,552,000.000	99.682178	2,543,889.19	98.962256	2,525,516.77	-18,372.42	0.44
		Base		99.682178	2,543,889.19	98.962256	2,525,516.77	-18,372.42	0.44
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.726809	4,986,340.46	86.729115	4,336,455.75	-649,884.71	0.75
		Base		99.726809	4,986,340.46	86.729115	4,336,455.75	-649,884.71	0.75
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	3,500,000.000	99.722184	3,490,276.44	82.402553	2,884,089.36	-606,187.08	0.50
		Base		99.722184	3,490,276.44	82.402553	2,884,089.36	-606,187.08	0.50
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	1,000,000.000	99.857116	998,571.16	97.775693	977,756.93	-20,814.23	0.17
		Base		99.857116	998,571.16	97.775693	977,756.93	-20,814.23	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	98.008152	9,800,815.20	-199,184.80	1.70
		Base		100.000000	10,000,000.00	98.008152	9,800,815.20	-199,184.80	1.70
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	5,000,000.000	99.969025	4,998,451.23	89.716959	4,485,847.95	-512,603.28	0.78
		Base		99.969025	4,998,451.23	89.716959	4,485,847.95	-512,603.28	0.78
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	108.056852	5,402,842.58	88.625110	4,431,255.50	-971,587.08	0.77
		Base		108.056852	5,402,842.58	88.625110	4,431,255.50	-971,587.08	0.77
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	10,000,000.000	99.773803	9,977,380.33	80.250345	8,025,034.50	-1,952,345.83	1.39
		Base		99.773803	9,977,380.33	80.250345	8,025,034.50	-1,952,345.83	1.39
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	5,000,000.000	99.905177	4,995,258.87	83.478999	4,173,949.95	-821,308.92	0.73
		Base		99.905177	4,995,258.87	83.478999	4,173,949.95	-821,308.92	0.73

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
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				4.709000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	99.814000	2,495,350.00	-4,650.00	0.43
		Base	100.000000	2,500,000.00	99.814000	2,495,350.00	-4,650.00	0.43
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				3.827184	18 Nov 2027		
	2,500,000.000	Local	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.43
		Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.43
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				2.000000	14 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.87
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.87
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				5.350000	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	97.345687	4,867,284.35	-132,715.65	0.85
		Base	100.000000	5,000,000.00	97.345687	4,867,284.35	-132,715.65	0.85
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				3.500000	25 May 2047		
	4,563,420.680	Local	100.000000	4,563,420.68	98.795489	4,508,453.78	-54,966.90	0.78
Original Face:	5,000,000.000	Base	100.000000	4,563,420.68	98.795489	4,508,453.78	-54,966.90	0.78
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.906369	4,995,318.43	78.448634	3,922,431.70	-1,072,886.73	0.68
		Base	99.906369	4,995,318.43	78.448634	3,922,431.70	-1,072,886.73	0.68
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027		
	5,000,000.000	Local	99.868984	4,993,449.19	101.431098	5,071,554.90	78,105.71	0.88
		Base	99.868984	4,993,449.19	101.431098	5,071,554.90	78,105.71	0.88
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	99.973655	4,998,682.77	96.038632	4,801,931.60	-196,751.17	0.83
		Base	99.973655	4,998,682.77	96.038632	4,801,931.60	-196,751.17	0.83
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
	3,000,000.000	Local	99.748699	2,992,460.96	83.359097	2,500,772.91	-491,688.05	0.43
		Base	99.748699	2,992,460.96	83.359097	2,500,772.91	-491,688.05	0.43
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	96.304009	3,852,160.36	-147,839.64	0.67
		Base	100.000000	4,000,000.00	96.304009	3,852,160.36	-147,839.64	0.67

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	2,500,000.000	99.969469	2,499,236.72	82.475232	2,061,880.80	-437,355.92	0.36
		Base		99.969469	2,499,236.72	82.475232	2,061,880.80	-437,355.92	0.36
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
		Local	5,000,000.000	99.737451	4,986,872.53	96.531391	4,826,569.55	-160,302.98	0.84
		Base		99.737451	4,986,872.53	96.531391	4,826,569.55	-160,302.98	0.84
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2					2.200000	01 Sep 2024		
		Local	3,000,000.000	99.971582	2,999,147.46	95.763359	2,872,900.77	-126,246.69	0.50
		Base		99.971582	2,999,147.46	95.763359	2,872,900.77	-126,246.69	0.50
91282CFW6	US TREASURY N/B 11/25 4.5					4.500000	15 Nov 2025		
		Local	5,000,000.000	100.722962	5,036,148.08	100.687500	5,034,375.00	-1,773.08	0.87
		Base		100.722962	5,036,148.08	100.687500	5,034,375.00	-1,773.08	0.87
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3					5.300000	15 Feb 2030		
		Local	5,000,000.000	99.855957	4,992,797.83	103.284221	5,164,211.05	171,413.22	0.90
		Base		99.855957	4,992,797.83	103.284221	5,164,211.05	171,413.22	0.90
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	2,000,000.000	99.914379	1,998,287.58	78.010078	1,560,201.56	-438,086.02	0.27
		Base		99.914379	1,998,287.58	78.010078	1,560,201.56	-438,086.02	0.27
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					5.090000	20 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	97.480766	4,874,038.30	-125,961.70	0.85
		Base		100.000000	5,000,000.00	97.480766	4,874,038.30	-125,961.70	0.85
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	3,734,677.270	99.991631	3,734,364.72	98.350440	3,673,071.53	-61,293.19	0.64
Original Face:		Base	5,000,000.000	99.991631	3,734,364.72	98.350440	3,673,071.53	-61,293.19	0.64
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	2,000,000.000	99.992803	1,999,856.05	99.046130	1,980,922.60	-18,933.45	0.34
Original Face:		Base	2,000,000.000	99.992803	1,999,856.05	99.046130	1,980,922.60	-18,933.45	0.34
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	103.726193	5,186,309.65	84.711884	4,235,594.20	-950,715.45	0.74
		Base		103.726193	5,186,309.65	84.711884	4,235,594.20	-950,715.45	0.74

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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
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027		
	5,000,000.000	Local	99.928002	4,996,400.09	85.206026	4,260,301.30	-736,098.79	0.74
		Base	99.928002	4,996,400.09	85.206026	4,260,301.30	-736,098.79	0.74
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	5,000,000.000	Local	96.314217	4,815,710.83	96.903622	4,845,181.10	29,470.27	0.84
		Base	96.314217	4,815,710.83	96.903622	4,845,181.10	29,470.27	0.84
94989NBD8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A3				3.411000	15 Sep 2058		
	484,408.180	Local	94.574371	458,125.99	94.850330	459,462.76	1,336.77	0.08
Original Face:	520,000.000	Base	94.574371	458,125.99	94.850330	459,462.76	1,336.77	0.08
US DOLLAR Total								
	510,201,890.660	Local		513,736,978.47		472,849,581.30	-40,887,397.17	82.15
Original Face:	228,043,793.000	Base		513,736,978.47		472,849,581.30	-40,887,397.17	82.15
FIXED INCOME Total								
	510,201,890.660	Base		513,736,978.47		472,849,581.30	-40,887,397.17	82.15
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									
		613,148,952.580	Base		616,446,300.10		575,558,902.93	-40,887,397.17	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								
			425,275.860	1.000000	425,275.86	1.000000	425,275.86	0.00	0.01
		Base		1.000000	425,275.86	1.000000	425,275.86	0.00	0.01
US DOLLAR Total									
			425,275.860		425,275.86		425,275.86	0.00	0.01
		Base			425,275.86		425,275.86	0.00	0.01
CASH Total									
			425,275.860	Base	425,275.86		425,275.86	0.00	0.01
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
0020A3N30	AT+T INC					4.650000	03 Jan 2023		
			25,000,000.000	99.974167	24,993,541.67	99.974167	24,993,541.67	0.00	0.51
		Base		99.974167	24,993,541.67	99.974167	24,993,541.67	0.00	0.51
0255E3N95	AMERICAN ELEC PWR INC					4.500000	09 Jan 2023		
			25,000,000.000	99.900000	24,975,000.00	99.900000	24,975,000.00	0.00	0.51
		Base		99.900000	24,975,000.00	99.900000	24,975,000.00	0.00	0.51
02665KNT0	AMERICAN HONDA FINAN					4.650000	27 Jan 2023		
			30,000,000.000	99.664167	29,899,250.00	99.664167	29,899,250.00	0.00	0.61
		Base		99.664167	29,899,250.00	99.664167	29,899,250.00	0.00	0.61
03040MNK9	AMERICAN WATER CAPIT					4.440000	19 Jan 2023		
			20,000,000.000	99.778000	19,955,600.00	99.778000	19,955,600.00	0.00	0.41
		Base		99.778000	19,955,600.00	99.778000	19,955,600.00	0.00	0.41
03040MNL7	AMERICAN WATER CAPIT					4.600000	20 Jan 2023		
			18,000,000.000	99.757222	17,956,300.00	99.757222	17,956,300.00	0.00	0.37
		Base		99.757222	17,956,300.00	99.757222	17,956,300.00	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
04821UQ62	ATLANTIC ASSET SECUR				4.600000	06 Mar 2023		
	25,000,000.000	Local	99.182222	24,795,555.56	99.182222	24,795,555.56	0.00	0.50
		Base	99.182222	24,795,555.56	99.182222	24,795,555.56	0.00	0.50
05253CQ74	AUST + NEW ZEA				4.420000	07 Mar 2023		
	25,000,000.000	Local	99.201944	24,800,486.11	99.201944	24,800,486.11	0.00	0.50
		Base	99.201944	24,800,486.11	99.201944	24,800,486.11	0.00	0.50
05333UN48	AUTOZONE INC.				4.450000	04 Jan 2023		
	25,000,000.000	Local	99.962917	24,990,729.17	99.962917	24,990,729.17	0.00	0.51
		Base	99.962917	24,990,729.17	99.962917	24,990,729.17	0.00	0.51
06367CU88	BANK OF MONTREAL				4.740000	14 Apr 2023		
	10,000,000.000	Local	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				5.000000	05 Jul 2023		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.41
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.41
06417KV14	BANK OF NOVA SCOTIA/THE				3.600000	01 Aug 2023		
	15,000,000.000	Local	97.880000	14,682,000.00	97.880000	14,682,000.00	0.00	0.30
		Base	97.880000	14,682,000.00	97.880000	14,682,000.00	0.00	0.30
06417MM93	BANK OF NOVA SCOTIA				4.880000	03 Jul 2023		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
07010KNC8	BASIN ELEC PWR COOP				4.500000	12 Jan 2023		
	15,000,000.000	Local	99.862500	14,979,375.00	99.862500	14,979,375.00	0.00	0.30
		Base	99.862500	14,979,375.00	99.862500	14,979,375.00	0.00	0.30
08465SNB1	BERKSHIRE HATHAWAY ENE				4.500000	11 Jan 2023		
	30,000,000.000	Local	99.875000	29,962,500.00	99.875000	29,962,500.00	0.00	0.61
		Base	99.875000	29,962,500.00	99.875000	29,962,500.00	0.00	0.61
13608BP81	CANADIAN IMPERIAL BK				3.500000	08 Feb 2023		
	25,000,000.000	Local	99.630556	24,907,638.89	99.630556	24,907,638.89	0.00	0.51
		Base	99.630556	24,907,638.89	99.630556	24,907,638.89	0.00	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
13738KQM2	CAN AST + CAN LTD JT					4.600000	21 Mar 2023		
		Local	13,000,000.000	98.990556	12,868,772.22	98.990556	12,868,772.22	0.00	0.26
		Base		98.990556	12,868,772.22	98.990556	12,868,772.22	0.00	0.26
138994009	CANTOR FITZGERALD REPO REPO					4.270000	03 Jan 2023		
		Local	700,000,000.000	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	14.25
		Base		100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	14.25
138994009	CANTOR FITZGERALD REPO REPO					4.300000	12 Jan 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.41
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.41
138994009	CANTOR FITZGERALD REPO REPO					4.050000	18 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.31
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.31
138994009	CANTOR FITZGERALD REPO REPO					4.150000	20 Jan 2023		
		Local	26,000,000.000	100.000000	26,000,000.00	100.000000	26,000,000.00	0.00	0.53
		Base		100.000000	26,000,000.00	100.000000	26,000,000.00	0.00	0.53
138994009	CANTOR FITZGERALD REPO REPO					4.170000	20 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.31
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.31
138994009	CANTOR FITZGERALD REPO REPO					4.250000	25 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.31
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.31
138994009	CANTOR FITZGERALD REPO REPO					4.250000	31 Jan 2023		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.81
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.81
138994009	CANTOR FITZGERALD REPO REPO					4.220000	13 Feb 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
14912ENH6	CATERPLR FIN SRV CO.					4.300000	17 Jan 2023		
		Local	15,000,000.000	99.808889	14,971,333.33	99.808889	14,971,333.33	0.00	0.30
		Base		99.808889	14,971,333.33	99.808889	14,971,333.33	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
17327BU60	CITIGROUP GLOBAL MKTS INC S				5.200000	06 Jul 2023		
	25,000,000.000	Local	97.313333	24,328,333.33	97.313333	24,328,333.33	0.00	0.50
		Base	97.313333	24,328,333.33	97.313333	24,328,333.33	0.00	0.50
23102VN48	CUMMINS INC				4.100000	04 Jan 2023		
	9,250,000.000	Local	99.965833	9,246,839.58	99.965833	9,246,839.58	0.00	0.19
		Base	99.965833	9,246,839.58	99.965833	9,246,839.58	0.00	0.19
23102VNH9	CUMMINS INC				4.290000	17 Jan 2023		
	19,750,000.000	Local	99.809333	19,712,343.33	99.809333	19,712,343.33	0.00	0.40
		Base	99.809333	19,712,343.33	99.809333	19,712,343.33	0.00	0.40
24023HNJ0	DCAT, LLC				4.250000	18 Jan 2023		
	20,000,000.000	Local	99.799306	19,959,861.11	99.799306	19,959,861.11	0.00	0.41
		Base	99.799306	19,959,861.11	99.799306	19,959,861.11	0.00	0.41
24422MNL1	JOHN DEERE CAPITAL C				4.280000	20 Jan 2023		
	25,000,000.000	Local	99.774111	24,943,527.78	99.774111	24,943,527.78	0.00	0.51
		Base	99.774111	24,943,527.78	99.774111	24,943,527.78	0.00	0.51
2546R3PQ1	DISNEY (WALT) CO THE				4.160000	24 Feb 2023		
	25,000,000.000	Local	99.376000	24,844,000.00	99.376000	24,844,000.00	0.00	0.51
		Base	99.376000	24,844,000.00	99.376000	24,844,000.00	0.00	0.51
2546R3QX5	DISNEY (WALT) CO THE				4.900000	31 Mar 2023		
	15,000,000.000	Local	98.788611	14,818,291.66	98.788611	14,818,291.66	0.00	0.30
		Base	98.788611	14,818,291.66	98.788611	14,818,291.66	0.00	0.30
26244JN47	DUKE ENERGY CORP				4.400000	04 Jan 2023		
	26,850,000.000	Local	99.963333	26,840,155.00	99.963333	26,840,155.00	0.00	0.55
		Base	99.963333	26,840,155.00	99.963333	26,840,155.00	0.00	0.55
26244JP29	DUKE ENERGY CORP				4.660000	02 Feb 2023		
	25,000,000.000	Local	99.585778	24,896,444.45	99.585778	24,896,444.45	0.00	0.51
		Base	99.585778	24,896,444.45	99.585778	24,896,444.45	0.00	0.51
29101BPP1	EMERSON ELECTRIC CO				4.400000	23 Feb 2023		
	30,000,000.000	Local	99.352222	29,805,666.67	99.352222	29,805,666.67	0.00	0.61
		Base	99.352222	29,805,666.67	99.352222	29,805,666.67	0.00	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
30601WNX3	FAIRWAY FINANCE CORP					4.050000	31 Jan 2023		
		Local	20,000,000.000	99.662500	19,932,500.00	99.662500	19,932,500.00	0.00	0.41
		Base		99.662500	19,932,500.00	99.662500	19,932,500.00	0.00	0.41
30601WPT0	FAIRWAY FINANCE CORP					4.050000	27 Feb 2023		
		Local	25,000,000.000	99.358750	24,839,687.50	99.358750	24,839,687.50	0.00	0.51
		Base		99.358750	24,839,687.50	99.358750	24,839,687.50	0.00	0.51
34108BNL5	FLORIDA PWR + LGT CO					4.310000	20 Jan 2023		
		Local	23,500,000.000	99.772528	23,446,544.03	99.772528	23,446,544.03	0.00	0.48
		Base		99.772528	23,446,544.03	99.772528	23,446,544.03	0.00	0.48
3703E1N46	GENERAL MILLS INC.					4.400000	04 Jan 2023		
		Local	20,000,000.000	99.963333	19,992,666.67	99.963333	19,992,666.67	0.00	0.41
		Base		99.963333	19,992,666.67	99.963333	19,992,666.67	0.00	0.41
3703E1NC8	GENERAL MILLS INC.					4.500000	12 Jan 2023		
		Local	30,000,000.000	99.862500	29,958,750.00	99.862500	29,958,750.00	0.00	0.61
		Base		99.862500	29,958,750.00	99.862500	29,958,750.00	0.00	0.61
38346MQG2	GOTHAM FDG CORP					4.620000	16 Mar 2023		
		Local	15,000,000.000	99.050333	14,857,550.00	99.050333	14,857,550.00	0.00	0.30
		Base		99.050333	14,857,550.00	99.050333	14,857,550.00	0.00	0.30
38346MRE6	GOTHAM FDG CORP					4.730000	14 Apr 2023		
		Local	25,000,000.000	98.646694	24,661,673.61	98.646694	24,661,673.61	0.00	0.50
		Base		98.646694	24,661,673.61	98.646694	24,661,673.61	0.00	0.50
40060XN30	GTA FDG LLC DISC					3.205000	03 Jan 2023		
		Local	20,000,000.000	99.982194	19,996,438.89	99.982194	19,996,438.89	0.00	0.41
		Base		99.982194	19,996,438.89	99.982194	19,996,438.89	0.00	0.41
40060XRJ1	GTA FDG LLC DISC					4.800000	18 Apr 2023		
		Local	25,000,000.000	98.573333	24,643,333.34	98.573333	24,643,333.34	0.00	0.50
		Base		98.573333	24,643,333.34	98.573333	24,643,333.34	0.00	0.50
41282KNW4	HARLEY DAVIDSON FND CP					4.950000	30 Jan 2023		
		Local	16,000,000.000	99.601250	15,936,200.00	99.601250	15,936,200.00	0.00	0.32
		Base		99.601250	15,936,200.00	99.601250	15,936,200.00	0.00	0.32

