Holdings

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

As of: *September 30, 2023* *View Date:* *October 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								
			2,174,561.000	1.000000	2,174,561.00	1.000000	2,174,561.00	0.00	0.20
		Base		1.000000	2,174,561.00	1.000000	2,174,561.00	0.00	0.20
US DOLLAR Total									
			2,174,561.000		2,174,561.00		2,174,561.00	0.00	0.20
		Base			2,174,561.00		2,174,561.00	0.00	0.20
CASH Total									
			2,174,561.000	Base	2,174,561.00		2,174,561.00	0.00	0.20
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					5.239502	31 Dec 2030		
			1,528,219.130	100.000000	1,528,219.13	100.000000	1,528,219.13	0.00	0.14
		Base		100.000000	1,528,219.13	100.000000	1,528,219.13	0.00	0.14
US DOLLAR Total									
			1,528,219.130		1,528,219.13		1,528,219.13	0.00	0.14
		Base			1,528,219.13		1,528,219.13	0.00	0.14
CASH EQUIVALENT Total									
			1,528,219.130	Base	1,528,219.13		1,528,219.13	0.00	0.14
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
001084102	AGCO CORP COMMON STOCK USD.01								
			30,319.000	52.342141	1,586,961.38	118.280000	3,586,131.32	1,999,169.94	0.32
		Base		52.342141	1,586,961.38	118.280000	3,586,131.32	1,999,169.94	0.32

& 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
00191U102	ASGN INC COMMON STOCK USD.01								
		Local	23,611.000	67.776873	1,600,279.76	81.680000	1,928,546.48	328,266.72	0.17
		Base		67.776873	1,600,279.76	81.680000	1,928,546.48	328,266.72	0.17
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	44,964.000	42.966364	1,931,939.61	70.310000	3,161,418.84	1,229,479.23	0.29
		Base		42.966364	1,931,939.61	70.310000	3,161,418.84	1,229,479.23	0.29
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	52,975.000	15.868311	840,623.75	22.560000	1,195,116.00	354,492.25	0.11
		Base		15.868311	840,623.75	22.560000	1,195,116.00	354,492.25	0.11
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	15,217.000	122.823712	1,869,008.43	170.310000	2,591,607.27	722,598.84	0.23
		Base		122.823712	1,869,008.43	170.310000	2,591,607.27	722,598.84	0.23
00766T100	AECOM COMMON STOCK USD.01								
		Local	18,923.000	45.200855	855,335.78	83.040000	1,571,365.92	716,030.14	0.14
		Base		45.200855	855,335.78	83.040000	1,571,365.92	716,030.14	0.14
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01								
		Local	33,780.000	80.509612	2,719,614.68	113.830000	3,845,177.40	1,125,562.72	0.35
		Base		80.509612	2,719,614.68	113.830000	3,845,177.40	1,125,562.72	0.35
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	17,097.000	87.998936	1,504,517.81	130.340000	2,228,422.98	723,905.17	0.20
		Base		87.998936	1,504,517.81	130.340000	2,228,422.98	723,905.17	0.20
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	1,931.000	67.975106	131,259.93	55.240000	106,668.44	-24,591.49	0.01
		Base		67.975106	131,259.93	55.240000	106,668.44	-24,591.49	0.01
013872106	ALCOA CORP COMMON STOCK USD.01								
		Local	87,052.000	58.367220	5,080,983.24	29.060000	2,529,731.12	-2,551,252.12	0.23
		Base		58.367220	5,080,983.24	29.060000	2,529,731.12	-2,551,252.12	0.23
01749D105	ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01								
		Local	34,722.000	30.705843	1,066,168.27	31.940000	1,109,020.68	42,852.41	0.10
		Base		30.705843	1,066,168.27	31.940000	1,109,020.68	42,852.41	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
018522300	ALLETE INC COMMON STOCK							
	28,000.000	Local	66.280396	1,855,851.10	52.800000	1,478,400.00	-377,451.10	0.13
		Base	66.280396	1,855,851.10	52.800000	1,478,400.00	-377,451.10	0.13
02005N100	ALLY FINANCIAL INC COMMON STOCK USD.01							
	132,469.000	Local	27.267100	3,612,045.47	26.680000	3,534,272.92	-77,772.55	0.32
		Base	27.267100	3,612,045.47	26.680000	3,534,272.92	-77,772.55	0.32
023436108	AMEDISYS INC COMMON STOCK USD.001							
	15,919.000	Local	132.169996	2,104,014.17	93.400000	1,486,834.60	-617,179.57	0.13
		Base	132.169996	2,104,014.17	93.400000	1,486,834.60	-617,179.57	0.13
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	32,291.000	Local	63.306568	2,044,232.40	111.670000	3,605,935.97	1,561,703.57	0.33
		Base	63.306568	2,044,232.40	111.670000	3,605,935.97	1,561,703.57	0.33
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
	50,346.000	Local	24.931220	1,255,187.19	22.600000	1,137,819.60	-117,367.59	0.10
		Base	24.931220	1,255,187.19	22.600000	1,137,819.60	-117,367.59	0.10
035710839	ANNALY CAPITAL MANAGEMENT IN REIT USD.01							
	240,937.000	Local	17.921189	4,317,877.46	18.810000	4,532,024.97	214,147.51	0.41
		Base	17.921189	4,317,877.46	18.810000	4,532,024.97	214,147.51	0.41
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01							
	137,741.000	Local	33.519333	4,616,986.47	25.380000	3,495,866.58	-1,121,119.89	0.32
		Base	33.519333	4,616,986.47	25.380000	3,495,866.58	-1,121,119.89	0.32
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	166,137.000	Local	7.374901	1,225,243.89	11.980000	1,990,321.26	765,077.37	0.18
		Base	7.374901	1,225,243.89	11.980000	1,990,321.26	765,077.37	0.18
03750L109	APARTMENT INCOME REIT CO REIT USD.01							
	72,795.000	Local	39.232859	2,855,955.94	30.700000	2,234,806.50	-621,149.44	0.20
		Base	39.232859	2,855,955.94	30.700000	2,234,806.50	-621,149.44	0.20
038336103	APTARGROUP INC COMMON STOCK USD.01							
	32,019.000	Local	63.027105	2,018,064.87	125.040000	4,003,655.76	1,985,590.89	0.36
		Base	63.027105	2,018,064.87	125.040000	4,003,655.76	1,985,590.89	0.36

Base Currency: USD - US DOLLAR

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03852U106	ARAMARK COMMON STOCK USD.01							
	127,345.000	Local	35.009660	4,458,305.09	34.700000	4,418,871.50	-39,433.59	0.40
		Base	35.009660	4,458,305.09	34.700000	4,418,871.50	-39,433.59	0.40
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
	27,154.000	Local	47.020071	1,276,783.02	125.240000	3,400,766.96	2,123,983.94	0.31
		Base	47.020071	1,276,783.02	125.240000	3,400,766.96	2,123,983.94	0.31
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
	52,291.000	Local	56.231479	2,940,400.28	26.870000	1,405,059.17	-1,535,341.11	0.13
		Base	56.231479	2,940,400.28	26.870000	1,405,059.17	-1,535,341.11	0.13
044186104	ASHLAND INC COMMON STOCK							
	24,996.000	Local	43.004688	1,074,945.18	81.680000	2,041,673.28	966,728.10	0.18
		Base	43.004688	1,074,945.18	81.680000	2,041,673.28	966,728.10	0.18
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	73,622.000	Local	19.302949	1,421,121.73	17.110000	1,259,672.42	-161,449.31	0.11
		Base	19.302949	1,421,121.73	17.110000	1,259,672.42	-161,449.31	0.11
052800109	AUTOLIV INC COMMON STOCK USD1.0							
	37,068.000	Local	88.612849	3,284,701.08	96.480000	3,576,320.64	291,619.56	0.32
		Base	88.612849	3,284,701.08	96.480000	3,576,320.64	291,619.56	0.32
05329W102	AUTONATION INC COMMON STOCK USD.01							
	13,108.000	Local	54.227930	710,819.71	151.400000	1,984,551.20	1,273,731.49	0.18
		Base	54.227930	710,819.71	151.400000	1,984,551.20	1,273,731.49	0.18
05368V106	AVIENT CORP COMMON STOCK USD.01							
	44,430.000	Local	35.017067	1,555,808.27	35.320000	1,569,267.60	13,459.33	0.14
		Base	35.017067	1,555,808.27	35.320000	1,569,267.60	13,459.33	0.14
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	9,638.000	Local	51.974211	500,927.45	179.690000	1,731,852.22	1,230,924.77	0.16
		Base	51.974211	500,927.45	179.690000	1,731,852.22	1,230,924.77	0.16
053807103	AVNET INC COMMON STOCK USD1.0							
	44,587.000	Local	31.318042	1,396,377.56	48.190000	2,148,647.53	752,269.97	0.19
		Base	31.318042	1,396,377.56	48.190000	2,148,647.53	752,269.97	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
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	65,548.000	Local	31.476958	2,063,251.62	71.370000	4,678,160.76	2,614,909.14	0.42
		Base	31.476958	2,063,251.62	71.370000	4,678,160.76	2,614,909.14	0.42
05605H100	BWX TECHNOLOGIES INC COMMON STOCK USD.01							
	44,619.000	Local	69.435200	3,098,129.20	74.980000	3,345,532.62	247,403.42	0.30
		Base	69.435200	3,098,129.20	74.980000	3,345,532.62	247,403.42	0.30
06417N103	BANK OZK COMMON STOCK							
	51,331.000	Local	40.302009	2,068,742.42	37.070000	1,902,840.17	-165,902.25	0.17
		Base	40.302009	2,068,742.42	37.070000	1,902,840.17	-165,902.25	0.17
077454106	BELDEN INC COMMON STOCK USD.01							
	20,634.000	Local	65.946477	1,360,739.61	96.550000	1,992,212.70	631,473.09	0.18
		Base	65.946477	1,360,739.61	96.550000	1,992,212.70	631,473.09	0.18
07831C103	BELLRING BRANDS INC COMMON STOCK USD.01							
	64,122.000	Local	19.215801	1,232,155.61	41.230000	2,643,750.06	1,411,594.45	0.24
		Base	19.215801	1,232,155.61	41.230000	2,643,750.06	1,411,594.45	0.24
08579W103	BERRY GLOBAL GROUP INC COMMON STOCK USD.01							
	57,612.000	Local	62.947400	3,626,525.60	61.910000	3,566,758.92	-59,766.68	0.32
		Base	62.947400	3,626,525.60	61.910000	3,566,758.92	-59,766.68	0.32
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
	32,738.000	Local	49.173835	1,609,853.00	50.590000	1,656,215.42	46,362.42	0.15
		Base	49.173835	1,609,853.00	50.590000	1,656,215.42	46,362.42	0.15
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
	21,018.000	Local	80.008585	1,681,620.44	70.320000	1,477,985.76	-203,634.68	0.13
		Base	80.008585	1,681,620.44	70.320000	1,477,985.76	-203,634.68	0.13
093671105	H+R BLOCK INC COMMON STOCK							
	74,287.000	Local	17.639706	1,310,400.81	43.060000	3,198,798.22	1,888,397.41	0.29
		Base	17.639706	1,310,400.81	43.060000	3,198,798.22	1,888,397.41	0.29
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
	4,612.000	Local	331.877003	1,530,616.74	389.530000	1,796,512.36	265,895.62	0.16
		Base	331.877003	1,530,616.74	389.530000	1,796,512.36	265,895.62	0.16

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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
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
	34,640.000	Local	35.980221	1,246,354.85	60.830000	2,107,151.20	860,796.35	0.19
		Base	35.980221	1,246,354.85	60.830000	2,107,151.20	860,796.35	0.19
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
	31,954.000	Local	38.405385	1,227,205.67	48.940000	1,563,828.76	336,623.09	0.14
		Base	38.405385	1,227,205.67	48.940000	1,563,828.76	336,623.09	0.14
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
	22,648.000	Local	76.127022	1,724,124.79	72.640000	1,645,150.72	-78,974.07	0.15
		Base	76.127022	1,724,124.79	72.640000	1,645,150.72	-78,974.07	0.15
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
	146,635.000	Local	17.664699	2,590,263.17	20.780000	3,047,075.30	456,812.13	0.27
		Base	17.664699	2,590,263.17	20.780000	3,047,075.30	456,812.13	0.27
114340102	AZENTA INC COMMON STOCK USD.01							
	29,345.000	Local	77.981942	2,288,380.10	50.190000	1,472,825.55	-815,554.55	0.13
		Base	77.981942	2,288,380.10	50.190000	1,472,825.55	-815,554.55	0.13
116794108	BRUKER CORP COMMON STOCK USD.01							
	47,998.000	Local	82.481228	3,958,934.00	62.300000	2,990,275.40	-968,658.60	0.27
		Base	82.481228	3,958,934.00	62.300000	2,990,275.40	-968,658.60	0.27
117043109	BRUNSWICK CORP COMMON STOCK USD.75							
	34,067.000	Local	34.304616	1,168,655.34	79.000000	2,691,293.00	1,522,637.66	0.24
		Base	34.304616	1,168,655.34	79.000000	2,691,293.00	1,522,637.66	0.24
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
	60,996.000	Local	39.561997	2,413,123.55	124.490000	7,593,392.04	5,180,268.49	0.69
		Base	39.561997	2,413,123.55	124.490000	7,593,392.04	5,180,268.49	0.69
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
	55,122.000	Local	17.510915	965,236.63	23.730000	1,308,045.06	342,808.43	0.12
		Base	17.510915	965,236.63	23.730000	1,308,045.06	342,808.43	0.12
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
	78,766.000	Local	10.990455	865,674.18	22.580000	1,778,536.28	912,862.10	0.16
		Base	10.990455	865,674.18	22.580000	1,778,536.28	912,862.10	0.16

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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
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,222.000	735.492408	1,634,264.13	615.640000	1,367,952.08	-266,312.05	0.12
		Base		735.492408	1,634,264.13	615.640000	1,367,952.08	-266,312.05	0.12
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	27,288.000	36.097684	985,033.61	69.270000	1,890,239.76	905,206.15	0.17
		Base		36.097684	985,033.61	69.270000	1,890,239.76	905,206.15	0.17
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	11,122.000	187.199863	2,082,036.88	313.930000	3,491,529.46	1,409,492.58	0.32
		Base		187.199863	2,082,036.88	313.930000	3,491,529.46	1,409,492.58	0.32
12740C103	CADENCE BANK COMMON STOCK USD2.5								
		Local	89,086.000	25.796286	2,298,087.96	21.220000	1,890,404.92	-407,683.04	0.17
		Base		25.796286	2,298,087.96	21.220000	1,890,404.92	-407,683.04	0.17
13100M509	CALIX INC COMMON STOCK								
		Local	28,794.000	61.913433	1,782,735.38	45.840000	1,319,916.96	-462,818.42	0.12
		Base		61.913433	1,782,735.38	45.840000	1,319,916.96	-462,818.42	0.12
131193104	TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01								
		Local	69,717.000	29.960997	2,088,790.80	13.840000	964,883.28	-1,123,907.52	0.09
		Base		29.960997	2,088,790.80	13.840000	964,883.28	-1,123,907.52	0.09
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	24,352.000	84.547911	2,058,910.72	259.260000	6,313,499.52	4,254,588.80	0.57
		Base		84.547911	2,058,910.72	259.260000	6,313,499.52	4,254,588.80	0.57
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	18,176.000	59.696022	1,085,034.89	69.150000	1,256,870.40	171,835.51	0.11
		Base		59.696022	1,085,034.89	69.150000	1,256,870.40	171,835.51	0.11
147528103	CASEY S GENERAL STORES INC COMMON STOCK								
		Local	18,240.000	121.017721	2,207,363.24	271.520000	4,952,524.80	2,745,161.56	0.45
		Base		121.017721	2,207,363.24	271.520000	4,952,524.80	2,745,161.56	0.45
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001								
		Local	24,005.000	102.986018	2,472,179.37	171.600000	4,119,258.00	1,647,078.63	0.37
		Base		102.986018	2,472,179.37	171.600000	4,119,258.00	1,647,078.63	0.37

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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
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
	95,897.000	Local	21.830445	2,093,474.23	35.620000	3,415,851.14	1,322,376.91	0.31
		Base	21.830445	2,093,474.23	35.620000	3,415,851.14	1,322,376.91	0.31
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
	20,476.000	Local	164.706741	3,372,535.23	169.120000	3,462,901.12	90,365.89	0.31
		Base	164.706741	3,372,535.23	169.120000	3,462,901.12	90,365.89	0.31
16359R103	CHEMED CORP COMMON STOCK USD1.0							
	7,355.000	Local	359.735161	2,645,852.11	519.700000	3,822,393.50	1,176,541.39	0.34
		Base	359.735161	2,645,852.11	519.700000	3,822,393.50	1,176,541.39	0.34
163851108	CHEMOURS CO/THE COMMON STOCK USD.01							
	72,235.000	Local	22.550449	1,628,931.65	28.050000	2,026,191.75	397,260.10	0.18
		Base	22.550449	1,628,931.65	28.050000	2,026,191.75	397,260.10	0.18
165167735	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01							
	54,880.000	Local	84.349043	4,629,075.49	86.230000	4,732,302.40	103,226.91	0.43
		Base	84.349043	4,629,075.49	86.230000	4,732,302.40	103,226.91	0.43
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
	12,288.000	Local	106.552157	1,309,312.91	122.510000	1,505,402.88	196,089.97	0.14
		Base	106.552157	1,309,312.91	122.510000	1,505,402.88	196,089.97	0.14
171484108	CHURCHILL DOWNS INC COMMON STOCK							
	33,235.000	Local	37.316510	1,240,214.21	116.040000	3,856,589.40	2,616,375.19	0.35
		Base	37.316510	1,240,214.21	116.040000	3,856,589.40	2,616,375.19	0.35
171779309	CIENA CORP COMMON STOCK USD.01							
	72,929.000	Local	26.297981	1,917,885.45	47.260000	3,446,624.54	1,528,739.09	0.31
		Base	26.297981	1,917,885.45	47.260000	3,446,624.54	1,528,739.09	0.31
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
	26,689.000	Local	60.427197	1,612,741.46	73.960000	1,973,918.44	361,176.98	0.18
		Base	60.427197	1,612,741.46	73.960000	1,973,918.44	361,176.98	0.18
17888H103	CIVITAS RESOURCES INC COMMON STOCK							
	41,477.000	Local	80.735176	3,348,652.89	80.735175	3,348,652.85	-0.04	0.30
		Base	80.735176	3,348,652.89	80.735175	3,348,652.85	-0.04	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
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	24,567.000	52.771549	1,296,438.64	167.360000	4,111,533.12	2,815,094.48	0.37
		Base		52.771549	1,296,438.64	167.360000	4,111,533.12	2,815,094.48	0.37
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125								
		Local	248,145.000	17.204170	4,269,128.80	15.630000	3,878,506.35	-390,622.45	0.35
		Base		17.204170	4,269,128.80	15.630000	3,878,506.35	-390,622.45	0.35
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	2,287.000	450.991552	1,031,417.68	636.320000	1,455,263.84	423,846.16	0.13
		Base		450.991552	1,031,417.68	636.320000	1,455,263.84	423,846.16	0.13
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	84,048.000	29.935116	2,515,986.59	42.440000	3,566,997.12	1,051,010.53	0.32
		Base		29.935116	2,515,986.59	42.440000	3,566,997.12	1,051,010.53	0.32
19247G107	COHERENT CORP COMMON STOCK								
		Local	63,482.000	38.521060	2,445,393.94	32.640000	2,072,052.48	-373,341.46	0.19
		Base		38.521060	2,445,393.94	32.640000	2,072,052.48	-373,341.46	0.19
194014502	ENOVIS CORP COMMON STOCK USD.001								
		Local	24,211.000	54.303036	1,314,730.81	52.730000	1,276,646.03	-38,084.78	0.12
		Base		54.303036	1,314,730.81	52.730000	1,276,646.03	-38,084.78	0.12
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	101,745.000	27.141778	2,761,540.16	20.300000	2,065,423.50	-696,116.66	0.19
		Base		27.141778	2,761,540.16	20.300000	2,065,423.50	-696,116.66	0.19
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK								
		Local	17,054.000	93.174811	1,589,003.22	74.100000	1,263,701.40	-325,301.82	0.11
		Base		93.174811	1,589,003.22	74.100000	1,263,701.40	-325,301.82	0.11
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	55,355.000	34.295032	1,898,401.51	47.980000	2,655,932.90	757,531.39	0.24
		Base		34.295032	1,898,401.51	47.980000	2,655,932.90	757,531.39	0.24
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	56,971.000	18.185063	1,036,021.23	49.410000	2,814,937.11	1,778,915.88	0.25
		Base		18.185063	1,036,021.23	49.410000	2,814,937.11	1,778,915.88	0.25

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204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	21,403.000	Local	63.915703	1,367,987.79	67.610000	1,447,056.83	79,069.04	0.13
		Base	63.915703	1,367,987.79	67.610000	1,447,056.83	79,069.04	0.13
20602D101	CONCENTRIX CORP COMMON STOCK							
	21,077.000	Local	59.122838	1,246,132.06	80.110000	1,688,478.47	442,346.41	0.15
		Base	59.122838	1,246,132.06	80.110000	1,688,478.47	442,346.41	0.15
219798105	QUIDELORTHO CORP COMMON STOCK USD.001							
	24,111.000	Local	159.064296	3,835,199.24	73.040000	1,761,067.44	-2,074,131.80	0.16
		Base	159.064296	3,835,199.24	73.040000	1,761,067.44	-2,074,131.80	0.16
22002T108	COPT DEFENSE PROPERTIES REIT USD.01							
	54,897.000	Local	29.715554	1,631,294.78	23.830000	1,308,195.51	-323,099.27	0.12
		Base	29.715554	1,631,294.78	23.830000	1,308,195.51	-323,099.27	0.12
222070203	COTY INC CL A COMMON STOCK USD.01							
	174,724.000	Local	4.634165	809,699.88	10.970000	1,916,722.28	1,107,022.40	0.17
		Base	4.634165	809,699.88	10.970000	1,916,722.28	1,107,022.40	0.17
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	74,039.000	Local	36.365703	2,692,480.26	20.370000	1,508,174.43	-1,184,305.83	0.14
		Base	36.365703	2,692,480.26	20.370000	1,508,174.43	-1,184,305.83	0.14
224408104	CRANE CO COMMON STOCK							
	23,818.000	Local	33.006165	786,140.83	88.840000	2,115,991.12	1,329,850.29	0.19
		Base	33.006165	786,140.83	88.840000	2,115,991.12	1,329,850.29	0.19
224441105	CRANE NXT CO COMMON STOCK USD1.0							
	23,551.000	Local	18.056019	425,237.30	55.570000	1,308,729.07	883,491.77	0.12
		Base	18.056019	425,237.30	55.570000	1,308,729.07	883,491.77	0.12
227046109	CROCS INC COMMON STOCK USD.001							
	30,072.000	Local	104.258765	3,135,269.59	88.230000	2,653,252.56	-482,017.03	0.24
		Base	104.258765	3,135,269.59	88.230000	2,653,252.56	-482,017.03	0.24
228368106	CROWN HOLDINGS INC COMMON STOCK USD5.0							
	58,855.000	Local	88.360100	5,200,433.68	88.480000	5,207,490.40	7,056.72	0.47
		Base	88.360100	5,200,433.68	88.480000	5,207,490.40	7,056.72	0.47

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229663109	CUBESMART REIT USD.01							
	109,666.000	Local	40.218707	4,410,624.67	38.130000	4,181,564.58	-229,060.09	0.38
		Base	40.218707	4,410,624.67	38.130000	4,181,564.58	-229,060.09	0.38
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	31,281.000	Local	80.269443	2,510,908.44	91.210000	2,853,140.01	342,231.57	0.26
		Base	80.269443	2,510,908.44	91.210000	2,853,140.01	342,231.57	0.26
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	18,686.000	Local	85.842482	1,604,052.62	195.630000	3,655,542.18	2,051,489.56	0.33
		Base	85.842482	1,604,052.62	195.630000	3,655,542.18	2,051,489.56	0.33
23345M107	DTE MIDSTREAM LLC W/I COMMON STOCK							
	47,271.000	Local	41.808968	1,976,351.73	52.920000	2,501,581.32	525,229.59	0.23
		Base	41.808968	1,976,351.73	52.920000	2,501,581.32	525,229.59	0.23
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	77,803.000	Local	32.935755	2,562,500.57	52.200000	4,061,316.60	1,498,816.03	0.37
		Base	32.935755	2,562,500.57	52.200000	4,061,316.60	1,498,816.03	0.37
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
	12,749.000	Local	106.491293	1,357,657.50	514.090000	6,554,133.41	5,196,475.91	0.59
		Base	106.491293	1,357,657.50	514.090000	6,554,133.41	5,196,475.91	0.59
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	30,568.000	Local	46.404143	1,418,481.85	108.580000	3,319,073.44	1,900,591.59	0.30
		Base	46.404143	1,418,481.85	108.580000	3,319,073.44	1,900,591.59	0.30
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001							
	29,052.000	Local	83.395000	2,422,791.54	79.260000	2,302,661.52	-120,130.02	0.21
		Base	83.395000	2,422,791.54	79.260000	2,302,661.52	-120,130.02	0.21
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	59,144.000	Local	32.787506	1,939,184.26	59.640000	3,527,348.16	1,588,163.90	0.32
		Base	32.787506	1,939,184.26	59.640000	3,527,348.16	1,588,163.90	0.32
26210C104	DROPBOX INC CLASS A COMMON STOCK USD.00001							
	125,796.000	Local	26.064600	3,278,822.42	27.230000	3,425,425.08	146,602.66	0.31
		Base	26.064600	3,278,822.42	27.230000	3,425,425.08	146,602.66	0.31

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26622P107	DOXIMITY INC CLASS A COMMON STOCK USD.001							
	61,227.000	Local	31.375307	1,921,015.90	21.220000	1,299,236.94	-621,778.96	0.12
		Base	31.375307	1,921,015.90	21.220000	1,299,236.94	-621,778.96	0.12
268150109	DYNATRACE INC COMMON STOCK USD.001							
	115,888.000	Local	35.809626	4,149,905.99	46.730000	5,415,446.24	1,265,540.25	0.49
		Base	35.809626	4,149,905.99	46.730000	5,415,446.24	1,265,540.25	0.49
26884U109	EPR PROPERTIES REIT USD.01							
	36,745.000	Local	54.135956	1,989,225.71	41.540000	1,526,387.30	-462,838.41	0.14
		Base	54.135956	1,989,225.71	41.540000	1,526,387.30	-462,838.41	0.14
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	17,285.000	Local	77.820149	1,345,121.28	166.520000	2,878,298.20	1,533,176.92	0.26
		Base	77.820149	1,345,121.28	166.520000	2,878,298.20	1,533,176.92	0.26
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	69,019.000	Local	31.024355	2,141,269.98	52.710000	3,637,991.49	1,496,721.51	0.33
		Base	31.024355	2,141,269.98	52.710000	3,637,991.49	1,496,721.51	0.33
277276101	EASTGROUP PROPERTIES INC REIT							
	22,147.000	Local	125.821709	2,786,573.39	166.530000	3,688,139.91	901,566.52	0.33
		Base	125.821709	2,786,573.39	166.530000	3,688,139.91	901,566.52	0.33
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	22,994.000	Local	61.035018	1,403,439.20	210.390000	4,837,707.66	3,434,268.46	0.44
		Base	61.035018	1,403,439.20	210.390000	4,837,707.66	3,434,268.46	0.44
29109X106	ASPEN TECHNOLOGY INC COMMON STOCK							
	13,837.000	Local	184.750383	2,556,391.05	204.260000	2,826,345.62	269,954.57	0.26
		Base	184.750383	2,556,391.05	204.260000	2,826,345.62	269,954.57	0.26
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	48,895.000	Local	39.134250	1,913,469.16	67.160000	3,283,788.20	1,370,319.04	0.30
		Base	39.134250	1,913,469.16	67.160000	3,283,788.20	1,370,319.04	0.30
29275Y102	ENERSYS COMMON STOCK USD.01							
	20,021.000	Local	66.864673	1,338,697.62	94.670000	1,895,388.07	556,690.45	0.17
		Base	66.864673	1,338,697.62	94.670000	1,895,388.07	556,690.45	0.17

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29404K106	ENVESTNET INC COMMON STOCK							
	24,209.000	Local	77.155685	1,867,861.97	44.030000	1,065,922.27	-801,939.70	0.10
		Base	77.155685	1,867,861.97	44.030000	1,065,922.27	-801,939.70	0.10
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01							
	79,917.000	Local	43.003366	3,436,699.98	27.880000	2,228,085.96	-1,208,614.02	0.20
		Base	43.003366	3,436,699.98	27.880000	2,228,085.96	-1,208,614.02	0.20
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
	211,353.000	Local	13.033465	2,754,661.85	9.370000	1,980,377.61	-774,284.24	0.18
		Base	13.033465	2,754,661.85	9.370000	1,980,377.61	-774,284.24	0.18
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01							
	90,868.000	Local	69.712882	6,334,670.15	63.710000	5,789,200.28	-545,469.87	0.52
		Base	69.712882	6,334,670.15	63.710000	5,789,200.28	-545,469.87	0.52
29530P102	ERIE INDEMNITY COMPANY CL A COMMON STOCK							
	12,167.000	Local	282.714246	3,439,784.23	293.790000	3,574,542.93	134,758.70	0.32
		Base	282.714246	3,439,784.23	293.790000	3,574,542.93	134,758.70	0.32
29605J106	ESAB CORP COMMON STOCK USD.001							
	27,631.000	Local	47.266177	1,306,011.73	70.220000	1,940,248.82	634,237.09	0.18
		Base	47.266177	1,306,011.73	70.220000	1,940,248.82	634,237.09	0.18
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	118,708.000	Local	29.193792	3,465,536.72	34.330000	4,075,245.64	609,708.92	0.37
		Base	29.193792	3,465,536.72	34.330000	4,075,245.64	609,708.92	0.37
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02							
	23,014.000	Local	128.928530	2,967,161.20	79.380000	1,826,851.32	-1,140,309.88	0.16
		Base	128.928530	2,967,161.20	79.380000	1,826,851.32	-1,140,309.88	0.16
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	17,005.000	Local	83.977829	1,428,042.98	137.880000	2,344,649.40	916,606.42	0.21
		Base	83.977829	1,428,042.98	137.880000	2,344,649.40	916,606.42	0.21
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	155,312.000	Local	20.636167	3,205,044.34	21.850000	3,393,567.20	188,522.86	0.31
		Base	20.636167	3,205,044.34	21.850000	3,393,567.20	188,522.86	0.31

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302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	80,843.000	Local	30.061192	2,430,236.95	28.040000	2,266,837.72	-163,399.23	0.20
		Base	30.061192	2,430,236.95	28.040000	2,266,837.72	-163,399.23	0.20
30214U102	EXPONENT INC COMMON STOCK USD.001							
	24,806.000	Local	97.966418	2,430,154.96	85.600000	2,123,393.60	-306,761.36	0.19
		Base	97.966418	2,430,154.96	85.600000	2,123,393.60	-306,761.36	0.19
302520101	FNB CORP COMMON STOCK USD.01							
	175,040.000	Local	12.128838	2,123,031.83	10.790000	1,888,681.60	-234,350.23	0.17
		Base	12.128838	2,123,031.83	10.790000	1,888,681.60	-234,350.23	0.17
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	16,600.000	Local	117.475824	1,950,098.68	178.410000	2,961,606.00	1,011,507.32	0.27
		Base	117.475824	1,950,098.68	178.410000	2,961,606.00	1,011,507.32	0.27
314211103	FEDERATED HERMES INC COMMON STOCK							
	43,067.000	Local	24.334835	1,048,028.32	33.870000	1,458,679.29	410,650.97	0.13
		Base	24.334835	1,048,028.32	33.870000	1,458,679.29	410,650.97	0.13
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
	126,162.000	Local	41.849500	5,279,816.62	41.300000	5,210,490.60	-69,326.02	0.47
		Base	41.849500	5,279,816.62	41.300000	5,210,490.60	-69,326.02	0.47
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	50,288.000	Local	28.134864	1,414,846.02	56.490000	2,840,769.12	1,425,923.10	0.26
		Base	28.134864	1,414,846.02	56.490000	2,840,769.12	1,425,923.10	0.26
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	62,669.000	Local	29.065939	1,821,533.32	25.120000	1,574,245.28	-247,288.04	0.14
		Base	29.065939	1,821,533.32	25.120000	1,574,245.28	-247,288.04	0.14
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	272,544.000	Local	12.595800	3,432,909.64	11.020000	3,003,434.88	-429,474.76	0.27
		Base	12.595800	3,432,909.64	11.020000	3,003,434.88	-429,474.76	0.27
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	64,516.000	Local	29.904288	1,929,305.05	47.590000	3,070,316.44	1,141,011.39	0.28
		Base	29.904288	1,929,305.05	47.590000	3,070,316.44	1,141,011.39	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
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01								
		Local	37,555.000	81.500248	3,060,741.82	100.380000	3,769,770.90	709,029.08	0.34
		Base		81.500248	3,060,741.82	100.380000	3,769,770.90	709,029.08	0.34
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	27,154.000	88.000286	2,389,559.76	160.900000	4,369,078.60	1,979,518.84	0.39
		Base		88.000286	2,389,559.76	160.900000	4,369,078.60	1,979,518.84	0.39
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	69,938.000	27.791576	1,943,687.24	36.700000	2,566,724.60	623,037.36	0.23
		Base		27.791576	1,943,687.24	36.700000	2,566,724.60	623,037.36	0.23
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	93,807.000	16.638243	1,560,783.66	22.180000	2,080,639.26	519,855.60	0.19
		Base		16.638243	1,560,783.66	22.180000	2,080,639.26	519,855.60	0.19
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	64,006.000	38.950861	2,493,088.78	39.770000	2,545,518.62	52,429.84	0.23
		Base		38.950861	2,493,088.78	39.770000	2,545,518.62	52,429.84	0.23
34964C106	FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01								
		Local	61,900.000	56.606020	3,503,912.65	62.160000	3,847,704.00	343,791.35	0.35
		Base		56.606020	3,503,912.65	62.160000	3,847,704.00	343,791.35	0.35
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	20,668.000	77.532478	1,602,441.26	99.080000	2,047,785.44	445,344.18	0.18
		Base		77.532478	1,602,441.26	99.080000	2,047,785.44	445,344.18	0.18
35909D109	FRONTIER COMMUNICATIONS PARE COMMON STOCK USD.25								
		Local	107,897.000	22.175582	2,392,678.72	15.650000	1,688,588.05	-704,090.67	0.15
		Base		22.175582	2,392,678.72	15.650000	1,688,588.05	-704,090.67	0.15
361448103	GATX CORP COMMON STOCK USD.625								
		Local	17,269.000	46.876576	809,511.59	108.830000	1,879,385.27	1,069,873.68	0.17
		Base		46.876576	809,511.59	108.830000	1,879,385.27	1,069,873.68	0.17
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01								
		Local	58,020.000	32.154398	1,865,598.20	58.650000	3,402,873.00	1,537,274.80	0.31
		Base		32.154398	1,865,598.20	58.650000	3,402,873.00	1,537,274.80	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
36467J108	GAMING AND LEISURE PROPERTIE REIT							
	128,173.000	Local	47.379000	6,072,708.57	45.550000	5,838,280.15	-234,428.42	0.53
		Base	47.379000	6,072,708.57	45.550000	5,838,280.15	-234,428.42	0.53
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
	130,823.000	Local	50.570971	6,615,846.10	16.460000	2,153,346.58	-4,462,499.52	0.19
		Base	50.570971	6,615,846.10	16.460000	2,153,346.58	-4,462,499.52	0.19
364760108	GAP INC/THE COMMON STOCK USD.05							
	104,136.000	Local	15.190877	1,581,917.21	10.630000	1,106,965.68	-474,951.53	0.10
		Base	15.190877	1,581,917.21	10.630000	1,106,965.68	-474,951.53	0.10
371901109	GENTEX CORP COMMON STOCK USD.06							
	113,875.000	Local	14.716883	1,675,885.07	32.540000	3,705,492.50	2,029,607.43	0.33
		Base	14.716883	1,675,885.07	32.540000	3,705,492.50	2,029,607.43	0.33
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	54,087.000	Local	38.042977	2,057,630.47	28.500000	1,541,479.50	-516,150.97	0.14
		Base	38.042977	2,057,630.47	28.500000	1,541,479.50	-516,150.97	0.14
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	57,254.000	Local	39.915678	2,285,332.22	49.650000	2,842,661.10	557,328.88	0.26
		Base	39.915678	2,285,332.22	49.650000	2,842,661.10	557,328.88	0.26
380237107	GODADDY INC CLASS A COMMON STOCK USD.001							
	71,646.000	Local	73.504600	5,266,310.58	74.480000	5,336,194.08	69,883.50	0.48
		Base	73.504600	5,266,310.58	74.480000	5,336,194.08	69,883.50	0.48
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	138,286.000	Local	17.098532	2,364,487.59	12.430000	1,718,894.98	-645,592.61	0.16
		Base	17.098532	2,364,487.59	12.430000	1,718,894.98	-645,592.61	0.16
384109104	GRACO INC COMMON STOCK USD1.0							
	82,438.000	Local	24.991141	2,060,219.67	72.880000	6,008,081.44	3,947,861.77	0.54
		Base	24.991141	2,060,219.67	72.880000	6,008,081.44	3,947,861.77	0.54
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	1,798.000	Local	459.888148	826,878.89	583.000000	1,048,234.00	221,355.11	0.09
		Base	459.888148	826,878.89	583.000000	1,048,234.00	221,355.11	0.09

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38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	14,548.000	Local	93.416074	1,359,017.04	116.880000	1,700,370.24	341,353.20	0.15
		Base	93.416074	1,359,017.04	116.880000	1,700,370.24	341,353.20	0.15
388689101	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01							
	149,863.000	Local	24.938600	3,737,373.42	22.280000	3,338,947.64	-398,425.78	0.30
		Base	24.938600	3,737,373.42	22.280000	3,338,947.64	-398,425.78	0.30
397624107	GREIF INC CL A COMMON STOCK							
	12,427.000	Local	50.632039	629,204.35	66.810000	830,247.87	201,043.52	0.07
		Base	50.632039	629,204.35	66.810000	830,247.87	201,043.52	0.07
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	48,185.000	Local	37.388641	1,801,571.66	28.850000	1,390,137.25	-411,434.41	0.13
		Base	37.388641	1,801,571.66	28.850000	1,390,137.25	-411,434.41	0.13
403949100	HF SINCLAIR CORP COMMON STOCK							
	70,952.000	Local	37.316381	2,647,671.88	56.930000	4,039,297.36	1,391,625.48	0.36
		Base	37.316381	2,647,671.88	56.930000	4,039,297.36	1,391,625.48	0.36
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	24,739.000	Local	91.577864	2,265,544.78	89.580000	2,216,119.62	-49,425.16	0.20
		Base	91.577864	2,265,544.78	89.580000	2,216,119.62	-49,425.16	0.20
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	64,354.000	Local	42.448166	2,731,709.29	38.200000	2,458,322.80	-273,386.49	0.22
		Base	42.448166	2,731,709.29	38.200000	2,458,322.80	-273,386.49	0.22
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	42,014.000	Local	33.783127	1,419,364.30	36.990000	1,554,097.86	134,733.56	0.14
		Base	33.783127	1,419,364.30	36.990000	1,554,097.86	134,733.56	0.14
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	17,442.000	Local	69.762027	1,216,789.27	110.980000	1,935,713.16	718,923.89	0.17
		Base	69.762027	1,216,789.27	110.980000	1,935,713.16	718,923.89	0.17
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	62,897.000	Local	24.770331	1,557,979.54	33.060000	2,079,374.82	521,395.28	0.19
		Base	24.770331	1,557,979.54	33.060000	2,079,374.82	521,395.28	0.19

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42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	41,695.000	Local	79.681830	3,322,333.89	73.050000	3,045,819.75	-276,514.14	0.27
		Base	79.681830	3,322,333.89	73.050000	3,045,819.75	-276,514.14	0.27
42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01							
	185,790.000	Local	26.526526	4,928,363.21	15.270000	2,837,013.30	-2,091,349.91	0.26
		Base	26.526526	4,928,363.21	15.270000	2,837,013.30	-2,091,349.91	0.26
42806J700	HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01							
	65,290.000	Local	15.368479	1,003,407.97	12.250000	799,802.50	-203,605.47	0.07
		Base	15.368479	1,003,407.97	12.250000	799,802.50	-203,605.47	0.07
428291108	HEXCEL CORP COMMON STOCK USD.01							
	41,204.000	Local	43.941604	1,810,569.86	65.140000	2,684,028.56	873,458.70	0.24
		Base	43.941604	1,810,569.86	65.140000	2,684,028.56	873,458.70	0.24
43283X105	HILTON GRAND VACATIONS INC COMMON STOCK USD.01							
	35,431.000	Local	45.831581	1,623,858.74	40.700000	1,442,041.70	-181,817.04	0.13
		Base	45.831581	1,623,858.74	40.700000	1,442,041.70	-181,817.04	0.13
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	91,905.000	Local	21.454057	1,971,735.08	20.940000	1,924,490.70	-47,244.38	0.17
		Base	21.454057	1,971,735.08	20.940000	1,924,490.70	-47,244.38	0.17
443510607	HUBBELL INC COMMON STOCK USD.01							
	26,163.000	Local	89.577383	2,343,613.08	313.410000	8,199,745.83	5,856,132.75	0.74
		Base	89.577383	2,343,613.08	313.410000	8,199,745.83	5,856,132.75	0.74
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	9,891.000	Local	225.371438	2,229,148.89	119.010000	1,177,127.91	-1,052,020.98	0.11
		Base	225.371438	2,229,148.89	119.010000	1,177,127.91	-1,052,020.98	0.11
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	14,558.000	Local	93.637024	1,363,167.80	101.540000	1,478,219.32	115,051.52	0.13
		Base	93.637024	1,363,167.80	101.540000	1,478,219.32	115,051.52	0.13
45073V108	ITT INC COMMON STOCK USD1.0							
	40,050.000	Local	33.707890	1,350,001.01	97.910000	3,921,295.50	2,571,294.49	0.35
		Base	33.707890	1,350,001.01	97.910000	3,921,295.50	2,571,294.49	0.35

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451107106	IDACORP INC COMMON STOCK							
	24,691.000	Local	57.268263	1,414,010.68	93.650000	2,312,312.15	898,301.47	0.21
		Base	57.268263	1,414,010.68	93.650000	2,312,312.15	898,301.47	0.21
45332Y109	INARI MEDICAL INC COMMON STOCK USD.001							
	24,900.000	Local	70.925681	1,766,049.45	65.400000	1,628,460.00	-137,589.45	0.15
		Base	70.925681	1,766,049.45	65.400000	1,628,460.00	-137,589.45	0.15
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
	109,474.000	Local	21.924771	2,400,192.36	14.070000	1,540,299.18	-859,893.18	0.14
		Base	21.924771	2,400,192.36	14.070000	1,540,299.18	-859,893.18	0.14
457187102	INGREDION INC COMMON STOCK USD.01							
	32,265.000	Local	58.198207	1,877,765.16	98.400000	3,174,876.00	1,297,110.84	0.29
		Base	58.198207	1,877,765.16	98.400000	3,174,876.00	1,297,110.84	0.29
45778Q107	INSPERITY INC COMMON STOCK USD.01							
	17,677.000	Local	92.722028	1,639,047.29	97.600000	1,725,275.20	86,227.91	0.16
		Base	92.722028	1,639,047.29	97.600000	1,725,275.20	86,227.91	0.16
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	34,548.000	Local	59.601335	2,059,106.92	38.190000	1,319,388.12	-739,718.80	0.12
		Base	59.601335	2,059,106.92	38.190000	1,319,388.12	-739,718.80	0.12
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
	52,182.000	Local	59.479630	3,103,766.07	86.560000	4,516,873.92	1,413,107.85	0.41
		Base	59.479630	3,103,766.07	86.560000	4,516,873.92	1,413,107.85	0.41
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	26,031.000	Local	25.015238	651,171.66	43.340000	1,128,183.54	477,011.88	0.10
		Base	25.015238	651,171.66	43.340000	1,128,183.54	477,011.88	0.10
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	61,003.000	Local	40.850807	2,492,021.79	45.490000	2,775,026.47	283,004.68	0.25
		Base	40.850807	2,492,021.79	45.490000	2,775,026.47	283,004.68	0.25
466313103	JABIL INC COMMON STOCK USD.001							
	63,777.000	Local	30.102183	1,919,826.93	126.890000	8,092,663.53	6,172,836.60	0.73
		Base	30.102183	1,919,826.93	126.890000	8,092,663.53	6,172,836.60	0.73

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47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	86,214.000	Local	18.581808	1,602,011.97	36.630000	3,158,018.82	1,556,006.85	0.28
		Base	18.581808	1,602,011.97	36.630000	3,158,018.82	1,556,006.85	0.28
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	23,261.000	Local	105.297695	2,449,329.69	141.180000	3,283,987.98	834,658.29	0.30
		Base	105.297695	2,449,329.69	141.180000	3,283,987.98	834,658.29	0.30
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01							
	22,676.000	Local	74.236086	1,683,377.49	63.690000	1,444,234.44	-239,143.05	0.13
		Base	74.236086	1,683,377.49	63.690000	1,444,234.44	-239,143.05	0.13
48242W106	KBR INC COMMON STOCK USD.001							
	65,815.000	Local	28.091388	1,848,834.68	58.940000	3,879,136.10	2,030,301.42	0.35
		Base	28.091388	1,848,834.68	58.940000	3,879,136.10	2,030,301.42	0.35
48666K109	KB HOME COMMON STOCK USD1.0							
	37,909.000	Local	18.693846	708,665.00	46.280000	1,754,428.52	1,045,763.52	0.16
		Base	18.693846	708,665.00	46.280000	1,754,428.52	1,045,763.52	0.16
488401100	KEMPER CORP COMMON STOCK USD.1							
	29,373.000	Local	45.053065	1,323,343.69	42.030000	1,234,547.19	-88,796.50	0.11
		Base	45.053065	1,323,343.69	42.030000	1,234,547.19	-88,796.50	0.11
49427F108	KILROY REALTY CORP REIT USD.01							
	52,017.000	Local	59.427904	3,091,261.29	31.610000	1,644,257.37	-1,447,003.92	0.15
		Base	59.427904	3,091,261.29	31.610000	1,644,257.37	-1,447,003.92	0.15
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	10,734.000	Local	204.926469	2,199,680.72	414.130000	4,445,271.42	2,245,590.70	0.40
		Base	204.926469	2,199,680.72	414.130000	4,445,271.42	2,245,590.70	0.40
497266106	KIRBY CORP COMMON STOCK USD.1							
	29,026.000	Local	55.576460	1,613,162.32	82.800000	2,403,352.80	790,190.48	0.22
		Base	55.576460	1,613,162.32	82.800000	2,403,352.80	790,190.48	0.22
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	107,014.000	Local	21.952342	2,349,207.88	21.420000	2,292,239.88	-56,968.00	0.21
		Base	21.952342	2,349,207.88	21.420000	2,292,239.88	-56,968.00	0.21