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
42786UN92	HERSHEY FOODS CORP				4.250000	09 Jan 2023		
	15,000,000.000	Local	99.905556	14,985,833.33	99.905556	14,985,833.33	0.00	0.31
		Base	99.905556	14,985,833.33	99.905556	14,985,833.33	0.00	0.31
43851UN66	HONEYWELL INTERNATN				2.930000	06 Jan 2023		
	25,000,000.000	Local	99.959306	24,989,826.39	99.959306	24,989,826.39	0.00	0.51
		Base	99.959306	24,989,826.39	99.959306	24,989,826.39	0.00	0.51
43851UQ89	HONEYWELL INTERNATN				4.350000	08 Mar 2023		
	25,000,000.000	Local	99.202500	24,800,625.00	99.202500	24,800,625.00	0.00	0.50
		Base	99.202500	24,800,625.00	99.202500	24,800,625.00	0.00	0.50
4523EMQF3	ILLINOIS TOOL WORKS INC				4.450000	15 Mar 2023		
	10,000,000.000	Local	99.097639	9,909,763.89	99.097639	9,909,763.89	0.00	0.20
		Base	99.097639	9,909,763.89	99.097639	9,909,763.89	0.00	0.20
45826FNR0	INTEL CORPORATION				4.220000	25 Jan 2023		
	25,000,000.000	Local	99.718667	24,929,666.67	99.718667	24,929,666.67	0.00	0.51
		Base	99.718667	24,929,666.67	99.718667	24,929,666.67	0.00	0.51
45826FP23	INTEL CORPORATION				4.220000	02 Feb 2023		
	25,000,000.000	Local	99.624889	24,906,222.22	99.624889	24,906,222.22	0.00	0.51
		Base	99.624889	24,906,222.22	99.624889	24,906,222.22	0.00	0.51
45826FR39	INTEL CORPORATION				4.460000	03 Apr 2023		
	11,750,000.000	Local	98.860222	11,616,076.11	98.860222	11,616,076.11	0.00	0.24
		Base	98.860222	11,616,076.11	98.860222	11,616,076.11	0.00	0.24
46640QQL8	J.P. MORGAN SECURITIES				3.550000	20 Mar 2023		
	15,000,000.000	Local	99.230833	14,884,625.00	99.230833	14,884,625.00	0.00	0.30
		Base	99.230833	14,884,625.00	99.230833	14,884,625.00	0.00	0.30
47816GNC9	JOHNSON + JOHNSON				2.930000	12 Jan 2023		
	30,000,000.000	Local	99.910472	29,973,141.67	99.910472	29,973,141.67	0.00	0.61
		Base	99.910472	29,973,141.67	99.910472	29,973,141.67	0.00	0.61
47816GQG7	JOHNSON + JOHNSON				3.710000	16 Mar 2023		
	15,000,000.000	Local	99.237389	14,885,608.33	99.237389	14,885,608.33	0.00	0.30
		Base	99.237389	14,885,608.33	99.237389	14,885,608.33	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
4820P5BQ0	JUPITER SECT CO LLC				4.850000	01 Feb 2023		
	10,000,000.000	Local	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
4820P5BW7	JUPITER SECT CO LLC				4.900000	12 Apr 2023		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
48783DNC3	KELLOGG COMPANY				4.450000	12 Jan 2023		
	21,900,000.000	Local	99.864028	21,870,222.08	99.864028	21,870,222.08	0.00	0.45
		Base	99.864028	21,870,222.08	99.864028	21,870,222.08	0.00	0.45
53127UNX4	LIBERTY FUNDING LLC				4.050000	31 Jan 2023		
	25,000,000.000	Local	99.662500	24,915,625.00	99.662500	24,915,625.00	0.00	0.51
		Base	99.662500	24,915,625.00	99.662500	24,915,625.00	0.00	0.51
57576KN39	MASSACHUSETTS MUT LIFE INS CO				4.090000	03 Jan 2023		
	25,000,000.000	Local	99.977278	24,994,319.44	99.977278	24,994,319.44	0.00	0.51
		Base	99.977278	24,994,319.44	99.977278	24,994,319.44	0.00	0.51
59157UNA4	METLIFE SHORT TERM FDG				4.150000	10 Jan 2023		
	11,350,000.000	Local	99.896250	11,338,224.38	99.896250	11,338,224.38	0.00	0.23
		Base	99.896250	11,338,224.38	99.896250	11,338,224.38	0.00	0.23
63743DNC1	NATL RURAL UTIL COOP				4.530000	12 Jan 2023		
	25,000,000.000	Local	99.861583	24,965,395.83	99.861583	24,965,395.83	0.00	0.51
		Base	99.861583	24,965,395.83	99.861583	24,965,395.83	0.00	0.51
63743DNQ0	NATL RURAL UTIL COOP				4.590000	24 Jan 2023		
	25,000,000.000	Local	99.706750	24,926,687.50	99.706750	24,926,687.50	0.00	0.51
		Base	99.706750	24,926,687.50	99.706750	24,926,687.50	0.00	0.51
63763QN94	NATIONAL SECS CLEARING				4.090000	09 Jan 2023		
	25,000,000.000	Local	99.909111	24,977,277.78	99.909111	24,977,277.78	0.00	0.51
		Base	99.909111	24,977,277.78	99.909111	24,977,277.78	0.00	0.51
64106HNK3	NESTLE FIN FRANCE S.				4.270000	19 Jan 2023		
	25,000,000.000	Local	99.786500	24,946,625.00	99.786500	24,946,625.00	0.00	0.51
		Base	99.786500	24,946,625.00	99.786500	24,946,625.00	0.00	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
65478KN56	NISOURCE INC				4.420000	05 Jan 2023		
	25,000,000.000	Local	99.950889	24,987,722.22	99.950889	24,987,722.22	0.00	0.51
		Base	99.950889	24,987,722.22	99.950889	24,987,722.22	0.00	0.51
6698M5N62	NOVARTIS FNC CRP				4.290000	06 Jan 2023		
	33,425,000.000	Local	99.940417	33,405,084.27	99.940417	33,405,084.27	0.00	0.68
		Base	99.940417	33,405,084.27	99.940417	33,405,084.27	0.00	0.68
67983UNX7	OLD LINE FUNDING LLC				4.160000	31 Jan 2023		
	20,000,000.000	Local	99.653333	19,930,666.67	99.653333	19,930,666.67	0.00	0.41
		Base	99.653333	19,930,666.67	99.653333	19,930,666.67	0.00	0.41
6840C3N90	ORACLE CORPORATION				4.610000	09 Jan 2023		
	25,000,000.000	Local	99.897556	24,974,388.89	99.897556	24,974,388.89	0.00	0.51
		Base	99.897556	24,974,388.89	99.897556	24,974,388.89	0.00	0.51
6840C3NH2	ORACLE CORPORATION				4.560000	17 Jan 2023		
	25,000,000.000	Local	99.797333	24,949,333.33	99.797333	24,949,333.33	0.00	0.51
		Base	99.797333	24,949,333.33	99.797333	24,949,333.33	0.00	0.51
69372BN55	PACCAR FINANCIAL COR				4.120000	05 Jan 2023		
	15,000,000.000	Local	99.954222	14,993,133.33	99.954222	14,993,133.33	0.00	0.31
		Base	99.954222	14,993,133.33	99.954222	14,993,133.33	0.00	0.31
70109MN34	PARKER HANNIFIN CORP				4.510000	03 Jan 2023		
	25,000,000.000	Local	99.974944	24,993,736.11	99.974944	24,993,736.11	0.00	0.51
		Base	99.974944	24,993,736.11	99.974944	24,993,736.11	0.00	0.51
70109MNP5	PARKER HANNIFIN CORP				4.800000	23 Jan 2023		
	20,000,000.000	Local	99.706667	19,941,333.33	99.706667	19,941,333.33	0.00	0.41
		Base	99.706667	19,941,333.33	99.706667	19,941,333.33	0.00	0.41
74271UP79	PROCTOR GAMBLE AND CO				4.300000	07 Feb 2023		
	25,000,000.000	Local	99.558056	24,889,513.89	99.558056	24,889,513.89	0.00	0.51
		Base	99.558056	24,889,513.89	99.558056	24,889,513.89	0.00	0.51
75513GNC6	RAYTHEON TECHNOLOGIES				4.600000	12 Jan 2023		
	25,000,000.000	Local	99.859444	24,964,861.11	99.859444	24,964,861.11	0.00	0.51
		Base	99.859444	24,964,861.11	99.859444	24,964,861.11	0.00	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
78015DXJ4	ROYAL BK CDA					5.100000	18 Oct 2023		
		Local	10,000,000.000	95.891667	9,589,166.67	95.891667	9,589,166.67	0.00	0.20
		Base		95.891667	9,589,166.67	95.891667	9,589,166.67	0.00	0.20
78015M6K1	ROYAL BK CDA					4.930000	23 Aug 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
8085A3Q73	SCHWAB CHARLES CORP					4.650000	07 Mar 2023		
		Local	25,000,000.000	99.160417	24,790,104.17	99.160417	24,790,104.17	0.00	0.50
		Base		99.160417	24,790,104.17	99.160417	24,790,104.17	0.00	0.50
85462DPF4	STANLEY WORKS (THE)					4.550000	15 Feb 2023		
		Local	25,000,000.000	99.431250	24,857,812.50	99.431250	24,857,812.50	0.00	0.51
		Base		99.431250	24,857,812.50	99.431250	24,857,812.50	0.00	0.51
88602UP20	THUNDER BAY FNDNG LLC					4.060000	02 Feb 2023		
		Local	25,000,000.000	99.639111	24,909,777.78	99.639111	24,909,777.78	0.00	0.51
		Base		99.639111	24,909,777.78	99.639111	24,909,777.78	0.00	0.51
88602UQ29	THUNDER BAY FNDNG LLC					4.700000	02 Mar 2023		
		Local	25,000,000.000	99.216667	24,804,166.66	99.216667	24,804,166.66	0.00	0.51
		Base		99.216667	24,804,166.66	99.216667	24,804,166.66	0.00	0.51
89119BRA6	TORONTO DOMINION BANK					3.780000	10 Apr 2023		
		Local	25,000,000.000	98.960500	24,740,125.00	98.960500	24,740,125.00	0.00	0.50
		Base		98.960500	24,740,125.00	98.960500	24,740,125.00	0.00	0.50
89233HTS3	TOYOTA MOTOR CREDIT					4.440000	26 Jun 2023		
		Local	20,000,000.000	97.829333	19,565,866.67	97.829333	19,565,866.67	0.00	0.40
		Base		97.829333	19,565,866.67	97.829333	19,565,866.67	0.00	0.40
89788L5M2	TRUIST BANK					4.430000	13 Feb 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
912796ZP7	TREASURY BILL 06/23 0.00000					4.565300	08 Jun 2023		
		Local	20,000,000.000	97.996341	19,599,268.11	97.996341	19,599,268.11	0.00	0.40
		Base		97.996341	19,599,268.11	97.996341	19,599,268.11	0.00	0.40

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796ZR3	TREASURY BILL 06/23 0.00000				4.582000	29 Jun 2023		
	50,000,000.000	Local	97.734893	48,867,446.67	97.734893	48,867,446.67	0.00	1.00
		Base	97.734893	48,867,446.67	97.734893	48,867,446.67	0.00	1.00
91842KNB8	VW CR INC				4.600000	11 Jan 2023		
	20,000,000.000	Local	99.872222	19,974,444.44	99.872222	19,974,444.44	0.00	0.41
		Base	99.872222	19,974,444.44	99.872222	19,974,444.44	0.00	0.41
91842KNQ5	VW CR INC				4.700000	24 Jan 2023		
	25,000,000.000	Local	99.699722	24,924,930.56	99.699722	24,924,930.56	0.00	0.51
		Base	99.699722	24,924,930.56	99.699722	24,924,930.56	0.00	0.51
91842KQU3	VW CR INC				4.370000	28 Mar 2023		
	25,000,000.000	Local	98.956056	24,739,013.89	98.956056	24,739,013.89	0.00	0.50
		Base	98.956056	24,739,013.89	98.956056	24,739,013.89	0.00	0.50
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				3.980000	09 Jan 2023		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.53
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.53
92646LNB2	VICTORY RECEIVABLES				4.300000	11 Jan 2023		
	15,000,000.000	Local	99.880556	14,982,083.33	99.880556	14,982,083.33	0.00	0.31
		Base	99.880556	14,982,083.33	99.880556	14,982,083.33	0.00	0.31
926NKW009	AMHERST PIERPONT 04/15 VAR				4.220000	03 Jan 2023		
	700,000,000.000	Local	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	14.25
		Base	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	14.25
926NKW009	AMHERST PIERPONT 04/15 VAR				4.270000	13 Jan 2023		
	70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.43
		Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.43
926NKW009	AMHERST PIERPONT 04/15 VAR				4.300000	20 Jan 2023		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.02
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.02
93142XNA5	WALGREENS BOOTS				4.750000	10 Jan 2023		
	25,000,000.000	Local	99.881250	24,970,312.50	99.881250	24,970,312.50	0.00	0.51
		Base	99.881250	24,970,312.50	99.881250	24,970,312.50	0.00	0.51

& 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
93142XPH8	WALGREENS BOOTS				5.000000	17 Feb 2023		
	25,000,000.000	Local	99.347222	24,836,805.56	99.347222	24,836,805.56	0.00	0.51
		Base	99.347222	24,836,805.56	99.347222	24,836,805.56	0.00	0.51
94107NN91	WASTE MANAGEMENT INC				4.700000	09 Jan 2023		
	20,000,000.000	Local	99.895556	19,979,111.11	99.895556	19,979,111.11	0.00	0.41
		Base	99.895556	19,979,111.11	99.895556	19,979,111.11	0.00	0.41
94107NPD0	WASTE MANAGEMENT INC				4.900000	13 Feb 2023		
	25,000,000.000	Local	99.414722	24,853,680.56	99.414722	24,853,680.56	0.00	0.51
		Base	99.414722	24,853,680.56	99.414722	24,853,680.56	0.00	0.51
979QHR003	SOUTH STREET REPO				4.290000	03 Jan 2023		
	611,000,000.000	Local	100.000000	611,000,000.00	100.000000	611,000,000.00	0.00	12.44
		Base	100.000000	611,000,000.00	100.000000	611,000,000.00	0.00	12.44
US DOLLAR Total								
	4,256,775,000.000	Local		4,247,228,543.85		4,247,228,543.85	0.00	86.48
		Base		4,247,228,543.85		4,247,228,543.85	0.00	86.48
CASH EQUIVALENT Total								
	4,256,775,000.000	Base		4,247,228,543.85		4,247,228,543.85	0.00	86.48

EQUITY

US DOLLAR Exchange Rate: 1.000000

38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	351,766,937.250	Local	1.000000	351,766,937.25	1.000000	351,766,937.25	0.00	7.16
		Base	1.000000	351,766,937.25	1.000000	351,766,937.25	0.00	7.16
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	156,872,827.580	Local	1.000000	156,872,827.58	1.000000	156,872,827.58	0.00	3.19
		Base	1.000000	156,872,827.58	1.000000	156,872,827.58	0.00	3.19
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	106,183,524.640	Local	1.000000	106,183,524.64	1.000000	106,183,524.64	0.00	2.16
		Base	1.000000	106,183,524.64	1.000000	106,183,524.64	0.00	2.16

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
US DOLLAR Total									
		Local	614,823,289.470		614,823,289.47		614,823,289.47	0.00	12.52
		Base			614,823,289.47		614,823,289.47	0.00	12.52
EQUITY Total									
		Base	614,823,289.470		614,823,289.47		614,823,289.47	0.00	12.52
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	97.668883	48,834,441.50	97.633700	48,816,850.00	-17,591.50	0.99
		Base		97.668883	48,834,441.50	97.633700	48,816,850.00	-17,591.50	0.99
US DOLLAR Total									
		Local	50,000,000.000		48,834,441.50		48,816,850.00	-17,591.50	0.99
		Base			48,834,441.50		48,816,850.00	-17,591.50	0.99
FIXED INCOME Total									
		Base	50,000,000.000		48,834,441.50		48,816,850.00	-17,591.50	0.99

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		4,922,023,565.330	Base		4,911,311,550.68		4,911,293,959.18	-17,591.50	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									
			1,681.520	Local	1.000000	1,681.52	1.000000	1,681.52	0.00	0.00
				Base	1.000000	1,681.52	1.000000	1,681.52	0.00	0.00
US DOLLAR Total										
			1,681.520	Local		1,681.52		1,681.52	0.00	0.00
				Base		1,681.52		1,681.52	0.00	0.00
CASH Total										
			1,681.520	Base		1,681.52		1,681.52	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0347M3N34	ANGLESEA FDG PLC + ANG						4.310000	03 Jan 2023		
			5,000,000.000	Local	99.976056	4,998,802.78	99.976056	4,998,802.78	0.00	2.32
				Base	99.976056	4,998,802.78	99.976056	4,998,802.78	0.00	2.32
17327BR56	CITIGROUP GLOBAL MKTS INC S						2.230000	05 Apr 2023		
			5,000,000.000	Local	99.417722	4,970,886.11	99.417722	4,970,886.11	0.00	2.31
				Base	99.417722	4,970,886.11	99.417722	4,970,886.11	0.00	2.31
40588MPQ4	HALKIN FINANCE LLC USC						4.660000	24 Feb 2023		
			5,000,000.000	Local	99.301000	4,965,050.00	99.301000	4,965,050.00	0.00	2.31
				Base	99.301000	4,965,050.00	99.301000	4,965,050.00	0.00	2.31
41282KN38	HARLEY DAVIDSON FND CP						4.900000	03 Jan 2023		
			5,000,000.000	Local	99.972778	4,998,638.89	99.972778	4,998,638.89	0.00	2.32
				Base	99.972778	4,998,638.89	99.972778	4,998,638.89	0.00	2.32
979QHR003	SOUTH STREET REPO						4.290000	03 Jan 2023		
			4,500,000.000	Local	100.000000	4,500,000.00	100.000000	4,500,000.00	0.00	2.09
				Base	100.000000	4,500,000.00	100.000000	4,500,000.00	0.00	2.09

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
US DOLLAR Total									
		Local	24,500,000.000		24,433,377.78		24,433,377.78	0.00	11.36
		Base			24,433,377.78		24,433,377.78	0.00	11.36
CASH EQUIVALENT Total									
		Base	24,500,000.000		24,433,377.78		24,433,377.78	0.00	11.36
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	99.991237	4,999,561.85	88.792900	4,439,645.00	-559,916.85	2.06
		Base		99.991237	4,999,561.85	88.792900	4,439,645.00	-559,916.85	2.06
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	5,000,000.000	99.776469	4,988,823.45	85.772754	4,288,637.70	-700,185.75	1.99
		Base		99.776469	4,988,823.45	85.772754	4,288,637.70	-700,185.75	1.99
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	5,000,000.000	98.423393	4,921,169.64	85.359511	4,267,975.55	-653,194.09	1.98
		Base		98.423393	4,921,169.64	85.359511	4,267,975.55	-653,194.09	1.98
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.846758	4,992,337.91	91.301839	4,565,091.95	-427,245.96	2.12
		Base		99.846758	4,992,337.91	91.301839	4,565,091.95	-427,245.96	2.12
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.664133	3,488,244.67	82.957642	2,903,517.47	-584,727.20	1.35
		Base		99.664133	3,488,244.67	82.957642	2,903,517.47	-584,727.20	1.35
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	87.236694	2,180,917.35	-319,082.65	1.01
		Base		100.000000	2,500,000.00	87.236694	2,180,917.35	-319,082.65	1.01
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	2,500,000.000	107.163123	2,679,078.07	95.379417	2,384,485.43	-294,592.64	1.11
		Base		107.163123	2,679,078.07	95.379417	2,384,485.43	-294,592.64	1.11

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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
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					4.650000	08 Dec 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.641013	4,982,050.65	-17,949.35	2.32
		Base		100.000000	5,000,000.00	99.641013	4,982,050.65	-17,949.35	2.32
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	5,000,000.000	99.993008	4,999,650.40	99.565904	4,978,295.20	-21,355.20	2.32
		Base		99.993008	4,999,650.40	99.565904	4,978,295.20	-21,355.20	2.32
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					4.000000	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	97.328063	4,866,403.15	-133,596.85	2.26
		Base		100.000000	5,000,000.00	97.328063	4,866,403.15	-133,596.85	2.26
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
		Local	5,000,000.000	99.942023	4,997,101.16	98.536886	4,926,844.30	-70,256.86	2.29
		Base		99.942023	4,997,101.16	98.536886	4,926,844.30	-70,256.86	2.29
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	2,500,000.000	99.942851	2,498,571.27	85.526478	2,138,161.95	-360,409.32	0.99
		Base		99.942851	2,498,571.27	85.526478	2,138,161.95	-360,409.32	0.99
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.921106	4,996,055.29	84.959532	4,247,976.60	-748,078.69	1.98
		Base		99.921106	4,996,055.29	84.959532	4,247,976.60	-748,078.69	1.98
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	3,641,645.520	95.537463	3,479,135.74	85.177200	3,101,851.69	-377,284.05	1.44
Original Face:		Base	5,000,000.000	95.537463	3,479,135.74	85.177200	3,101,851.69	-377,284.05	1.44
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	2,599,070.380	98.133506	2,550,558.88	87.363340	2,270,634.69	-279,924.19	1.06
Original Face:		Base	3,000,000.000	98.133506	2,550,558.88	87.363340	2,270,634.69	-279,924.19	1.06
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
		Local	5,000,000.000	99.883387	4,994,169.33	97.112615	4,855,630.75	-138,538.58	2.26
		Base		99.883387	4,994,169.33	97.112615	4,855,630.75	-138,538.58	2.26
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	5,000,000.000	99.990428	4,999,521.38	97.977358	4,898,867.90	-100,653.48	2.28
		Base		99.990428	4,999,521.38	97.977358	4,898,867.90	-100,653.48	2.28

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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
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.344716	2,483,617.91	79.859003	1,996,475.08	-487,142.83	0.93
		Base	99.344716	2,483,617.91	79.859003	1,996,475.08	-487,142.83	0.93
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				4.920000	15 Dec 2026		
	4,725,000.000	Local	100.000000	4,725,000.00	99.999500	4,724,976.38	-23.62	2.20
Original Face:	4,725,000.000	Base	100.000000	4,725,000.00	99.999500	4,724,976.38	-23.62	2.20
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	92.706151	2,317,653.78	-182,346.22	1.08
		Base	100.000000	2,500,000.00	92.706151	2,317,653.78	-182,346.22	1.08
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				4.670000	15 May 2036		
	149,497.280	Local	99.912440	149,366.38	99.237755	148,357.74	-1,008.64	0.07
Original Face:	16,000,000.000	Base	99.912440	149,366.38	99.237755	148,357.74	-1,008.64	0.07
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	653,902.800	Local	101.115664	661,198.16	89.046082	582,274.82	-78,923.34	0.27
Original Face:	5,000,000.000	Base	101.115664	661,198.16	89.046082	582,274.82	-78,923.34	0.27
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	1,250,716.600	Local	103.925825	1,299,817.54	90.153824	1,127,568.84	-172,248.70	0.52
Original Face:	10,000,000.000	Base	103.925825	1,299,817.54	90.153824	1,127,568.84	-172,248.70	0.52
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9				0.900000	26 Feb 2027		
	5,000,000.000	Local	88.247017	4,412,350.85	86.440797	4,322,039.85	-90,311.00	2.01
		Base	88.247017	4,412,350.85	86.440797	4,322,039.85	-90,311.00	2.01
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.300000	25 Jan 2027		
	2,500,000.000	Local	107.111281	2,677,782.03	104.354846	2,608,871.15	-68,910.88	1.21
		Base	107.111281	2,677,782.03	104.354846	2,608,871.15	-68,910.88	1.21
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027		
	2,500,000.000	Local	106.870786	2,671,769.66	104.345714	2,608,642.85	-63,126.81	1.21
		Base	106.870786	2,671,769.66	104.345714	2,608,642.85	-63,126.81	1.21
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	118.389452	4,735,578.09	94.918785	3,796,751.40	-938,826.69	1.77
		Base	118.389452	4,735,578.09	94.918785	3,796,751.40	-938,826.69	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
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
		Local	2,500,000.000	99.902558	2,497,563.96	86.282533	2,157,063.33	-340,500.63	1.00
		Base		99.902558	2,497,563.96	86.282533	2,157,063.33	-340,500.63	1.00
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	447,968.840	99.876991	447,417.80	88.000170	394,213.34	-53,204.46	0.18
Original Face:		Base	2,000,000.000	99.876991	447,417.80	88.000170	394,213.34	-53,204.46	0.18
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	2,700,000.000	99.923326	2,697,929.80	78.982402	2,132,524.85	-565,404.95	0.99
		Base		99.923326	2,697,929.80	78.982402	2,132,524.85	-565,404.95	0.99
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.000000	15 Feb 2041		
		Local	340,888.800	100.644360	343,085.35	92.309550	314,672.92	-28,412.43	0.15
Original Face:		Base	5,000,000.000	100.644360	343,085.35	92.309550	314,672.92	-28,412.43	0.15
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	889,832.640	101.740903	905,323.76	97.548810	868,021.15	-37,302.61	0.40
Original Face:		Base	3,000,000.000	101.740903	905,323.76	97.548810	868,021.15	-37,302.61	0.40
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
		Local	2,821,868.590	100.975340	2,849,391.39	93.029720	2,625,176.45	-224,214.94	1.22
Original Face:		Base	5,565,000.000	100.975340	2,849,391.39	93.029720	2,625,176.45	-224,214.94	1.22
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
		Local	2,586,397.350	104.809739	2,710,796.30	97.523310	2,522,340.31	-188,455.99	1.17
Original Face:		Base	4,494,000.000	104.809739	2,710,796.30	97.523310	2,522,340.31	-188,455.99	1.17
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	111,279.320	100.122997	111,416.19	95.277960	106,024.67	-5,391.52	0.05
Original Face:		Base	2,000,000.000	100.122997	111,416.19	95.277960	106,024.67	-5,391.52	0.05
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	373,253.450	100.320937	374,451.36	91.123650	340,122.17	-34,329.19	0.16
Original Face:		Base	5,000,000.000	100.320937	374,451.36	91.123650	340,122.17	-34,329.19	0.16
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	442,775.170	100.323562	444,207.82	90.328050	399,950.18	-44,257.64	0.19
Original Face:		Base	14,878,168.000	100.323562	444,207.82	90.328050	399,950.18	-44,257.64	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
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	5,000,000.000	99.222111	4,961,105.55	92.964530	4,648,226.50	-312,879.05	2.16
Original Face:		Base	5,000,000.000	99.222111	4,961,105.55	92.964530	4,648,226.50	-312,879.05	2.16
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	163,390.400	99.673965	162,857.69	96.983100	158,461.08	-4,396.61	0.07
Original Face:		Base	5,000,000.000	99.673965	162,857.69	96.983100	158,461.08	-4,396.61	0.07
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	982,314.750	103.134356	1,013,103.99	93.739015	920,812.17	-92,291.82	0.43
Original Face:		Base	5,000,000.000	103.134356	1,013,103.99	93.739015	920,812.17	-92,291.82	0.43
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	1,014,532.650	100.438556	1,018,981.94	93.881832	952,461.84	-66,520.10	0.44
Original Face:		Base	5,000,000.000	100.438556	1,018,981.94	93.881832	952,461.84	-66,520.10	0.44
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	171,042.700	105.285119	180,082.51	99.279420	169,810.20	-10,272.31	0.08
Original Face:		Base	10,000,000.000	105.285119	180,082.51	99.279420	169,810.20	-10,272.31	0.08
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	1,712,722.980	106.025179	1,815,917.61	97.706080	1,673,434.49	-142,483.12	0.78
Original Face:		Base	6,000,000.000	106.025179	1,815,917.61	97.706080	1,673,434.49	-142,483.12	0.78
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	85,078.200	104.339384	88,770.07	97.906750	83,297.30	-5,472.77	0.04
Original Face:		Base	5,000,000.000	104.339384	88,770.07	97.906750	83,297.30	-5,472.77	0.04
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					4.800000	10 Sep 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.531800	4,926,590.00	-73,410.00	2.29
		Base		100.000000	5,000,000.00	98.531800	4,926,590.00	-73,410.00	2.29
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					5.000000	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.616762	4,930,838.10	-69,161.90	2.29
		Base		100.000000	5,000,000.00	98.616762	4,930,838.10	-69,161.90	2.29
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	1,414,696.350	94.906226	1,342,634.92	86.622620	1,225,447.04	-117,187.88	0.57
Original Face:		Base	5,000,000.000	94.906226	1,342,634.92	86.622620	1,225,447.04	-117,187.88	0.57

& 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	315,635.380	99.974252	315,554.11	99.574830	314,293.39	-1,260.72	0.15
	Original Face:	Base	1,238,000.000	99.974252	315,554.11	99.574830	314,293.39	-1,260.72	0.15
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	283,191.200	100.736259	285,276.22	87.021290	246,436.64	-38,839.58	0.11
	Original Face:	Base	5,000,000.000	100.736259	285,276.22	87.021290	246,436.64	-38,839.58	0.11
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	2,210,476.040	101.291207	2,239,017.87	92.917587	2,053,921.00	-185,096.87	0.96
	Original Face:	Base	4,000,000.000	101.291207	2,239,017.87	92.917587	2,053,921.00	-185,096.87	0.96
38383UTL4	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA					4.000000	20 Aug 2042		
		Local	5,219,681.330	99.837552	5,211,202.08	97.815620	5,105,663.65	-105,538.43	2.37
	Original Face:	Base	5,675,162.000	99.837552	5,211,202.08	97.815620	5,105,663.65	-105,538.43	2.37
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,500,000.000	99.910641	1,498,659.61	91.339945	1,370,099.18	-128,560.43	0.64
		Base		99.910641	1,498,659.61	91.339945	1,370,099.18	-128,560.43	0.64
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					4.900000	10 Dec 2025		
		Local	2,000,000.000	100.097458	2,001,949.16	97.965000	1,959,300.00	-42,649.16	0.91
		Base		100.097458	2,001,949.16	97.965000	1,959,300.00	-42,649.16	0.91
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	2,500,000.000	99.413123	2,485,328.07	69.295745	1,732,393.63	-752,934.44	0.81
		Base		99.413123	2,485,328.07	69.295745	1,732,393.63	-752,934.44	0.81
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	5,000,000.000	99.767952	4,988,397.62	88.645931	4,432,296.55	-556,101.07	2.06
		Base		99.767952	4,988,397.62	88.645931	4,432,296.55	-556,101.07	2.06
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
		Local	2,500,000.000	99.836792	2,495,919.81	102.887213	2,572,180.33	76,260.52	1.20
		Base		99.836792	2,495,919.81	102.887213	2,572,180.33	76,260.52	1.20
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	5,000,000.000	98.873781	4,943,689.04	63.088611	3,154,430.55	-1,789,258.49	1.47
		Base		98.873781	4,943,689.04	63.088611	3,154,430.55	-1,789,258.49	1.47

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
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR					4.700000	07 Aug 2023		
		Local	2,500,000.000	100.000000	2,500,000.00	99.650052	2,491,251.30	-8,748.70	1.16
		Base		100.000000	2,500,000.00	99.650052	2,491,251.30	-8,748.70	1.16
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.726809	4,986,340.46	86.729115	4,336,455.75	-649,884.71	2.02
		Base		99.726809	4,986,340.46	86.729115	4,336,455.75	-649,884.71	2.02
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	3,500,000.000	99.722184	3,490,276.44	82.402553	2,884,089.36	-606,187.08	1.34
		Base		99.722184	3,490,276.44	82.402553	2,884,089.36	-606,187.08	1.34
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	98.008152	4,900,407.60	-99,592.40	2.28
		Base		100.000000	5,000,000.00	98.008152	4,900,407.60	-99,592.40	2.28
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	1,539,000.000	108.056852	1,662,994.95	88.625110	1,363,940.44	-299,054.51	0.63
		Base		108.056852	1,662,994.95	88.625110	1,363,940.44	-299,054.51	0.63
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	5,000,000.000	99.905177	4,995,258.87	83.478999	4,173,949.95	-821,308.92	1.94
		Base		99.905177	4,995,258.87	83.478999	4,173,949.95	-821,308.92	1.94
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					4.709000	22 May 2023		
		Local	2,500,000.000	100.000000	2,500,000.00	99.814000	2,495,350.00	-4,650.00	1.16
		Base		100.000000	2,500,000.00	99.814000	2,495,350.00	-4,650.00	1.16
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.350000	03 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	97.345687	4,867,284.35	-132,715.65	2.26
		Base		100.000000	5,000,000.00	97.345687	4,867,284.35	-132,715.65	2.26
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	2,500,000.000	99.969469	2,499,236.72	82.475232	2,061,880.80	-437,355.92	0.96
		Base		99.969469	2,499,236.72	82.475232	2,061,880.80	-437,355.92	0.96
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
		Local	2,000,000.000	99.737451	1,994,749.01	96.531391	1,930,627.82	-64,121.19	0.90
		Base		99.737451	1,994,749.01	96.531391	1,930,627.82	-64,121.19	0.90

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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
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025		
	5,000,000.000	Local	100.722962	5,036,148.08	100.687500	5,034,375.00	-1,773.08	2.34
		Base	100.722962	5,036,148.08	100.687500	5,034,375.00	-1,773.08	2.34
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	2,240,806.360	Local	99.991631	2,240,618.82	98.350440	2,203,842.91	-36,775.91	1.02
Original Face:	3,000,000.000	Base	99.991631	2,240,618.82	98.350440	2,203,842.91	-36,775.91	1.02
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.992803	1,999,856.05	99.046130	1,980,922.60	-18,933.45	0.92
Original Face:	2,000,000.000	Base	99.992803	1,999,856.05	99.046130	1,980,922.60	-18,933.45	0.92
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	5,000,000.000	Local	96.314217	4,815,710.83	96.903622	4,845,181.10	29,470.27	2.25
		Base	96.314217	4,815,710.83	96.903622	4,845,181.10	29,470.27	2.25
US DOLLAR Total								
	207,086,665.080	Local		207,551,681.49		190,590,661.21	-16,961,020.28	88.64
Original Face:	152,575,330.000	Base		207,551,681.49		190,590,661.21	-16,961,020.28	88.64
FIXED INCOME Total								
	207,086,665.080	Base		207,551,681.49		190,590,661.21	-16,961,020.28	88.64
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									
		231,588,346.600	Base		231,986,740.79		215,025,720.51	-16,961,020.28	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								
			-4,212,028.310	1.000000	-4,212,028.31	1.000000	-4,212,028.31	0.00	0.61
		Base		1.000000	-4,212,028.31	1.000000	-4,212,028.31	0.00	0.61
US DOLLAR Total									
			-4,212,028.310		-4,212,028.31		-4,212,028.31	0.00	0.61
		Base			-4,212,028.31		-4,212,028.31	0.00	0.61
CASH Total									
			-4,212,028.310	Base	-4,212,028.31		-4,212,028.31	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	98.837222	4,941,861.11	98.837222	4,941,861.11	0.00	0.72
		Base		98.837222	4,941,861.11	98.837222	4,941,861.11	0.00	0.72
02665KNT0	AMERICAN HONDA FINAN					4.650000	27 Jan 2023		
			5,000,000.000	99.664167	4,983,208.34	99.664167	4,983,208.34	0.00	0.73
		Base		99.664167	4,983,208.34	99.664167	4,983,208.34	0.00	0.73
02665KPD3	AMERICAN HONDA FINAN					4.850000	13 Feb 2023		
			5,000,000.000	99.420694	4,971,034.72	99.420694	4,971,034.72	0.00	0.72
		Base		99.420694	4,971,034.72	99.420694	4,971,034.72	0.00	0.72
03040MN45	AMERICAN WATER CAPIT					4.130000	04 Jan 2023		
			5,000,000.000	99.965583	4,998,279.17	99.965583	4,998,279.17	0.00	0.73
		Base		99.965583	4,998,279.17	99.965583	4,998,279.17	0.00	0.73
04821UNJ7	ATLANTIC ASSET SECUR					4.200000	18 Jan 2023		
			5,000,000.000	99.801667	4,990,083.33	99.801667	4,990,083.33	0.00	0.73
		Base		99.801667	4,990,083.33	99.801667	4,990,083.33	0.00	0.73

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
05253CSA5	AUST & NEW ZEA					4.920000	10 May 2023		
		Local	5,000,000.000	98.237000	4,911,850.00	98.237000	4,911,850.00	0.00	0.72
		Base		98.237000	4,911,850.00	98.237000	4,911,850.00	0.00	0.72
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
06369MN41	BANK MONTREAL MONTREAL BRH					3.730000	04 Jan 2023		
		Local	5,000,000.000	99.968917	4,998,445.83	99.968917	4,998,445.83	0.00	0.73
		Base		99.968917	4,998,445.83	99.968917	4,998,445.83	0.00	0.73
06373L3T4	BANK MONTREAL MONTREAL BRH					5.000000	05 Jul 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
06417KV14	BANK OF NOVA SCOTIA/THE					3.600000	01 Aug 2023		
		Local	2,000,000.000	97.880000	1,957,600.00	97.880000	1,957,600.00	0.00	0.29
		Base		97.880000	1,957,600.00	97.880000	1,957,600.00	0.00	0.29
06417MM93	BANK OF NOVA SCOTIA					4.880000	03 Jul 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
07644BN32	BEDFORD ROW FDG CORP					3.000000	03 Jan 2023		
		Local	5,000,000.000	99.983333	4,999,166.67	99.983333	4,999,166.67	0.00	0.73
		Base		99.983333	4,999,166.67	99.983333	4,999,166.67	0.00	0.73
07644BNX6	BEDFORD ROW FDG CORP					4.160000	31 Jan 2023		
		Local	5,000,000.000	99.653333	4,982,666.66	99.653333	4,982,666.66	0.00	0.73
		Base		99.653333	4,982,666.66	99.653333	4,982,666.66	0.00	0.73
08465SNB1	BERKSHIRE HATHAWAY ENE					4.500000	11 Jan 2023		
		Local	10,000,000.000	99.875000	9,987,500.00	99.875000	9,987,500.00	0.00	1.45
		Base		99.875000	9,987,500.00	99.875000	9,987,500.00	0.00	1.45
138994009	CANTOR FITZGERALD REPO REPO					4.300000	12 Jan 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73

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
138994009	CANTOR FITZGERALD REPO REPO				4.170000	20 Jan 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
138994009	CANTOR FITZGERALD REPO REPO				4.250000	31 Jan 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.46
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.46
14912ENH6	CATERPLR FIN SRV CO.				4.300000	17 Jan 2023		
	2,700,000.000	Local	99.808889	2,694,840.00	99.808889	2,694,840.00	0.00	0.39
		Base	99.808889	2,694,840.00	99.808889	2,694,840.00	0.00	0.39
15060YP12	CEDAR SPRING CPTL CO				3.170000	01 Feb 2023		
	5,000,000.000	Local	99.727028	4,986,351.39	99.727028	4,986,351.39	0.00	0.73
		Base	99.727028	4,986,351.39	99.727028	4,986,351.39	0.00	0.73
17327BNX9	CITIGROUP GLOBAL MKTS INC S				2.330000	31 Jan 2023		
	5,000,000.000	Local	99.805833	4,990,291.67	99.805833	4,990,291.67	0.00	0.73
		Base	99.805833	4,990,291.67	99.805833	4,990,291.67	0.00	0.73
17327BTG0	CITIGROUP GLOBAL MKTS INC S				3.590000	16 Jun 2023		
	5,000,000.000	Local	98.344611	4,917,230.56	98.344611	4,917,230.56	0.00	0.72
		Base	98.344611	4,917,230.56	98.344611	4,917,230.56	0.00	0.72
23102VN48	CUMMINS INC				4.100000	04 Jan 2023		
	5,000,000.000	Local	99.965833	4,998,291.67	99.965833	4,998,291.67	0.00	0.73
		Base	99.965833	4,998,291.67	99.965833	4,998,291.67	0.00	0.73
24422MPH8	JOHN DEERE CAPITAL C				4.310000	17 Feb 2023		
	5,000,000.000	Local	99.437306	4,971,865.28	99.437306	4,971,865.28	0.00	0.72
		Base	99.437306	4,971,865.28	99.437306	4,971,865.28	0.00	0.72
2546R3PQ1	DISNEY (WALT) CO THE				4.160000	24 Feb 2023		
	5,000,000.000	Local	99.376000	4,968,800.00	99.376000	4,968,800.00	0.00	0.72
		Base	99.376000	4,968,800.00	99.376000	4,968,800.00	0.00	0.72
2546R3QX5	DISNEY (WALT) CO THE				4.900000	31 Mar 2023		
	5,000,000.000	Local	98.788611	4,939,430.56	98.788611	4,939,430.56	0.00	0.72
		Base	98.788611	4,939,430.56	98.788611	4,939,430.56	0.00	0.72

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30601WNX3	FAIRWAY FINANCE CORP				4.050000	31 Jan 2023		
	5,000,000.000	Local	99.662500	4,983,125.00	99.662500	4,983,125.00	0.00	0.73
		Base	99.662500	4,983,125.00	99.662500	4,983,125.00	0.00	0.73
30601WPT0	FAIRWAY FINANCE CORP				4.050000	27 Feb 2023		
	5,000,000.000	Local	99.358750	4,967,937.50	99.358750	4,967,937.50	0.00	0.72
		Base	99.358750	4,967,937.50	99.358750	4,967,937.50	0.00	0.72
30601WSF7	FAIRWAY FINANCE CORP				4.900000	15 May 2023		
	5,000,000.000	Local	98.176111	4,908,805.56	98.176111	4,908,805.56	0.00	0.71
		Base	98.176111	4,908,805.56	98.176111	4,908,805.56	0.00	0.71
38346MQG2	GOTHAM FDG CORP				4.620000	16 Mar 2023		
	5,000,000.000	Local	99.050333	4,952,516.67	99.050333	4,952,516.67	0.00	0.72
		Base	99.050333	4,952,516.67	99.050333	4,952,516.67	0.00	0.72
38346MRE6	GOTHAM FDG CORP				4.730000	14 Apr 2023		
	5,000,000.000	Local	98.646694	4,932,334.72	98.646694	4,932,334.72	0.00	0.72
		Base	98.646694	4,932,334.72	98.646694	4,932,334.72	0.00	0.72
40060XN30	GTA FDG LLC DISC				3.205000	03 Jan 2023		
	1,000,000.000	Local	99.982194	999,821.94	99.982194	999,821.94	0.00	0.15
		Base	99.982194	999,821.94	99.982194	999,821.94	0.00	0.15
40060XN55	GTA FDG LLC DISC				3.700000	05 Jan 2023		
	5,000,000.000	Local	99.958889	4,997,944.44	99.958889	4,997,944.44	0.00	0.73
		Base	99.958889	4,997,944.44	99.958889	4,997,944.44	0.00	0.73
40060XRJ1	GTA FDG LLC DISC				4.800000	18 Apr 2023		
	5,000,000.000	Local	98.573333	4,928,666.66	98.573333	4,928,666.66	0.00	0.72
		Base	98.573333	4,928,666.66	98.573333	4,928,666.66	0.00	0.72
43851UPT4	HONEYWELL INTERNATN				4.260000	27 Feb 2023		
	3,000,000.000	Local	99.325500	2,979,765.00	99.325500	2,979,765.00	0.00	0.43
		Base	99.325500	2,979,765.00	99.325500	2,979,765.00	0.00	0.43
4523EMQF3	ILLINOIS TOOL WORKS INC				4.450000	15 Mar 2023		
	2,500,000.000	Local	99.097639	2,477,440.97	99.097639	2,477,440.97	0.00	0.36
		Base	99.097639	2,477,440.97	99.097639	2,477,440.97	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
45826FP23	INTEL CORPORATION				4.220000	02 Feb 2023		
	5,000,000.000	Local	99.624889	4,981,244.44	99.624889	4,981,244.44	0.00	0.73
		Base	99.624889	4,981,244.44	99.624889	4,981,244.44	0.00	0.73
45826FS12	INTEL CORPORATION				4.600000	01 May 2023		
	2,965,000.000	Local	98.466667	2,919,536.67	98.466667	2,919,536.67	0.00	0.43
		Base	98.466667	2,919,536.67	98.466667	2,919,536.67	0.00	0.43
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	0.51
		Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.51
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	0.73
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
46640QQL8	J.P. MORGAN SECURITIES				3.550000	20 Mar 2023		
	5,000,000.000	Local	99.230833	4,961,541.67	99.230833	4,961,541.67	0.00	0.72
		Base	99.230833	4,961,541.67	99.230833	4,961,541.67	0.00	0.72
47816GQG7	JOHNSON + JOHNSON				3.710000	16 Mar 2023		
	5,000,000.000	Local	99.237389	4,961,869.44	99.237389	4,961,869.44	0.00	0.72
		Base	99.237389	4,961,869.44	99.237389	4,961,869.44	0.00	0.72
47816GS91	JOHNSON + JOHNSON				4.550000	09 May 2023		
	5,000,000.000	Local	98.382222	4,919,111.11	98.382222	4,919,111.11	0.00	0.72
		Base	98.382222	4,919,111.11	98.382222	4,919,111.11	0.00	0.72
4820P5BQ0	JUPITER SECT CO LLC				4.850000	01 Feb 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
4820P5BW7	JUPITER SECT CO LLC				4.900000	12 Apr 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
59157UPU8	METLIFE SHORT TERM FDG				3.350000	28 Feb 2023		
	3,000,000.000	Local	99.460278	2,983,808.33	99.460278	2,983,808.33	0.00	0.43
		Base	99.460278	2,983,808.33	99.460278	2,983,808.33	0.00	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
59157UQ60	METLIFE SHORT TERM FDG				4.450000	06 Mar 2023		
	5,000,000.000	Local	99.208889	4,960,444.44	99.208889	4,960,444.44	0.00	0.72
		Base	99.208889	4,960,444.44	99.208889	4,960,444.44	0.00	0.72
59157UQL7	METLIFE SHORT TERM FDG				4.110000	20 Mar 2023		
	2,685,000.000	Local	99.109500	2,661,090.08	99.109500	2,661,090.08	0.00	0.39
		Base	99.109500	2,661,090.08	99.109500	2,661,090.08	0.00	0.39
63743DNC1	NATL RURAL UTIL COOP				4.530000	12 Jan 2023		
	5,000,000.000	Local	99.861583	4,993,079.17	99.861583	4,993,079.17	0.00	0.73
		Base	99.861583	4,993,079.17	99.861583	4,993,079.17	0.00	0.73
63743DNQ0	NATL RURAL UTIL COOP				4.590000	24 Jan 2023		
	5,000,000.000	Local	99.706750	4,985,337.50	99.706750	4,985,337.50	0.00	0.73
		Base	99.706750	4,985,337.50	99.706750	4,985,337.50	0.00	0.73
6698M5N62	NOVARTIS FNC CRP				4.290000	06 Jan 2023		
	5,000,000.000	Local	99.940417	4,997,020.83	99.940417	4,997,020.83	0.00	0.73
		Base	99.940417	4,997,020.83	99.940417	4,997,020.83	0.00	0.73
67983UNQ2	OLD LINE FUNDING LLC				3.360000	24 Jan 2023		
	3,500,000.000	Local	99.785333	3,492,486.66	99.785333	3,492,486.66	0.00	0.51
		Base	99.785333	3,492,486.66	99.785333	3,492,486.66	0.00	0.51
67983UNX7	OLD LINE FUNDING LLC				4.160000	31 Jan 2023		
	5,000,000.000	Local	99.653333	4,982,666.66	99.653333	4,982,666.66	0.00	0.73
		Base	99.653333	4,982,666.66	99.653333	4,982,666.66	0.00	0.73
74271UN63	PROCTOR GAMBLE AND CO				3.600000	06 Jan 2023		
	5,000,000.000	Local	99.950000	4,997,500.00	99.950000	4,997,500.00	0.00	0.73
		Base	99.950000	4,997,500.00	99.950000	4,997,500.00	0.00	0.73
74271UP79	PROCTOR GAMBLE AND CO				4.300000	07 Feb 2023		
	5,000,000.000	Local	99.558056	4,977,902.78	99.558056	4,977,902.78	0.00	0.72
		Base	99.558056	4,977,902.78	99.558056	4,977,902.78	0.00	0.72
74271UPP9	PROCTOR GAMBLE AND CO				4.250000	23 Feb 2023		
	5,000,000.000	Local	99.374306	4,968,715.28	99.374306	4,968,715.28	0.00	0.72
		Base	99.374306	4,968,715.28	99.374306	4,968,715.28	0.00	0.72