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498894104	KNIFE RIVER CORP COMMON STOCK							
	24,835.000	Local	27.910090	693,147.08	48.830000	1,212,693.05	519,545.97	0.11
		Base	27.910090	693,147.08	48.830000	1,212,693.05	519,545.97	0.11
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01							
	78,683.000	Local	43.791534	3,445,649.28	50.150000	3,945,952.45	500,303.17	0.36
		Base	43.791534	3,445,649.28	50.150000	3,945,952.45	500,303.17	0.36
500255104	KOHLS CORP COMMON STOCK USD.01							
	53,949.000	Local	21.486029	1,159,149.78	20.960000	1,130,771.04	-28,378.74	0.10
		Base	21.486029	1,159,149.78	20.960000	1,130,771.04	-28,378.74	0.10
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01							
	111,657.000	Local	16.648251	1,858,893.71	15.100000	1,686,020.70	-172,873.01	0.15
		Base	16.648251	1,858,893.71	15.100000	1,686,020.70	-172,873.01	0.15
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	42,704.000	Local	50.658408	2,163,316.67	83.470000	3,564,502.88	1,401,186.21	0.32
		Base	50.658408	2,163,316.67	83.470000	3,564,502.88	1,401,186.21	0.32
513847103	LANCASTER COLONY CORP COMMON STOCK							
	9,936.000	Local	87.668424	871,073.46	165.030000	1,639,738.08	768,664.62	0.15
		Base	87.668424	871,073.46	165.030000	1,639,738.08	768,664.62	0.15
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	17,536.000	Local	67.118696	1,176,993.46	176.940000	3,102,819.84	1,925,826.38	0.28
		Base	67.118696	1,176,993.46	176.940000	3,102,819.84	1,925,826.38	0.28
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	33,382.000	Local	66.589948	2,222,905.66	69.480000	2,319,381.36	96,475.70	0.21
		Base	66.589948	2,222,905.66	69.480000	2,319,381.36	96,475.70	0.21
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
	67,240.000	Local	57.411916	3,860,377.23	85.930000	5,777,933.20	1,917,555.97	0.52
		Base	57.411916	3,860,377.23	85.930000	5,777,933.20	1,917,555.97	0.52
521865204	LEAR CORP COMMON STOCK USD.01							
	28,658.000	Local	135.019820	3,869,398.00	134.200000	3,845,903.60	-23,494.40	0.35
		Base	135.019820	3,869,398.00	134.200000	3,845,903.60	-23,494.40	0.35

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	64,975.000	Local	40.107693	2,605,997.35	25.410000	1,651,014.75	-954,982.60	0.15
		Base	40.107693	2,605,997.35	25.410000	1,651,014.75	-954,982.60	0.15
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
	15,592.000	Local	100.394940	1,565,357.91	374.440000	5,838,268.48	4,272,910.57	0.53
		Base	100.394940	1,565,357.91	374.440000	5,838,268.48	4,272,910.57	0.53
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	28,008.000	Local	55.637932	1,558,307.19	181.790000	5,091,574.32	3,533,267.13	0.46
		Base	55.637932	1,558,307.19	181.790000	5,091,574.32	3,533,267.13	0.46
536797103	LITHIA MOTORS INC COMMON STOCK							
	1,200.000	Local	285.215833	342,259.00	295.330000	354,396.00	12,137.00	0.03
		Base	285.215833	342,259.00	295.330000	354,396.00	12,137.00	0.03
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	12,143.000	Local	168.554752	2,046,760.35	247.320000	3,003,206.76	956,446.41	0.27
		Base	168.554752	2,046,760.35	247.320000	3,003,206.76	956,446.41	0.27
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	31,306.000	Local	18.155327	568,370.67	55.270000	1,730,282.62	1,161,911.95	0.16
		Base	18.155327	568,370.67	55.270000	1,730,282.62	1,161,911.95	0.16
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	33,514.000	Local	61.303006	2,054,508.93	45.180000	1,514,162.52	-540,346.41	0.14
		Base	61.303006	2,054,508.93	45.180000	1,514,162.52	-540,346.41	0.14
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	99,339.000	Local	15.281120	1,518,011.19	19.580000	1,945,057.62	427,046.43	0.18
		Base	15.281120	1,518,011.19	19.580000	1,945,057.62	427,046.43	0.18
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
	137,722.000	Local	12.668434	1,744,722.11	16.690000	2,298,580.18	553,858.07	0.21
		Base	12.668434	1,744,722.11	16.690000	2,298,580.18	553,858.07	0.21
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	30,659.000	Local	102.286925	3,136,014.84	86.540000	2,653,229.86	-482,784.98	0.24
		Base	102.286925	3,136,014.84	86.540000	2,653,229.86	-482,784.98	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
553368101	MP MATERIALS CORP COMMON STOCK USD.0001							
	70,194.000	Local	25.153071	1,765,594.68	19.100000	1,340,705.40	-424,889.28	0.12
		Base	25.153071	1,765,594.68	19.100000	1,340,705.40	-424,889.28	0.12
553498106	MSA SAFETY INC COMMON STOCK							
	18,022.000	Local	61.928460	1,116,074.71	157.650000	2,841,168.30	1,725,093.59	0.26
		Base	61.928460	1,116,074.71	157.650000	2,841,168.30	1,725,093.59	0.26
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	23,122.000	Local	66.748505	1,543,358.94	98.150000	2,269,424.30	726,065.36	0.20
		Base	66.748505	1,543,358.94	98.150000	2,269,424.30	726,065.36	0.20
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001							
	26,318.000	Local	58.568023	1,541,393.22	81.580000	2,147,022.44	605,629.22	0.19
		Base	58.568023	1,541,393.22	81.580000	2,147,022.44	605,629.22	0.19
55616P104	MACY S INC COMMON STOCK USD.01							
	132,945.000	Local	25.974124	3,453,129.94	11.610000	1,543,491.45	-1,909,638.49	0.14
		Base	25.974124	3,453,129.94	11.610000	1,543,491.45	-1,909,638.49	0.14
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	30,084.000	Local	67.406204	2,027,848.25	197.660000	5,946,403.44	3,918,555.19	0.54
		Base	67.406204	2,027,848.25	197.660000	5,946,403.44	3,918,555.19	0.54
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	24,187.000	Local	57.865769	1,399,599.36	73.320000	1,773,390.84	373,791.48	0.16
		Base	57.865769	1,399,599.36	73.320000	1,773,390.84	373,791.48	0.16
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	16,545.000	Local	115.048468	1,903,476.91	100.630000	1,664,923.35	-238,553.56	0.15
		Base	115.048468	1,903,476.91	100.630000	1,664,923.35	-238,553.56	0.15
574795100	MASIMO CORP COMMON STOCK USD.001							
	21,644.000	Local	115.125829	2,491,783.45	87.680000	1,897,745.92	-594,037.53	0.17
		Base	115.125829	2,491,783.45	87.680000	1,897,745.92	-594,037.53	0.17
576323109	MASTEC INC COMMON STOCK USD.1							
	29,486.000	Local	51.571260	1,520,630.16	71.970000	2,122,107.42	601,477.26	0.19
		Base	51.571260	1,520,630.16	71.970000	2,122,107.42	601,477.26	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
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	740.000	Local	52.616824	38,936.45	59.480000	44,015.20	5,078.75	0.00
		Base	52.616824	38,936.45	59.480000	44,015.20	5,078.75	0.00
577081102	MATTEL INC COMMON STOCK USD1.0							
	172,756.000	Local	12.205916	2,108,645.19	22.030000	3,805,814.68	1,697,169.49	0.34
		Base	12.205916	2,108,645.19	22.030000	3,805,814.68	1,697,169.49	0.34
577933104	MAXIMUS INC COMMON STOCK							
	29,652.000	Local	64.107510	1,900,915.89	74.680000	2,214,411.36	313,495.47	0.20
		Base	64.107510	1,900,915.89	74.680000	2,214,411.36	313,495.47	0.20
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	291,911.000	Local	16.292020	4,755,819.98	5.450000	1,590,914.95	-3,164,905.03	0.14
		Base	16.292020	4,755,819.98	5.450000	1,590,914.95	-3,164,905.03	0.14
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	11,331.000	Local	119.141960	1,349,997.55	242.130000	2,743,575.03	1,393,577.48	0.25
		Base	119.141960	1,349,997.55	242.130000	2,743,575.03	1,393,577.48	0.25
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	26,149.000	Local	84.764854	2,216,516.18	128.000000	3,347,072.00	1,130,555.82	0.30
		Base	84.764854	2,216,516.18	128.000000	3,347,072.00	1,130,555.82	0.30
617700109	MORNINGSTAR INC COMMON STOCK							
	12,701.000	Local	247.321600	3,141,231.64	234.240000	2,975,082.24	-166,149.40	0.27
		Base	247.321600	3,141,231.64	234.240000	2,975,082.24	-166,149.40	0.27
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	72,367.000	Local	26.198644	1,895,917.26	45.350000	3,281,843.45	1,385,926.19	0.30
		Base	26.198644	1,895,917.26	45.350000	3,281,843.45	1,385,926.19	0.30
626755102	MURPHY USA INC COMMON STOCK							
	9,524.000	Local	72.711591	692,505.19	341.730000	3,254,636.52	2,562,131.33	0.29
		Base	72.711591	692,505.19	341.730000	3,254,636.52	2,562,131.33	0.29
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	65,297.000	Local	21.077517	1,376,298.62	26.970000	1,761,060.09	384,761.47	0.16
		Base	21.077517	1,376,298.62	26.970000	1,761,060.09	384,761.47	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62955J103	NOV INC COMMON STOCK USD.01								
		Local	192,092.000	12.845073	2,467,435.72	20.900000	4,014,722.80	1,547,287.08	0.36
		Base		12.845073	2,467,435.72	20.900000	4,014,722.80	1,547,287.08	0.36
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	44,791.000	46.925124	2,101,823.21	51.910000	2,325,100.81	223,277.60	0.21
		Base		46.925124	2,101,823.21	51.910000	2,325,100.81	223,277.60	0.21
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	64,148.000	30.603729	1,963,167.99	59.620000	3,824,503.76	1,861,335.77	0.35
		Base		30.603729	1,963,167.99	59.620000	3,824,503.76	1,861,335.77	0.35
637417106	NNN REIT INC REIT USD.01								
		Local	88,984.000	36.109508	3,213,168.50	35.340000	3,144,694.56	-68,473.94	0.28
		Base		36.109508	3,213,168.50	35.340000	3,144,694.56	-68,473.94	0.28
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		Local	40,485.000	47.312451	1,915,444.59	31.740000	1,284,993.90	-630,450.69	0.12
		Base		47.312451	1,915,444.59	31.740000	1,284,993.90	-630,450.69	0.12
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	95,995.000	25.604328	2,457,887.44	18.540000	1,779,747.30	-678,140.14	0.16
		Base		25.604328	2,457,887.44	18.540000	1,779,747.30	-678,140.14	0.16
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001								
		Local	47,637.000	94.775944	4,514,841.66	112.500000	5,359,162.50	844,320.84	0.48
		Base		94.775944	4,514,841.66	112.500000	5,359,162.50	844,320.84	0.48
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	47,593.000	36.509389	1,737,591.36	40.630000	1,933,703.59	196,112.23	0.17
		Base		36.509389	1,737,591.36	40.630000	1,933,703.59	196,112.23	0.17
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	352,436.000	12.399963	4,370,193.33	11.340000	3,996,624.24	-373,569.09	0.36
		Base		12.399963	4,370,193.33	11.340000	3,996,624.24	-373,569.09	0.36
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	79,787.000	21.799038	1,739,279.81	41.200000	3,287,224.40	1,547,944.59	0.30
		Base		21.799038	1,739,279.81	41.200000	3,287,224.40	1,547,944.59	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
651587107	NEWMARKET CORP COMMON STOCK							
	3,367.000	Local	226.632275	763,070.87	455.040000	1,532,119.68	769,048.81	0.14
		Base	226.632275	763,070.87	455.040000	1,532,119.68	769,048.81	0.14
65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01							
	16,259.000	Local	175.224850	2,848,980.83	143.370000	2,331,052.83	-517,928.00	0.21
		Base	175.224850	2,848,980.83	143.370000	2,331,052.83	-517,928.00	0.21
655664100	NORDSTROM INC COMMON STOCK							
	47,268.000	Local	16.925761	800,046.86	14.940000	706,183.92	-93,862.94	0.06
		Base	16.925761	800,046.86	14.940000	706,183.92	-93,862.94	0.06
668074305	NORTHWESTERN ENERGY GROUP IN COMMON STOCK USD.01							
	29,290.000	Local	60.111568	1,760,667.83	48.060000	1,407,677.40	-352,990.43	0.13
		Base	60.111568	1,760,667.83	48.060000	1,407,677.40	-352,990.43	0.13
67000B104	NOVANTA INC COMMON STOCK							
	17,468.000	Local	133.250545	2,327,620.52	143.440000	2,505,609.92	177,989.40	0.23
		Base	133.250545	2,327,620.52	143.440000	2,505,609.92	177,989.40	0.23
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	97,704.000	Local	25.308672	2,472,758.46	33.330000	3,256,474.32	783,715.86	0.29
		Base	25.308672	2,472,758.46	33.330000	3,256,474.32	783,715.86	0.29
674215207	CHORD ENERGY CORP COMMON STOCK							
	20,260.000	Local	144.297401	2,923,465.35	162.070000	3,283,538.20	360,072.85	0.30
		Base	144.297401	2,923,465.35	162.070000	3,283,538.20	360,072.85	0.30
680033107	OLD NATIONAL BANCORP COMMON STOCK							
	142,731.000	Local	16.318557	2,329,164.02	14.540000	2,075,308.74	-253,855.28	0.19
		Base	16.318557	2,329,164.02	14.540000	2,075,308.74	-253,855.28	0.19
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	129,135.000	Local	17.228570	2,224,811.38	26.940000	3,478,896.90	1,254,085.52	0.31
		Base	17.228570	2,224,811.38	26.940000	3,478,896.90	1,254,085.52	0.31
680665205	OLIN CORP COMMON STOCK USD1.0							
	61,380.000	Local	22.934080	1,407,693.82	49.980000	3,067,772.40	1,660,078.58	0.28
		Base	22.934080	1,407,693.82	49.980000	3,067,772.40	1,660,078.58	0.28

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	30,146.000	Local	68.213165	2,056,354.07	77.180000	2,326,668.28	270,314.21	0.21
		Base	68.213165	2,056,354.07	77.180000	2,326,668.28	270,314.21	0.21
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	119,452.000	Local	30.024612	3,586,499.90	33.160000	3,961,028.32	374,528.42	0.36
		Base	30.024612	3,586,499.90	33.160000	3,961,028.32	374,528.42	0.36
68235P108	ONE GAS INC COMMON STOCK							
	27,049.000	Local	50.404246	1,363,384.46	68.280000	1,846,905.72	483,521.26	0.17
		Base	50.404246	1,363,384.46	68.280000	1,846,905.72	483,521.26	0.17
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001							
	87,747.000	Local	29.206283	2,562,763.72	32.350000	2,838,615.45	275,851.73	0.26
		Base	29.206283	2,562,763.72	32.350000	2,838,615.45	275,851.73	0.26
686688102	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001							
	26,163.000	Local	85.131971	2,227,307.76	69.920000	1,829,316.96	-397,990.80	0.17
		Base	85.131971	2,227,307.76	69.920000	1,829,316.96	-397,990.80	0.17
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	31,855.000	Local	47.487055	1,512,700.14	95.430000	3,039,922.65	1,527,222.51	0.27
		Base	47.487055	1,512,700.14	95.430000	3,039,922.65	1,527,222.51	0.27
69047Q102	OVINTIV INC COMMON STOCK							
	123,360.000	Local	36.527640	4,506,049.66	47.570000	5,868,235.20	1,362,185.54	0.53
		Base	36.527640	4,506,049.66	47.570000	5,868,235.20	1,362,185.54	0.53
690742101	OWENS CORNING COMMON STOCK USD.001							
	43,823.000	Local	62.568350	2,741,932.79	136.410000	5,977,895.43	3,235,962.64	0.54
		Base	62.568350	2,741,932.79	136.410000	5,977,895.43	3,235,962.64	0.54
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
	53,660.000	Local	32.940205	1,767,571.42	53.530000	2,872,419.80	1,104,848.38	0.26
		Base	32.940205	1,767,571.42	53.530000	2,872,419.80	1,104,848.38	0.26
69349H107	PNM RESOURCES INC COMMON STOCK							
	41,872.000	Local	25.176645	1,054,196.48	44.610000	1,867,909.92	813,713.44	0.17
		Base	25.176645	1,054,196.48	44.610000	1,867,909.92	813,713.44	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
693656100	PVH CORP COMMON STOCK USD1.0							
	30,595.000	Local	47.237167	1,445,221.11	76.510000	2,340,823.45	895,602.34	0.21
		Base	47.237167	1,445,221.11	76.510000	2,340,823.45	895,602.34	0.21
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	105,239.000	Local	21.833313	2,297,716.01	12.320000	1,296,544.48	-1,001,171.53	0.12
		Base	21.833313	2,297,716.01	12.320000	1,296,544.48	-1,001,171.53	0.12
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	41,512.000	Local	22.909021	950,999.30	29.640000	1,230,415.68	279,416.38	0.11
		Base	22.909021	950,999.30	29.640000	1,230,415.68	279,416.38	0.11
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	21,005.000	Local	150.126666	3,153,410.61	181.700000	3,816,608.50	663,197.89	0.34
		Base	150.126666	3,153,410.61	181.700000	3,816,608.50	663,197.89	0.34
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	49,220.000	Local	30.493865	1,500,908.04	13.590000	668,899.80	-832,008.24	0.06
		Base	30.493865	1,500,908.04	13.590000	668,899.80	-832,008.24	0.06
707569109	PENN ENTERTAINMENT INC COMMON STOCK USD.01							
	73,679.000	Local	27.563587	2,030,857.55	22.950000	1,690,933.05	-339,924.50	0.15
		Base	27.563587	2,030,857.55	22.950000	1,690,933.05	-339,924.50	0.15
70959W103	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001							
	9,521.000	Local	167.275901	1,592,633.85	167.060000	1,590,578.26	-2,055.59	0.14
		Base	167.275901	1,592,633.85	167.060000	1,590,578.26	-2,055.59	0.14
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	18,751.000	Local	152.148592	2,852,938.24	241.910000	4,536,054.41	1,683,116.17	0.41
		Base	152.148592	2,852,938.24	241.910000	4,536,054.41	1,683,116.17	0.41
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01							
	76,171.000	Local	45.741962	3,484,211.02	58.860000	4,483,425.06	999,214.04	0.40
		Base	45.741962	3,484,211.02	58.860000	4,483,425.06	999,214.04	0.40
71424F105	PERMIAN RESOURCES CORP COMMON STOCK USD.0001							
	134,974.000	Local	13.363548	1,803,731.59	13.960000	1,884,237.04	80,505.45	0.17
		Base	13.363548	1,803,731.59	13.960000	1,884,237.04	80,505.45	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
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
	116,323.000	Local	16.862782	1,961,529.41	12.190000	1,417,977.37	-543,552.04	0.13
		Base	16.862782	1,961,529.41	12.190000	1,417,977.37	-543,552.04	0.13
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	19,637.000	Local	29.138938	572,201.33	22.830000	448,312.71	-123,888.62	0.04
		Base	29.138938	572,201.33	22.830000	448,312.71	-123,888.62	0.04
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	37,445.000	Local	62.379238	2,335,790.56	67.040000	2,510,312.80	174,522.24	0.23
		Base	62.379238	2,335,790.56	67.040000	2,510,312.80	174,522.24	0.23
72703H101	PLANET FITNESS INC CL A COMMON STOCK							
	41,251.000	Local	67.584000	2,787,907.60	49.180000	2,028,724.18	-759,183.42	0.18
		Base	67.584000	2,787,907.60	49.180000	2,028,724.18	-759,183.42	0.18
731068102	POLARIS INC COMMON STOCK USD.01							
	25,995.000	Local	66.142620	1,719,377.40	104.140000	2,707,119.30	987,741.90	0.24
		Base	66.142620	1,719,377.40	104.140000	2,707,119.30	987,741.90	0.24
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
	49,315.000	Local	48.297368	2,381,784.70	40.480000	1,996,271.20	-385,513.50	0.18
		Base	48.297368	2,381,784.70	40.480000	1,996,271.20	-385,513.50	0.18
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	24,787.000	Local	41.124367	1,019,349.69	85.740000	2,125,237.38	1,105,887.69	0.19
		Base	41.124367	1,019,349.69	85.740000	2,125,237.38	1,105,887.69	0.19
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	41,731.000	Local	40.957162	1,709,183.33	45.390000	1,894,170.09	184,986.76	0.17
		Base	40.957162	1,709,183.33	45.390000	1,894,170.09	184,986.76	0.17
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
	27,998.000	Local	91.688972	2,567,107.85	76.310000	2,136,527.38	-430,580.47	0.19
		Base	91.688972	2,567,107.85	76.310000	2,136,527.38	-430,580.47	0.19
74164M108	PRIMERICA INC COMMON STOCK							
	17,448.000	Local	59.005737	1,029,532.10	194.010000	3,385,086.48	2,355,554.38	0.31
		Base	59.005737	1,029,532.10	194.010000	3,385,086.48	2,355,554.38	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
74340E103	PROGYNY INC COMMON STOCK USD.0001							
	40,490.000	Local	53.579086	2,169,417.21	34.020000	1,377,469.80	-791,947.41	0.12
		Base	53.579086	2,169,417.21	34.020000	1,377,469.80	-791,947.41	0.12
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	45,720.000	Local	55.562945	2,540,337.86	54.580000	2,495,397.60	-44,940.26	0.23
		Base	55.562945	2,540,337.86	54.580000	2,495,397.60	-44,940.26	0.23
74758T303	QUALYS INC COMMON STOCK USD.001							
	17,908.000	Local	108.795187	1,948,304.21	152.550000	2,731,865.40	783,561.19	0.25
		Base	108.795187	1,948,304.21	152.550000	2,731,865.40	783,561.19	0.25
749607107	RLI CORP COMMON STOCK USD1.0							
	703.000	Local	115.469772	81,175.25	135.890000	95,530.67	14,355.42	0.01
		Base	115.469772	81,175.25	135.890000	95,530.67	14,355.42	0.01
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	62,954.000	Local	39.589280	2,492,303.52	94.810000	5,968,668.74	3,476,365.22	0.54
		Base	39.589280	2,492,303.52	94.810000	5,968,668.74	3,476,365.22	0.54
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	117,736.000	Local	30.622158	3,605,330.34	32.410000	3,815,823.76	210,493.42	0.34
		Base	30.622158	3,605,330.34	32.410000	3,815,823.76	210,493.42	0.34
754907103	RAYONIER INC REIT							
	66,542.000	Local	26.122809	1,738,263.94	28.460000	1,893,785.32	155,521.38	0.17
		Base	26.122809	1,738,263.94	28.460000	1,893,785.32	155,521.38	0.17
75524B104	RBC BEARINGS INC COMMON STOCK USD.01							
	14,177.000	Local	233.774400	3,314,219.67	234.130000	3,319,261.01	5,041.34	0.30
		Base	233.774400	3,314,219.67	234.130000	3,319,261.01	5,041.34	0.30
758750103	REGAL REXNORD CORP COMMON STOCK USD.01							
	32,348.000	Local	109.996710	3,558,173.57	142.880000	4,621,882.24	1,063,708.67	0.42
		Base	109.996710	3,558,173.57	142.880000	4,621,882.24	1,063,708.67	0.42
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	32,300.000	Local	69.972312	2,260,105.69	145.190000	4,689,637.00	2,429,531.31	0.42
		Base	69.972312	2,260,105.69	145.190000	4,689,637.00	2,429,531.31	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
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		Local	28,566.000	66.312194	1,894,274.12	262.230000	7,490,862.18	5,596,588.06	0.68
		Base		66.312194	1,894,274.12	262.230000	7,490,862.18	5,596,588.06	0.68
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	25,295.000	95.767852	2,422,447.81	159.010000	4,022,157.95	1,599,710.14	0.36
		Base		95.767852	2,422,447.81	159.010000	4,022,157.95	1,599,710.14	0.36
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01								
		Local	100,707.000	53.160417	5,353,626.16	49.350000	4,969,890.45	-383,735.71	0.45
		Base		53.160417	5,353,626.16	49.350000	4,969,890.45	-383,735.71	0.45
77634L105	R1 RCM INC COMMON STOCK USD.01								
		Local	96,056.000	20.569038	1,975,779.53	15.070000	1,447,563.92	-528,215.61	0.13
		Base		20.569038	1,975,779.53	15.070000	1,447,563.92	-528,215.61	0.13
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	32,045.000	85.668750	2,745,255.09	106.330000	3,407,344.85	662,089.76	0.31
		Base		85.668750	2,745,255.09	106.330000	3,407,344.85	662,089.76	0.31
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	22,209.000	66.697039	1,481,274.55	106.950000	2,375,252.55	893,978.00	0.21
		Base		66.697039	1,481,274.55	106.950000	2,375,252.55	893,978.00	0.21
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	49,071.000	33.819562	1,659,559.71	60.230000	2,955,546.33	1,295,986.62	0.27
		Base		33.819562	1,659,559.71	60.230000	2,955,546.33	1,295,986.62	0.27
78440X887	SL GREEN REALTY CORP REIT USD.01								
		Local	927.000	73.744186	68,360.86	37.300000	34,577.10	-33,783.76	0.00
		Base		73.744186	68,360.86	37.300000	34,577.10	-33,783.76	0.00
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	110,287.000	10.162695	1,120,813.11	13.620000	1,502,108.94	381,295.83	0.14
		Base		10.162695	1,120,813.11	13.620000	1,502,108.94	381,295.83	0.14
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	13,439.000	458.774880	6,165,475.61	456.640000	6,136,784.96	-28,690.65	0.55
		Base		458.774880	6,165,475.61	456.640000	6,136,784.96	-28,690.65	0.55