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78015DXJ4	ROYAL BK CDA				5.100000	18 Oct 2023		
	5,000,000.000	Local	95.891667	4,794,583.33	95.891667	4,794,583.33	0.00	0.70
		Base	95.891667	4,794,583.33	95.891667	4,794,583.33	0.00	0.70
78015M6K1	ROYAL BK CDA				4.930000	23 Aug 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
85462DNH2	STANLEY WORKS (THE)				4.350000	17 Jan 2023		
	5,546,000.000	Local	99.806667	5,535,277.73	99.806667	5,535,277.73	0.00	0.81
		Base	99.806667	5,535,277.73	99.806667	5,535,277.73	0.00	0.81
88602UP79	THUNDER BAY FNDNG LLC				3.950000	07 Feb 2023		
	5,675,000.000	Local	99.594028	5,651,961.07	99.594028	5,651,961.07	0.00	0.82
		Base	99.594028	5,651,961.07	99.594028	5,651,961.07	0.00	0.82
89233HTS3	TOYOTA MOTOR CREDIT				4.440000	26 Jun 2023		
	5,000,000.000	Local	97.829333	4,891,466.67	97.829333	4,891,466.67	0.00	0.71
		Base	97.829333	4,891,466.67	97.829333	4,891,466.67	0.00	0.71
89788L5M2	TRUIST BANK				4.430000	13 Feb 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
90782BN97	UNION PACIFIC CORP				4.560000	09 Jan 2023		
	4,412,000.000	Local	99.898667	4,407,529.17	99.898667	4,407,529.17	0.00	0.64
		Base	99.898667	4,407,529.17	99.898667	4,407,529.17	0.00	0.64
912796XQ7	TREASURY BILL 07/23 0.00000				3.152000	13 Jul 2023		
	2,000,000.000	Local	98.310178	1,966,203.55	98.310178	1,966,203.55	0.00	0.29
		Base	98.310178	1,966,203.55	98.310178	1,966,203.55	0.00	0.29
912796YH6	TREASURY BILL 09/23 0.00000				3.903000	07 Sep 2023		
	23,000,000.000	Local	97.316466	22,382,787.10	97.316466	22,382,787.10	0.00	3.26
		Base	97.316466	22,382,787.10	97.316466	22,382,787.10	0.00	3.26
912796YL7	TREASURY BILL 03/23 0.00000				3.630000	16 Mar 2023		
	2,000,000.000	Local	99.253834	1,985,076.67	99.253834	1,985,076.67	0.00	0.29
		Base	99.253834	1,985,076.67	99.253834	1,985,076.67	0.00	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
912796YN3	TREASURY BILL 04/23 0.00000				3.865000	06 Apr 2023		
	3,000,000.000	Local	98.980069	2,969,402.08	98.980069	2,969,402.08	0.00	0.43
		Base	98.980069	2,969,402.08	98.980069	2,969,402.08	0.00	0.43
912796ZP7	TREASURY BILL 06/23 0.00000				4.565300	08 Jun 2023		
	2,000,000.000	Local	97.996341	1,959,926.81	97.996341	1,959,926.81	0.00	0.29
		Base	97.996341	1,959,926.81	97.996341	1,959,926.81	0.00	0.29
92646LNB2	VICTORY RECEIVABLES				4.300000	11 Jan 2023		
	5,986,000.000	Local	99.880556	5,978,850.06	99.880556	5,978,850.06	0.00	0.87
		Base	99.880556	5,978,850.06	99.880556	5,978,850.06	0.00	0.87
92646LND8	VICTORY RECEIVABLES				4.000000	13 Jan 2023		
	5,000,000.000	Local	99.866667	4,993,333.33	99.866667	4,993,333.33	0.00	0.73
		Base	99.866667	4,993,333.33	99.866667	4,993,333.33	0.00	0.73
926NKW009	AMHERST PIERPONT 04/15 VAR				4.270000	13 Jan 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
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	0.73
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
979QHR003	SOUTH STREET REPO				4.290000	03 Jan 2023		
	64,076,185.680	Local	100.000000	64,076,185.68	100.000000	64,076,185.68	0.00	9.33
		Base	100.000000	64,076,185.68	100.000000	64,076,185.68	0.00	9.33
US DOLLAR Total								
	414,545,185.680	Local		412,153,093.73		412,153,093.73	0.00	60.02
		Base		412,153,093.73		412,153,093.73	0.00	60.02
CASH EQUIVALENT Total								
	414,545,185.680	Base		412,153,093.73		412,153,093.73	0.00	60.02

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	2,000,000.000	99.821631	1,996,432.62	95.044192	1,900,883.84	-95,548.78	0.28
		Base		99.821631	1,996,432.62	95.044192	1,900,883.84	-95,548.78	0.28
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
		Local	2,000,000.000	99.994161	1,999,883.22	99.934560	1,998,691.20	-1,192.02	0.29
		Base		99.994161	1,999,883.22	99.934560	1,998,691.20	-1,192.02	0.29
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
		Local	2,000,000.000	99.963468	1,999,269.36	93.522742	1,870,454.84	-128,814.52	0.27
		Base		99.963468	1,999,269.36	93.522742	1,870,454.84	-128,814.52	0.27
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	2,000,000.000	99.946085	1,998,921.69	93.571758	1,871,435.16	-127,486.53	0.27
		Base		99.946085	1,998,921.69	93.571758	1,871,435.16	-127,486.53	0.27
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3					3.000000	27 Sep 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	94.476605	1,889,532.10	-110,467.90	0.28
		Base		100.000000	2,000,000.00	94.476605	1,889,532.10	-110,467.90	0.28
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6					6.000000	20 Oct 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	97.538384	1,950,767.68	-49,232.32	0.28
		Base		100.000000	2,000,000.00	97.538384	1,950,767.68	-49,232.32	0.28
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					1.000000	18 Nov 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	91.136000	1,822,720.00	-177,280.00	0.27
		Base		100.000000	2,000,000.00	91.136000	1,822,720.00	-177,280.00	0.27
06368GQ67	BANK OF MONTREAL SR UNSECURED 04/24 3.125					3.125000	25 Apr 2024		
		Local	1,240,000.000	100.000000	1,240,000.00	96.949598	1,202,175.02	-37,824.98	0.18
		Base		100.000000	1,240,000.00	96.949598	1,202,175.02	-37,824.98	0.18
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5					5.000000	30 Sep 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	97.624823	2,928,744.69	-71,255.31	0.43
		Base		100.000000	3,000,000.00	97.624823	2,928,744.69	-71,255.31	0.43
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	2,000,000.000	99.953041	1,999,060.82	94.398414	1,887,968.28	-111,092.54	0.27
		Base		99.953041	1,999,060.82	94.398414	1,887,968.28	-111,092.54	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
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				4.560000	26 Apr 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.310194	1,986,203.88	-13,796.12	0.29
		Base	100.000000	2,000,000.00	99.310194	1,986,203.88	-13,796.12	0.29
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				4.920000	25 Apr 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	98.838822	1,976,776.44	-23,223.56	0.29
		Base	100.000000	2,000,000.00	98.838822	1,976,776.44	-23,223.56	0.29
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR				3.430000	13 Jun 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	97.805941	1,956,118.82	-43,881.18	0.28
		Base	100.000000	2,000,000.00	97.805941	1,956,118.82	-43,881.18	0.28
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				4.760000	10 Jan 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	98.288023	1,965,760.46	-34,239.54	0.29
		Base	100.000000	2,000,000.00	98.288023	1,965,760.46	-34,239.54	0.29
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025		
	2,000,000.000	Local	99.954466	1,999,089.32	93.064399	1,861,287.98	-137,801.34	0.27
		Base	99.954466	1,999,089.32	93.064399	1,861,287.98	-137,801.34	0.27
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.714000	09 May 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.29
		Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.29
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR				1.343000	06 Dec 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	95.759205	1,915,184.10	-84,815.90	0.28
		Base	100.000000	2,000,000.00	95.759205	1,915,184.10	-84,815.90	0.28
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024		
	2,000,000.000	Local	99.922724	1,998,454.48	93.326316	1,866,526.32	-131,928.16	0.27
		Base	99.922724	1,998,454.48	93.326316	1,866,526.32	-131,928.16	0.27
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025		
	2,000,000.000	Local	99.898857	1,997,977.13	97.287835	1,945,756.70	-52,220.43	0.28
		Base	99.898857	1,997,977.13	97.287835	1,945,756.70	-52,220.43	0.28
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5				4.980000	22 Apr 2026		
	5,000,000.000	Local	100.287546	5,014,377.28	100.025330	5,001,266.50	-13,110.78	0.73
Original Face:	5,000,000.000	Base	100.287546	5,014,377.28	100.025330	5,001,266.50	-13,110.78	0.73

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
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	97.034014	1,940,680.28	-59,319.72	0.28
		Base	100.000000	2,000,000.00	97.034014	1,940,680.28	-59,319.72	0.28
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	99.486090	4,974,304.50	-25,695.50	0.72
		Base	100.000000	5,000,000.00	99.486090	4,974,304.50	-25,695.50	0.72
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024		
	3,000,000.000	Local	99.963281	2,998,898.43	93.359051	2,800,771.53	-198,126.90	0.41
		Base	99.963281	2,998,898.43	93.359051	2,800,771.53	-198,126.90	0.41
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A				2.110000	23 Aug 2027		
	1,782,716.000	Local	99.998315	1,782,685.96	98.674080	1,759,078.61	-23,607.35	0.26
Original Face:	2,000,000.000	Base	99.998315	1,782,685.96	98.674080	1,759,078.61	-23,607.35	0.26
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	137,378.300	Local	100.807835	138,488.09	96.891825	133,108.34	-5,379.75	0.02
Original Face:	2,096,032.000	Base	100.807835	138,488.09	96.891825	133,108.34	-5,379.75	0.02
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
	845,658.350	Local	100.774546	852,208.36	97.718661	826,366.02	-25,842.34	0.12
Original Face:	5,000,000.000	Base	100.774546	852,208.36	97.718661	826,366.02	-25,842.34	0.12
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	94.504344	1,890,086.88	-109,913.12	0.28
		Base	100.000000	2,000,000.00	94.504344	1,890,086.88	-109,913.12	0.28
3130AS4T3	FEDERAL HOME LOAN BANK BONDS 06/23 VAR				2.625000	12 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	98.985367	4,949,268.35	-50,731.65	0.72
		Base	100.000000	5,000,000.00	98.985367	4,949,268.35	-50,731.65	0.72
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125				4.125000	18 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	98.247809	2,456,195.23	-43,804.77	0.36
		Base	100.000000	2,500,000.00	98.247809	2,456,195.23	-43,804.77	0.36
3130ASUT4	FEDERAL HOME LOAN BANK BONDS 08/23 VAR				3.130000	10 Aug 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	98.898331	4,944,916.55	-55,083.45	0.72
		Base	100.000000	5,000,000.00	98.898331	4,944,916.55	-55,083.45	0.72

Base Currency: 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	5,000,000.000	100.000000	5,000,000.00	99.893833	4,994,691.65	-5,308.35	0.73
		Base		100.000000	5,000,000.00	99.893833	4,994,691.65	-5,308.35	0.73
3130ATFY8	FEDERAL HOME LOAN BANK BONDS 10/25 5					5.000000	20 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.863989	4,993,199.45	-6,800.55	0.73
		Base		100.000000	5,000,000.00	99.863989	4,993,199.45	-6,800.55	0.73
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	1,788,501.900	104.110951	1,862,026.34	93.846386	1,678,444.40	-183,581.94	0.24
Original Face:		Base	8,645,247.000	104.110951	1,862,026.34	93.846386	1,678,444.40	-183,581.94	0.24
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	511,634.850	104.038578	532,297.62	93.845792	480,147.78	-52,149.84	0.07
Original Face:		Base	4,322,624.000	104.038578	532,297.62	93.845792	480,147.78	-52,149.84	0.07
3134GXC77	FREDDIE MAC NOTES 07/24 VAR					3.000000	12 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.390163	4,969,508.15	-30,491.85	0.72
		Base		100.000000	5,000,000.00	99.390163	4,969,508.15	-30,491.85	0.72
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25					0.250000	01 Jun 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	98.108018	9,810,801.80	-189,198.20	1.43
		Base		100.000000	10,000,000.00	98.108018	9,810,801.80	-189,198.20	1.43
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.110641	2,943,319.23	-56,680.77	0.43
		Base		100.000000	3,000,000.00	98.110641	2,943,319.23	-56,680.77	0.43
3134GY4B5	FREDDIE MAC NOTES 08/24 5					5.000000	26 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.850455	4,992,522.75	-7,477.25	0.73
		Base		100.000000	5,000,000.00	99.850455	4,992,522.75	-7,477.25	0.73
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	10,510.330	102.426280	10,765.34	99.120920	10,417.94	-347.40	0.00
Original Face:		Base	2,161,312.000	102.426280	10,765.34	99.120920	10,417.94	-347.40	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	259,284.380	101.308706	262,677.65	89.778480	232,781.58	-29,896.07	0.03
Original Face:		Base	4,322,624.000	101.308706	262,677.65	89.778480	232,781.58	-29,896.07	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		
	355,195.720	Local	101.221656	359,534.99	89.155990	316,678.26	-42,856.73	0.05
Original Face:	4,322,624.000	Base	101.221656	359,534.99	89.155990	316,678.26	-42,856.73	0.05
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	411,097.050	Local	100.698584	413,968.91	91.926580	377,907.46	-36,061.45	0.06
Original Face:	5,111,816.000	Base	100.698584	413,968.91	91.926580	377,907.46	-36,061.45	0.06
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	460,881.890	Local	99.834823	460,120.62	92.776450	427,589.86	-32,530.76	0.06
Original Face:	4,322,624.000	Base	99.834823	460,120.62	92.776450	427,589.86	-32,530.76	0.06
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	650,542.450	Local	101.330743	659,199.50	91.223120	593,445.12	-65,754.38	0.09
Original Face:	5,326,337.000	Base	101.330743	659,199.50	91.223120	593,445.12	-65,754.38	0.09
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	460,881.890	Local	100.159854	461,618.63	93.200380	429,543.67	-32,074.96	0.06
Original Face:	4,322,624.000	Base	100.159854	461,618.63	93.200380	429,543.67	-32,074.96	0.06
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	570,283.970	Local	100.605942	573,739.56	87.976270	501,714.57	-72,024.99	0.07
Original Face:	8,645,247.000	Base	100.605942	573,739.56	87.976270	501,714.57	-72,024.99	0.07
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
	650,435.810	Local	101.385883	659,450.09	89.155990	579,902.49	-79,547.60	0.08
Original Face:	6,483,935.000	Base	101.385883	659,450.09	89.155990	579,902.49	-79,547.60	0.08
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028		
	366,645.140	Local	99.920468	366,353.54	93.937060	344,415.67	-21,937.87	0.05
Original Face:	4,322,624.000	Base	99.920468	366,353.54	93.937060	344,415.67	-21,937.87	0.05
3136B15A8	FANNIE MAE FNR 2018 37 CT				3.500000	25 May 2048		
	497,495.860	Local	99.676446	495,886.19	92.946150	462,403.25	-33,482.94	0.07
Original Face:	4,507,221.000	Base	99.676446	495,886.19	92.946150	462,403.25	-33,482.94	0.07
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	936,062.450	Local	98.833362	925,141.99	90.966150	851,499.97	-73,642.02	0.12
Original Face:	5,000,000.000	Base	98.833362	925,141.99	90.966150	851,499.97	-73,642.02	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
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	74,683.300	98.493586	73,558.26	95.290730	71,166.26	-2,392.00	0.01
Original Face:		Base	2,161,312.000	98.493586	73,558.26	95.290730	71,166.26	-2,392.00	0.01
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	84,166.240	100.113692	84,261.93	98.487570	82,893.28	-1,368.65	0.01
Original Face:		Base	4,527,840.000	100.113692	84,261.93	98.487570	82,893.28	-1,368.65	0.01
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	16,688.430	99.482636	16,602.09	98.834540	16,493.93	-108.16	0.00
Original Face:		Base	2,161,312.000	99.482636	16,602.09	98.834540	16,493.93	-108.16	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	124,595.160	99.980417	124,570.76	94.822510	118,144.26	-6,426.50	0.02
Original Face:		Base	2,161,312.000	99.980417	124,570.76	94.822510	118,144.26	-6,426.50	0.02
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	115,506.430	99.961032	115,461.42	95.319830	110,100.53	-5,360.89	0.02
Original Face:		Base	2,472,541.000	99.961032	115,461.42	95.319830	110,100.53	-5,360.89	0.02
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	240,509.330	100.122985	240,805.12	95.277960	229,152.38	-11,652.74	0.03
Original Face:		Base	4,322,624.000	100.122985	240,805.12	95.277960	229,152.38	-11,652.74	0.03
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	124,791.630	100.316824	125,187.00	97.428030	121,582.03	-3,604.97	0.02
Original Face:		Base	6,483,935.000	100.316824	125,187.00	97.428030	121,582.03	-3,604.97	0.02
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	632,061.900	100.042823	632,332.57	93.226290	589,247.86	-43,084.71	0.09
Original Face:		Base	5,619,411.000	100.042823	632,332.57	93.226290	589,247.86	-43,084.71	0.09
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,072,730.720	101.118681	1,084,731.15	88.948460	954,177.46	-130,553.69	0.14
Original Face:		Base	4,322,624.000	101.118681	1,084,731.15	88.948460	954,177.46	-130,553.69	0.14
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	573,352.820	100.021052	573,473.52	89.209970	511,487.88	-61,985.64	0.07
Original Face:		Base	4,322,624.000	100.021052	573,473.52	89.209970	511,487.88	-61,985.64	0.07

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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
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	1,433,381.860	Local	100.652578	1,442,735.80	89.890880	1,288,479.57	-154,256.23	0.19
Original Face:	10,806,559.000	Base	100.652578	1,442,735.80	89.890880	1,288,479.57	-154,256.23	0.19
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	353,137.600	Local	100.416311	354,607.75	96.983100	342,483.79	-12,123.96	0.05
Original Face:	10,806,559.000	Base	100.416311	354,607.75	96.983100	342,483.79	-12,123.96	0.05
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040		
	110,440.970	Local	100.451363	110,939.46	98.568880	108,860.43	-2,079.03	0.02
Original Face:	4,322,624.000	Base	100.451363	110,939.46	98.568880	108,860.43	-2,079.03	0.02
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	1,025,110.130	Local	99.916175	1,024,250.83	86.991650	891,760.22	-132,490.61	0.13
Original Face:	6,483,935.000	Base	99.916175	1,024,250.83	86.991650	891,760.22	-132,490.61	0.13
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033		
	699,161.760	Local	101.912287	712,531.74	95.943160	670,797.89	-41,733.85	0.10
Original Face:	6,000,000.000	Base	101.912287	712,531.74	95.943160	670,797.89	-41,733.85	0.10
3137EAES4	FREDDIE MAC NOTES 06/23 0.25				0.250000	26 Jun 2023		
	2,600,000.000	Local	98.609965	2,563,859.10	97.935502	2,546,323.05	-17,536.05	0.37
		Base	98.609965	2,563,859.10	97.935502	2,546,323.05	-17,536.05	0.37
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	2,919,020.650	Local	100.438554	2,931,822.14	93.881832	2,740,430.06	-191,392.08	0.40
Original Face:	14,386,036.000	Base	100.438554	2,931,822.14	93.881832	2,740,430.06	-191,392.08	0.40
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,016,993.520	Local	101.732365	1,034,611.56	95.083519	966,993.23	-67,618.33	0.14
Original Face:	6,483,935.000	Base	101.732365	1,034,611.56	95.083519	966,993.23	-67,618.33	0.14
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	234,402.310	Local	100.936147	236,596.66	94.869040	222,375.22	-14,221.44	0.03
Original Face:	33,932,595.000	Base	100.936147	236,596.66	94.869040	222,375.22	-14,221.44	0.03
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	324,243.350	Local	105.285496	341,381.22	99.279420	321,906.92	-19,474.30	0.05
Original Face:	18,956,866.000	Base	105.285496	341,381.22	99.279420	321,906.92	-19,474.30	0.05

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31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	110,328.300	Local	104.339349	115,115.83	97.906750	108,018.85	-7,096.98	0.02
Original Face:	6,483,935.000	Base	104.339349	115,115.83	97.906750	108,018.85	-7,096.98	0.02
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				4.550000	10 May 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	99.832553	1,996,651.06	-3,348.94	0.29
		Base	100.000000	2,000,000.00	99.832553	1,996,651.06	-3,348.94	0.29
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	98.927459	1,978,549.18	-21,450.82	0.29
		Base	100.000000	2,000,000.00	98.927459	1,978,549.18	-21,450.82	0.29
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				5.200000	31 Jan 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	94.494166	1,889,883.32	-110,116.68	0.28
		Base	100.000000	2,000,000.00	94.494166	1,889,883.32	-110,116.68	0.28
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,009,637.420	Local	101.819487	1,028,007.64	90.058170	909,260.98	-118,746.66	0.13
Original Face:	7,989,505.000	Base	101.819487	1,028,007.64	90.058170	909,260.98	-118,746.66	0.13
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	2,829,392.700	Local	94.906228	2,685,269.89	86.622620	2,450,894.09	-234,375.80	0.36
Original Face:	10,000,000.000	Base	94.906228	2,685,269.89	86.622620	2,450,894.09	-234,375.80	0.36
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	721,870.350	Local	97.899292	706,705.96	91.127010	657,818.87	-48,887.09	0.10
Original Face:	5,000,000.000	Base	97.899292	706,705.96	91.127010	657,818.87	-48,887.09	0.10
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	566,382.390	Local	100.736253	570,552.40	87.021290	492,873.26	-77,679.14	0.07
Original Face:	10,000,000.000	Base	100.736253	570,552.40	87.021290	492,873.26	-77,679.14	0.07
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	2,194,556.450	Local	96.663006	2,121,324.24	88.253340	1,936,769.37	-184,554.87	0.28
Original Face:	5,000,000.000	Base	96.663006	2,121,324.24	88.253340	1,936,769.37	-184,554.87	0.28
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	98.302084	1,966,041.68	-33,958.32	0.29
		Base	100.000000	2,000,000.00	98.302084	1,966,041.68	-33,958.32	0.29

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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
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	94.410309	4,720,515.45	-279,484.55	0.69
		Base	100.000000	5,000,000.00	94.410309	4,720,515.45	-279,484.55	0.69
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	95.630230	1,912,604.60	-87,395.40	0.28
		Base	100.000000	2,000,000.00	95.630230	1,912,604.60	-87,395.40	0.28
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	98.875914	1,977,518.28	-22,481.72	0.29
		Base	100.000000	2,000,000.00	98.875914	1,977,518.28	-22,481.72	0.29
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	98.101101	1,962,022.02	-37,977.98	0.29
		Base	100.000000	2,000,000.00	98.101101	1,962,022.02	-37,977.98	0.29
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	99.037550	4,951,877.50	-48,122.50	0.72
		Base	100.000000	5,000,000.00	99.037550	4,951,877.50	-48,122.50	0.72
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025		
	2,000,000.000	Local	99.965331	1,999,306.62	97.850256	1,957,005.12	-42,301.50	0.29
		Base	99.965331	1,999,306.62	97.850256	1,957,005.12	-42,301.50	0.29
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	100.034025	3,001,020.75	1,020.75	0.44
		Base	100.000000	3,000,000.00	100.034025	3,001,020.75	1,020.75	0.44
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	1,000,000.000	Local	99.999173	999,991.73	99.315300	993,153.00	-6,838.73	0.14
		Base	99.999173	999,991.73	99.315300	993,153.00	-6,838.73	0.14
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	98.008152	4,900,407.60	-99,592.40	0.71
		Base	100.000000	5,000,000.00	98.008152	4,900,407.60	-99,592.40	0.71
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				4.860000	10 Mar 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.504532	1,990,090.64	-9,909.36	0.29
		Base	100.000000	2,000,000.00	99.504532	1,990,090.64	-9,909.36	0.29

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78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.736000	05 Aug 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.614857	2,988,445.71	-11,554.29	0.44
		Base	100.000000	3,000,000.00	99.614857	2,988,445.71	-11,554.29	0.44
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	99.450368	4,972,518.40	-27,481.60	0.72
		Base	100.000000	5,000,000.00	99.450368	4,972,518.40	-27,481.60	0.72
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024		
	3,000,000.000	Local	99.921435	2,997,643.06	93.024707	2,790,741.21	-206,901.85	0.41
		Base	99.921435	2,997,643.06	93.024707	2,790,741.21	-206,901.85	0.41
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				4.720000	25 Jan 2029		
	524,666.560	Local	100.000002	524,666.57	95.531780	501,223.30	-23,443.27	0.07
Original Face:	2,161,312.000	Base	100.000002	524,666.57	95.531780	501,223.30	-23,443.27	0.07
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				5.350000	03 Mar 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	97.345687	1,946,913.74	-53,086.26	0.28
		Base	100.000000	2,000,000.00	97.345687	1,946,913.74	-53,086.26	0.28
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
	3,000,000.000	Local	104.215668	3,126,470.05	96.965570	2,908,967.10	-217,502.95	0.42
		Base	104.215668	3,126,470.05	96.965570	2,908,967.10	-217,502.95	0.42
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				4.655000	04 Mar 2024		
	6,000,000.000	Local	100.000000	6,000,000.00	99.346673	5,960,800.38	-39,199.62	0.87
		Base	100.000000	6,000,000.00	99.346673	5,960,800.38	-39,199.62	0.87
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3				3.000000	31 Dec 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	94.253576	2,827,607.28	-172,392.72	0.41
		Base	100.000000	3,000,000.00	94.253576	2,827,607.28	-172,392.72	0.41
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766				3.766000	06 Jun 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	97.035770	1,940,715.40	-59,284.60	0.28
		Base	100.000000	2,000,000.00	97.035770	1,940,715.40	-59,284.60	0.28
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				5.320000	06 Jun 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	98.941990	1,978,839.80	-21,160.20	0.29
		Base	100.000000	2,000,000.00	98.941990	1,978,839.80	-21,160.20	0.29

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89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A				3.830000	15 Aug 2025		
	5,000,000.000	Local	99.992614	4,999,630.70	99.050520	4,952,526.00	-47,104.70	0.72
Original Face:	5,000,000.000	Base	99.992614	4,999,630.70	99.050520	4,952,526.00	-47,104.70	0.72
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	1,000,000.000	Local	99.989415	999,894.15	98.890931	988,909.31	-10,984.84	0.14
		Base	99.989415	999,894.15	98.890931	988,909.31	-10,984.84	0.14
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	2,000,000.000	Local	99.992316	1,999,846.32	93.396889	1,867,937.78	-131,908.54	0.27
		Base	99.992316	1,999,846.32	93.396889	1,867,937.78	-131,908.54	0.27
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025		
	2,000,000.000	Local	99.920588	1,998,411.75	97.249587	1,944,991.74	-53,420.01	0.28
		Base	99.920588	1,998,411.75	97.249587	1,944,991.74	-53,420.01	0.28
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025		
	2,000,000.000	Local	99.887278	1,997,745.55	101.552119	2,031,042.38	33,296.83	0.30
		Base	99.887278	1,997,745.55	101.552119	2,031,042.38	33,296.83	0.30
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				4.500000	17 Jan 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.342557	2,980,276.71	-19,723.29	0.43
		Base	100.000000	3,000,000.00	99.342557	2,980,276.71	-19,723.29	0.43
912796V48	TREASURY BILL 04/23 0.00000					20 Apr 2023		
	3,000,000.000	Local	98.723034	2,961,691.03	98.696235	2,960,887.05	-803.98	0.43
		Base	98.723034	2,961,691.03	98.696235	2,960,887.05	-803.98	0.43
912796X53	TREASURY BILL 06/23 0.00000					15 Jun 2023		
	2,000,000.000	Local	97.896250	1,957,925.00	97.984120	1,959,682.40	1,757.40	0.29
		Base	97.896250	1,957,925.00	97.984120	1,959,682.40	1,757.40	0.29
912796XS3	TREASURY BILL 01/23 0.00000					19 Jan 2023		
	5,000,000.000	Local	99.811150	4,990,557.50	99.839111	4,991,955.55	1,398.05	0.73
		Base	99.811150	4,990,557.50	99.839111	4,991,955.55	1,398.05	0.73
912796YK9	TREASURY BILL 03/23 0.00000				0.010000	09 Mar 2023		
	2,000,000.000	Local	99.378389	1,987,567.77	99.233858	1,984,677.16	-2,890.61	0.29
		Base	99.378389	1,987,567.77	99.233858	1,984,677.16	-2,890.61	0.29

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912796ZG7	TREASURY BILL 06/23 0.00000				0.010000	01 Jun 2023		
	5,000,000.000	Local	98.087334	4,904,366.68	98.132820	4,906,641.00	2,274.32	0.71
		Base	98.087334	4,904,366.68	98.132820	4,906,641.00	2,274.32	0.71
912796ZT9	TREASURY BILL 02/23 0.00000					07 Feb 2023		
	3,000,000.000	Local	99.623319	2,988,699.58	99.619877	2,988,596.31	-103.27	0.44
		Base	99.623319	2,988,699.58	99.619877	2,988,596.31	-103.27	0.44
9128282U3	US TREASURY N/B 08/24 1.875				1.875000	31 Aug 2024		
	3,000,000.000	Local	97.763223	2,932,896.69	95.699219	2,870,976.57	-61,920.12	0.42
		Base	97.763223	2,932,896.69	95.699219	2,870,976.57	-61,920.12	0.42
912828B66	US TREASURY N/B 02/24 2.75				2.750000	15 Feb 2024		
	3,000,000.000	Local	97.873705	2,936,211.16	97.859375	2,935,781.25	-429.91	0.43
		Base	97.873705	2,936,211.16	97.859375	2,935,781.25	-429.91	0.43
91282CCN9	US TREASURY N/B 07/23 0.125				0.125000	31 Jul 2023		
	2,000,000.000	Local	97.440192	1,948,803.83	97.367188	1,947,343.76	-1,460.07	0.28
		Base	97.440192	1,948,803.83	97.367188	1,947,343.76	-1,460.07	0.28
91282CDM0	US TREASURY N/B 11/23 0.5				0.500000	30 Nov 2023		
	7,000,000.000	Local	96.350319	6,744,522.36	96.210938	6,734,765.66	-9,756.70	0.98
		Base	96.350319	6,744,522.36	96.210938	6,734,765.66	-9,756.70	0.98
91282CDR9	US TREASURY N/B 12/23 0.75				0.750000	31 Dec 2023		
	3,000,000.000	Local	96.407438	2,892,223.15	96.144531	2,884,335.93	-7,887.22	0.42
		Base	96.407438	2,892,223.15	96.144531	2,884,335.93	-7,887.22	0.42
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	3,000,000.000	Local	94.584682	2,837,540.47	94.191406	2,825,742.18	-11,798.29	0.41
		Base	94.584682	2,837,540.47	94.191406	2,825,742.18	-11,798.29	0.41
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
	3,000,000.000	Local	97.743049	2,932,291.47	97.640625	2,929,218.75	-3,072.72	0.43
		Base	97.743049	2,932,291.47	97.640625	2,929,218.75	-3,072.72	0.43
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024		
	3,000,000.000	Local	97.875421	2,936,262.64	97.574219	2,927,226.57	-9,036.07	0.43
		Base	97.875421	2,936,262.64	97.574219	2,927,226.57	-9,036.07	0.43

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91282CFD8	US TREASURY FRN 07/24 VAR				4.435364	31 Jul 2024		
	2,000,000.000	Local	100.006234	2,000,124.68	99.882915	1,997,658.30	-2,466.38	0.29
		Base	100.006234	2,000,124.68	99.882915	1,997,658.30	-2,466.38	0.29
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024		
	2,000,000.000	Local	99.907098	1,998,141.95	97.957031	1,959,140.62	-39,001.33	0.29
		Base	99.907098	1,998,141.95	97.957031	1,959,140.62	-39,001.33	0.29
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
	787,321.930	Local	99.993336	787,269.46	99.625010	784,369.55	-2,899.91	0.11
Original Face:	5,000,000.000	Base	99.993336	787,269.46	99.625010	784,369.55	-2,899.91	0.11
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
	8,000,000.000	Local	101.209605	8,096,768.42	99.331569	7,946,525.52	-150,242.90	1.16
		Base	101.209605	8,096,768.42	99.331569	7,946,525.52	-150,242.90	1.16
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	100.746839	2,014,936.78	14,936.78	0.29
		Base	100.000000	2,000,000.00	100.746839	2,014,936.78	14,936.78	0.29
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	100.848146	2,016,962.92	16,962.92	0.29
		Base	100.000000	2,000,000.00	100.848146	2,016,962.92	16,962.92	0.29
US DOLLAR Total								
	277,954,340.550	Local		277,087,294.11		270,271,677.29	-6,815,616.82	39.36
Original Face:	293,282,287.000	Base		277,087,294.11		270,271,677.29	-6,815,616.82	39.36
FIXED INCOME Total								
	277,954,340.550	Base		277,087,294.11		270,271,677.29	-6,815,616.82	39.36
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
FUND Total									
		688,287,497.920	Base		685,028,359.53		678,212,742.71	-6,815,616.82	100.00
	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
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
				Base	1.000000	0.01	1.000000	0.01	0.00	0.00
US DOLLAR Total										
			0.010	Local		0.01		0.01	0.00	0.00
				Base		0.01		0.01	0.00	0.00
CASH Total										
			0.010	Base		0.01		0.01	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0020A3NL0	AT+T INC						4.750000	20 Jan 2023		
			10,000,000.000	Local	99.749306	9,974,930.56	99.749306	9,974,930.56	0.00	2.89
				Base	99.749306	9,974,930.56	99.749306	9,974,930.56	0.00	2.89
0347M3QU1	ANGLESEA FDG PLC + ANG						4.650000	28 Mar 2023		
			20,000,000.000	Local	98.889167	19,777,833.33	98.889167	19,777,833.33	0.00	5.72
				Base	98.889167	19,777,833.33	98.889167	19,777,833.33	0.00	5.72
0347M3RS5	ANGLESEA FDG PLC + ANG						5.000000	26 Apr 2023		
			15,000,000.000	Local	98.402778	14,760,416.67	98.402778	14,760,416.67	0.00	4.27
				Base	98.402778	14,760,416.67	98.402778	14,760,416.67	0.00	4.27
1247P3QE5	CAFCO LLC						4.850000	14 Mar 2023		
			25,000,000.000	Local	99.030000	24,757,500.00	99.030000	24,757,500.00	0.00	7.17
				Base	99.030000	24,757,500.00	99.030000	24,757,500.00	0.00	7.17
15060YQ60	CEDAR SPRING CPTL CO						2.710000	06 Mar 2023		
			5,000,000.000	Local	99.518222	4,975,911.11	99.518222	4,975,911.11	0.00	1.44
				Base	99.518222	4,975,911.11	99.518222	4,975,911.11	0.00	1.44

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
2063C1PT1	CONCORD MIN CPTL CO					4.510000	27 Feb 2023		
		Local	20,445,000.000	99.285917	20,299,005.66	99.285917	20,299,005.66	0.00	5.87
		Base		99.285917	20,299,005.66	99.285917	20,299,005.66	0.00	5.87
2546R3QX5	DISNEY (WALT) CO THE					4.900000	31 Mar 2023		
		Local	5,000,000.000	98.788611	4,939,430.56	98.788611	4,939,430.56	0.00	1.43
		Base		98.788611	4,939,430.56	98.788611	4,939,430.56	0.00	1.43
40060XNJ5	GTA FDG LLC DISC					4.410000	18 Jan 2023		
		Local	25,000,000.000	99.791750	24,947,937.50	99.791750	24,947,937.50	0.00	7.22
		Base		99.791750	24,947,937.50	99.791750	24,947,937.50	0.00	7.22
40060XNQ9	GTA FDG LLC DISC					3.410000	24 Jan 2023		
		Local	10,000,000.000	99.782139	9,978,213.89	99.782139	9,978,213.89	0.00	2.89
		Base		99.782139	9,978,213.89	99.782139	9,978,213.89	0.00	2.89
40060XTL4	GTA FDG LLC DISC					4.960000	20 Jun 2023		
		Local	2,500,000.000	97.657778	2,441,444.45	97.657778	2,441,444.45	0.00	0.71
		Base		97.657778	2,441,444.45	97.657778	2,441,444.45	0.00	0.71
40588MPQ4	HALKIN FINANCE LLC USC					4.660000	24 Feb 2023		
		Local	25,000,000.000	99.301000	24,825,250.00	99.301000	24,825,250.00	0.00	7.18
		Base		99.301000	24,825,250.00	99.301000	24,825,250.00	0.00	7.18
40588MQV2	HALKIN FINANCE LLC USC					4.700000	29 Mar 2023		
		Local	15,000,000.000	98.864167	14,829,625.00	98.864167	14,829,625.00	0.00	4.29
		Base		98.864167	14,829,625.00	98.864167	14,829,625.00	0.00	4.29
41282KNT1	HARLEY DAVIDSON FND CP					5.000000	27 Jan 2023		
		Local	25,000,000.000	99.638889	24,909,722.22	99.638889	24,909,722.22	0.00	7.21
		Base		99.638889	24,909,722.22	99.638889	24,909,722.22	0.00	7.21
41282KPQ5	HARLEY DAVIDSON FND CP					5.300000	24 Feb 2023		
		Local	15,000,000.000	99.205000	14,880,750.00	99.205000	14,880,750.00	0.00	4.31
		Base		99.205000	14,880,750.00	99.205000	14,880,750.00	0.00	4.31
4499929H1	ILA FINANCIAL SQUARE GOVT					4.140231	31 Dec 2030		
		Local	5,352,137.150	100.000000	5,352,137.15	100.000000	5,352,137.15	0.00	1.55
		Base		100.000000	5,352,137.15	100.000000	5,352,137.15	0.00	1.55