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	112,791.000	Local	21.174886	2,388,336.57	13.940000	1,572,306.54	-816,030.03	0.14
		Base	21.174886	2,388,336.57	13.940000	1,572,306.54	-816,030.03	0.14
78709Y105	SAIA INC COMMON STOCK USD.001							
	12,945.000	Local	333.789758	4,320,908.42	398.650000	5,160,524.25	839,615.83	0.47
		Base	333.789758	4,320,908.42	398.650000	5,160,524.25	839,615.83	0.47
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	26,188.000	Local	59.740778	1,564,491.50	105.540000	2,763,881.52	1,199,390.02	0.25
		Base	59.740778	1,564,491.50	105.540000	2,763,881.52	1,199,390.02	0.25
80874P109	LIGHT + WONDER INC COMMON STOCK USD.001							
	44,449.000	Local	52.781524	2,346,085.96	71.330000	3,170,547.17	824,461.21	0.29
		Base	52.781524	2,346,085.96	71.330000	3,170,547.17	824,461.21	0.29
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	20,272.000	Local	64.254877	1,302,574.86	51.680000	1,047,656.96	-254,917.90	0.09
		Base	64.254877	1,302,574.86	51.680000	1,047,656.96	-254,917.90	0.09
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
	29,546.000	Local	72.668640	2,147,067.65	103.170000	3,048,260.82	901,193.17	0.28
		Base	72.668640	2,147,067.65	103.170000	3,048,260.82	901,193.17	0.28
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
	73,591.000	Local	21.938431	1,614,471.04	57.140000	4,204,989.74	2,590,518.70	0.38
		Base	21.938431	1,614,471.04	57.140000	4,204,989.74	2,590,518.70	0.38
82489T104	SHOCKWAVE MEDICAL INC COMMON STOCK USD.001							
	17,928.000	Local	172.892603	3,099,618.59	199.100000	3,569,464.80	469,846.21	0.32
		Base	172.892603	3,099,618.59	199.100000	3,569,464.80	469,846.21	0.32
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
	15,544.000	Local	65.888022	1,024,163.41	115.890000	1,801,394.16	777,230.75	0.16
		Base	65.888022	1,024,163.41	115.890000	1,801,394.16	777,230.75	0.16
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
	40,762.000	Local	23.657970	964,346.17	43.110000	1,757,249.82	792,903.65	0.16
		Base	23.657970	964,346.17	43.110000	1,757,249.82	792,903.65	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
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	20,817.000	92.263542	1,920,650.16	149.810000	3,118,594.77	1,197,944.61	0.28
		Base		92.263542	1,920,650.16	149.810000	3,118,594.77	1,197,944.61	0.28
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	65,548.000	36.011475	2,360,480.18	48.950000	3,208,574.60	848,094.42	0.29
		Base		36.011475	2,360,480.18	48.950000	3,208,574.60	848,094.42	0.29
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	47,785.000	37.982615	1,814,999.28	54.350000	2,597,114.75	782,115.47	0.23
		Base		37.982615	1,814,999.28	54.350000	2,597,114.75	782,115.47	0.23
83601L102	SOTERA HEALTH CO COMMON STOCK USD.01								
		Local	48,253.000	19.912058	960,816.55	14.980000	722,829.94	-237,986.61	0.07
		Base		19.912058	960,816.55	14.980000	722,829.94	-237,986.61	0.07
840441109	SOUTHSTATE CORP COMMON STOCK USD2.5								
		Local	37,078.000	68.941478	2,556,212.11	67.360000	2,497,574.08	-58,638.03	0.23
		Base		68.941478	2,556,212.11	67.360000	2,497,574.08	-58,638.03	0.23
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK								
		Local	29,289.000	77.504617	2,270,032.74	60.410000	1,769,348.49	-500,684.25	0.16
		Base		77.504617	2,270,032.74	60.410000	1,769,348.49	-500,684.25	0.16
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	537,313.000	6.031703	3,240,912.30	6.450000	3,465,668.85	224,756.55	0.31
		Base		6.031703	3,240,912.30	6.450000	3,465,668.85	224,756.55	0.31
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	25,661.000	76.516671	1,963,494.30	56.580000	1,451,899.38	-511,594.92	0.13
		Base		76.516671	1,963,494.30	56.580000	1,451,899.38	-511,594.92	0.13
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05								
		Local	68,944.000	42.798854	2,950,724.22	33.530000	2,311,692.32	-639,031.90	0.21
		Base		42.798854	2,950,724.22	33.530000	2,311,692.32	-639,031.90	0.21
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	49,761.000	22.062145	1,097,834.41	42.800000	2,129,770.80	1,031,936.39	0.19
		Base		22.062145	1,097,834.41	42.800000	2,129,770.80	1,031,936.39	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
85254J102	STAG INDUSTRIAL INC REIT USD.01							
	87,644.000	Local	34.986135	3,066,324.79	34.510000	3,024,594.44	-41,730.35	0.27
		Base	34.986135	3,066,324.79	34.510000	3,024,594.44	-41,730.35	0.27
85571B105	STARWOOD PROPERTY TRUST INC REIT USD.01							
	144,950.000	Local	16.780503	2,432,333.86	19.350000	2,804,782.50	372,448.64	0.25
		Base	16.780503	2,432,333.86	19.350000	2,804,782.50	372,448.64	0.25
858912108	STERICYCLE INC COMMON STOCK USD.01							
	45,134.000	Local	48.288598	2,179,457.57	44.710000	2,017,941.14	-161,516.43	0.18
		Base	48.288598	2,179,457.57	44.710000	2,017,941.14	-161,516.43	0.18
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	50,953.000	Local	36.605852	1,865,177.99	61.440000	3,130,552.32	1,265,374.33	0.28
		Base	36.605852	1,865,177.99	61.440000	3,130,552.32	1,265,374.33	0.28
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	105,946.000	Local	58.380952	6,185,228.32	12.560000	1,330,681.76	-4,854,546.56	0.12
		Base	58.380952	6,185,228.32	12.560000	1,330,681.76	-4,854,546.56	0.12
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001							
	22,276.000	Local	83.697741	1,864,450.88	274.220000	6,108,524.72	4,244,073.84	0.55
		Base	83.697741	1,864,450.88	274.220000	6,108,524.72	4,244,073.84	0.55
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	19,281.000	Local	103.474867	1,995,098.91	89.440000	1,724,492.64	-270,606.27	0.16
		Base	103.474867	1,995,098.91	89.440000	1,724,492.64	-270,606.27	0.16
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	71,303.000	Local	25.858523	1,843,790.30	27.800000	1,982,223.40	138,433.10	0.18
		Base	25.858523	1,843,790.30	27.800000	1,982,223.40	138,433.10	0.18
87162W100	TD SYNNEX CORP COMMON STOCK USD.001							
	23,324.000	Local	58.215838	1,357,826.21	99.860000	2,329,134.64	971,308.43	0.21
		Base	58.215838	1,357,826.21	99.860000	2,329,134.64	971,308.43	0.21
87256C101	TKO GROUP HOLDINGS INC COMMON STOCK USD.00001							
	25,557.000	Local	74.258522	1,897,825.04	84.060000	2,148,321.42	250,496.38	0.19
		Base	74.258522	1,897,825.04	84.060000	2,148,321.42	250,496.38	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
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	53,924.000	Local	14.219437	766,768.93	27.350000	1,474,821.40	708,052.47	0.13
		Base	14.219437	766,768.93	27.350000	1,474,821.40	708,052.47	0.13
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	53,391.000	Local	25.096680	1,339,936.84	42.610000	2,274,990.51	935,053.67	0.21
		Base	25.096680	1,339,936.84	42.610000	2,274,990.51	935,053.67	0.21
87901J105	TEGNA INC COMMON STOCK USD1.0							
	98,306.000	Local	15.042298	1,478,748.18	14.570000	1,432,318.42	-46,429.76	0.13
		Base	15.042298	1,478,748.18	14.570000	1,432,318.42	-46,429.76	0.13
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	83,982.000	Local	16.968710	1,425,066.19	43.340000	3,639,779.88	2,214,713.69	0.33
		Base	16.968710	1,425,066.19	43.340000	3,639,779.88	2,214,713.69	0.33
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	49,531.000	Local	33.213112	1,645,078.65	65.890000	3,263,597.59	1,618,518.94	0.29
		Base	33.213112	1,645,078.65	65.890000	3,263,597.59	1,618,518.94	0.29
88076W103	TERADATA CORP COMMON STOCK USD.01							
	48,733.000	Local	30.061982	1,465,010.57	45.020000	2,193,959.66	728,949.09	0.20
		Base	30.061982	1,465,010.57	45.020000	2,193,959.66	728,949.09	0.20
880779103	TEREX CORP COMMON STOCK USD.01							
	32,879.000	Local	24.443574	803,680.28	57.620000	1,894,487.98	1,090,807.70	0.17
		Base	24.443574	803,680.28	57.620000	1,894,487.98	1,090,807.70	0.17
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	25,975.000	Local	85.381693	2,217,789.47	152.030000	3,948,979.25	1,731,189.78	0.36
		Base	85.381693	2,217,789.47	152.030000	3,948,979.25	1,731,189.78	0.36
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	23,416.000	Local	70.184360	1,643,436.98	58.900000	1,379,202.40	-264,234.58	0.12
		Base	70.184360	1,643,436.98	58.900000	1,379,202.40	-264,234.58	0.12
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	32,561.000	Local	52.735378	1,717,116.65	96.100000	3,129,112.10	1,411,995.45	0.28
		Base	52.735378	1,717,116.65	96.100000	3,129,112.10	1,411,995.45	0.28

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	26,005.000	47.595174	1,237,712.51	95.130000	2,473,855.65	1,236,143.14	0.22
		Base		47.595174	1,237,712.51	95.130000	2,473,855.65	1,236,143.14	0.22
887389104	TIMKEN CO COMMON STOCK								
		Local	31,883.000	33.025671	1,052,957.47	73.490000	2,343,081.67	1,290,124.20	0.21
		Base		33.025671	1,052,957.47	73.490000	2,343,081.67	1,290,124.20	0.21
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	53,338.000	32.782741	1,748,565.86	73.960000	3,944,878.48	2,196,312.62	0.36
		Base		32.782741	1,748,565.86	73.960000	3,944,878.48	2,196,312.62	0.36
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	15,492.000	128.344211	1,988,308.51	251.600000	3,897,787.20	1,909,478.69	0.35
		Base		128.344211	1,988,308.51	251.600000	3,897,787.20	1,909,478.69	0.35
891092108	TORO CO COMMON STOCK USD1.0								
		Local	50,688.000	47.184547	2,391,690.30	83.100000	4,212,172.80	1,820,482.50	0.38
		Base		47.184547	2,391,690.30	83.100000	4,212,172.80	1,820,482.50	0.38
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01								
		Local	36,062.000	43.514704	1,569,227.25	36.730000	1,324,557.26	-244,669.99	0.12
		Base		43.514704	1,569,227.25	36.730000	1,324,557.26	-244,669.99	0.12
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	52,959.000	36.376405	1,926,458.02	61.630000	3,263,863.17	1,337,405.15	0.29
		Base		36.376405	1,926,458.02	61.630000	3,263,863.17	1,337,405.15	0.29
902681105	UGI CORP COMMON STOCK								
		Local	102,188.000	28.278876	2,889,761.77	23.000000	2,350,324.00	-539,437.77	0.21
		Base		28.278876	2,889,761.77	23.000000	2,350,324.00	-539,437.77	0.21
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	21,302.000	74.625577	1,589,674.04	62.050000	1,321,789.10	-267,884.94	0.12
		Base		74.625577	1,589,674.04	62.050000	1,321,789.10	-267,884.94	0.12
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		Local	30,179.000	83.893859	2,531,832.78	102.400000	3,090,329.60	558,496.82	0.28
		Base		83.893859	2,531,832.78	102.400000	3,090,329.60	558,496.82	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
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
	92,054.000	Local	8.848310	814,522.37	6.850000	630,569.90	-183,952.47	0.06
		Base	8.848310	814,522.37	6.850000	630,569.90	-183,952.47	0.06
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
	97,547.000	Local	8.008172	781,173.15	6.380000	622,349.86	-158,823.29	0.06
		Base	8.008172	781,173.15	6.380000	622,349.86	-158,823.29	0.06
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	65,824.000	Local	36.101411	2,376,339.30	27.590000	1,816,084.16	-560,255.14	0.16
		Base	36.101411	2,376,339.30	27.590000	1,816,084.16	-560,255.14	0.16
912008109	US FOODS HOLDING CORP COMMON STOCK USD.01							
	110,809.000	Local	38.491489	4,265,203.41	39.700000	4,399,117.30	133,913.89	0.40
		Base	38.491489	4,265,203.41	39.700000	4,399,117.30	133,913.89	0.40
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	108,766.000	Local	22.452863	2,442,108.08	32.480000	3,532,719.68	1,090,611.60	0.32
		Base	22.452863	2,442,108.08	32.480000	3,532,719.68	1,090,611.60	0.32
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	22,895.000	Local	89.675303	2,053,116.07	225.870000	5,171,293.65	3,118,177.58	0.47
		Base	89.675303	2,053,116.07	225.870000	5,171,293.65	3,118,177.58	0.47
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	21,249.000	Local	107.676414	2,288,016.13	156.990000	3,335,880.51	1,047,864.38	0.30
		Base	107.676414	2,288,016.13	156.990000	3,335,880.51	1,047,864.38	0.30
91529Y106	UNUM GROUP COMMON STOCK USD.1							
	89,704.000	Local	26.811937	2,405,137.97	49.190000	4,412,539.76	2,007,401.79	0.40
		Base	26.811937	2,405,137.97	49.190000	4,412,539.76	2,007,401.79	0.40
91879Q109	VAIL RESORTS INC COMMON STOCK USD.01							
	18,814.000	Local	246.348200	4,634,795.04	221.890000	4,174,638.46	-460,156.58	0.38
		Base	246.348200	4,634,795.04	221.890000	4,174,638.46	-460,156.58	0.38
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	208,012.000	Local	10.678087	2,221,170.18	8.560000	1,780,582.72	-440,587.46	0.16
		Base	10.678087	2,221,170.18	8.560000	1,780,582.72	-440,587.46	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
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	10,251.000	Local	119.961081	1,229,721.04	240.210000	2,462,392.71	1,232,671.67	0.22
		Base	119.961081	1,229,721.04	240.210000	2,462,392.71	1,232,671.67	0.22
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	67,643.000	Local	14.875278	1,006,208.40	32.240000	2,180,810.32	1,174,601.92	0.20
		Base	14.875278	1,006,208.40	32.240000	2,180,810.32	1,174,601.92	0.20
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF							
	101,997.000	Local	88.828494	9,060,239.91	84.530000	8,621,806.41	-438,433.50	0.78
		Base	88.828494	9,060,239.91	84.530000	8,621,806.41	-438,433.50	0.78
925815102	VICOR CORP COMMON STOCK USD.01							
	10,944.000	Local	116.135803	1,270,990.23	58.890000	644,492.16	-626,498.07	0.06
		Base	116.135803	1,270,990.23	58.890000	644,492.16	-626,498.07	0.06
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	61,927.000	Local	11.844610	733,501.19	24.720000	1,530,835.44	797,334.25	0.14
		Base	11.844610	733,501.19	24.720000	1,530,835.44	797,334.25	0.14
92839U206	VISTEON CORP COMMON STOCK							
	13,756.000	Local	118.327093	1,627,707.49	138.070000	1,899,290.92	271,583.43	0.17
		Base	118.327093	1,627,707.49	138.070000	1,899,290.92	271,583.43	0.17
92840M102	VISTRA CORP COMMON STOCK USD.01							
	168,548.000	Local	33.502100	5,646,711.95	33.180000	5,592,422.64	-54,289.31	0.50
		Base	33.502100	5,646,711.95	33.180000	5,592,422.64	-54,289.31	0.50
928881101	VONTIER CORP COMMON STOCK USD.0001							
	75,484.000	Local	30.586290	2,308,775.55	30.920000	2,333,965.28	25,189.73	0.21
		Base	30.586290	2,308,775.55	30.920000	2,333,965.28	25,189.73	0.21
929042109	VORNADO REALTY TRUST REIT USD.04							
	78,079.000	Local	22.462501	1,753,849.61	22.680000	1,770,831.72	16,982.11	0.16
		Base	22.462501	1,753,849.61	22.680000	1,770,831.72	16,982.11	0.16
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01							
	51,601.000	Local	66.467430	3,429,785.86	66.450000	3,428,886.45	-899.41	0.31
		Base	66.467430	3,429,785.86	66.450000	3,428,886.45	-899.41	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
942622200	WATSCO INC COMMON STOCK USD.5							
	16,361.000	Local	122.196119	1,999,250.70	377.720000	6,179,876.92	4,180,626.22	0.56
		Base	122.196119	1,999,250.70	377.720000	6,179,876.92	4,180,626.22	0.56
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
	13,358.000	Local	151.518244	2,023,980.70	172.820000	2,308,529.56	284,548.86	0.21
		Base	151.518244	2,023,980.70	172.820000	2,308,529.56	284,548.86	0.21
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	84,517.000	Local	38.076012	3,218,070.28	40.310000	3,406,880.27	188,809.99	0.31
		Base	38.076012	3,218,070.28	40.310000	3,406,880.27	188,809.99	0.31
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	82,697.000	Local	9.473764	783,451.87	20.410000	1,687,845.77	904,393.90	0.15
		Base	9.473764	783,451.87	20.410000	1,687,845.77	904,393.90	0.15
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	30,922.000	Local	32.005947	989,687.88	38.950000	1,204,411.90	214,724.02	0.11
		Base	32.005947	989,687.88	38.950000	1,204,411.90	214,724.02	0.11
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01							
	21,561.000	Local	169.183600	3,647,767.61	143.820000	3,100,903.02	-546,864.59	0.28
		Base	169.183600	3,647,767.61	143.820000	3,100,903.02	-546,864.59	0.28
959802109	WESTERN UNION CO COMMON STOCK USD.01							
	182,705.000	Local	17.795819	3,251,385.09	13.180000	2,408,051.90	-843,333.19	0.22
		Base	17.795819	3,251,385.09	13.180000	2,408,051.90	-843,333.19	0.22
960413102	WESTLAKE CORP COMMON STOCK USD.01							
	15,572.000	Local	92.923851	1,447,010.20	124.670000	1,941,361.24	494,351.04	0.18
		Base	92.923851	1,447,010.20	124.670000	1,941,361.24	494,351.04	0.18
96208T104	WEX INC COMMON STOCK USD.01							
	20,954.000	Local	103.938606	2,177,929.55	188.090000	3,941,237.86	1,763,308.31	0.36
		Base	103.938606	2,177,929.55	188.090000	3,941,237.86	1,763,308.31	0.36
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
	31,329.000	Local	46.373752	1,452,843.29	155.400000	4,868,526.60	3,415,683.31	0.44
		Base	46.373752	1,452,843.29	155.400000	4,868,526.60	3,415,683.31	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
974155103	WINGSTOP INC COMMON STOCK USD.01							
	14,624.000	Local	135.553939	1,982,340.81	179.840000	2,629,980.16	647,639.35	0.24
		Base	135.553939	1,982,340.81	179.840000	2,629,980.16	647,639.35	0.24
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	29,861.000	Local	70.413001	2,102,602.63	75.500000	2,254,505.50	151,902.87	0.20
		Base	70.413001	2,102,602.63	75.500000	2,254,505.50	151,902.87	0.20
977852102	WOLFSPEED INC COMMON STOCK USD.00125							
	60,721.000	Local	47.170644	2,864,248.66	38.100000	2,313,470.10	-550,778.56	0.21
		Base	47.170644	2,864,248.66	38.100000	2,313,470.10	-550,778.56	0.21
980745103	WOODWARD INC COMMON STOCK USD.001455							
	29,473.000	Local	53.618880	1,580,309.24	124.260000	3,662,314.98	2,082,005.74	0.33
		Base	53.618880	1,580,309.24	124.260000	3,662,314.98	2,082,005.74	0.33
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
	14,862.000	Local	23.296408	346,231.21	61.820000	918,768.84	572,537.63	0.08
		Base	23.296408	346,231.21	61.820000	918,768.84	572,537.63	0.08
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	41,103.000	Local	58.501788	2,404,599.01	69.540000	2,858,302.62	453,703.61	0.26
		Base	58.501788	2,404,599.01	69.540000	2,858,302.62	453,703.61	0.26
983793100	XPO INC COMMON STOCK USD.001							
	56,571.000	Local	26.228496	1,483,772.23	74.660000	4,223,590.86	2,739,818.63	0.38
		Base	26.228496	1,483,772.23	74.660000	4,223,590.86	2,739,818.63	0.38
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
	42,312.000	Local	73.635795	3,115,677.75	48.220000	2,040,284.64	-1,075,393.11	0.18
		Base	73.635795	3,115,677.75	48.220000	2,040,284.64	-1,075,393.11	0.18
98980F104	ZOOMINFO TECHNOLOGIES INC COMMON STOCK							
	148,841.000	Local	25.668949	3,820,592.01	16.400000	2,440,992.40	-1,379,599.61	0.22
		Base	25.668949	3,820,592.01	16.400000	2,440,992.40	-1,379,599.61	0.22
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	45,688.000	Local	37.121616	1,696,012.38	36.700000	1,676,749.60	-19,262.78	0.15
		Base	37.121616	1,696,012.38	36.700000	1,676,749.60	-19,262.78	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
G0750C108	AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0							
	108,151.000	Local	30.530548	3,301,909.29	26.900000	2,909,261.90	-392,647.39	0.26
		Base	30.530548	3,301,909.29	26.900000	2,909,261.90	-392,647.39	0.26
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	56,620.000	Local	43.546523	2,465,604.14	52.610000	2,978,778.20	513,174.06	0.27
		Base	43.546523	2,465,604.14	52.610000	2,978,778.20	513,174.06	0.27
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
	52,191.000	Local	35.971112	1,877,368.32	47.290000	2,468,112.39	590,744.07	0.22
		Base	35.971112	1,877,368.32	47.290000	2,468,112.39	590,744.07	0.22
G3922B107	GENPACT LTD COMMON STOCK USD.01							
	81,375.000	Local	44.733266	3,640,169.50	36.200000	2,945,775.00	-694,394.50	0.27
		Base	44.733266	3,640,169.50	36.200000	2,945,775.00	-694,394.50	0.27
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
	11,756.000	Local	117.929396	1,386,377.98	116.560000	1,370,279.36	-16,098.62	0.12
		Base	117.929396	1,386,377.98	116.560000	1,370,279.36	-16,098.62	0.12
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
	64,649.000	Local	26.634656	1,721,903.89	25.820000	1,669,237.18	-52,666.71	0.15
		Base	26.634656	1,721,903.89	25.820000	1,669,237.18	-52,666.71	0.15
G48833118	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001							
	35,178.000	Local	91.160300	3,206,837.04	90.330000	3,177,628.74	-29,208.30	0.29
		Base	91.160300	3,206,837.04	90.330000	3,177,628.74	-29,208.30	0.29
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
	30,799.000	Local	143.574594	4,421,953.91	129.440000	3,986,622.56	-435,331.35	0.36
		Base	143.574594	4,421,953.91	129.440000	3,986,622.56	-435,331.35	0.36
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	26,286.000	Local	70.445410	1,851,728.06	52.880000	1,390,003.68	-461,724.38	0.13
		Base	70.445410	1,851,728.06	52.880000	1,390,003.68	-461,724.38	0.13
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	80,868.000	Local	26.057673	2,107,231.87	52.990000	4,285,195.32	2,177,963.45	0.39
		Base	26.057673	2,107,231.87	52.990000	4,285,195.32	2,177,963.45	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
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
			24,968.000	132.704606	3,313,368.61	197.920000	4,941,666.56	1,628,297.95	0.45
		Base		132.704606	3,313,368.61	197.920000	4,941,666.56	1,628,297.95	0.45
G8060N102	SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01								
			74,374.000	36.851500	2,740,793.47	37.820000	2,812,824.68	72,031.21	0.25
		Base		36.851500	2,740,793.47	37.820000	2,812,824.68	72,031.21	0.25
G8473T100	STERIS PLC COMMON STOCK USD75.0								
			6,188.000	247.764919	1,533,169.32	219.420000	1,357,770.96	-175,398.36	0.12
		Base		247.764919	1,533,169.32	219.420000	1,357,770.96	-175,398.36	0.12
G9460G101	VALARIS LTD COMMON STOCK USD.01								
			31,039.000	66.263836	2,056,763.20	74.980000	2,327,304.22	270,541.02	0.21
		Base		66.263836	2,056,763.20	74.980000	2,327,304.22	270,541.02	0.21
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
			66,050.000	38.846947	2,565,840.88	31.950000	2,110,297.50	-455,543.38	0.19
		Base		38.846947	2,565,840.88	31.950000	2,110,297.50	-455,543.38	0.19
US DOLLAR Total									
			22,832,641.000		883,710,840.01		1,104,567,963.43	220,857,123.42	99.67
		Base			883,710,840.01		1,104,567,963.43	220,857,123.42	99.67
EQUITY Total									
			22,832,641.000	Base	883,710,840.01		1,104,567,963.43	220,857,123.42	99.67