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
52953BQ71	LEXINGTN PKR CAP CO LL					4.660000	07 Mar 2023		
		Local	20,000,000.000	99.158611	19,831,722.23	99.158611	19,831,722.23	0.00	5.74
		Base		99.158611	19,831,722.23	99.158611	19,831,722.23	0.00	5.74
67983UNQ2	OLD LINE FUNDING LLC					3.350000	24 Jan 2023		
		Local	15,000,000.000	99.785972	14,967,895.83	99.785972	14,967,895.83	0.00	4.33
		Base		99.785972	14,967,895.83	99.785972	14,967,895.83	0.00	4.33
912796YW3	TREASURY BILL 05/23 0.00000					4.425000	04 May 2023		
		Local	10,000,000.000	98.488125	9,848,812.50	98.488125	9,848,812.50	0.00	2.85
		Base		98.488125	9,848,812.50	98.488125	9,848,812.50	0.00	2.85
912796Z69	TREASURY BILL 03/23 0.00000					4.245000	14 Mar 2023		
		Local	10,000,000.000	99.151000	9,915,100.00	99.151000	9,915,100.00	0.00	2.87
		Base		99.151000	9,915,100.00	99.151000	9,915,100.00	0.00	2.87
92646LPF1	VICTORY RECEIVABLES					4.700000	15 Feb 2023		
		Local	25,000,000.000	99.412500	24,853,125.00	99.412500	24,853,125.00	0.00	7.19
		Base		99.412500	24,853,125.00	99.412500	24,853,125.00	0.00	7.19
92646LPH7	VICTORY RECEIVABLES					4.600000	17 Feb 2023		
		Local	10,000,000.000	99.399444	9,939,944.44	99.399444	9,939,944.44	0.00	2.88
		Base		99.399444	9,939,944.44	99.399444	9,939,944.44	0.00	2.88
92646LQX1	VICTORY RECEIVABLES					4.600000	31 Mar 2023		
		Local	20,000,000.000	98.862778	19,772,555.55	98.862778	19,772,555.55	0.00	5.72
		Base		98.862778	19,772,555.55	98.862778	19,772,555.55	0.00	5.72
US DOLLAR Total									
		Local	333,297,137.150		330,779,263.65		330,779,263.65	0.00	95.73
		Base			330,779,263.65		330,779,263.65	0.00	95.73
CASH EQUIVALENT Total									
		Base	333,297,137.150		330,779,263.65		330,779,263.65	0.00	95.73

EQUITY

US DOLLAR Exchange Rate: 1.000000

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	14,746,716.340	Local	0.999981	14,746,429.82	1.000000	14,746,716.34	286.52	4.27
		Base	0.999981	14,746,429.82	1.000000	14,746,716.34	286.52	4.27
US DOLLAR Total								
	14,746,716.340	Local		14,746,429.82		14,746,716.34	286.52	4.27
		Base		14,746,429.82		14,746,716.34	286.52	4.27
EQUITY Total								
	14,746,716.340	Base		14,746,429.82		14,746,716.34	286.52	4.27

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
FUND Total								
		348,043,853.500	Base	345,525,693.48		345,525,980.00	286.52	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
4499929H1	ILA FINANCIAL SQUARE GOVT					4.140231	31 Dec 2030		
			3,323.720	100.000000	3,323.72	100.000000	3,323.72	0.00	0.02
		Base		100.000000	3,323.72	100.000000	3,323.72	0.00	0.02
US DOLLAR Total									
			3,323.720		3,323.72		3,323.72	0.00	0.02
		Base			3,323.72		3,323.72	0.00	0.02
CASH EQUIVALENT Total									
			3,323.720		3,323.72		3,323.72	0.00	0.02
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
			48,468.000	397.432974	19,262,781.39	382.430000	18,535,617.24	-727,164.15	97.94
		Base		397.432974	19,262,781.39	382.430000	18,535,617.24	-727,164.15	97.94
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
			1,100.000	409.474500	450,421.95	351.340000	386,474.00	-63,947.95	2.04
		Base		409.474500	450,421.95	351.340000	386,474.00	-63,947.95	2.04
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			208.650	0.996262	207.87	1.000000	208.65	0.78	0.00
		Base		0.996262	207.87	1.000000	208.65	0.78	0.00
US DOLLAR Total									
			49,776.650		19,713,411.21		18,922,299.89	-791,111.32	99.98
		Base			19,713,411.21		18,922,299.89	-791,111.32	99.98
EQUITY Total									
			49,776.650		19,713,411.21		18,922,299.89	-791,111.32	99.98

& 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

& 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									
		53,100.370	Base		19,716,734.93		18,925,623.61	-791,111.32	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					4.140231	31 Dec 2030		
			5,287.930	100.000000	5,287.93	100.000000	5,287.93	0.00	0.06
		Base		100.000000	5,287.93	100.000000	5,287.93	0.00	0.06
US DOLLAR Total									
			5,287.930		5,287.93		5,287.93	0.00	0.06
		Base			5,287.93		5,287.93	0.00	0.06
CASH EQUIVALENT Total									
			5,287.930		5,287.93		5,287.93	0.00	0.06
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
			17,778.000	445.627595	7,922,367.39	442.790000	7,871,920.62	-50,446.77	95.39
		Base		445.627595	7,922,367.39	442.790000	7,871,920.62	-50,446.77	95.39
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF								
			2,290.000	179.496480	411,046.94	163.570000	374,575.30	-36,471.64	4.54
		Base		179.496480	411,046.94	163.570000	374,575.30	-36,471.64	4.54
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			150.710	0.996284	150.15	1.000000	150.71	0.56	0.00
		Base		0.996284	150.15	1.000000	150.71	0.56	0.00
US DOLLAR Total									
			20,218.710		8,333,564.48		8,246,646.63	-86,917.85	99.94
		Base			8,333,564.48		8,246,646.63	-86,917.85	99.94
EQUITY Total									
			20,218.710		8,333,564.48		8,246,646.63	-86,917.85	99.94

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

Holdings

AZ ENDOW TR POOL 303 MID CAP
STATE OF ARIZONA
FUND: ATZQ

As of: *December 31, 2022*

View Date: *January 4, 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

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		25,506.640	Base	8,338,852.41		8,251,934.56	-86,917.85	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					4.140231	31 Dec 2030		
			2,710.890	100.000000	2,710.89	100.000000	2,710.89	0.00	0.05
		Base		100.000000	2,710.89	100.000000	2,710.89	0.00	0.05
US DOLLAR Total									
			2,710.890		2,710.89		2,710.89	0.00	0.05
		Base			2,710.89		2,710.89	0.00	0.05
CASH EQUIVALENT Total									
			2,710.890		2,710.89		2,710.89	0.00	0.05
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
			35,509.000	100.056393	3,552,902.46	94.640000	3,360,571.76	-192,330.70	63.14
		Base		100.056393	3,552,902.46	94.640000	3,360,571.76	-192,330.70	63.14
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
			11,303.000	181.155876	2,047,604.87	173.310000	1,958,922.93	-88,681.94	36.80
		Base		181.155876	2,047,604.87	173.310000	1,958,922.93	-88,681.94	36.80
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			239.260	0.997618	238.69	1.000000	239.26	0.57	0.00
		Base		0.997618	238.69	1.000000	239.26	0.57	0.00
US DOLLAR Total									
			47,051.260		5,600,746.02		5,319,733.95	-281,012.07	99.95
		Base			5,600,746.02		5,319,733.95	-281,012.07	99.95
EQUITY Total									
			47,051.260		5,600,746.02		5,319,733.95	-281,012.07	99.95

& 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

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									
		49,762.150	Base		5,603,456.91		5,322,444.84	-281,012.07	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 EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.140231	31 Dec 2030		
			25,208.990	100.000000	25,208.99	100.000000	25,208.99	0.00	0.12
		Base		100.000000	25,208.99	100.000000	25,208.99	0.00	0.12
US DOLLAR Total									
			25,208.990		25,208.99		25,208.99	0.00	0.12
		Base			25,208.99		25,208.99	0.00	0.12
CASH EQUIVALENT Total									
			25,208.990		25,208.99		25,208.99	0.00	0.12
		Base			25,208.99		25,208.99	0.00	0.12
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	96.990000	11,703,201.36	-2,125,192.70	54.53
		Base		114.602483	13,828,394.06	96.990000	11,703,201.36	-2,125,192.70	54.53
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE								
			153,290.000	26.684631	4,090,487.11	25.130000	3,852,177.70	-238,309.41	17.95
		Base		26.684631	4,090,487.11	25.130000	3,852,177.70	-238,309.41	17.95
921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET								
			81,870.000	78.222286	6,404,058.53	71.840000	5,881,540.80	-522,517.73	27.40
		Base		78.222286	6,404,058.53	71.840000	5,881,540.80	-522,517.73	27.40
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			294.230	0.996295	293.14	1.000000	294.23	1.09	0.00
		Base		0.996295	293.14	1.000000	294.23	1.09	0.00
US DOLLAR Total									
			356,118.230		24,323,232.84		21,437,214.09	-2,886,018.75	99.88
		Base			24,323,232.84		21,437,214.09	-2,886,018.75	99.88

& 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
EQUITY Total									
		356,118.230	Base		24,323,232.84		21,437,214.09	-2,886,018.75	99.88

& 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
FUND Total									
		381,327.220	Base		24,348,441.83		21,462,423.08	-2,886,018.75	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								
	14,762.960	Local	14,762.96	14,762.96	0.00	0.00		0.00
		Base	14,762.96	14,762.96	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,795,929.030	Local	1,795,929.03	1,795,929.03	0.16	0.00		0.00
		Base	1,795,929.03	1,795,929.03	0.16	0.00	0.00	0.00
EQUITY								
	24,023,271.000	Local	896,327,442.87	1,107,161,036.73	99.84	210,833,593.86		210,833,593.86
		Base	896,327,442.87	1,107,161,036.73	99.84	210,833,593.86	0.00	210,833,593.86
US DOLLAR Total								
	25,833,962.990	Local	898,138,134.86	1,108,971,728.72	100.00	210,833,593.86		210,833,593.86
		Base	898,138,134.86	1,108,971,728.72	100.00	210,833,593.86	0.00	210,833,593.86
FUND Total								
	25,833,962.990	Base	898,138,134.86	1,108,971,728.72	100.00	210,833,593.86	0.00	210,833,593.86

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	2,670,425.520	Local	2,670,425.52	2,670,425.52	0.37	0.00		0.00
		Base	2,670,425.52	2,670,425.52	0.37	0.00	0.00	0.00
EQUITY								
	26,186,933.000	Local	632,343,897.79	721,280,702.56	99.63	88,936,804.77		88,936,804.77
		Base	632,343,897.79	721,280,702.56	99.63	88,936,804.77	0.00	88,936,804.77
US DOLLAR Total								
	28,857,358.520	Local	635,014,323.31	723,951,128.08	100.00	88,936,804.77		88,936,804.77
		Base	635,014,323.31	723,951,128.08	100.00	88,936,804.77	0.00	88,936,804.77
FUND Total								
	28,857,358.520	Base	635,014,323.31	723,951,128.08	100.00	88,936,804.77	0.00	88,936,804.77

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								
	-27,786.480	Local	-27,786.48	-27,786.48	0.00	0.00		0.00
		Base	-27,786.48	-27,786.48	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	129,717,165.500	Local	128,779,816.25	128,779,816.25	5.18	0.00		0.00
		Base	128,779,816.25	128,779,816.25	5.18	0.00	0.00	0.00
EQUITY								
	6,630,008.640	Local	49,398,504.52	42,733,285.32	1.72	-6,665,219.20		-6,665,219.20
		Base	49,398,504.52	42,733,285.32	1.72	-6,665,219.20	0.00	-6,665,219.20
FIXED INCOME								
	2,413,776,692.000	Local	2,448,043,087.15	2,314,172,745.09	93.10	-133,870,342.06		-133,870,342.06
Original Face:	2,004,330,370.000	Base	2,448,043,087.15	2,314,172,745.09	93.10	-133,870,342.06	0.00	-133,870,342.06
US DOLLAR Total								
	2,550,096,079.660	Local	2,626,193,621.44	2,485,658,060.18	100.00	-140,535,561.26		-140,535,561.26
Original Face:	2,004,330,370.000	Base	2,626,193,621.44	2,485,658,060.18	100.00	-140,535,561.26	0.00	-140,535,561.26
FUND Total								
	2,550,096,079.660	Base	2,626,193,621.44	2,485,658,060.18	100.00	-140,535,561.26	0.00	-140,535,561.26
Original Face:	2,004,330,370.000							

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								
	161,408.980	Local	161,408.98	161,408.98	0.03	0.00		0.00
		Base	161,408.98	161,408.98	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	138,889,000.000	Local	138,285,268.32	138,285,268.32	21.51	0.00		0.00
		Base	138,285,268.32	138,285,268.32	21.51	0.00	0.00	0.00
FIXED INCOME								
	529,621,743.910	Local	529,172,642.63	504,331,081.74	78.46	-24,841,560.89		-24,841,560.89
Original Face:	179,023,032.000	Base	529,172,642.63	504,331,081.74	78.46	-24,841,560.89	0.00	-24,841,560.89
US DOLLAR Total								
	668,672,152.890	Local	667,619,319.93	642,777,759.04	100.00	-24,841,560.89		-24,841,560.89
Original Face:	179,023,032.000	Base	667,619,319.93	642,777,759.04	100.00	-24,841,560.89	0.00	-24,841,560.89
FUND Total								
	668,672,152.890	Base	667,619,319.93	642,777,759.04	100.00	-24,841,560.89	0.00	-24,841,560.89
Original Face:	179,023,032.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	489,012.570	Local	489,012.57	489,012.57	0.16	0.00		0.00
		Base	489,012.57	489,012.57	0.16	0.00	0.00	0.00
CASH EQUIVALENT								
	69,000,000.000	Local	68,755,575.76	68,755,575.76	22.80	0.00		0.00
		Base	68,755,575.76	68,755,575.76	22.80	0.00	0.00	0.00
FIXED INCOME								
	241,349,711.290	Local	241,075,021.52	232,291,695.47	77.04	-8,783,326.05		-8,783,326.05
Original Face:	111,789,553.000	Base	241,075,021.52	232,291,695.47	77.04	-8,783,326.05	0.00	-8,783,326.05
US DOLLAR Total								
	310,838,723.860	Local	310,319,609.85	301,536,283.80	100.00	-8,783,326.05		-8,783,326.05
Original Face:	111,789,553.000	Base	310,319,609.85	301,536,283.80	100.00	-8,783,326.05	0.00	-8,783,326.05
FUND Total								
	310,838,723.860	Base	310,319,609.85	301,536,283.80	100.00	-8,783,326.05	0.00	-8,783,326.05
Original Face:	111,789,553.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	14,298.880	Local	14,298.88	14,298.88	0.00	0.00		0.00
		Base	14,298.88	14,298.88	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	7,247,900.340	Local	7,247,900.34	7,247,900.34	0.30	0.00		0.00
		Base	7,247,900.34	7,247,900.34	0.30	0.00	0.00	0.00
EQUITY								
	24,034,791.000	Local	1,193,538,151.61	2,444,100,678.92	99.70	1,250,562,527.31		1,250,562,527.31
		Base	1,193,538,151.61	2,444,100,678.92	99.70	1,250,562,527.31	0.00	1,250,562,527.31
US DOLLAR Total								
	31,296,990.220	Local	1,200,800,350.83	2,451,362,878.14	100.00	1,250,562,527.31		1,250,562,527.31
		Base	1,200,800,350.83	2,451,362,878.14	100.00	1,250,562,527.31	0.00	1,250,562,527.31
FUND Total								
	31,296,990.220	Base	1,200,800,350.83	2,451,362,878.14	100.00	1,250,562,527.31	0.00	1,250,562,527.31

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.010	Local	-0.01	-0.01	0.00	0.00		0.00
		Base	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	726,169,709.140	Local	718,388,547.31	718,388,547.31	38.69	0.00		0.00
		Base	718,388,547.31	718,388,547.31	38.69	0.00	0.00	0.00
EQUITY								
	201,066,060.070	Local	201,066,060.07	201,066,060.07	10.83	0.00		0.00
		Base	201,066,060.07	201,066,060.07	10.83	0.00	0.00	0.00
FIXED INCOME								
	972,686,650.650	Local	965,291,750.81	937,422,615.26	50.48	-27,869,135.55		-27,869,135.55
Original Face:	648,751,049.000	Base	965,291,750.81	937,422,615.26	50.48	-27,869,135.55	0.00	-27,869,135.55
US DOLLAR Total								
	1,899,922,419.850	Local	1,884,746,358.18	1,856,877,222.63	100.00	-27,869,135.55		-27,869,135.55
Original Face:	648,751,049.000	Base	1,884,746,358.18	1,856,877,222.63	100.00	-27,869,135.55	0.00	-27,869,135.55
FUND Total								
	1,899,922,419.850	Base	1,884,746,358.18	1,856,877,222.63	100.00	-27,869,135.55	0.00	-27,869,135.55
Original Face:	648,751,049.000							

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								
	623,750.020	Local	623,750.02	623,750.02	0.01	0.00		0.00
		Base	623,750.02	623,750.02	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	3,871,125,516.320	Local	3,859,362,705.32	3,859,362,705.32	49.82	0.00		0.00
		Base	3,859,362,705.32	3,859,362,705.32	49.82	0.00	0.00	0.00
EQUITY								
	551,229,132.660	Local	551,229,132.66	551,229,132.66	7.12	0.00		0.00
		Base	551,229,132.66	551,229,132.66	7.12	0.00	0.00	0.00
FIXED INCOME								
	3,457,297,973.990	Local	3,455,418,920.16	3,334,806,690.37	43.05	-120,612,229.79		-120,612,229.79
Original Face:	431,277,199.000	Base	3,455,418,920.16	3,334,806,690.37	43.05	-120,612,229.79	0.00	-120,612,229.79
US DOLLAR Total								
	7,880,276,372.990	Local	7,866,634,508.16	7,746,022,278.37	100.00	-120,612,229.79		-120,612,229.79
Original Face:	431,277,199.000	Base	7,866,634,508.16	7,746,022,278.37	100.00	-120,612,229.79	0.00	-120,612,229.79
FUND Total								
	7,880,276,372.990	Base	7,866,634,508.16	7,746,022,278.37	100.00	-120,612,229.79	0.00	-120,612,229.79
Original Face:	431,277,199.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,537,418.320	Local	1,537,418.32	1,537,418.32	1.38	0.00		0.00
		Base	1,537,418.32	1,537,418.32	1.38	0.00	0.00	0.00
FIXED INCOME								
	112,299,559.300	Local	112,438,773.26	109,946,892.63	98.62	-2,491,880.63		-2,491,880.63
Original Face:	47,907,000.000	Base	112,438,773.26	109,946,892.63	98.62	-2,491,880.63	0.00	-2,491,880.63
US DOLLAR Total								
	113,836,977.620	Local	113,976,191.58	111,484,310.95	100.00	-2,491,880.63		-2,491,880.63
Original Face:	47,907,000.000	Base	113,976,191.58	111,484,310.95	100.00	-2,491,880.63	0.00	-2,491,880.63
FUND Total								
	113,836,977.620	Base	113,976,191.58	111,484,310.95	100.00	-2,491,880.63	0.00	-2,491,880.63
Original Face:	47,907,000.000							

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								
	55,000.000	Local	55,000.00	55,000.00	0.00	0.00		0.00
		Base	55,000.00	55,000.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	260,070,145.930	Local	260,070,145.93	260,070,145.93	23.41	0.00		0.00
		Base	260,070,145.93	260,070,145.93	23.41	0.00	0.00	0.00
EQUITY								
	121,376,971.350	Local	121,376,971.35	121,376,971.35	10.93	0.00		0.00
		Base	121,376,971.35	121,376,971.35	10.93	0.00	0.00	0.00
FIXED INCOME								
	758,875,181.050	Local	758,300,697.77	729,487,111.75	65.66	-28,813,586.02		-28,813,586.02
Original Face:	323,393,263.000	Base	758,300,697.77	729,487,111.75	65.66	-28,813,586.02	0.00	-28,813,586.02
US DOLLAR Total								
	1,140,377,298.330	Local	1,139,802,815.05	1,110,989,229.03	100.00	-28,813,586.02		-28,813,586.02
Original Face:	323,393,263.000	Base	1,139,802,815.05	1,110,989,229.03	100.00	-28,813,586.02	0.00	-28,813,586.02
FUND Total								
	1,140,377,298.330	Base	1,139,802,815.05	1,110,989,229.03	100.00	-28,813,586.02	0.00	-28,813,586.02
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								
	-0.010	Local	-0.01	-0.01	0.00	0.00		0.00
		Base	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,412,983,261.620	Local	2,403,653,686.49	2,403,653,686.49	92.02	0.00		0.00
		Base	2,403,653,686.49	2,403,653,686.49	92.02	0.00	0.00	0.00
EQUITY								
	55,000,000.000	Local	55,000,000.00	55,000,000.00	2.11	0.00		0.00
		Base	55,000,000.00	55,000,000.00	2.11	0.00	0.00	0.00
FIXED INCOME								
	155,000,000.000	Local	153,288,446.76	153,311,809.70	5.87	23,362.94		23,362.94
		Base	153,288,446.76	153,311,809.70	5.87	23,362.94	0.00	23,362.94
US DOLLAR Total								
	2,622,983,261.610	Local	2,611,942,133.24	2,611,965,496.18	100.00	23,362.94		23,362.94
		Base	2,611,942,133.24	2,611,965,496.18	100.00	23,362.94	0.00	23,362.94
FUND Total								
	2,622,983,261.610	Base	2,611,942,133.24	2,611,965,496.18	100.00	23,362.94	0.00	23,362.94

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								
	18.500	Local	18.50	18.50	0.00	0.00		0.00
		Base	18.50	18.50	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,687,501,196.540	Local	1,686,186,642.85	1,686,186,642.85	67.78	0.00		0.00
		Base	1,686,186,642.85	1,686,186,642.85	67.78	0.00	0.00	0.00
EQUITY								
	116,849,487.370	Local	116,849,487.37	116,849,487.37	4.70	0.00		0.00
		Base	116,849,487.37	116,849,487.37	4.70	0.00	0.00	0.00
FIXED INCOME								
	690,000,000.000	Local	684,945,021.79	684,769,456.35	27.53	-175,565.44		-175,565.44
		Base	684,945,021.79	684,769,456.35	27.53	-175,565.44	0.00	-175,565.44
US DOLLAR Total								
	2,494,350,702.410	Local	2,487,981,170.51	2,487,805,605.07	100.00	-175,565.44		-175,565.44
		Base	2,487,981,170.51	2,487,805,605.07	100.00	-175,565.44	0.00	-175,565.44
FUND Total								
	2,494,350,702.410	Base	2,487,981,170.51	2,487,805,605.07	100.00	-175,565.44	0.00	-175,565.44

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								
	7,916,884.930	Local	7,916,878.25	7,916,884.59	1.51	6.34		6.34
		Base	7,916,878.25	7,916,884.59	1.51	6.34	0.00	6.34
FIXED INCOME								
	511,370,000.000	Local	518,506,863.27	515,872,758.60	98.49	-2,634,104.67		-2,634,104.67
Original Face:	181,595,000.000	Base	518,506,863.27	515,872,758.60	98.49	-2,634,104.67	0.00	-2,634,104.67
US DOLLAR Total								
	519,286,884.930	Local	526,423,741.52	523,789,643.19	100.00	-2,634,098.33		-2,634,098.33
Original Face:	181,595,000.000	Base	526,423,741.52	523,789,643.19	100.00	-2,634,098.33	0.00	-2,634,098.33
FUND Total								
	519,286,884.930	Base	526,423,741.52	523,789,643.19	100.00	-2,634,098.33	0.00	-2,634,098.33
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								
	447,061.920	Local	447,061.92	447,061.92	0.08	0.00		0.00
		Base	447,061.92	447,061.92	0.08	0.00	0.00	0.00
CASH EQUIVALENT								
	102,500,000.000	Local	102,262,259.71	102,262,259.71	17.77	0.00		0.00
		Base	102,262,259.71	102,262,259.71	17.77	0.00	0.00	0.00
FIXED INCOME								
	510,201,890.660	Local	513,736,978.47	472,849,581.30	82.15	-40,887,397.17		-40,887,397.17
Original Face:	228,043,793.000	Base	513,736,978.47	472,849,581.30	82.15	-40,887,397.17	0.00	-40,887,397.17
US DOLLAR Total								
	613,148,952.580	Local	616,446,300.10	575,558,902.93	100.00	-40,887,397.17		-40,887,397.17
Original Face:	228,043,793.000	Base	616,446,300.10	575,558,902.93	100.00	-40,887,397.17	0.00	-40,887,397.17
FUND Total								
	613,148,952.580	Base	616,446,300.10	575,558,902.93	100.00	-40,887,397.17	0.00	-40,887,397.17
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								
	425,275.860	Local	425,275.86	425,275.86	0.01	0.00		0.00
		Base	425,275.86	425,275.86	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	4,256,775,000.000	Local	4,247,228,543.85	4,247,228,543.85	86.48	0.00		0.00
		Base	4,247,228,543.85	4,247,228,543.85	86.48	0.00	0.00	0.00
EQUITY								
	614,823,289.470	Local	614,823,289.47	614,823,289.47	12.52	0.00		0.00
		Base	614,823,289.47	614,823,289.47	12.52	0.00	0.00	0.00
FIXED INCOME								
	50,000,000.000	Local	48,834,441.50	48,816,850.00	0.99	-17,591.50		-17,591.50
		Base	48,834,441.50	48,816,850.00	0.99	-17,591.50	0.00	-17,591.50
US DOLLAR Total								
	4,922,023,565.330	Local	4,911,311,550.68	4,911,293,959.18	100.00	-17,591.50		-17,591.50
		Base	4,911,311,550.68	4,911,293,959.18	100.00	-17,591.50	0.00	-17,591.50
FUND Total								
	4,922,023,565.330	Base	4,911,311,550.68	4,911,293,959.18	100.00	-17,591.50	0.00	-17,591.50

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,681.520	Local	1,681.52	1,681.52	0.00	0.00		0.00
		Base	1,681.52	1,681.52	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	24,500,000.000	Local	24,433,377.78	24,433,377.78	11.36	0.00		0.00
		Base	24,433,377.78	24,433,377.78	11.36	0.00	0.00	0.00
FIXED INCOME								
	207,086,665.080	Local	207,551,681.49	190,590,661.21	88.64	-16,961,020.28		-16,961,020.28
Original Face:	152,575,330.000	Base	207,551,681.49	190,590,661.21	88.64	-16,961,020.28	0.00	-16,961,020.28
US DOLLAR Total								
	231,588,346.600	Local	231,986,740.79	215,025,720.51	100.00	-16,961,020.28		-16,961,020.28
Original Face:	152,575,330.000	Base	231,986,740.79	215,025,720.51	100.00	-16,961,020.28	0.00	-16,961,020.28
FUND Total								
	231,588,346.600	Base	231,986,740.79	215,025,720.51	100.00	-16,961,020.28	0.00	-16,961,020.28
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								
	-4,212,028.310	Local	-4,212,028.31	-4,212,028.31	0.61	0.00		0.00
		Base	-4,212,028.31	-4,212,028.31	0.61	0.00	0.00	0.00
CASH EQUIVALENT								
	414,545,185.680	Local	412,153,093.73	412,153,093.73	60.02	0.00		0.00
		Base	412,153,093.73	412,153,093.73	60.02	0.00	0.00	0.00
FIXED INCOME								
	277,954,340.550	Local	277,087,294.11	270,271,677.29	39.36	-6,815,616.82		-6,815,616.82
Original Face:	293,282,287.000	Base	277,087,294.11	270,271,677.29	39.36	-6,815,616.82	0.00	-6,815,616.82
US DOLLAR Total								
	688,287,497.920	Local	685,028,359.53	678,212,742.71	100.00	-6,815,616.82		-6,815,616.82
Original Face:	293,282,287.000	Base	685,028,359.53	678,212,742.71	100.00	-6,815,616.82	0.00	-6,815,616.82
FUND Total								
	688,287,497.920	Base	685,028,359.53	678,212,742.71	100.00	-6,815,616.82	0.00	-6,815,616.82
Original Face:	293,282,287.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	0.010	Local	0.01	0.01	0.00	0.00		0.00
		Base	0.01	0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	333,297,137.150	Local	330,779,263.65	330,779,263.65	95.73	0.00		0.00
		Base	330,779,263.65	330,779,263.65	95.73	0.00	0.00	0.00
EQUITY								
	14,746,716.340	Local	14,746,429.82	14,746,716.34	4.27	286.52		286.52
		Base	14,746,429.82	14,746,716.34	4.27	286.52	0.00	286.52
US DOLLAR Total								
	348,043,853.500	Local	345,525,693.48	345,525,980.00	100.00	286.52		286.52
		Base	345,525,693.48	345,525,980.00	100.00	286.52	0.00	286.52
FUND Total								
	348,043,853.500	Base	345,525,693.48	345,525,980.00	100.00	286.52	0.00	286.52

Base Currency:USD - US DOLLAR

		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	Local	3,323.720	3,323.72	3,323.72	0.02	0.00		0.00
	Base		3,323.72	3,323.72	0.02	0.00	0.00	0.00
EQUITY								
	Local	49,776.650	19,713,411.21	18,922,299.89	99.98	-791,111.32		-791,111.32
	Base		19,713,411.21	18,922,299.89	99.98	-791,111.32	0.00	-791,111.32
US DOLLAR Total								
	Local	53,100.370	19,716,734.93	18,925,623.61	100.00	-791,111.32		-791,111.32
	Base		19,716,734.93	18,925,623.61	100.00	-791,111.32	0.00	-791,111.32
FUND Total								
	Base	53,100.370	19,716,734.93	18,925,623.61	100.00	-791,111.32	0.00	-791,111.32

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								
	5,287.930	Local	5,287.93	5,287.93	0.06	0.00		0.00
		Base	5,287.93	5,287.93	0.06	0.00	0.00	0.00
EQUITY								
	20,218.710	Local	8,333,564.48	8,246,646.63	99.94	-86,917.85		-86,917.85
		Base	8,333,564.48	8,246,646.63	99.94	-86,917.85	0.00	-86,917.85
US DOLLAR Total								
	25,506.640	Local	8,338,852.41	8,251,934.56	100.00	-86,917.85		-86,917.85
		Base	8,338,852.41	8,251,934.56	100.00	-86,917.85	0.00	-86,917.85
FUND Total								
	25,506.640	Base	8,338,852.41	8,251,934.56	100.00	-86,917.85	0.00	-86,917.85

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	2,710.890	Local	2,710.89	2,710.89	0.05	0.00		0.00
		Base	2,710.89	2,710.89	0.05	0.00	0.00	0.00
EQUITY								
	47,051.260	Local	5,600,746.02	5,319,733.95	99.95	-281,012.07		-281,012.07
		Base	5,600,746.02	5,319,733.95	99.95	-281,012.07	0.00	-281,012.07
US DOLLAR Total								
	49,762.150	Local	5,603,456.91	5,322,444.84	100.00	-281,012.07		-281,012.07
		Base	5,603,456.91	5,322,444.84	100.00	-281,012.07	0.00	-281,012.07
FUND Total								
	49,762.150	Base	5,603,456.91	5,322,444.84	100.00	-281,012.07	0.00	-281,012.07

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 EQUIVALENT									
	25,208.990	Local	25,208.99	25,208.99	0.12	0.00			0.00
		Base	25,208.99	25,208.99	0.12	0.00	0.00		0.00
EQUITY									
	356,118.230	Local	24,323,232.84	21,437,214.09	99.88	-2,886,018.75			-2,886,018.75
		Base	24,323,232.84	21,437,214.09	99.88	-2,886,018.75	0.00		-2,886,018.75
US DOLLAR Total									
	381,327.220	Local	24,348,441.83	21,462,423.08	100.00	-2,886,018.75			-2,886,018.75
		Base	24,348,441.83	21,462,423.08	100.00	-2,886,018.75	0.00		-2,886,018.75
FUND Total									
	381,327.220	Base	24,348,441.83	21,462,423.08	100.00	-2,886,018.75	0.00		-2,886,018.75

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							
US DOLLAR	14,762.960	14,762.96	14,762.96	0.00	0.00	0.00	0.00
CASH Total	14,762.960	14,762.96	14,762.96	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	1,795,929.030	1,795,929.03	1,795,929.03	0.16	0.00	0.00	0.00
CASH EQUIVALENT Total	1,795,929.030	1,795,929.03	1,795,929.03	0.16	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	24,023,271.000	896,327,442.87	1,107,161,036.73	99.84	210,833,593.86	0.00	210,833,593.86
EQUITY Total	24,023,271.000	896,327,442.87	1,107,161,036.73	99.84	210,833,593.86	0.00	210,833,593.86

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	25,833,962.990	898,138,134.86	1,108,971,728.72	100.00	210,833,593.86	0.00	210,833,593.86

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
CASH EQUIVALENT							
US DOLLAR							
	2,670,425.520	2,670,425.52	2,670,425.52	0.37	0.00	0.00	0.00
CASH EQUIVALENT Total							
	2,670,425.520	2,670,425.52	2,670,425.52	0.37	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	26,186,933.000	632,343,897.79	721,280,702.56	99.63	88,936,804.77	0.00	88,936,804.77
EQUITY Total	26,186,933.000	632,343,897.79	721,280,702.56	99.63	88,936,804.77	0.00	88,936,804.77

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	28,857,358.520	635,014,323.31	723,951,128.08	100.00	88,936,804.77	0.00	88,936,804.77

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	-27,786.480	-27,786.48	-27,786.48	0.00	0.00	0.00	0.00
CASH Total	-27,786.480	-27,786.48	-27,786.48	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	129,717,165.500	128,779,816.25	128,779,816.25	5.18	0.00	0.00	0.00
CASH EQUIVALENT Total	129,717,165.500	128,779,816.25	128,779,816.25	5.18	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	6,630,008.640	49,398,504.52	42,733,285.32	1.72	-6,665,219.20	0.00	-6,665,219.20
EQUITY Total	6,630,008.640	49,398,504.52	42,733,285.32	1.72	-6,665,219.20	0.00	-6,665,219.20

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	2,413,776,692.000	2,448,043,087.15	2,314,172,745.09	93.10	-133,870,342.06	0.00	-133,870,342.06
FIXED INCOME Total	2,413,776,692.000	2,448,043,087.15	2,314,172,745.09	93.10	-133,870,342.06	0.00	-133,870,342.06

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	2,550,096,079.660	2,626,193,621.44	2,485,658,060.18	100.00	-140,535,561.26	0.00	-140,535,561.26

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	161,408.980	161,408.98	161,408.98	0.03	0.00	0.00	0.00
CASH Total	161,408.980	161,408.98	161,408.98	0.03	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	138,889,000.000	138,285,268.32	138,285,268.32	21.51	0.00	0.00	0.00
CASH EQUIVALENT Total	138,889,000.000	138,285,268.32	138,285,268.32	21.51	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	529,621,743.910	529,172,642.63	504,331,081.74	78.46	-24,841,560.89	0.00	-24,841,560.89
FIXED INCOME Total	529,621,743.910	529,172,642.63	504,331,081.74	78.46	-24,841,560.89	0.00	-24,841,560.89

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	668,672,152.890	667,619,319.93	642,777,759.04	100.00	-24,841,560.89	0.00	-24,841,560.89

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	489,012.570	489,012.57	489,012.57	0.16	0.00	0.00	0.00
CASH Total	489,012.570	489,012.57	489,012.57	0.16	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	69,000,000.000	68,755,575.76	68,755,575.76	22.80	0.00	0.00	0.00
CASH EQUIVALENT Total	69,000,000.000	68,755,575.76	68,755,575.76	22.80	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	241,349,711.290	241,075,021.52	232,291,695.47	77.04	-8,783,326.05	0.00	-8,783,326.05
FIXED INCOME Total	241,349,711.290	241,075,021.52	232,291,695.47	77.04	-8,783,326.05	0.00	-8,783,326.05

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	310,838,723.860	310,319,609.85	301,536,283.80	100.00	-8,783,326.05	0.00	-8,783,326.05

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	14,298.880	14,298.88	14,298.88	0.00	0.00	0.00	0.00
CASH Total	14,298.880	14,298.88	14,298.88	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	7,247,900.340	7,247,900.34	7,247,900.34	0.30	0.00	0.00	0.00
CASH EQUIVALENT Total	7,247,900.340	7,247,900.34	7,247,900.34	0.30	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	24,034,791.000	1,193,538,151.61	2,444,100,678.92	99.70	1,250,562,527.31	0.00	1,250,562,527.31
EQUITY Total	24,034,791.000	1,193,538,151.61	2,444,100,678.92	99.70	1,250,562,527.31	0.00	1,250,562,527.31

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	31,296,990.220	1,200,800,350.83	2,451,362,878.14	100.00	1,250,562,527.31	0.00	1,250,562,527.31

Base Currency: USD - US DOLLAR

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

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	726,169,709.140	718,388,547.31	718,388,547.31	38.69	0.00	0.00	0.00
CASH EQUIVALENT Total	726,169,709.140	718,388,547.31	718,388,547.31	38.69	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	201,066,060.070	201,066,060.07	201,066,060.07	10.83	0.00	0.00	0.00
EQUITY Total	201,066,060.070	201,066,060.07	201,066,060.07	10.83	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	972,686,650.650	965,291,750.81	937,422,615.26	50.48	-27,869,135.55	0.00	-27,869,135.55
FIXED INCOME Total	972,686,650.650	965,291,750.81	937,422,615.26	50.48	-27,869,135.55	0.00	-27,869,135.55

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	1,899,922,419.850	1,884,746,358.18	1,856,877,222.63	100.00	-27,869,135.55	0.00	-27,869,135.55

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	623,750.020	623,750.02	623,750.02	0.01	0.00	0.00	0.00
CASH Total	623,750.020	623,750.02	623,750.02	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,871,125,516.320	3,859,362,705.32	3,859,362,705.32	49.82	0.00	0.00	0.00
CASH EQUIVALENT Total	3,871,125,516.320	3,859,362,705.32	3,859,362,705.32	49.82	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	551,229,132.660	551,229,132.66	551,229,132.66	7.12	0.00	0.00	0.00
EQUITY Total	551,229,132.660	551,229,132.66	551,229,132.66	7.12	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	3,457,297,973.990	3,455,418,920.16	3,334,806,690.37	43.05	-120,612,229.79	0.00	-120,612,229.79
FIXED INCOME Total	3,457,297,973.990	3,455,418,920.16	3,334,806,690.37	43.05	-120,612,229.79	0.00	-120,612,229.79

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	7,880,276,372.990	7,866,634,508.16	7,746,022,278.37	100.00	-120,612,229.79	0.00	-120,612,229.79

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							
	1,537,418.320	1,537,418.32	1,537,418.32	1.38	0.00	0.00	0.00
CASH EQUIVALENT Total							
	1,537,418.320	1,537,418.32	1,537,418.32	1.38	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							
	112,299,559.300	112,438,773.26	109,946,892.63	98.62	-2,491,880.63	0.00	-2,491,880.63
FIXED INCOME Total							
	112,299,559.300	112,438,773.26	109,946,892.63	98.62	-2,491,880.63	0.00	-2,491,880.63

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	113,836,977.620	113,976,191.58	111,484,310.95	100.00	-2,491,880.63	0.00	-2,491,880.63

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	55,000.000	55,000.00	55,000.00	0.00	0.00	0.00	0.00
CASH Total	55,000.000	55,000.00	55,000.00	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	260,070,145.930	260,070,145.93	260,070,145.93	23.41	0.00	0.00	0.00
CASH EQUIVALENT Total	260,070,145.930	260,070,145.93	260,070,145.93	23.41	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	121,376,971.350	121,376,971.35	121,376,971.35	10.93	0.00	0.00	0.00
EQUITY Total	121,376,971.350	121,376,971.35	121,376,971.35	10.93	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							
	758,875,181.050	758,300,697.77	729,487,111.75	65.66	-28,813,586.02	0.00	-28,813,586.02
FIXED INCOME Total							
	758,875,181.050	758,300,697.77	729,487,111.75	65.66	-28,813,586.02	0.00	-28,813,586.02

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	1,140,377,298.330	1,139,802,815.05	1,110,989,229.03	100.00	-28,813,586.02	0.00	-28,813,586.02

Base Currency: USD - US DOLLAR

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

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	2,412,983,261.620	2,403,653,686.49	2,403,653,686.49	92.02	0.00	0.00	0.00
CASH EQUIVALENT Total	2,412,983,261.620	2,403,653,686.49	2,403,653,686.49	92.02	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
EQUITY							
US DOLLAR	55,000,000.000	55,000,000.00	55,000,000.00	2.11	0.00	0.00	0.00
EQUITY Total	55,000,000.000	55,000,000.00	55,000,000.00	2.11	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							
	155,000,000.000	153,288,446.76	153,311,809.70	5.87	23,362.94	0.00	23,362.94
FIXED INCOME Total							
	155,000,000.000	153,288,446.76	153,311,809.70	5.87	23,362.94	0.00	23,362.94

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	2,622,983,261.610	2,611,942,133.24	2,611,965,496.18	100.00	23,362.94	0.00	23,362.94

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	18.500	18.50	18.50	0.00	0.00	0.00	0.00
CASH Total	18.500	18.50	18.50	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	1,687,501,196.540	1,686,186,642.85	1,686,186,642.85	67.78	0.00	0.00	0.00
CASH EQUIVALENT Total	1,687,501,196.540	1,686,186,642.85	1,686,186,642.85	67.78	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	116,849,487.370	116,849,487.37	116,849,487.37	4.70	0.00	0.00	0.00
EQUITY Total	116,849,487.370	116,849,487.37	116,849,487.37	4.70	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							
	690,000,000.000	684,945,021.79	684,769,456.35	27.53	-175,565.44	0.00	-175,565.44
FIXED INCOME Total							
	690,000,000.000	684,945,021.79	684,769,456.35	27.53	-175,565.44	0.00	-175,565.44

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	2,494,350,702.410	2,487,981,170.51	2,487,805,605.07	100.00	-175,565.44	0.00	-175,565.44

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	7,916,884.930	7,916,878.25	7,916,884.59	1.51	6.34	0.00	6.34
CASH EQUIVALENT Total	7,916,884.930	7,916,878.25	7,916,884.59	1.51	6.34	0.00	6.34

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							
	511,370,000.000	518,506,863.27	515,872,758.60	98.49	-2,634,104.67	0.00	-2,634,104.67
FIXED INCOME Total							
	511,370,000.000	518,506,863.27	515,872,758.60	98.49	-2,634,104.67	0.00	-2,634,104.67

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	519,286,884.930	526,423,741.52	523,789,643.19	100.00	-2,634,098.33	0.00	-2,634,098.33

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	447,061.920	447,061.92	447,061.92	0.08	0.00	0.00	0.00
CASH Total	447,061.920	447,061.92	447,061.92	0.08	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
CASH EQUIVALENT							
US DOLLAR	102,500,000.000	102,262,259.71	102,262,259.71	17.77	0.00	0.00	0.00
CASH EQUIVALENT Total	102,500,000.000	102,262,259.71	102,262,259.71	17.77	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							
	510,201,890.660	513,736,978.47	472,849,581.30	82.15	-40,887,397.17	0.00	-40,887,397.17
FIXED INCOME Total							
	510,201,890.660	513,736,978.47	472,849,581.30	82.15	-40,887,397.17	0.00	-40,887,397.17