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

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		26,535,421.130	Base		887,413,620.14		1,108,270,743.56	220,857,123.42	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									
			-180.000	Local	1.000000	-180.00	1.000000	-180.00	0.00	0.00
				Base	1.000000	-180.00	1.000000	-180.00	0.00	0.00
US DOLLAR Total										
			-180.000	Local		-180.00		-180.00	0.00	0.00
				Base		-180.00		-180.00	0.00	0.00
CASH Total										
			-180.000	Base		-180.00		-180.00	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						5.239502	31 Dec 2030		
			1,706,836.390	Local	100.000000	1,706,836.39	100.000000	1,706,836.39	0.00	0.24
				Base	100.000000	1,706,836.39	100.000000	1,706,836.39	0.00	0.24
US DOLLAR Total										
			1,706,836.390	Local		1,706,836.39		1,706,836.39	0.00	0.24
				Base		1,706,836.39		1,706,836.39	0.00	0.24
CASH EQUIVALENT Total										
			1,706,836.390	Base		1,706,836.39		1,706,836.39	0.00	0.24
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
000360206	AAON INC COMMON STOCK USD.004									
			48,775.000	Local	20.130183	981,849.68	56.870000	2,773,834.25	1,791,984.57	0.38
				Base	20.130183	981,849.68	56.870000	2,773,834.25	1,791,984.57	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
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	23,936.000	28.869797	691,027.46	59.530000	1,424,910.08	733,882.62	0.20
		Base		28.869797	691,027.46	59.530000	1,424,910.08	733,882.62	0.20
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	47,632.000	30.237690	1,440,281.64	40.010000	1,905,756.32	465,474.68	0.26
		Base		30.237690	1,440,281.64	40.010000	1,905,756.32	465,474.68	0.26
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	21,904.000	35.552717	778,746.71	11.780000	258,029.12	-520,717.59	0.04
		Base		35.552717	778,746.71	11.780000	258,029.12	-520,717.59	0.04
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	27,355.000	39.858826	1,090,338.18	85.180000	2,330,098.90	1,239,760.72	0.32
		Base		39.858826	1,090,338.18	85.180000	2,330,098.90	1,239,760.72	0.32
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	11,537.000	50.915516	587,412.31	58.060000	669,838.22	82,425.91	0.09
		Base		50.915516	587,412.31	58.060000	669,838.22	82,425.91	0.09
002121101	A10 NETWORKS INC COMMON STOCK USD.00001								
		Local	50,164.000	14.117348	708,182.62	15.030000	753,964.92	45,782.30	0.10
		Base		14.117348	708,182.62	15.030000	753,964.92	45,782.30	0.10
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	7,640.000	48.009645	366,793.69	31.560000	241,118.40	-125,675.29	0.03
		Base		48.009645	366,793.69	31.560000	241,118.40	-125,675.29	0.03
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	18,012.000	33.965212	611,781.39	45.580000	820,986.96	209,205.57	0.11
		Base		33.965212	611,781.39	45.580000	820,986.96	209,205.57	0.11
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	36,052.000	17.131856	617,637.67	56.370000	2,032,251.24	1,414,613.57	0.28
		Base		17.131856	617,637.67	56.370000	2,032,251.24	1,414,613.57	0.28
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01								
		Local	55,055.000	38.331720	2,110,352.85	47.270000	2,602,449.85	492,097.00	0.36
		Base		38.331720	2,110,352.85	47.270000	2,602,449.85	492,097.00	0.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
004239109	ACADIA REALTY TRUST REIT USD.001							
	68,545.000	Local	22.872960	1,567,827.01	14.350000	983,620.75	-584,206.26	0.14
		Base	22.872960	1,567,827.01	14.350000	983,620.75	-584,206.26	0.14
00486H105	ADTRAN HOLDINGS INC COMMON STOCK							
	50,976.000	Local	18.681643	952,315.42	8.230000	419,532.48	-532,782.94	0.06
		Base	18.681643	952,315.42	8.230000	419,532.48	-532,782.94	0.06
00653Q102	ADAPTHEALTH CORP COMMON STOCK							
	58,805.000	Local	23.021726	1,353,792.57	9.100000	535,125.50	-818,667.07	0.07
		Base	23.021726	1,353,792.57	9.100000	535,125.50	-818,667.07	0.07
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
	11,677.000	Local	76.915400	898,141.12	85.190000	994,763.63	96,622.51	0.14
		Base	76.915400	898,141.12	85.190000	994,763.63	96,622.51	0.14
00676P107	ADEIA INC COMMON STOCK							
	76,873.000	Local	10.647139	818,477.49	10.680000	821,003.64	2,526.15	0.11
		Base	10.647139	818,477.49	10.680000	821,003.64	2,526.15	0.11
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	29,916.000	Local	35.293449	1,055,838.83	42.850000	1,281,900.60	226,061.77	0.18
		Base	35.293449	1,055,838.83	42.850000	1,281,900.60	226,061.77	0.18
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
	42,806.000	Local	64.633277	2,766,692.06	55.930000	2,394,139.58	-372,552.48	0.33
		Base	64.633277	2,766,692.06	55.930000	2,394,139.58	-372,552.48	0.33
00773T101	ADVANSIX INC COMMON STOCK USD.01							
	19,596.000	Local	21.614124	423,550.37	31.080000	609,043.68	185,493.31	0.08
		Base	21.614124	423,550.37	31.080000	609,043.68	185,493.31	0.08
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	27,113.000	Local	37.492494	1,016,533.99	103.120000	2,795,892.56	1,779,358.57	0.39
		Base	37.492494	1,016,533.99	103.120000	2,795,892.56	1,779,358.57	0.39
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	18,878.000	Local	49.951169	942,978.16	111.530000	2,105,463.34	1,162,485.18	0.29
		Base	49.951169	942,978.16	111.530000	2,105,463.34	1,162,485.18	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
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	14,606.000	19.515308	285,040.59	66.160000	966,332.96	681,292.37	0.13
		Base		19.515308	285,040.59	66.160000	966,332.96	681,292.37	0.13
00848J104	AGILITI INC COMMON STOCK USD.0001								
		Local	25,273.000	16.987900	429,335.20	6.490000	164,021.77	-265,313.43	0.02
		Base		16.987900	429,335.20	6.490000	164,021.77	-265,313.43	0.02
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	45,031.000	59.929841	2,698,700.68	55.240000	2,487,512.44	-211,188.24	0.34
		Base		59.929841	2,698,700.68	55.240000	2,487,512.44	-211,188.24	0.34
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	7,439.000	85.150387	633,433.73	172.860000	1,285,905.54	652,471.81	0.18
		Base		85.150387	633,433.73	172.860000	1,285,905.54	652,471.81	0.18
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	35,937.000	50.089375	1,800,061.88	61.140000	2,197,188.18	397,126.30	0.30
		Base		50.089375	1,800,061.88	61.140000	2,197,188.18	397,126.30	0.30
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	22,452.000	47.987126	1,077,406.96	86.280000	1,937,158.56	859,751.60	0.27
		Base		47.987126	1,077,406.96	86.280000	1,937,158.56	859,751.60	0.27
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	52,297.000	20.258706	1,059,469.57	16.730000	874,928.81	-184,540.76	0.12
		Base		20.258706	1,059,469.57	16.730000	874,928.81	-184,540.76	0.12
01741R102	ATI INC COMMON STOCK USD.1								
		Local	92,594.000	12.481347	1,155,697.80	41.150000	3,810,243.10	2,654,545.30	0.53
		Base		12.481347	1,155,697.80	41.150000	3,810,243.10	2,654,545.30	0.53
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	10,893.000	103.608317	1,128,605.40	76.860000	837,235.98	-291,369.42	0.12
		Base		103.608317	1,128,605.40	76.860000	837,235.98	-291,369.42	0.12
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01								
		Local	36,166.000	34.928375	1,263,219.62	34.200000	1,236,877.20	-26,342.42	0.17
		Base		34.928375	1,263,219.62	34.200000	1,236,877.20	-26,342.42	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
01988P108	VERADIGM INC COMMON STOCK USD.01							
	78,678.000	Local	8.961972	705,110.07	13.140000	1,033,828.92	328,718.85	0.14
		Base	8.961972	705,110.07	13.140000	1,033,828.92	328,718.85	0.14
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
	32,624.000	Local	17.447054	569,192.70	12.060000	393,445.44	-175,747.26	0.05
		Base	17.447054	569,192.70	12.060000	393,445.44	-175,747.26	0.05
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
	34,983.000	Local	34.976587	1,223,585.95	19.450000	680,419.35	-543,166.60	0.09
		Base	34.976587	1,223,585.95	19.450000	680,419.35	-543,166.60	0.09
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
	84,293.000	Local	12.589262	1,061,186.66	7.260000	611,967.18	-449,219.48	0.08
		Base	12.589262	1,061,186.66	7.260000	611,967.18	-449,219.48	0.08
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
	133,653.000	Local	11.091478	1,482,409.37	16.610000	2,219,976.33	737,566.96	0.31
		Base	11.091478	1,482,409.37	16.610000	2,219,976.33	737,566.96	0.31
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
	44,542.000	Local	26.702272	1,189,372.61	53.640000	2,389,232.88	1,199,860.27	0.33
		Base	26.702272	1,189,372.61	53.640000	2,389,232.88	1,199,860.27	0.33
029899101	AMERICAN STATES WATER CO COMMON STOCK							
	26,627.000	Local	47.573189	1,266,731.30	78.680000	2,095,012.36	828,281.06	0.29
		Base	47.573189	1,266,731.30	78.680000	2,095,012.36	828,281.06	0.29
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
	19,620.000	Local	15.717086	308,369.22	10.930000	214,446.60	-93,922.62	0.03
		Base	15.717086	308,369.22	10.930000	214,446.60	-93,922.62	0.03
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
	11,793.000	Local	53.158008	626,892.39	75.610000	891,668.73	264,776.34	0.12
		Base	53.158008	626,892.39	75.610000	891,668.73	264,776.34	0.12
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
	4,300.000	Local	94.491837	406,314.90	90.990000	391,257.00	-15,057.90	0.05
		Base	94.491837	406,314.90	90.990000	391,257.00	-15,057.90	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
03071H100	AMERISAFE INC COMMON STOCK USD.01							
	13,812.000	Local	39.933239	551,557.90	50.070000	691,566.84	140,008.94	0.10
		Base	39.933239	551,557.90	50.070000	691,566.84	140,008.94	0.10
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
	46,800.000	Local	33.805102	1,582,078.76	38.390000	1,796,652.00	214,573.24	0.25
		Base	33.805102	1,582,078.76	38.390000	1,796,652.00	214,573.24	0.25
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
	27,442.000	Local	21.588796	592,439.74	45.990000	1,262,057.58	669,617.84	0.17
		Base	21.588796	592,439.74	45.990000	1,262,057.58	669,617.84	0.17
034164103	ANDERSONS INC/THE COMMON STOCK							
	22,676.000	Local	29.740746	674,401.15	51.510000	1,168,040.76	493,639.61	0.16
		Base	29.740746	674,401.15	51.510000	1,168,040.76	493,639.61	0.16
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
	15,899.000	Local	25.543515	406,116.35	47.080000	748,524.92	342,408.57	0.10
		Base	25.543515	406,116.35	47.080000	748,524.92	342,408.57	0.10
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
	93,645.000	Local	16.120936	1,509,645.01	10.130000	948,623.85	-561,021.16	0.13
		Base	16.120936	1,509,645.01	10.130000	948,623.85	-561,021.16	0.13
03763A207	APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001							
	30,291.000	Local	74.557900	2,258,433.35	30.850000	934,477.35	-1,323,956.00	0.13
		Base	74.557900	2,258,433.35	30.850000	934,477.35	-1,323,956.00	0.13
03784Y200	APPLE HOSPITALITY REIT INC REIT NPV							
	153,223.000	Local	15.675900	2,401,908.42	15.340000	2,350,440.82	-51,467.60	0.32
		Base	15.675900	2,401,908.42	15.340000	2,350,440.82	-51,467.60	0.32
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
	27,835.000	Local	52.706749	1,467,092.36	154.610000	4,303,569.35	2,836,476.99	0.59
		Base	52.706749	1,467,092.36	154.610000	4,303,569.35	2,836,476.99	0.59
038923108	ARBOR REALTY TRUST INC REIT USD.01							
	134,299.000	Local	13.899484	1,866,686.78	15.180000	2,038,658.82	171,972.04	0.28
		Base	13.899484	1,866,686.78	15.180000	2,038,658.82	171,972.04	0.28

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03937C105	ARCBEST CORP COMMON STOCK USD.01							
	17,301.000	Local	35.695725	617,571.73	101.650000	1,758,646.65	1,141,074.92	0.24
		Base	35.695725	617,571.73	101.650000	1,758,646.65	1,141,074.92	0.24
03957W106	ARCHROCK INC COMMON STOCK USD.01							
	99,172.000	Local	9.546503	946,745.76	12.600000	1,249,567.20	302,821.44	0.17
		Base	9.546503	946,745.76	12.600000	1,249,567.20	302,821.44	0.17
039653100	ARCOSA INC COMMON STOCK USD.01							
	35,114.000	Local	35.179290	1,235,285.58	71.900000	2,524,696.60	1,289,411.02	0.35
		Base	35.179290	1,235,285.58	71.900000	2,524,696.60	1,289,411.02	0.35
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001							
	38,628.000	Local	30.241547	1,168,170.46	17.950000	693,372.60	-474,797.86	0.10
		Base	30.241547	1,168,170.46	17.950000	693,372.60	-474,797.86	0.10
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
	67,729.000	Local	6.518230	441,473.22	10.300000	697,608.70	256,135.48	0.10
		Base	6.518230	441,473.22	10.300000	697,608.70	256,135.48	0.10
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
	48,929.000	Local	13.457030	658,439.00	10.240000	501,032.96	-157,406.04	0.07
		Base	13.457030	658,439.00	10.240000	501,032.96	-157,406.04	0.07
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
	164,403.000	Local	9.964831	1,638,248.09	4.250000	698,712.75	-939,535.34	0.10
		Base	9.964831	1,638,248.09	4.250000	698,712.75	-939,535.34	0.10
04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01							
	49,304.000	Local	37.872600	1,867,270.67	37.420000	1,844,955.68	-22,314.99	0.25
		Base	37.872600	1,867,270.67	37.420000	1,844,955.68	-22,314.99	0.25
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
	14,816.000	Local	92.286735	1,367,320.26	230.070000	3,408,717.12	2,041,396.86	0.47
		Base	92.286735	1,367,320.26	230.070000	3,408,717.12	2,041,396.86	0.47
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
	16,373.000	Local	39.329669	643,944.67	47.110000	771,332.03	127,387.36	0.11
		Base	39.329669	643,944.67	47.110000	771,332.03	127,387.36	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
04911A107	ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33								
		Local	54,011.000	30.225093	1,632,487.50	28.780000	1,554,436.58	-78,050.92	0.21
		Base		30.225093	1,632,487.50	28.780000	1,554,436.58	-78,050.92	0.21
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01								
		Local	33,753.000	36.938970	1,246,801.05	20.220000	682,485.66	-564,315.39	0.09
		Base		36.938970	1,246,801.05	20.220000	682,485.66	-564,315.39	0.09
05367P100	AVID TECHNOLOGY INC COMMON STOCK USD.01								
		Local	24,418.000	26.328071	642,878.83	26.870000	656,111.66	13,232.83	0.09
		Base		26.328071	642,878.83	26.870000	656,111.66	13,232.83	0.09
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001								
		Local	45,171.000	28.641359	1,293,758.81	9.440000	426,414.24	-867,344.57	0.06
		Base		28.641359	1,293,758.81	9.440000	426,414.24	-867,344.57	0.06
05379B107	AVISTA CORP COMMON STOCK								
		Local	55,106.000	34.987327	1,928,011.66	32.370000	1,783,781.22	-144,230.44	0.25
		Base		34.987327	1,928,011.66	32.370000	1,783,781.22	-144,230.44	0.25
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	23,632.000	35.864593	847,552.06	163.050000	3,853,197.60	3,005,645.54	0.53
		Base		35.864593	847,552.06	163.050000	3,853,197.60	3,005,645.54	0.53
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01								
		Local	37,776.000	25.870301	977,276.48	37.860000	1,430,199.36	452,922.88	0.20
		Base		25.870301	977,276.48	37.860000	1,430,199.36	452,922.88	0.20
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	52,057.000	24.053502	1,252,153.13	9.890000	514,843.73	-737,309.40	0.07
		Base		24.053502	1,252,153.13	9.890000	514,843.73	-737,309.40	0.07
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001								
		Local	11,888.000	69.805062	829,842.58	40.990000	487,289.12	-342,553.46	0.07
		Base		69.805062	829,842.58	40.990000	487,289.12	-342,553.46	0.07
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	21,112.000	42.464353	896,507.42	143.870000	3,037,383.44	2,140,876.02	0.42
		Base		42.464353	896,507.42	143.870000	3,037,383.44	2,140,876.02	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
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	23,216.000	73.449838	1,705,211.44	124.040000	2,879,712.64	1,174,501.20	0.40
		Base		73.449838	1,705,211.44	124.040000	2,879,712.64	1,174,501.20	0.40
05945F103	BANCFIRST CORP COMMON STOCK USD1.0								
		Local	10,438.000	52.735810	550,456.38	86.730000	905,287.74	354,831.36	0.12
		Base		52.735810	550,456.38	86.730000	905,287.74	354,831.36	0.12
05969A105	BANCORP INC/THE COMMON STOCK USD1.0								
		Local	39,089.000	24.042778	939,808.13	34.500000	1,348,570.50	408,762.37	0.19
		Base		24.042778	939,808.13	34.500000	1,348,570.50	408,762.37	0.19
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	37,733.000	17.171061	647,915.65	12.380000	467,134.54	-180,781.11	0.06
		Base		17.171061	647,915.65	12.380000	467,134.54	-180,781.11	0.06
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	28,608.000	42.649930	1,220,129.20	49.690000	1,421,531.52	201,402.32	0.20
		Base		42.649930	1,220,129.20	49.690000	1,421,531.52	201,402.32	0.20
06652K103	BANKUNITED INC COMMON STOCK USD.01								
		Local	53,586.000	24.999472	1,339,621.68	22.700000	1,216,402.20	-123,219.48	0.17
		Base		24.999472	1,339,621.68	22.700000	1,216,402.20	-123,219.48	0.17
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	24,732.000	45.637162	1,128,698.29	42.380000	1,048,142.16	-80,556.13	0.14
		Base		45.637162	1,128,698.29	42.380000	1,048,142.16	-80,556.13	0.14
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	36,457.000	33.219169	1,211,071.24	33.970000	1,238,444.29	27,373.05	0.17
		Base		33.219169	1,211,071.24	33.970000	1,238,444.29	27,373.05	0.17
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	25,687.000	20.135596	517,223.05	24.260000	623,166.62	105,943.57	0.09
		Base		20.135596	517,223.05	24.260000	623,166.62	105,943.57	0.09
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	31,691.000	30.616910	970,280.49	20.050000	635,404.55	-334,875.94	0.09
		Base		30.616910	970,280.49	20.050000	635,404.55	-334,875.94	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
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001								
		Local	24,741.000	45.787976	1,132,840.32	13.810000	341,673.21	-791,167.11	0.05
		Base		45.787976	1,132,840.32	13.810000	341,673.21	-791,167.11	0.05
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	16,975.000	36.837234	625,312.05	23.460000	398,233.50	-227,078.55	0.05
		Base		36.837234	625,312.05	23.460000	398,233.50	-227,078.55	0.05
09257W100	BLACKSTONE MORTGAGE TRU CL A REIT USD.01								
		Local	124,134.000	22.255600	2,762,676.66	21.750000	2,699,914.50	-62,762.16	0.37
		Base		22.255600	2,762,676.66	21.750000	2,699,914.50	-62,762.16	0.37
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	62,718.000	18.159870	1,138,950.74	24.590000	1,542,235.62	403,284.88	0.21
		Base		18.159870	1,138,950.74	24.590000	1,542,235.62	403,284.88	0.21
095229100	AVANTAX INC COMMON STOCK USD.0001								
		Local	26,471.000	14.740736	390,202.03	25.580000	677,128.18	286,926.15	0.09
		Base		14.740736	390,202.03	25.580000	677,128.18	286,926.15	0.09
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	28,509.000	38.595598	1,100,321.89	103.040000	2,937,567.36	1,837,245.47	0.41
		Base		38.595598	1,100,321.89	103.040000	2,937,567.36	1,837,245.47	0.41
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001								
		Local	21,598.000	41.591894	898,301.73	81.190000	1,753,541.62	855,239.89	0.24
		Base		41.591894	898,301.73	81.190000	1,753,541.62	855,239.89	0.24
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	33,061.000	37.141818	1,227,945.65	54.920000	1,815,710.12	587,764.47	0.25
		Base		37.141818	1,227,945.65	54.920000	1,815,710.12	587,764.47	0.25
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
		Local	123,927.000	10.404525	1,289,401.58	4.540000	562,628.58	-726,773.00	0.08
		Base		10.404525	1,289,401.58	4.540000	562,628.58	-726,773.00	0.08
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001								
		Local	23,314.000	12.625287	294,345.93	19.390000	452,058.46	157,712.53	0.06
		Base		12.625287	294,345.93	19.390000	452,058.46	157,712.53	0.06

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109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	31,898.000	24.872617	793,386.75	31.590000	1,007,657.82	214,271.07	0.14
		Base		24.872617	793,386.75	31.590000	1,007,657.82	214,271.07	0.14
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	17,246.000	29.343519	506,058.33	28.170000	485,819.82	-20,238.51	0.07
		Base		29.343519	506,058.33	28.170000	485,819.82	-20,238.51	0.07
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	63,848.000	11.801369	753,493.79	9.110000	581,655.28	-171,838.51	0.08
		Base		11.801369	753,493.79	9.110000	581,655.28	-171,838.51	0.08
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	21,437.000	35.990689	771,532.40	33.390000	715,781.43	-55,750.97	0.10
		Base		35.990689	771,532.40	33.390000	715,781.43	-55,750.97	0.10
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	21,902.000	33.828808	740,918.56	51.120000	1,119,630.24	378,711.68	0.15
		Base		33.828808	740,918.56	51.120000	1,119,630.24	378,711.68	0.15
126501105	CTS CORP COMMON STOCK								
		Local	22,579.000	19.501604	440,326.72	41.740000	942,447.46	502,120.74	0.13
		Base		19.501604	440,326.72	41.740000	942,447.46	502,120.74	0.13
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	95,324.000	17.841318	1,700,705.84	16.570000	1,579,518.68	-121,187.16	0.22
		Base		17.841318	1,700,705.84	16.570000	1,579,518.68	-121,187.16	0.22
12662P108	CVR ENERGY INC COMMON STOCK USD.01								
		Local	20,994.000	26.389878	554,029.10	34.030000	714,425.82	160,396.72	0.10
		Base		26.389878	554,029.10	34.030000	714,425.82	160,396.72	0.10
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	29,271.000	33.987932	994,860.77	48.420000	1,417,301.82	422,441.05	0.20
		Base		33.987932	994,860.77	48.420000	1,417,301.82	422,441.05	0.20
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	12,807.000	41.201660	527,669.66	25.230000	323,120.61	-204,549.05	0.04
		Base		41.201660	527,669.66	25.230000	323,120.61	-204,549.05	0.04

& Issue has redenominated but Local is not converted
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129500104	CALERES INC COMMON STOCK USD.01								
		Local	24,553.000	16.201272	397,789.82	28.760000	706,144.28	308,354.46	0.10
		Base		16.201272	397,789.82	28.760000	706,144.28	308,354.46	0.10
13057Q305	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01								
		Local	46,680.000	43.441300	2,027,839.89	56.010000	2,614,546.80	586,706.91	0.36
		Base		43.441300	2,027,839.89	56.010000	2,614,546.80	586,706.91	0.36
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	41,551.000	38.923379	1,617,305.31	47.310000	1,965,777.81	348,472.50	0.27
		Base		38.923379	1,617,305.31	47.310000	1,965,777.81	348,472.50	0.27
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01								
		Local	40,245.000	63.584518	2,558,958.93	39.120000	1,574,384.40	-984,574.53	0.22
		Base		63.584518	2,558,958.93	39.120000	1,574,384.40	-984,574.53	0.22
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01								
		Local	91,203.000	11.618120	1,059,607.39	4.770000	435,038.31	-624,569.08	0.06
		Base		11.618120	1,059,607.39	4.770000	435,038.31	-624,569.08	0.06
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	78,950.000	16.073234	1,268,981.81	20.500000	1,618,475.00	349,493.19	0.22
		Base		16.073234	1,268,981.81	20.500000	1,618,475.00	349,493.19	0.22
141788109	CARGURUS INC COMMON STOCK USD.001								
		Local	62,486.000	21.862900	1,366,125.17	17.520000	1,094,754.72	-271,370.45	0.15
		Base		21.862900	1,366,125.17	17.520000	1,094,754.72	-271,370.45	0.15
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	34,961.000	23.262607	813,283.99	67.210000	2,349,728.81	1,536,444.82	0.32
		Base		23.262607	813,283.99	67.210000	2,349,728.81	1,536,444.82	0.32
14575E105	CARS.COM INC COMMON STOCK USD.01								
		Local	44,513.000	15.545623	691,982.32	16.860000	750,489.18	58,506.86	0.10
		Base		15.545623	691,982.32	16.860000	750,489.18	58,506.86	0.10
14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	72,145.000	13.595323	980,834.60	11.690000	843,375.05	-137,459.55	0.12
		Base		13.595323	980,834.60	11.690000	843,375.05	-137,459.55	0.12

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149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	52,232.000	35.256500	1,841,517.51	34.760000	1,815,584.32	-25,933.19	0.25
		Base		35.256500	1,841,517.51	34.760000	1,815,584.32	-25,933.19	0.25
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,811.000	143.143123	831,804.69	265.660000	1,543,750.26	711,945.57	0.21
		Base		143.143123	831,804.69	265.660000	1,543,750.26	711,945.57	0.21
15202L107	CENTERSPACE REIT								
		Local	10,765.000	77.227439	831,353.38	60.260000	648,698.90	-182,654.48	0.09
		Base		77.227439	831,353.38	60.260000	648,698.90	-182,654.48	0.09
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	6,861.000	24.468346	167,877.32	44.140000	302,844.54	134,967.22	0.04
		Base		24.468346	167,877.32	44.140000	302,844.54	134,967.22	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	29,521.000	22.673403	669,341.52	40.090000	1,183,496.89	514,155.37	0.16
		Base		22.673403	669,341.52	40.090000	1,183,496.89	514,155.37	0.16
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	19,473.000	22.140829	431,148.36	16.680000	324,809.64	-106,338.72	0.04
		Base		22.140829	431,148.36	16.680000	324,809.64	-106,338.72	0.04
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	37,255.000	11.822982	440,465.20	7.190000	267,863.45	-172,601.75	0.04
		Base		11.822982	440,465.20	7.190000	267,863.45	-172,601.75	0.04
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	20,522.000	32.600582	669,029.14	66.780000	1,370,459.16	701,430.02	0.19
		Base		32.600582	669,029.14	66.780000	1,370,459.16	701,430.02	0.19
156727109	CERENCE INC COMMON STOCK USD.01								
		Local	29,044.000	35.087869	1,019,092.07	20.370000	591,626.28	-427,465.79	0.08
		Base		35.087869	1,019,092.07	20.370000	591,626.28	-427,465.79	0.08
15687V109	CERTARA INC COMMON STOCK USD.01								
		Local	77,086.000	23.157127	1,785,090.32	14.540000	1,120,830.44	-664,259.88	0.15
		Base		23.157127	1,785,090.32	14.540000	1,120,830.44	-664,259.88	0.15

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
157210105	CEVA INC COMMON STOCK USD.001								
		Local	17,018.000	28.376159	482,905.48	19.390000	329,979.02	-152,926.46	0.05
		Base		28.376159	482,905.48	19.390000	329,979.02	-152,926.46	0.05
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	35,182.000	16.843274	592,580.08	9.570000	336,691.74	-255,888.34	0.05
		Base		16.843274	592,580.08	9.570000	336,691.74	-255,888.34	0.05
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	33,970.000	27.738243	942,268.13	30.300000	1,029,291.00	87,022.87	0.14
		Base		27.738243	942,268.13	30.300000	1,029,291.00	87,022.87	0.14
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	25,422.000	29.270312	744,109.86	21.180000	538,437.96	-205,671.90	0.07
		Base		29.270312	744,109.86	21.180000	538,437.96	-205,671.90	0.07
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867								
		Local	12,816.000	101.729803	1,303,769.16	97.750000	1,252,764.00	-51,005.16	0.17
		Base		101.729803	1,303,769.16	97.750000	1,252,764.00	-51,005.16	0.17
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	88,900.000	6.551251	582,406.19	7.480000	664,972.00	82,565.81	0.09
		Base		6.551251	582,406.19	7.480000	664,972.00	82,565.81	0.09
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	12,990.000	25.493136	331,155.84	35.580000	462,184.20	131,028.36	0.06
		Base		25.493136	331,155.84	35.580000	462,184.20	131,028.36	0.06
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	77,954.000	15.838865	1,234,702.92	18.350000	1,430,455.90	195,752.98	0.20
		Base		15.838865	1,234,702.92	18.350000	1,430,455.90	195,752.98	0.20
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	14,683.000	34.182158	501,896.62	55.750000	818,577.25	316,680.63	0.11
		Base		34.182158	501,896.62	55.750000	818,577.25	316,680.63	0.11
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	10,807.000	53.839496	581,843.43	90.350000	976,412.45	394,569.02	0.13
		Base		53.839496	581,843.43	90.350000	976,412.45	394,569.02	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
18482P103	CLEARFIELD INC COMMON STOCK USD.01								
		Local	9,337.000	100.870305	941,826.04	28.660000	267,598.42	-674,227.62	0.04
		Base		100.870305	941,826.04	28.660000	267,598.42	-674,227.62	0.04
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	12,035.000	35.646842	429,009.74	36.250000	436,268.75	7,259.01	0.06
		Base		35.646842	429,009.74	36.250000	436,268.75	7,259.01	0.06
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	31,329.000	50.143344	1,570,940.82	61.900000	1,939,265.10	368,324.28	0.27
		Base		50.143344	1,570,940.82	61.900000	1,939,265.10	368,324.28	0.27
192576106	COHU INC COMMON STOCK USD1.0								
		Local	34,276.000	18.632108	638,634.15	34.440000	1,180,465.44	541,831.29	0.16
		Base		18.632108	638,634.15	34.440000	1,180,465.44	541,831.29	0.16
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001								
		Local	25,012.000	21.942478	548,825.25	22.350000	559,018.20	10,192.95	0.08
		Base		21.942478	548,825.25	22.350000	559,018.20	10,192.95	0.08
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	25,758.000	34.230353	881,705.43	170.410000	4,389,420.78	3,507,715.35	0.61
		Base		34.230353	881,705.43	170.410000	4,389,420.78	3,507,715.35	0.61
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	38,545.000	45.366026	1,748,633.47	42.210000	1,626,984.45	-121,649.02	0.22
		Base		45.366026	1,748,633.47	42.210000	1,626,984.45	-121,649.02	0.22
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	91,601.000	9.044072	828,446.02	2.900000	265,642.90	-562,803.12	0.04
		Base		9.044072	828,446.02	2.900000	265,642.90	-562,803.12	0.04
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	17,787.000	33.636006	598,283.63	29.700000	528,273.90	-70,009.73	0.07
		Base		33.636006	598,283.63	29.700000	528,273.90	-70,009.73	0.07
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	24,292.000	58.457309	1,420,044.94	27.950000	678,961.40	-741,083.54	0.09
		Base		58.457309	1,420,044.94	27.950000	678,961.40	-741,083.54	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
205768302	COMSTOCK RESOURCES INC COMMON STOCK USD.5								
		Local	66,176.000	11.750200	777,581.23	11.030000	729,921.28	-47,659.95	0.10
		Base		11.750200	777,581.23	11.030000	729,921.28	-47,659.95	0.10
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	22,136.000	62.489594	1,383,269.65	100.850000	2,232,415.60	849,145.95	0.31
		Base		62.489594	1,383,269.65	100.850000	2,232,415.60	849,145.95	0.31
20848V105	CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01								
		Local	13,159.000	56.875437	748,423.88	25.180000	331,343.62	-417,080.26	0.05
		Base		56.875437	748,423.88	25.180000	331,343.62	-417,080.26	0.05
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	20,729.000	24.353229	504,818.09	104.910000	2,174,679.39	1,669,861.30	0.30
		Base		24.353229	504,818.09	104.910000	2,174,679.39	1,669,861.30	0.30
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	53,742.000	15.462640	830,993.20	3.420000	183,797.64	-647,195.56	0.03
		Base		15.462640	830,993.20	3.420000	183,797.64	-647,195.56	0.03
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	64,983.000	19.088937	1,240,456.39	27.245000	1,770,461.84	530,005.45	0.24
		Base		19.088937	1,240,456.39	27.245000	1,770,461.84	530,005.45	0.24
21867A105	CORE LABORATORIES INC COMMON STOCK								
		Local	33,614.000	21.700000	729,423.80	24.010000	807,072.14	77,648.34	0.11
		Base		21.700000	729,423.80	24.010000	807,072.14	77,648.34	0.11
21871N101	CORECIVIC INC COMMON STOCK USD.01								
		Local	81,807.000	9.979502	816,393.09	11.250000	920,328.75	103,935.66	0.13
		Base		9.979502	816,393.09	11.250000	920,328.75	103,935.66	0.13
22041X102	CORSAIR GAMING INC COMMON STOCK								
		Local	31,085.000	19.144510	595,107.08	14.530000	451,665.05	-143,442.03	0.06
		Base		19.144510	595,107.08	14.530000	451,665.05	-143,442.03	0.06
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	6,532.000	67.882751	443,410.13	196.650000	1,284,517.80	841,107.67	0.18
		Base		67.882751	443,410.13	196.650000	1,284,517.80	841,107.67	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
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	15,952.000	106.435900	1,697,865.47	67.200000	1,071,974.40	-625,891.07	0.15
		Base		106.435900	1,697,865.47	67.200000	1,071,974.40	-625,891.07	0.15
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	24,235.000	11.873422	287,752.38	24.790000	600,785.65	313,033.27	0.08
		Base		11.873422	287,752.38	24.790000	600,785.65	313,033.27	0.08
228903100	ARTIVION INC COMMON STOCK USD.01								
		Local	28,075.000	14.967089	420,201.02	15.160000	425,617.00	5,415.98	0.06
		Base		14.967089	420,201.02	15.160000	425,617.00	5,415.98	0.06
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	20,280.000	28.571915	579,438.44	34.450000	698,646.00	119,207.56	0.10
		Base		28.571915	579,438.44	34.450000	698,646.00	119,207.56	0.10
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	69,128.000	26.106376	1,804,681.59	29.460000	2,036,510.88	231,829.29	0.28
		Base		26.106376	1,804,681.59	29.460000	2,036,510.88	231,829.29	0.28
23285D109	CYTEK BIOSCIENCES INC COMMON STOCK USD.001								
		Local	71,672.000	10.787133	773,135.37	5.520000	395,629.44	-377,505.93	0.05
		Base		10.787133	773,135.37	5.520000	395,629.44	-377,505.93	0.05
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	9,877.000	44.288679	437,439.28	34.940000	345,102.38	-92,336.90	0.05
		Base		44.288679	437,439.28	34.940000	345,102.38	-92,336.90	0.05
235825205	DANA INC COMMON STOCK USD.01								
		Local	92,504.000	16.508000	1,527,056.03	14.670000	1,357,033.68	-170,022.35	0.19
		Base		16.508000	1,527,056.03	14.670000	1,357,033.68	-170,022.35	0.19
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	24,726.000	32.163493	795,274.54	37.070000	916,592.82	121,318.28	0.13
		Base		32.163493	795,274.54	37.070000	916,592.82	121,318.28	0.13
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	31,409.000	28.598292	898,243.75	18.890000	593,316.01	-304,927.74	0.08
		Base		28.598292	898,243.75	18.890000	593,316.01	-304,927.74	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
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
		Local	35,461.000	16.624752	589,530.32	12.660000	448,936.26	-140,594.06	0.06
		Base		16.624752	589,530.32	12.660000	448,936.26	-140,594.06	0.06
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	150,951.000	9.545719	1,440,935.78	8.030000	1,212,136.53	-228,799.25	0.17
		Base		9.545719	1,440,935.78	8.030000	1,212,136.53	-228,799.25	0.17
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	25,902.000	14.151731	366,558.13	27.000000	699,354.00	332,795.87	0.10
		Base		14.151731	366,558.13	27.000000	699,354.00	332,795.87	0.10
25400W102	DIGITAL TURBINE INC COMMON STOCK USD.0001								
		Local	65,144.000	17.603600	1,146,768.95	6.050000	394,121.20	-752,647.75	0.05
		Base		17.603600	1,146,768.95	6.050000	394,121.20	-752,647.75	0.05
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01								
		Local	25,163.000	27.531039	692,763.53	19.960000	502,253.48	-190,510.05	0.07
		Base		27.531039	692,763.53	19.960000	502,253.48	-190,510.05	0.07
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		Local	11,199.000	61.758228	691,630.39	49.450000	553,790.55	-137,839.84	0.08
		Base		61.758228	691,630.39	49.450000	553,790.55	-137,839.84	0.08
254543101	DIODES INC COMMON STOCK USD.667								
		Local	32,944.000	44.296211	1,459,294.36	78.840000	2,597,304.96	1,138,010.60	0.36
		Base		44.296211	1,459,294.36	78.840000	2,597,304.96	1,138,010.60	0.36
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	178,696.000	6.595500	1,178,589.47	5.860000	1,047,158.56	-131,430.91	0.14
		Base		6.595500	1,178,589.47	5.860000	1,047,158.56	-131,430.91	0.14
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	17,950.000	23.405461	420,128.03	56.280000	1,010,226.00	590,097.97	0.14
		Base		23.405461	420,128.03	56.280000	1,010,226.00	590,097.97	0.14
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	20,407.000	56.620504	1,155,454.62	75.760000	1,546,034.32	390,579.70	0.21
		Base		56.620504	1,155,454.62	75.760000	1,546,034.32	390,579.70	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
25862V105	DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001							
	90,409.000	Local	27.913128	2,523,597.97	27.950000	2,526,931.55	3,333.58	0.35
		Base	27.913128	2,523,597.97	27.950000	2,526,931.55	3,333.58	0.35
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	120,067.000	Local	12.524400	1,503,767.13	12.760000	1,532,054.92	28,287.79	0.21
		Base	12.524400	1,503,767.13	12.760000	1,532,054.92	28,287.79	0.21
262037104	DRIL QUIP INC COMMON STOCK USD.01							
	24,610.000	Local	35.019606	861,832.51	28.170000	693,263.70	-168,568.81	0.10
		Base	35.019606	861,832.51	28.170000	693,263.70	-168,568.81	0.10
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333							
	21,117.000	Local	90.189111	1,904,523.46	89.000000	1,879,413.00	-25,110.46	0.26
		Base	90.189111	1,904,523.46	89.000000	1,879,413.00	-25,110.46	0.26
268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001							
	92,745.000	Local	10.622366	985,171.30	14.770000	1,369,843.65	384,672.35	0.19
		Base	10.622366	985,171.30	14.770000	1,369,843.65	384,672.35	0.19
26856L103	ELF BEAUTY INC COMMON STOCK USD.01							
	39,214.000	Local	28.084105	1,101,290.08	109.830000	4,306,873.62	3,205,583.54	0.59
		Base	28.084105	1,101,290.08	109.830000	4,306,873.62	3,205,583.54	0.59
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
	21,536.000	Local	51.654253	1,112,425.99	21.450000	461,947.20	-650,478.79	0.06
		Base	51.654253	1,112,425.99	21.450000	461,947.20	-650,478.79	0.06
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
	67,269.000	Local	21.230533	1,428,156.71	11.430000	768,884.67	-659,272.04	0.11
		Base	21.230533	1,428,156.71	11.430000	768,884.67	-659,272.04	0.11
278715206	EBIX INC COMMON STOCK USD.1							
	17,579.000	Local	23.930952	420,682.21	9.880000	173,680.52	-247,001.69	0.02
		Base	23.930952	420,682.21	9.880000	173,680.52	-247,001.69	0.02
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
	36,590.000	Local	42.976734	1,572,518.70	36.960000	1,352,366.40	-220,152.30	0.19
		Base	42.976734	1,572,518.70	36.960000	1,352,366.40	-220,152.30	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
28852N109	ELLINGTON FINANCIAL INC REIT								
		Local	48,978.000	17.431762	853,772.85	12.470000	610,755.66	-243,017.19	0.08
		Base		17.431762	853,772.85	12.470000	610,755.66	-243,017.19	0.08
29082K105	EMBECTA CORP COMMON STOCK USD.01								
		Local	41,265.000	32.297067	1,332,738.45	15.050000	621,038.25	-711,700.20	0.09
		Base		32.297067	1,332,738.45	15.050000	621,038.25	-711,700.20	0.09
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	18,769.000	26.757136	502,204.69	39.950000	749,821.55	247,616.86	0.10
		Base		26.757136	502,204.69	39.950000	749,821.55	247,616.86	0.10
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	16,912.000	35.899925	607,139.53	47.760000	807,717.12	200,577.59	0.11
		Base		35.899925	607,139.53	47.760000	807,717.12	200,577.59	0.11
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	12,102.000	51.752393	626,307.46	182.460000	2,208,130.92	1,581,823.46	0.30
		Base		51.752393	626,307.46	182.460000	2,208,130.92	1,581,823.46	0.30
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	47,872.000	33.476900	1,602,606.16	32.040000	1,533,818.88	-68,787.28	0.21
		Base		33.476900	1,602,606.16	32.040000	1,533,818.88	-68,787.28	0.21
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2								
		Local	40,401.000	23.031846	930,509.60	26.430000	1,067,798.43	137,288.83	0.15
		Base		23.031846	930,509.60	26.430000	1,067,798.43	137,288.83	0.15
29332G102	ENHABIT INC COMMON STOCK USD.01								
		Local	36,077.000	20.731991	747,948.05	11.250000	405,866.25	-342,081.80	0.06
		Base		20.731991	747,948.05	11.250000	405,866.25	-342,081.80	0.06
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	15,053.000	58.379754	878,790.43	121.190000	1,824,273.07	945,482.64	0.25
		Base		58.379754	878,790.43	121.190000	1,824,273.07	945,482.64	0.25
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	22,170.000	23.869998	529,197.85	50.870000	1,127,787.90	598,590.05	0.16
		Base		23.869998	529,197.85	50.870000	1,127,787.90	598,590.05	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
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	40,470.000	Local	34.501478	1,396,274.82	92.930000	3,760,877.10	2,364,602.28	0.52
		Base	34.501478	1,396,274.82	92.930000	3,760,877.10	2,364,602.28	0.52
294268107	EPLUS INC COMMON STOCK USD.01							
	19,398.000	Local	29.942887	580,832.12	63.520000	1,232,160.96	651,328.84	0.17
		Base	29.942887	580,832.12	63.520000	1,232,160.96	651,328.84	0.17
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	18,567.000	Local	52.164301	968,534.58	104.440000	1,939,137.48	970,602.90	0.27
		Base	52.164301	968,534.58	104.440000	1,939,137.48	970,602.90	0.27
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	112,341.000	Local	22.897496	2,572,327.61	21.630000	2,429,935.83	-142,391.78	0.34
		Base	22.897496	2,572,327.61	21.630000	2,429,935.83	-142,391.78	0.34
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	16,433.000	Local	20.731322	340,677.82	29.900000	491,346.70	150,668.88	0.07
		Base	20.731322	340,677.82	29.900000	491,346.70	150,668.88	0.07
30040P103	EVERTEC INC COMMON STOCK USD.01							
	46,541.000	Local	25.946377	1,207,570.31	37.180000	1,730,394.38	522,824.07	0.24
		Base	25.946377	1,207,570.31	37.180000	1,730,394.38	522,824.07	0.24
30190A104	F+G ANNUITIES + LIFE INC COMMON STOCK							
	2,097.000	Local	22.000000	46,134.00	28.060000	58,841.82	12,707.82	0.01
		Base	22.000000	46,134.00	28.060000	58,841.82	12,707.82	0.01
30212W100	EXP WORLD HOLDINGS INC COMMON STOCK USD.00001							
	55,299.000	Local	19.507000	1,078,717.59	16.240000	898,055.76	-180,661.83	0.12
		Base	19.507000	1,078,717.59	16.240000	898,055.76	-180,661.83	0.12
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	92,010.000	Local	12.080985	1,111,571.41	24.210000	2,227,562.10	1,115,990.69	0.31
		Base	12.080985	1,111,571.41	24.210000	2,227,562.10	1,115,990.69	0.31
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	37,519.000	Local	15.564300	583,956.98	8.250000	309,531.75	-274,425.23	0.04
		Base	15.564300	583,956.98	8.250000	309,531.75	-274,425.23	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
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	25,275.000	33.070136	835,847.70	28.360000	716,799.00	-119,048.70	0.10
		Base		33.070136	835,847.70	28.360000	716,799.00	-119,048.70	0.10
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	43,921.000	18.357649	806,286.30	59.730000	2,623,401.33	1,817,115.03	0.36
		Base		18.357649	806,286.30	59.730000	2,623,401.33	1,817,115.03	0.36
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001								
		Local	30,845.000	36.481365	1,125,267.71	41.300000	1,273,898.50	148,630.79	0.18
		Base		36.481365	1,125,267.71	41.300000	1,273,898.50	148,630.79	0.18
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	128,392.000	7.462611	958,139.49	13.460000	1,728,156.32	770,016.83	0.24
		Base		7.462611	958,139.49	13.460000	1,728,156.32	770,016.83	0.24
318910106	FIRST BANCORP/NC COMMON STOCK								
		Local	29,584.000	36.381982	1,076,324.57	28.140000	832,493.76	-243,830.81	0.11
		Base		36.381982	1,076,324.57	28.140000	832,493.76	-243,830.81	0.11
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	73,742.000	9.497141	700,338.16	12.210000	900,389.82	200,051.66	0.12
		Base		9.497141	700,338.16	12.210000	900,389.82	200,051.66	0.12
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	68,499.000	20.792608	1,424,272.86	19.600000	1,342,580.40	-81,692.46	0.19
		Base		20.792608	1,424,272.86	19.600000	1,342,580.40	-81,692.46	0.19
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01								
		Local	91,892.000	19.267719	1,770,549.28	18.050000	1,658,650.60	-111,898.68	0.23
		Base		19.267719	1,770,549.28	18.050000	1,658,650.60	-111,898.68	0.23
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	58,841.000	18.055600	1,062,409.56	17.350000	1,020,891.35	-41,518.21	0.14
		Base		18.055600	1,062,409.56	17.350000	1,020,891.35	-41,518.21	0.14
346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	55,920.000	20.627439	1,153,486.41	34.940000	1,953,844.80	800,358.39	0.27
		Base		20.627439	1,153,486.41	34.940000	1,953,844.80	800,358.39	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
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	8,301.000	37.835402	314,071.67	28.900000	239,898.90	-74,172.77	0.03
		Base		37.835402	314,071.67	28.900000	239,898.90	-74,172.77	0.03
34965K107	FORTREA HOLDINGS INC COMMON STOCK USD.001								
		Local	63,801.000	32.527800	2,075,306.17	28.590000	1,824,070.59	-251,235.58	0.25
		Base		32.527800	2,075,306.17	28.590000	1,824,070.59	-251,235.58	0.25
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	18,504.000	52.190199	965,727.44	68.740000	1,271,964.96	306,237.52	0.18
		Base		52.190199	965,727.44	68.740000	1,271,964.96	306,237.52	0.18
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	79,802.000	22.155981	1,768,091.63	22.190000	1,770,806.38	2,714.75	0.24
		Base		22.155981	1,768,091.63	22.190000	1,770,806.38	2,714.75	0.24
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01								
		Local	59,200.000	15.298922	905,696.19	13.240000	783,808.00	-121,888.19	0.11
		Base		15.298922	905,696.19	13.240000	783,808.00	-121,888.19	0.11
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	28,649.000	42.857080	1,227,812.49	89.230000	2,556,350.27	1,328,537.78	0.35
		Base		42.857080	1,227,812.49	89.230000	2,556,350.27	1,328,537.78	0.35
35905A109	FRONTDOOR INC COMMON STOCK USD.01								
		Local	57,851.000	23.580795	1,364,172.56	30.590000	1,769,662.09	405,489.53	0.24
		Base		23.580795	1,364,172.56	30.590000	1,769,662.09	405,489.53	0.24
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001								
		Local	14,655.000	53.621404	785,821.68	26.740000	391,874.70	-393,946.98	0.05
		Base		53.621404	785,821.68	26.740000	391,874.70	-393,946.98	0.05
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	38,792.000	38.807703	1,505,428.43	68.610000	2,661,519.12	1,156,090.69	0.37
		Base		38.807703	1,505,428.43	68.610000	2,661,519.12	1,156,090.69	0.37
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	118,117.000	12.616300	1,490,199.51	12.110000	1,430,396.87	-59,802.64	0.20
		Base		12.616300	1,490,199.51	12.110000	1,430,396.87	-59,802.64	0.20