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	613,148,952.580	616,446,300.10	575,558,902.93	100.00	-40,887,397.17	0.00	-40,887,397.17

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	425,275.860	425,275.86	425,275.86	0.01	0.00	0.00	0.00
CASH Total	425,275.860	425,275.86	425,275.86	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,256,775,000.000	4,247,228,543.85	4,247,228,543.85	86.48	0.00	0.00	0.00
CASH EQUIVALENT Total	4,256,775,000.000	4,247,228,543.85	4,247,228,543.85	86.48	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	614,823,289.470	614,823,289.47	614,823,289.47	12.52	0.00	0.00	0.00
EQUITY Total	614,823,289.470	614,823,289.47	614,823,289.47	12.52	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							
	50,000,000.000	48,834,441.50	48,816,850.00	0.99	-17,591.50	0.00	-17,591.50
FIXED INCOME Total							
	50,000,000.000	48,834,441.50	48,816,850.00	0.99	-17,591.50	0.00	-17,591.50

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	4,922,023,565.330	4,911,311,550.68	4,911,293,959.18	100.00	-17,591.50	0.00	-17,591.50

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,681.520	1,681.52	1,681.52	0.00	0.00	0.00	0.00
CASH Total	1,681.520	1,681.52	1,681.52	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	24,500,000.000	24,433,377.78	24,433,377.78	11.36	0.00	0.00	0.00
CASH EQUIVALENT Total	24,500,000.000	24,433,377.78	24,433,377.78	11.36	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	207,086,665.080	207,551,681.49	190,590,661.21	88.64	-16,961,020.28	0.00	-16,961,020.28
FIXED INCOME Total	207,086,665.080	207,551,681.49	190,590,661.21	88.64	-16,961,020.28	0.00	-16,961,020.28

Holdings

Asset Summary

As of: *December 31, 2022*

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL

View Date: *January 4, 2023*

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	231,588,346.600	231,986,740.79	215,025,720.51	100.00	-16,961,020.28	0.00	-16,961,020.28

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	-4,212,028.310	-4,212,028.31	-4,212,028.31	0.61	0.00	0.00	0.00
CASH Total	-4,212,028.310	-4,212,028.31	-4,212,028.31	0.61	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	414,545,185.680	412,153,093.73	412,153,093.73	60.02	0.00	0.00	0.00
CASH EQUIVALENT Total	414,545,185.680	412,153,093.73	412,153,093.73	60.02	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
FIXED INCOME							
US DOLLAR							
	277,954,340.550	277,087,294.11	270,271,677.29	39.36	-6,815,616.82	0.00	-6,815,616.82
FIXED INCOME Total							
	277,954,340.550	277,087,294.11	270,271,677.29	39.36	-6,815,616.82	0.00	-6,815,616.82

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	688,287,497.920	685,028,359.53	678,212,742.71	100.00	-6,815,616.82	0.00	-6,815,616.82

Base Currency: USD - US DOLLAR

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

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	333,297,137.150	330,779,263.65	330,779,263.65	95.73	0.00	0.00	0.00
CASH EQUIVALENT Total	333,297,137.150	330,779,263.65	330,779,263.65	95.73	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	14,746,716.340	14,746,429.82	14,746,716.34	4.27	286.52	0.00	286.52
EQUITY Total	14,746,716.340	14,746,429.82	14,746,716.34	4.27	286.52	0.00	286.52

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	348,043,853.500	345,525,693.48	345,525,980.00	100.00	286.52	0.00	286.52

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,323.720	3,323.72	3,323.72	0.02	0.00	0.00	0.00
CASH EQUIVALENT Total	3,323.720	3,323.72	3,323.72	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
EQUITY							
US DOLLAR	49,776.650	19,713,411.21	18,922,299.89	99.98	-791,111.32	0.00	-791,111.32
EQUITY Total	49,776.650	19,713,411.21	18,922,299.89	99.98	-791,111.32	0.00	-791,111.32

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	53,100.370	19,716,734.93	18,925,623.61	100.00	-791,111.32	0.00	-791,111.32

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	5,287.930	5,287.93	5,287.93	0.06	0.00	0.00	0.00
CASH EQUIVALENT Total	5,287.930	5,287.93	5,287.93	0.06	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	20,218.710	8,333,564.48	8,246,646.63	99.94	-86,917.85	0.00	-86,917.85
EQUITY Total	20,218.710	8,333,564.48	8,246,646.63	99.94	-86,917.85	0.00	-86,917.85

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	25,506.640	8,338,852.41	8,251,934.56	100.00	-86,917.85	0.00	-86,917.85

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	2,710.890	2,710.89	2,710.89	0.05	0.00	0.00	0.00
CASH EQUIVALENT Total	2,710.890	2,710.89	2,710.89	0.05	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
EQUITY							
US DOLLAR	47,051.260	5,600,746.02	5,319,733.95	99.95	-281,012.07	0.00	-281,012.07
EQUITY Total	47,051.260	5,600,746.02	5,319,733.95	99.95	-281,012.07	0.00	-281,012.07

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	49,762.150	5,603,456.91	5,322,444.84	100.00	-281,012.07	0.00	-281,012.07

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	25,208.990	25,208.99	25,208.99	0.12	0.00	0.00	0.00
CASH EQUIVALENT Total	25,208.990	25,208.99	25,208.99	0.12	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	356,118.230	24,323,232.84	21,437,214.09	99.88	-2,886,018.75	0.00	-2,886,018.75
EQUITY Total	356,118.230	24,323,232.84	21,437,214.09	99.88	-2,886,018.75	0.00	-2,886,018.75

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	381,327.220	24,348,441.83	21,462,423.08	100.00	-2,886,018.75	0.00	-2,886,018.75

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							
	14,762.960	14,762.96	14,762.96	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							
	1,795,929.030	1,795,929.03	1,795,929.03	0.16	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	24,023,271.000	896,327,442.87	1,107,161,036.73	99.84	210,833,593.86	0.00	210,833,593.86
					300,494,421.18 GN	0.00 GN	300,494,421.18 GN
					-89,660,827.32 LS	0.00 LS	-89,660,827.32 LS
FUND Total							
0.000	25,833,962.990	898,138,134.86	1,108,971,728.72	100.00	210,833,593.86	0.00	210,833,593.86
					300,494,421.18 GN	0.00 GN	300,494,421.18 GN
					-89,660,827.32 LS	0.00 LS	-89,660,827.32 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	2,670,425.520	2,670,425.52	2,670,425.52	0.37	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							
	26,186,933.000	632,343,897.79	721,280,702.56	99.63	88,936,804.77	0.00	88,936,804.77
					171,744,969.67 GN	0.00 GN	171,744,969.67 GN
					-82,808,164.90 LS	0.00 LS	-82,808,164.90 LS
FUND Total							
0.000	28,857,358.520	635,014,323.31	723,951,128.08	100.00	88,936,804.77	0.00	88,936,804.77
					171,744,969.67 GN	0.00 GN	171,744,969.67 GN
					-82,808,164.90 LS	0.00 LS	-82,808,164.90 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							
	-27,786.480	-27,786.48	-27,786.48	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							
	129,717,165.500	128,779,816.25	128,779,816.25	5.18	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							
	6,630,008.640	49,398,504.52	42,733,285.32	1.72	-6,665,219.20	0.00	-6,665,219.20
					0.00 GN	0.00 GN	0.00 GN
					-6,665,219.20 LS	0.00 LS	-6,665,219.20 LS
FIXED INCOME							
	2,413,776,692.000	2,448,043,087.15	2,314,172,745.09	93.10	-133,870,342.06	0.00	-133,870,342.06
					11,144,659.27 GN	0.00 GN	11,144,659.27 GN
					-145,015,001.33 LS	0.00 LS	-145,015,001.33 LS
Original Face:	2,004,330,370.000						
FUND Total							
0.000	2,550,096,079.660	2,626,193,621.44	2,485,658,060.18	100.00	-140,535,561.26	0.00	-140,535,561.26
					11,144,659.27 GN	0.00 GN	11,144,659.27 GN
					-151,680,220.53 LS	0.00 LS	-151,680,220.53 LS
Original Face:	2,004,330,370.000						

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							
	161,408.980	161,408.98	161,408.98	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							
	138,889,000.000	138,285,268.32	138,285,268.32	21.51	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							
	529,621,743.910	529,172,642.63	504,331,081.74	78.46	-24,841,560.89	0.00	-24,841,560.89
					288,931.11 GN	0.00 GN	288,931.11 GN
					-25,130,492.00 LS	0.00 LS	-25,130,492.00 LS
Original Face:	179,023,032.000						
FUND Total							
0.000	668,672,152.890	667,619,319.93	642,777,759.04	100.00	-24,841,560.89	0.00	-24,841,560.89
					288,931.11 GN	0.00 GN	288,931.11 GN
					-25,130,492.00 LS	0.00 LS	-25,130,492.00 LS
Original Face:	179,023,032.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	489,012.570	489,012.57	489,012.57	0.16	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	69,000,000.000	68,755,575.76	68,755,575.76	22.80	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	241,349,711.290	241,075,021.52	232,291,695.47	77.04	-8,783,326.05	0.00	-8,783,326.05
					9,486.88 GN	0.00 GN	9,486.88 GN
					-8,792,812.93 LS	0.00 LS	-8,792,812.93 LS
Original Face:	111,789,553.000						
FUND Total							
0.000	310,838,723.860	310,319,609.85	301,536,283.80	100.00	-8,783,326.05	0.00	-8,783,326.05
					9,486.88 GN	0.00 GN	9,486.88 GN
					-8,792,812.93 LS	0.00 LS	-8,792,812.93 LS
Original Face:	111,789,553.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	14,298.880	14,298.88	14,298.88	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							
	7,247,900.340	7,247,900.34	7,247,900.34	0.30	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							
	24,034,791.000	1,193,538,151.61	2,444,100,678.92	99.70	1,250,562,527.31	0.00	1,250,562,527.31
					1,337,062,827.78 GN	0.00 GN	1,337,062,827.78 GN
					-86,500,300.47 LS	0.00 LS	-86,500,300.47 LS
FUND Total							
0.000	31,296,990.220	1,200,800,350.83	2,451,362,878.14	100.00	1,250,562,527.31	0.00	1,250,562,527.31
					1,337,062,827.78 GN	0.00 GN	1,337,062,827.78 GN
					-86,500,300.47 LS	0.00 LS	-86,500,300.47 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	726,169,709.140	718,388,547.31	718,388,547.31	38.69	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							
	201,066,060.070	201,066,060.07	201,066,060.07	10.83	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							
	972,686,650.650	965,291,750.81	937,422,615.26	50.48	-27,869,135.55	0.00	-27,869,135.55
					62,308.06 GN	0.00 GN	62,308.06 GN
					-27,931,443.61 LS	0.00 LS	-27,931,443.61 LS
Original Face:	648,751,049.000						
FUND Total							
0.000	1,899,922,419.850	1,884,746,358.18	1,856,877,222.63	100.00	-27,869,135.55	0.00	-27,869,135.55
					62,308.06 GN	0.00 GN	62,308.06 GN
					-27,931,443.61 LS	0.00 LS	-27,931,443.61 LS
Original Face:	648,751,049.000						

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							
	623,750.020	623,750.02	623,750.02	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	3,871,125,516.320	3,859,362,705.32	3,859,362,705.32	49.82	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							
	551,229,132.660	551,229,132.66	551,229,132.66	7.12	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							
	3,457,297,973.990	3,455,418,920.16	3,334,806,690.37	43.05	-120,612,229.79	0.00	-120,612,229.79
					1,653,739.71 GN	0.00 GN	1,653,739.71 GN
					-122,265,969.50 LS	0.00 LS	-122,265,969.50 LS
Original Face:	431,277,199.000						
FUND Total							
0.000	7,880,276,372.990	7,866,634,508.16	7,746,022,278.37	100.00	-120,612,229.79	0.00	-120,612,229.79
					1,653,739.71 GN	0.00 GN	1,653,739.71 GN
					-122,265,969.50 LS	0.00 LS	-122,265,969.50 LS
Original Face:	431,277,199.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,537,418.320	1,537,418.32	1,537,418.32	1.38	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							
	112,299,559.300	112,438,773.26	109,946,892.63	98.62	-2,491,880.63	0.00	-2,491,880.63
					88,693.09 GN	0.00 GN	88,693.09 GN
					-2,580,573.72 LS	0.00 LS	-2,580,573.72 LS
Original Face:	47,907,000.000						
FUND Total							
0.000	113,836,977.620	113,976,191.58	111,484,310.95	100.00	-2,491,880.63	0.00	-2,491,880.63
					88,693.09 GN	0.00 GN	88,693.09 GN
					-2,580,573.72 LS	0.00 LS	-2,580,573.72 LS
Original Face:	47,907,000.000						

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							
	55,000.000	55,000.00	55,000.00	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							
	260,070,145.930	260,070,145.93	260,070,145.93	23.41	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	121,376,971.350	121,376,971.35	121,376,971.35	10.93	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							
	758,875,181.050	758,300,697.77	729,487,111.75	65.66	-28,813,586.02	0.00	-28,813,586.02
					191,477.25 GN	0.00 GN	191,477.25 GN
					-29,005,063.27 LS	0.00 LS	-29,005,063.27 LS
Original Face:	323,393,263.000						
FUND Total							
0.000	1,140,377,298.330	1,139,802,815.05	1,110,989,229.03	100.00	-28,813,586.02	0.00	-28,813,586.02
					191,477.25 GN	0.00 GN	191,477.25 GN
					-29,005,063.27 LS	0.00 LS	-29,005,063.27 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							
	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,412,983,261.620	2,403,653,686.49	2,403,653,686.49	92.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	55,000,000.000	55,000,000.00	55,000,000.00	2.11	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							
	155,000,000.000	153,288,446.76	153,311,809.70	5.87	23,362.94	0.00	23,362.94
					113,720.52 GN	0.00 GN	113,720.52 GN
					-90,357.58 LS	0.00 LS	-90,357.58 LS
FUND Total							
0.000	2,622,983,261.610	2,611,942,133.24	2,611,965,496.18	100.00	23,362.94	0.00	23,362.94
					113,720.52 GN	0.00 GN	113,720.52 GN
					-90,357.58 LS	0.00 LS	-90,357.58 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							
	18.500	18.50	18.50	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							
	1,687,501,196.540	1,686,186,642.85	1,686,186,642.85	67.78	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							
	116,849,487.370	116,849,487.37	116,849,487.37	4.70	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							
	690,000,000.000	684,945,021.79	684,769,456.35	27.53	-175,565.44	0.00	-175,565.44
					99,503.27 GN	0.00 GN	99,503.27 GN
					-275,068.71 LS	0.00 LS	-275,068.71 LS
FUND Total							
0.000	2,494,350,702.410	2,487,981,170.51	2,487,805,605.07	100.00	-175,565.44	0.00	-175,565.44
					99,503.27 GN	0.00 GN	99,503.27 GN
					-275,068.71 LS	0.00 LS	-275,068.71 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							
	7,916,884.930	7,916,878.25	7,916,884.59	1.51	6.34	0.00	6.34
					6.51 GN	0.00 GN	6.51 GN
					-0.17 LS	0.00 LS	-0.17 LS
FIXED INCOME							
	511,370,000.000	518,506,863.27	515,872,758.60	98.49	-2,634,104.67	0.00	-2,634,104.67
					0.00 GN	0.00 GN	0.00 GN
					-2,634,104.67 LS	0.00 LS	-2,634,104.67 LS
Original Face:	181,595,000.000						
FUND Total							
0.000	519,286,884.930	526,423,741.52	523,789,643.19	100.00	-2,634,098.33	0.00	-2,634,098.33
					6.51 GN	0.00 GN	6.51 GN
					-2,634,104.84 LS	0.00 LS	-2,634,104.84 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							
	447,061.920	447,061.92	447,061.92	0.08	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	102,500,000.000	102,262,259.71	102,262,259.71	17.77	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							
	510,201,890.660	513,736,978.47	472,849,581.30	82.15	-40,887,397.17	0.00	-40,887,397.17
					367,370.77 GN	0.00 GN	367,370.77 GN
					-41,254,767.94 LS	0.00 LS	-41,254,767.94 LS
Original Face:	228,043,793.000						
FUND Total							
0.000	613,148,952.580	616,446,300.10	575,558,902.93	100.00	-40,887,397.17	0.00	-40,887,397.17
					367,370.77 GN	0.00 GN	367,370.77 GN
					-41,254,767.94 LS	0.00 LS	-41,254,767.94 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							
	425,275.860	425,275.86	425,275.86	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	4,256,775,000.000	4,247,228,543.85	4,247,228,543.85	86.48	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							
	614,823,289.470	614,823,289.47	614,823,289.47	12.52	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							
	50,000,000.000	48,834,441.50	48,816,850.00	0.99	-17,591.50	0.00	-17,591.50
					0.00 GN	0.00 GN	0.00 GN
					-17,591.50 LS	0.00 LS	-17,591.50 LS
FUND Total							
0.000	4,922,023,565.330	4,911,311,550.68	4,911,293,959.18	100.00	-17,591.50	0.00	-17,591.50
					0.00 GN	0.00 GN	0.00 GN
					-17,591.50 LS	0.00 LS	-17,591.50 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							
	1,681.520	1,681.52	1,681.52	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							
	24,500,000.000	24,433,377.78	24,433,377.78	11.36	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	207,086,665.080	207,551,681.49	190,590,661.21	88.64	-16,961,020.28	0.00	-16,961,020.28
					105,730.79 GN	0.00 GN	105,730.79 GN
					-17,066,751.07 LS	0.00 LS	-17,066,751.07 LS
Original Face:	152,575,330.000						
FUND Total							
0.000	231,588,346.600	231,986,740.79	215,025,720.51	100.00	-16,961,020.28	0.00	-16,961,020.28
					105,730.79 GN	0.00 GN	105,730.79 GN
					-17,066,751.07 LS	0.00 LS	-17,066,751.07 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							
	-4,212,028.310	-4,212,028.31	-4,212,028.31	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							
	414,545,185.680	412,153,093.73	412,153,093.73	60.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	277,954,340.550	277,087,294.11	270,271,677.29	39.36	-6,815,616.82	0.00	-6,815,616.82
					71,647.05 GN	0.00 GN	71,647.05 GN
					-6,887,263.87 LS	0.00 LS	-6,887,263.87 LS
Original Face:	293,282,287.000						
FUND Total							
0.000	688,287,497.920	685,028,359.53	678,212,742.71	100.00	-6,815,616.82	0.00	-6,815,616.82
					71,647.05 GN	0.00 GN	71,647.05 GN
					-6,887,263.87 LS	0.00 LS	-6,887,263.87 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							
	0.010	0.01	0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	333,297,137.150	330,779,263.65	330,779,263.65	95.73	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	14,746,716.340	14,746,429.82	14,746,716.34	4.27	286.52	0.00	286.52
					286.52 GN	0.00 GN	286.52 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	348,043,853.500	345,525,693.48	345,525,980.00	100.00	286.52	0.00	286.52
					286.52 GN	0.00 GN	286.52 GN
					0.00 LS	0.00 LS	0.00 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	3,323.720	3,323.72	3,323.72	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
EQUITY							
	49,776.650	19,713,411.21	18,922,299.89	99.98	-791,111.32	0.00	-791,111.32
					0.78 GN	0.00 GN	0.78 GN
					-791,112.10 LS	0.00 LS	-791,112.10 LS
FUND Total							
0.000	53,100.370	19,716,734.93	18,925,623.61	100.00	-791,111.32	0.00	-791,111.32
					0.78 GN	0.00 GN	0.78 GN
					-791,112.10 LS	0.00 LS	-791,112.10 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							
	5,287.930	5,287.93	5,287.93	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
EQUITY							
	20,218.710	8,333,564.48	8,246,646.63	99.94	-86,917.85	0.00	-86,917.85
					0.56 GN	0.00 GN	0.56 GN
					-86,918.41 LS	0.00 LS	-86,918.41 LS
FUND Total							
0.000	25,506.640	8,338,852.41	8,251,934.56	100.00	-86,917.85	0.00	-86,917.85
					0.56 GN	0.00 GN	0.56 GN
					-86,918.41 LS	0.00 LS	-86,918.41 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	2,710.890	2,710.89	2,710.89	0.05	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	47,051.260	5,600,746.02	5,319,733.95	99.95	-281,012.07	0.00	-281,012.07
					0.57 GN	0.00 GN	0.57 GN
					-281,012.64 LS	0.00 LS	-281,012.64 LS
FUND Total							
0.000	49,762.150	5,603,456.91	5,322,444.84	100.00	-281,012.07	0.00	-281,012.07
					0.57 GN	0.00 GN	0.57 GN
					-281,012.64 LS	0.00 LS	-281,012.64 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							
	25,208.990	25,208.99	25,208.99	0.12	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							
	356,118.230	24,323,232.84	21,437,214.09	99.88	-2,886,018.75	0.00	-2,886,018.75
					1.09 GN	0.00 GN	1.09 GN
					-2,886,019.84 LS	0.00 LS	-2,886,019.84 LS
FUND Total							
0.000	381,327.220	24,348,441.83	21,462,423.08	100.00	-2,886,018.75	0.00	-2,886,018.75
					1.09 GN	0.00 GN	1.09 GN
					-2,886,019.84 LS	0.00 LS	-2,886,019.84 LS