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36162J106	GEO GROUP INC/THE COMMON STOCK USD.01							
	90,806.000	Local	8.478809	769,926.72	8.180000	742,793.08	-27,133.64	0.10
		Base	8.478809	769,926.72	8.180000	742,793.08	-27,133.64	0.10
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	29,221.000	Local	30.847911	901,406.82	24.920000	728,187.32	-173,219.50	0.10
		Base	30.847911	901,406.82	24.920000	728,187.32	-173,219.50	0.10
36251C103	GMS INC COMMON STOCK USD.01							
	29,362.000	Local	26.348841	773,654.68	63.970000	1,878,287.14	1,104,632.46	0.26
		Base	26.348841	773,654.68	63.970000	1,878,287.14	1,104,632.46	0.26
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
	333,466.000	Local	4.037070	1,346,225.75	5.860000	1,954,110.76	607,885.01	0.27
		Base	4.037070	1,346,225.75	5.860000	1,954,110.76	607,885.01	0.27
37253A103	GENTHERM INC COMMON STOCK							
	23,757.000	Local	52.803652	1,254,456.37	54.260000	1,289,054.82	34,598.45	0.18
		Base	52.803652	1,254,456.37	54.260000	1,289,054.82	34,598.45	0.18
374297109	GETTY REALTY CORP REIT USD.01							
	33,340.000	Local	24.461914	815,560.21	27.730000	924,518.20	108,957.99	0.13
		Base	24.461914	815,560.21	27.730000	924,518.20	108,957.99	0.13
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
	21,909.000	Local	27.968005	612,751.02	67.510000	1,479,076.59	866,325.57	0.20
		Base	27.968005	612,751.02	67.510000	1,479,076.59	866,325.57	0.20
377322102	GLAUKOS CORP COMMON STOCK USD.001							
	35,033.000	Local	39.392497	1,380,037.35	75.250000	2,636,233.25	1,256,195.90	0.36
		Base	39.392497	1,380,037.35	75.250000	2,636,233.25	1,256,195.90	0.36
379378201	GLOBAL NET LEASE INC REIT USD.01							
	139,942.000	Local	13.709523	1,918,538.06	9.610000	1,344,842.62	-573,695.44	0.19
		Base	13.709523	1,918,538.06	9.610000	1,344,842.62	-573,695.44	0.19
38046C109	GOGO INC COMMON STOCK USD.0001							
	44,484.000	Local	22.631878	1,006,756.47	11.930000	530,694.12	-476,062.35	0.07
		Base	22.631878	1,006,756.47	11.930000	530,694.12	-476,062.35	0.07

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381013101	GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01							
	15,589.000	Local	55.447970	864,378.40	34.180000	532,832.02	-331,546.38	0.07
		Base	55.447970	864,378.40	34.180000	532,832.02	-331,546.38	0.07
38267D109	GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01							
	17,209.000	Local	75.826871	1,304,904.63	74.530000	1,282,586.77	-22,317.86	0.18
		Base	75.826871	1,304,904.63	74.530000	1,282,586.77	-22,317.86	0.18
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
	31,627.000	Local	27.063675	855,942.84	38.020000	1,202,458.54	346,515.70	0.17
		Base	27.063675	855,942.84	38.020000	1,202,458.54	346,515.70	0.17
392709101	GREEN BRICK PARTNERS INC COMMON STOCK USD.01							
	18,300.000	Local	22.926947	419,563.13	41.510000	759,633.00	340,069.87	0.10
		Base	22.926947	419,563.13	41.510000	759,633.00	340,069.87	0.10
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001							
	32,414.000	Local	33.264222	1,078,226.50	13.930000	451,527.02	-626,699.48	0.06
		Base	33.264222	1,078,226.50	13.930000	451,527.02	-626,699.48	0.06
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
	42,866.000	Local	25.938517	1,111,880.47	30.100000	1,290,266.60	178,386.13	0.18
		Base	25.938517	1,111,880.47	30.100000	1,290,266.60	178,386.13	0.18
393657101	GREENBRIER COMPANIES INC COMMON STOCK							
	22,239.000	Local	33.001876	733,928.72	40.000000	889,560.00	155,631.28	0.12
		Base	33.001876	733,928.72	40.000000	889,560.00	155,631.28	0.12
398433102	GRIFFON CORP COMMON STOCK USD.25							
	29,490.000	Local	18.206633	536,913.61	39.670000	1,169,868.30	632,954.69	0.16
		Base	18.206633	536,913.61	39.670000	1,169,868.30	632,954.69	0.16
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
	10,119.000	Local	86.422108	874,505.31	268.710000	2,719,076.49	1,844,571.18	0.38
		Base	86.422108	874,505.31	268.710000	2,719,076.49	1,844,571.18	0.38
401617105	GUESS? INC COMMON STOCK USD.01							
	19,660.000	Local	14.911118	293,152.58	21.640000	425,442.40	132,289.82	0.06
		Base	14.911118	293,152.58	21.640000	425,442.40	132,289.82	0.06

Base Currency: USD - US DOLLAR

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40416E103	HCI GROUP INC COMMON STOCK							
	4,333.000	Local	55.701846	241,356.10	54.290000	235,238.57	-6,117.53	0.03
		Base	55.701846	241,356.10	54.290000	235,238.57	-6,117.53	0.03
404251100	HNI CORP COMMON STOCK USD1.0							
	33,520.000	Local	40.969457	1,373,296.21	34.630000	1,160,797.60	-212,498.61	0.16
		Base	40.969457	1,373,296.21	34.630000	1,160,797.60	-212,498.61	0.16
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	64,408.000	Local	16.718401	1,076,798.79	10.370000	667,910.96	-408,887.83	0.09
		Base	16.718401	1,076,798.79	10.370000	667,910.96	-408,887.83	0.09
410345102	HANESBRANDS INC COMMON STOCK USD.01							
	251,952.000	Local	5.184027	1,306,125.95	3.960000	997,729.92	-308,396.03	0.14
		Base	5.184027	1,306,125.95	3.960000	997,729.92	-308,396.03	0.14
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	21,953.000	Local	14.771611	324,281.17	16.230000	356,297.19	32,016.02	0.05
		Base	14.771611	324,281.17	16.230000	356,297.19	32,016.02	0.05
41068X100	HANNON ARMSTRONG SUSTAINABLE REIT USD.01							
	77,175.000	Local	23.486600	1,812,578.35	21.200000	1,636,110.00	-176,468.35	0.23
		Base	23.486600	1,812,578.35	21.200000	1,636,110.00	-176,468.35	0.23
413160102	HARMONIC INC COMMON STOCK USD.001							
	80,590.000	Local	7.272104	586,058.88	9.630000	776,081.70	190,022.82	0.11
		Base	7.272104	586,058.88	9.630000	776,081.70	190,022.82	0.11
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001							
	24,195.000	Local	39.475295	955,104.76	32.770000	792,870.15	-162,234.61	0.11
		Base	39.475295	955,104.76	32.770000	792,870.15	-162,234.61	0.11
415864107	ENVIRI CORP COMMON STOCK USD1.25							
	57,431.000	Local	13.875072	796,859.27	7.220000	414,651.82	-382,207.45	0.06
		Base	13.875072	796,859.27	7.220000	414,651.82	-382,207.45	0.06
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
	9,672.000	Local	17.000017	164,424.16	28.780000	278,360.16	113,936.00	0.04
		Base	17.000017	164,424.16	28.780000	278,360.16	113,936.00	0.04

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419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	37,180.000	23.365875	868,743.24	6.330000	235,349.40	-633,393.84	0.03
		Base		23.365875	868,743.24	6.330000	235,349.40	-633,393.84	0.03
420261109	HAWKINS INC COMMON STOCK USD.01								
		Local	13,828.000	22.975336	317,702.94	58.850000	813,777.80	496,074.86	0.11
		Base		22.975336	317,702.94	58.850000	813,777.80	496,074.86	0.11
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,169.000	44.844779	411,181.78	46.520000	426,541.88	15,360.10	0.06
		Base		44.844779	411,181.78	46.520000	426,541.88	15,360.10	0.06
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	53,428.000	17.483129	934,088.59	10.430000	557,254.04	-376,834.55	0.08
		Base		17.483129	934,088.59	10.430000	557,254.04	-376,834.55	0.08
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	17,458.000	25.555668	446,150.85	21.580000	376,743.64	-69,407.21	0.05
		Base		25.555668	446,150.85	21.580000	376,743.64	-69,407.21	0.05
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	33,006.000	17.621239	581,606.61	14.690000	484,858.14	-96,748.47	0.07
		Base		17.621239	581,606.61	14.690000	484,858.14	-96,748.47	0.07
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	14,408.000	25.282819	364,274.85	25.020000	360,488.16	-3,786.69	0.05
		Base		25.282819	364,274.85	25.020000	360,488.16	-3,786.69	0.05
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	102,087.000	5.407501	552,035.56	11.170000	1,140,311.79	588,276.23	0.16
		Base		5.407501	552,035.56	11.170000	1,140,311.79	588,276.23	0.16
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	71,597.000	24.062248	1,722,784.77	42.160000	3,018,529.52	1,295,744.75	0.42
		Base		24.062248	1,722,784.77	42.160000	3,018,529.52	1,295,744.75	0.42
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK								
		Local	25,238.000	29.773377	751,420.49	16.310000	411,631.78	-339,788.71	0.06
		Base		29.773377	751,420.49	16.310000	411,631.78	-339,788.71	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
428567101	HIBBETT INC COMMON STOCK USD.01								
		Local	9,180.000	38.397522	352,489.25	47.510000	436,141.80	83,652.55	0.06
		Base		38.397522	352,489.25	47.510000	436,141.80	83,652.55	0.06
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	76,096.000	21.295300	1,620,487.15	20.610000	1,568,338.56	-52,148.59	0.22
		Base		21.295300	1,620,487.15	20.610000	1,568,338.56	-52,148.59	0.22
431571108	HILLENBRAND INC COMMON STOCK								
		Local	50,346.000	27.663582	1,392,750.69	42.310000	2,130,139.26	737,388.57	0.29
		Base		27.663582	1,392,750.69	42.310000	2,130,139.26	737,388.57	0.29
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01								
		Local	33,280.000	34.829696	1,159,132.29	28.360000	943,820.80	-215,311.49	0.13
		Base		34.829696	1,159,132.29	28.360000	943,820.80	-215,311.49	0.13
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	86,425.000	11.037744	953,937.00	8.850000	764,861.25	-189,075.75	0.11
		Base		11.037744	953,937.00	8.850000	764,861.25	-189,075.75	0.11
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	29,411.000	27.003090	794,187.87	29.380000	864,095.18	69,907.31	0.12
		Base		27.003090	794,187.87	29.380000	864,095.18	69,907.31	0.12
44109J106	HOSTESS BRANDS INC COMMON STOCK USD.0001								
		Local	95,672.000	20.897622	1,999,317.27	33.310000	3,186,834.32	1,187,517.05	0.44
		Base		20.897622	1,999,317.27	33.310000	3,186,834.32	1,187,517.05	0.44
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	22,622.000	46.135734	1,043,682.57	78.540000	1,776,731.88	733,049.31	0.25
		Base		46.135734	1,043,682.57	78.540000	1,776,731.88	733,049.31	0.25
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01								
		Local	91,340.000	11.471915	1,047,844.69	6.650000	607,411.00	-440,433.69	0.08
		Base		11.471915	1,047,844.69	6.650000	607,411.00	-440,433.69	0.08
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	31,782.000	63.217974	2,009,193.64	49.090000	1,560,178.38	-449,015.26	0.22
		Base		63.217974	2,009,193.64	49.090000	1,560,178.38	-449,015.26	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
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01							
	25,865.000	Local	48.382668	1,251,417.72	39.550000	1,022,960.75	-228,456.97	0.14
		Base	48.382668	1,251,417.72	39.550000	1,022,960.75	-228,456.97	0.14
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	24,259.000	Local	51.958900	1,260,470.96	47.610000	1,154,970.99	-105,499.97	0.16
		Base	51.958900	1,260,470.96	47.610000	1,154,970.99	-105,499.97	0.16
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
	21,774.000	Local	40.487001	881,563.97	145.500000	3,168,117.00	2,286,553.03	0.44
		Base	40.487001	881,563.97	145.500000	3,168,117.00	2,286,553.03	0.44
45768S105	INNOSPEC INC COMMON STOCK USD.01							
	17,906.000	Local	63.268492	1,132,885.62	102.200000	1,829,993.20	697,107.58	0.25
		Base	63.268492	1,132,885.62	102.200000	1,829,993.20	697,107.58	0.25
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
	13,994.000	Local	34.639211	484,741.12	32.460000	454,245.24	-30,495.88	0.06
		Base	34.639211	484,741.12	32.460000	454,245.24	-30,495.88	0.06
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
	16,981.000	Local	53.408155	906,923.88	124.890000	2,120,757.09	1,213,833.21	0.29
		Base	53.408155	906,923.88	124.890000	2,120,757.09	1,213,833.21	0.29
45781M101	INNOVIVA INC COMMON STOCK USD.01							
	41,252.000	Local	12.111166	499,609.84	12.990000	535,863.48	36,253.64	0.07
		Base	12.111166	499,609.84	12.990000	535,863.48	36,253.64	0.07
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
	20,192.000	Local	112.017163	2,261,850.56	75.660000	1,527,726.72	-734,123.84	0.21
		Base	112.017163	2,261,850.56	75.660000	1,527,726.72	-734,123.84	0.21
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
	23,985.000	Local	49.504440	1,187,363.99	78.430000	1,881,143.55	693,779.56	0.26
		Base	49.504440	1,187,363.99	78.430000	1,881,143.55	693,779.56	0.26
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
	12,882.000	Local	41.113097	529,618.92	134.340000	1,730,567.88	1,200,948.96	0.24
		Base	41.113097	529,618.92	134.340000	1,730,567.88	1,200,948.96	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	41,843.000	14.672508	613,941.77	9.810000	410,479.83	-203,461.94	0.06
		Base		14.672508	613,941.77	9.810000	410,479.83	-203,461.94	0.06
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	19,016.000	72.204077	1,373,032.73	80.240000	1,525,843.84	152,811.11	0.21
		Base		72.204077	1,373,032.73	80.240000	1,525,843.84	152,811.11	0.21
46131B704	INVESCO MORTGAGE CAPITAL REIT USD.01								
		Local	33,550.000	73.182171	2,455,261.84	10.010000	335,835.50	-2,119,426.34	0.05
		Base		73.182171	2,455,261.84	10.010000	335,835.50	-2,119,426.34	0.05
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	19,871.000	40.560508	805,977.85	37.900000	753,110.90	-52,866.95	0.10
		Base		40.560508	805,977.85	37.900000	753,110.90	-52,866.95	0.10
46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	98,873.000	11.633912	1,150,279.77	9.630000	952,146.99	-198,132.78	0.13
		Base		11.633912	1,150,279.77	9.630000	952,146.99	-198,132.78	0.13
46565G104	ITEOS THERAPEUTICS INC COMMON STOCK USD.001								
		Local	19,067.000	35.044021	668,184.34	10.950000	208,783.65	-459,400.69	0.03
		Base		35.044021	668,184.34	10.950000	208,783.65	-459,400.69	0.03
465741106	ITRON INC COMMON STOCK								
		Local	32,736.000	47.288544	1,548,037.77	60.580000	1,983,146.88	435,109.11	0.27
		Base		47.288544	1,548,037.77	60.580000	1,983,146.88	435,109.11	0.27
46590V100	JBG SMITH PROPERTIES REIT USD.01								
		Local	67,782.000	13.865672	939,843.01	14.460000	980,127.72	40,284.71	0.14
		Base		13.865672	939,843.01	14.460000	980,127.72	40,284.71	0.14
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	11,113.000	95.991765	1,066,756.48	163.650000	1,818,642.45	751,885.97	0.25
		Base		95.991765	1,066,756.48	163.650000	1,818,642.45	751,885.97	0.25
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	14,480.000	88.744581	1,285,021.54	69.060000	999,988.80	-285,032.74	0.14
		Base		88.744581	1,285,021.54	69.060000	999,988.80	-285,032.74	0.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46817M107	JACKSON FINANCIAL INC A COMMON STOCK USD.01							
	52,495.000	Local	38.319788	2,011,597.29	38.220000	2,006,358.90	-5,238.39	0.28
		Base	38.319788	2,011,597.29	38.220000	2,006,358.90	-5,238.39	0.28
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	239,970.000	Local	4.540500	1,089,583.79	4.600000	1,103,862.00	14,278.21	0.15
		Base	4.540500	1,089,583.79	4.600000	1,103,862.00	14,278.21	0.15
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
	22,927.000	Local	59.009499	1,352,910.79	105.140000	2,410,544.78	1,057,633.99	0.33
		Base	59.009499	1,352,910.79	105.140000	2,410,544.78	1,057,633.99	0.33
48238T109	OPENLANE INC COMMON STOCK USD.01							
	78,818.000	Local	15.513692	1,222,758.16	14.920000	1,175,964.56	-46,793.60	0.16
		Base	15.513692	1,222,758.16	14.920000	1,175,964.56	-46,793.60	0.16
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
	41,801.000	Local	19.253006	804,794.89	11.870000	496,177.87	-308,617.02	0.07
		Base	19.253006	804,794.89	11.870000	496,177.87	-308,617.02	0.07
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	11,531.000	Local	70.461661	812,493.41	75.260000	867,823.06	55,329.65	0.12
		Base	70.461661	812,493.41	75.260000	867,823.06	55,329.65	0.12
483548103	KAMAN CORP COMMON STOCK USD1.0							
	20,322.000	Local	38.360457	779,561.21	19.650000	399,327.30	-380,233.91	0.06
		Base	38.360457	779,561.21	19.650000	399,327.30	-380,233.91	0.06
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
	23,089.000	Local	17.316507	399,820.84	18.190000	419,988.91	20,168.07	0.06
		Base	17.316507	399,820.84	18.190000	419,988.91	20,168.07	0.06
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	57,400.000	Local	25.960300	1,490,121.22	24.880000	1,428,112.00	-62,009.22	0.20
		Base	25.960300	1,490,121.22	24.880000	1,428,112.00	-62,009.22	0.20
489398107	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001							
	85,319.000	Local	16.106887	1,374,223.49	14.740000	1,257,602.06	-116,621.43	0.17
		Base	16.106887	1,374,223.49	14.740000	1,257,602.06	-116,621.43	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
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	65,633.000	Local	15.180543	996,344.57	14.810000	972,024.73	-24,319.84	0.13
		Base	15.180543	996,344.57	14.810000	972,024.73	-24,319.84	0.13
50050N103	KONTOOR BRANDS INC COMMON STOCK							
	35,969.000	Local	36.633218	1,317,660.22	43.910000	1,579,398.79	261,738.57	0.22
		Base	36.633218	1,317,660.22	43.910000	1,579,398.79	261,738.57	0.22
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	15,030.000	Local	30.004139	450,962.21	39.550000	594,436.50	143,474.29	0.08
		Base	30.004139	450,962.21	39.550000	594,436.50	143,474.29	0.08
500643200	KORN FERRY COMMON STOCK USD.01							
	38,587.000	Local	32.541691	1,255,686.22	47.440000	1,830,567.28	574,881.06	0.25
		Base	32.541691	1,255,686.22	47.440000	1,830,567.28	574,881.06	0.25
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	40,666.000	Local	21.547880	876,266.08	48.630000	1,977,587.58	1,101,321.50	0.27
		Base	21.547880	876,266.08	48.630000	1,977,587.58	1,101,321.50	0.27
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	14,752.000	Local	59.004827	870,439.21	99.490000	1,467,676.48	597,237.27	0.20
		Base	59.004827	870,439.21	99.490000	1,467,676.48	597,237.27	0.20
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	18,236.000	Local	62.940165	1,147,776.85	117.420000	2,141,271.12	993,494.27	0.30
		Base	62.940165	1,147,776.85	117.420000	2,141,271.12	993,494.27	0.30
502175102	LTC PROPERTIES INC REIT USD.01							
	29,819.000	Local	35.985281	1,073,045.08	32.130000	958,084.47	-114,960.61	0.13
		Base	35.985281	1,073,045.08	32.130000	958,084.47	-114,960.61	0.13
505336107	LA Z BOY INC COMMON STOCK USD1.0							
	31,168.000	Local	18.628802	580,622.51	30.880000	962,467.84	381,845.33	0.13
		Base	18.628802	580,622.51	30.880000	962,467.84	381,845.33	0.13
511656100	LAKELAND FINANCIAL CORP COMMON STOCK							
	18,315.000	Local	71.117344	1,302,514.15	47.460000	869,229.90	-433,284.25	0.12
		Base	71.117344	1,302,514.15	47.460000	869,229.90	-433,284.25	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
516806205	VITAL ENERGY INC COMMON STOCK USD.01								
		Local	12,053.000	72.722447	876,523.65	55.420000	667,977.26	-208,546.39	0.09
		Base		72.722447	876,523.65	55.420000	667,977.26	-208,546.39	0.09
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	14,268.000	35.451224	505,818.06	54.480000	777,320.64	271,502.58	0.11
		Base		35.451224	505,818.06	54.480000	777,320.64	271,502.58	0.11
527064109	LESLIE S INC COMMON STOCK USD.001								
		Local	132,500.000	12.123588	1,606,375.44	5.660000	749,950.00	-856,425.44	0.10
		Base		12.123588	1,606,375.44	5.660000	749,950.00	-856,425.44	0.10
529043101	LXP INDUSTRIAL TRUST REIT USD.0001								
		Local	210,704.000	10.536354	2,220,051.84	8.900000	1,875,265.60	-344,786.24	0.26
		Base		10.536354	2,220,051.84	8.900000	1,875,265.60	-344,786.24	0.26
53115L104	LIBERTY ENERGY INC COMMON STOCK								
		Local	111,718.000	17.651600	1,972,001.45	18.520000	2,069,017.36	97,015.91	0.29
		Base		17.651600	1,972,001.45	18.520000	2,069,017.36	97,015.91	0.29
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	11,748.000	103.759254	1,218,963.72	59.920000	703,940.16	-515,023.56	0.10
		Base		103.759254	1,218,963.72	59.920000	703,940.16	-515,023.56	0.10
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	122,155.000	25.048900	3,059,848.38	24.690000	3,016,006.95	-43,841.43	0.42
		Base		25.048900	3,059,848.38	24.690000	3,016,006.95	-43,841.43	0.42
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	7,928.000	88.682509	703,074.93	117.680000	932,967.04	229,892.11	0.13
		Base		88.682509	703,074.93	117.680000	932,967.04	229,892.11	0.13
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	16,134.000	18.332843	295,782.09	17.620000	284,281.08	-11,501.01	0.04
		Base		18.332843	295,782.09	17.620000	284,281.08	-11,501.01	0.04
53814L108	LIVENT CORP COMMON STOCK USD.001								
		Local	129,412.000	17.193120	2,224,996.02	18.410000	2,382,474.92	157,478.90	0.33
		Base		17.193120	2,224,996.02	18.410000	2,382,474.92	157,478.90	0.33

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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
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	47,663.000	Local	27.582423	1,314,661.05	28.840000	1,374,600.92	59,939.87	0.19
		Base	27.582423	1,314,661.05	28.840000	1,374,600.92	59,939.87	0.19
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
	725,843.000	Local	2.413015	1,751,470.23	1.420000	1,030,697.06	-720,773.17	0.14
		Base	2.413015	1,751,470.23	1.420000	1,030,697.06	-720,773.17	0.14
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
	42,945.000	Local	25.834908	1,109,480.13	41.230000	1,770,622.35	661,142.22	0.24
		Base	25.834908	1,109,480.13	41.230000	1,770,622.35	661,142.22	0.24
55303J106	MGP INGREDIENTS INC COMMON STOCK							
	11,256.000	Local	82.484078	928,440.78	105.480000	1,187,282.88	258,842.10	0.16
		Base	82.484078	928,440.78	105.480000	1,187,282.88	258,842.10	0.16
55305B101	M/I HOMES INC COMMON STOCK USD.01							
	20,018.000	Local	26.338927	527,252.64	84.040000	1,682,312.72	1,155,060.08	0.23
		Base	26.338927	527,252.64	84.040000	1,682,312.72	1,155,060.08	0.23
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	12,033.000	Local	42.435417	510,625.37	134.760000	1,621,567.08	1,110,941.71	0.22
		Base	42.435417	510,625.37	134.760000	1,621,567.08	1,110,941.71	0.22
554382101	MACERICH CO/THE REIT USD.01							
	155,005.000	Local	11.070700	1,716,013.86	10.910000	1,691,104.55	-24,909.31	0.23
		Base	11.070700	1,716,013.86	10.910000	1,691,104.55	-24,909.31	0.23
554489104	VERIS RESIDENTIAL INC REIT USD.01							
	57,677.000	Local	13.209289	761,872.18	16.500000	951,670.50	189,798.32	0.13
		Base	13.209289	761,872.18	16.500000	951,670.50	189,798.32	0.13
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	50,980.000	Local	24.057732	1,226,463.18	31.770000	1,619,634.60	393,171.42	0.22
		Base	24.057732	1,226,463.18	31.770000	1,619,634.60	393,171.42	0.22
55825T103	MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01							
	11,992.000	Local	212.180300	2,544,466.16	176.300000	2,114,189.60	-430,276.56	0.29
		Base	212.180300	2,544,466.16	176.300000	2,114,189.60	-430,276.56	0.29

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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
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	17,172.000	Local	36.522964	627,172.34	29.340000	503,826.48	-123,345.86	0.07
		Base	36.522964	627,172.34	29.340000	503,826.48	-123,345.86	0.07
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
	17,723.000	Local	16.958293	300,551.83	15.500000	274,706.50	-25,845.33	0.04
		Base	16.958293	300,551.83	15.500000	274,706.50	-25,845.33	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001							
	14,358.000	Local	18.300985	262,765.54	32.820000	471,229.56	208,464.02	0.07
		Base	18.300985	262,765.54	32.820000	471,229.56	208,464.02	0.07
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	41,567.000	Local	11.491223	477,655.67	19.710000	819,285.57	341,629.90	0.11
		Base	11.491223	477,655.67	19.710000	819,285.57	341,629.90	0.11
57638P104	MASTERBRAND INC COMMON STOCK							
	91,944.000	Local	7.588300	697,698.65	12.150000	1,117,119.60	419,420.95	0.15
		Base	7.588300	697,698.65	12.150000	1,117,119.60	419,420.95	0.15
576690101	MATERION CORP COMMON STOCK							
	14,861.000	Local	45.841371	681,248.61	101.910000	1,514,484.51	833,235.90	0.21
		Base	45.841371	681,248.61	101.910000	1,514,484.51	833,235.90	0.21
57686G105	MATSON INC COMMON STOCK							
	25,412.000	Local	39.905015	1,014,066.23	88.720000	2,254,552.64	1,240,486.41	0.31
		Base	39.905015	1,014,066.23	88.720000	2,254,552.64	1,240,486.41	0.31
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
	21,940.000	Local	37.648821	826,015.13	38.910000	853,685.40	27,670.27	0.12
		Base	37.648821	826,015.13	38.910000	853,685.40	27,670.27	0.12
57776J100	MAXLINEAR INC COMMON STOCK							
	53,089.000	Local	32.089533	1,703,601.22	22.250000	1,181,230.25	-522,370.97	0.16
		Base	32.089533	1,703,601.22	22.250000	1,181,230.25	-522,370.97	0.16
58470H101	MEDIFAST INC COMMON STOCK USD.001							
	7,842.000	Local	77.798689	610,097.32	74.850000	586,973.70	-23,123.62	0.08
		Base	77.798689	610,097.32	74.850000	586,973.70	-23,123.62	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
58502B106	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01								
		Local	59,585.000	24.043865	1,432,653.69	12.710000	757,325.35	-675,328.34	0.10
		Base		24.043865	1,432,653.69	12.710000	757,325.35	-675,328.34	0.10
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	31,616.000	12.856576	406,473.51	8.580000	271,265.28	-135,208.23	0.04
		Base		12.856576	406,473.51	8.580000	271,265.28	-135,208.23	0.04
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	36,873.000	37.486888	1,382,254.03	37.090000	1,367,619.57	-14,634.46	0.19
		Base		37.486888	1,382,254.03	37.090000	1,367,619.57	-14,634.46	0.19
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	19,139.000	30.052792	575,180.39	28.030000	536,466.17	-38,714.22	0.07
		Base		30.052792	575,180.39	28.030000	536,466.17	-38,714.22	0.07
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	41,503.000	34.742542	1,441,919.74	69.020000	2,864,537.06	1,422,617.32	0.40
		Base		34.742542	1,441,919.74	69.020000	2,864,537.06	1,422,617.32	0.40
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	26,475.000	49.517506	1,310,975.98	122.390000	3,240,275.25	1,929,299.27	0.45
		Base		49.517506	1,310,975.98	122.390000	3,240,275.25	1,929,299.27	0.45
59064R109	MESA LABORATORIES INC COMMON STOCK								
		Local	3,684.000	242.707332	894,133.81	105.070000	387,077.88	-507,055.93	0.05
		Base		242.707332	894,133.81	105.070000	387,077.88	-507,055.93	0.05
59100U108	PATHWARD FINANCIAL INC COMMON STOCK USD.01								
		Local	18,886.000	29.439338	555,991.34	46.090000	870,455.74	314,464.40	0.12
		Base		29.439338	555,991.34	46.090000	870,455.74	314,464.40	0.12
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	25,932.000	24.480432	634,826.57	22.850000	592,546.20	-42,280.37	0.08
		Base		24.480432	634,826.57	22.850000	592,546.20	-42,280.37	0.08
596680108	MIDDLESEX WATER CO COMMON STOCK								
		Local	12,781.000	102.108812	1,305,052.73	66.250000	846,741.25	-458,311.48	0.12
		Base		102.108812	1,305,052.73	66.250000	846,741.25	-458,311.48	0.12

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600544100	MILLERKNOLL INC COMMON STOCK USD.2							
	54,512.000	Local	20.386105	1,111,287.33	24.450000	1,332,818.40	221,531.07	0.18
		Base	20.386105	1,111,287.33	24.450000	1,332,818.40	221,531.07	0.18
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	23,435.000	Local	51.832161	1,214,686.70	54.760000	1,283,300.60	68,613.90	0.18
		Base	51.832161	1,214,686.70	54.760000	1,283,300.60	68,613.90	0.18
60646V105	MISTER CAR WASH INC COMMON STOCK USD.01							
	65,259.000	Local	8.071631	526,746.57	5.510000	359,577.09	-167,169.48	0.05
		Base	8.071631	526,746.57	5.510000	359,577.09	-167,169.48	0.05
60783X104	MODIVCARE INC COMMON STOCK USD.001							
	8,885.000	Local	65.121844	578,607.58	31.510000	279,966.35	-298,641.23	0.04
		Base	65.121844	578,607.58	31.510000	279,966.35	-298,641.23	0.04
60786M105	MOELIS + CO CLASS A COMMON STOCK USD.01							
	47,939.000	Local	44.517600	2,134,129.23	45.130000	2,163,487.07	29,357.84	0.30
		Base	44.517600	2,134,129.23	45.130000	2,163,487.07	29,357.84	0.30
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	9,650.000	Local	30.439939	293,745.41	62.100000	599,265.00	305,519.59	0.08
		Base	30.439939	293,745.41	62.100000	599,265.00	305,519.59	0.08
610236101	MONRO INC COMMON STOCK USD.01							
	22,624.000	Local	46.114918	1,043,303.91	27.770000	628,268.48	-415,035.43	0.09
		Base	46.114918	1,043,303.91	27.770000	628,268.48	-415,035.43	0.09
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	20,683.000	Local	56.043360	1,159,144.81	112.960000	2,336,351.68	1,177,206.87	0.32
		Base	56.043360	1,159,144.81	112.960000	2,336,351.68	1,177,206.87	0.32
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
	11,247.000	Local	22.755833	255,934.85	27.350000	307,605.45	51,670.60	0.04
		Base	22.755833	255,934.85	27.350000	307,605.45	51,670.60	0.04
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	40,887.000	Local	30.271781	1,237,722.30	75.160000	3,073,066.92	1,835,344.62	0.42
		Base	30.271781	1,237,722.30	75.160000	3,073,066.92	1,835,344.62	0.42

Base Currency: USD - US DOLLAR

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62482R107	MR COOPER GROUP INC COMMON STOCK USD.01								
		Local	48,138.000	29.431258	1,416,761.90	53.560000	2,578,271.28	1,161,509.38	0.36
		Base		29.431258	1,416,761.90	53.560000	2,578,271.28	1,161,509.38	0.36
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	26,507.000	15.337193	406,542.97	17.930000	475,270.51	68,727.54	0.07
		Base		15.337193	406,542.97	17.930000	475,270.51	68,727.54	0.07
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
		Local	58,964.000	21.106660	1,244,533.12	16.040000	945,782.56	-298,750.56	0.13
		Base		21.106660	1,244,533.12	16.040000	945,782.56	-298,750.56	0.13
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	34,010.000	28.766957	978,364.20	31.690000	1,077,776.90	99,412.70	0.15
		Base		28.766957	978,364.20	31.690000	1,077,776.90	99,412.70	0.15
62878D100	N ABLE INC COMMON STOCK USD.001								
		Local	49,944.000	13.189420	658,732.40	12.900000	644,277.60	-14,454.80	0.09
		Base		13.189420	658,732.40	12.900000	644,277.60	-14,454.80	0.09
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
		Local	59,250.000	17.209965	1,019,690.42	27.090000	1,605,082.50	585,392.08	0.22
		Base		17.209965	1,019,690.42	27.090000	1,605,082.50	585,392.08	0.22
62945V109	NV5 GLOBAL INC COMMON STOCK USD.01								
		Local	9,154.000	122.850882	1,124,576.97	96.230000	880,889.42	-243,687.55	0.12
		Base		122.850882	1,124,576.97	96.230000	880,889.42	-243,687.55	0.12
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	27,162.000	34.678303	941,932.07	29.760000	808,341.12	-133,590.95	0.11
		Base		34.678303	941,932.07	29.760000	808,341.12	-133,590.95	0.11
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01								
		Local	16,806.000	26.322524	442,376.34	47.020000	790,218.12	347,841.78	0.11
		Base		26.322524	442,376.34	47.020000	790,218.12	347,841.78	0.11
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,772.000	87.406318	329,696.63	72.460000	273,319.12	-56,377.51	0.04
		Base		87.406318	329,696.63	72.460000	273,319.12	-56,377.51	0.04

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01							
	56,282.000	Local	26.923423	1,515,304.12	16.180000	910,642.76	-604,661.36	0.13
		Base	26.923423	1,515,304.12	16.180000	910,642.76	-604,661.36	0.13
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	63,047.000	Local	18.248800	1,150,532.10	17.220000	1,085,669.34	-64,862.76	0.15
		Base	18.248800	1,150,532.10	17.220000	1,085,669.34	-64,862.76	0.15
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
	91,868.000	Local	19.503046	1,791,705.84	12.300000	1,129,976.40	-661,729.44	0.16
		Base	19.503046	1,791,705.84	12.300000	1,129,976.40	-661,729.44	0.16
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	51,953.000	Local	30.543300	1,586,816.04	28.020000	1,455,723.06	-131,092.98	0.20
		Base	30.543300	1,586,816.04	28.020000	1,455,723.06	-131,092.98	0.20
649604840	NEW YORK MORTGAGE TRUST INC REIT USD.02							
	65,709.000	Local	19.678130	1,293,030.25	8.490000	557,869.41	-735,160.84	0.08
		Base	19.678130	1,293,030.25	8.490000	557,869.41	-735,160.84	0.08
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
	274,401.000	Local	9.093100	2,495,155.74	9.030000	2,477,841.03	-17,314.71	0.34
		Base	9.093100	2,495,155.74	9.030000	2,477,841.03	-17,314.71	0.34
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
	17,605.000	Local	49.483710	871,160.71	32.180000	566,528.90	-304,631.81	0.08
		Base	49.483710	871,160.71	32.180000	566,528.90	-304,631.81	0.08
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
	39,090.000	Local	24.307832	950,193.14	23.730000	927,605.70	-22,587.44	0.13
		Base	24.307832	950,193.14	23.730000	927,605.70	-22,587.44	0.13
665531307	NORTHERN OIL AND GAS INC COMMON STOCK USD.001							
	60,287.000	Local	31.521878	1,900,359.43	40.230000	2,425,346.01	524,986.58	0.33
		Base	31.521878	1,900,359.43	40.230000	2,425,346.01	524,986.58	0.33
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
	28,509.000	Local	14.360549	409,404.90	9.450000	269,410.05	-139,994.85	0.04
		Base	14.360549	409,404.90	9.450000	269,410.05	-139,994.85	0.04

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667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	91,521.000	12.322126	1,127,733.25	10.230000	936,259.83	-191,473.42	0.13
		Base		12.322126	1,127,733.25	10.230000	936,259.83	-191,473.42	0.13
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
		Local	25,971.000	51.622420	1,340,685.88	38.160000	991,053.36	-349,632.52	0.14
		Base		51.622420	1,340,685.88	38.160000	991,053.36	-349,632.52	0.14
67011P100	NOW INC COMMON STOCK USD.01								
		Local	76,848.000	8.964469	688,901.54	11.870000	912,185.76	223,284.22	0.13
		Base		8.964469	688,901.54	11.870000	912,185.76	223,284.22	0.13
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001								
		Local	35,976.000	40.860200	1,469,986.55	21.210000	763,050.96	-706,935.59	0.11
		Base		40.860200	1,469,986.55	21.210000	763,050.96	-706,935.59	0.11
67098H104	O I GLASS INC COMMON STOCK								
		Local	111,658.000	15.822703	1,766,731.36	16.730000	1,868,038.34	101,306.98	0.26
		Base		15.822703	1,766,731.36	16.730000	1,868,038.34	101,306.98	0.26
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	33,939.000	17.903184	607,616.16	29.860000	1,013,418.54	405,802.38	0.14
		Base		17.903184	607,616.16	29.860000	1,013,418.54	405,802.38	0.14
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	11,083.000	62.340456	690,919.27	118.040000	1,308,237.32	617,318.05	0.18
		Base		62.340456	690,919.27	118.040000	1,308,237.32	617,318.05	0.18
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	72,571.000	12.324669	894,413.58	25.720000	1,866,526.12	972,112.54	0.26
		Base		12.324669	894,413.58	25.720000	1,866,526.12	972,112.54	0.26
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	46,017.000	16.802984	773,222.91	8.370000	385,162.29	-388,060.62	0.05
		Base		16.802984	773,222.91	8.370000	385,162.29	-388,060.62	0.05
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	7,055.000	21.838238	154,068.77	56.210000	396,561.55	242,492.78	0.05
		Base		21.838238	154,068.77	56.210000	396,561.55	242,492.78	0.05

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68213N109	OMNICELL INC COMMON STOCK USD.001							
	32,556.000	Local	51.057700	1,662,234.48	45.040000	1,466,322.24	-195,912.24	0.20
		Base	51.057700	1,662,234.48	45.040000	1,466,322.24	-195,912.24	0.20
68218J103	OMNIAB INC COMMON STOCK USD.0001							
	62,740.000	Local	8.780774	550,905.73	5.190000	325,620.60	-225,285.13	0.04
		Base	8.780774	550,905.73	5.190000	325,620.60	-225,285.13	0.04
68218J202	OMNIAB INC 12.5 EARNOUT COMMON STOCK							
	4,855.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00
68218J301	OMNIAB INC 15.00 EARNOUT COMMON STOCK							
	4,855.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00
68287N100	ONESPAN INC COMMON STOCK USD.001							
	25,910.000	Local	13.558232	351,293.79	10.750000	278,532.50	-72,761.29	0.04
		Base	13.558232	351,293.79	10.750000	278,532.50	-72,761.29	0.04
683344105	ONTO INNOVATION INC COMMON STOCK							
	35,333.000	Local	31.918924	1,127,791.35	127.520000	4,505,664.16	3,377,872.81	0.62
		Base	31.918924	1,127,791.35	127.520000	4,505,664.16	3,377,872.81	0.62
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
	52,866.000	Local	10.699239	565,625.96	5.930000	313,495.38	-252,130.58	0.04
		Base	10.699239	565,625.96	5.930000	313,495.38	-252,130.58	0.04
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
	26,451.000	Local	29.736184	786,551.80	12.860000	340,159.86	-446,391.94	0.05
		Base	29.736184	786,551.80	12.860000	340,159.86	-446,391.94	0.05
689648103	OTTER TAIL CORP COMMON STOCK USD5.0							
	30,036.000	Local	70.718382	2,124,097.33	75.920000	2,280,333.12	156,235.79	0.31
		Base	70.718382	2,124,097.33	75.920000	2,280,333.12	156,235.79	0.31
69007J106	OUTFRONT MEDIA INC REIT USD.01							
	104,585.000	Local	15.442285	1,615,031.36	10.100000	1,056,308.50	-558,722.86	0.15
		Base	15.442285	1,615,031.36	10.100000	1,056,308.50	-558,722.86	0.15

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
	55,110.000	Local	19.443129	1,071,510.84	16.160000	890,577.60	-180,933.24	0.12
		Base	19.443129	1,071,510.84	16.160000	890,577.60	-180,933.24	0.12
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
	10,642.000	Local	55.380099	589,355.01	96.130000	1,023,015.46	433,660.45	0.14
		Base	55.380099	589,355.01	96.130000	1,023,015.46	433,660.45	0.14
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
	8,131.000	Local	49.295857	400,824.61	53.380000	434,032.78	33,208.17	0.06
		Base	49.295857	400,824.61	53.380000	434,032.78	33,208.17	0.06
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
	21,964.000	Local	18.845564	413,923.97	32.400000	711,633.60	297,709.63	0.10
		Base	18.845564	413,923.97	32.400000	711,633.60	297,709.63	0.10
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
	42,019.000	Local	12.735428	535,129.96	27.750000	1,166,027.25	630,897.29	0.16
		Base	12.735428	535,129.96	27.750000	1,166,027.25	630,897.29	0.16
69354N106	PRA GROUP INC COMMON STOCK USD.01							
	28,258.000	Local	32.798353	926,815.85	19.210000	542,836.18	-383,979.67	0.07
		Base	32.798353	926,815.85	19.210000	542,836.18	-383,979.67	0.07
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
	69,058.000	Local	31.981812	2,208,599.94	21.760000	1,502,702.08	-705,897.86	0.21
		Base	31.981812	2,208,599.94	21.760000	1,502,702.08	-705,897.86	0.21
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
	33,425.000	Local	42.942754	1,435,361.55	30.680000	1,025,479.00	-409,882.55	0.14
		Base	42.942754	1,435,361.55	30.680000	1,025,479.00	-409,882.55	0.14
695263103	PACWEST BANCORP COMMON STOCK							
	85,362.000	Local	9.807721	837,206.66	7.910000	675,213.42	-161,993.24	0.09
		Base	9.807721	837,206.66	7.910000	675,213.42	-161,993.24	0.09
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001							
	17,817.000	Local	82.062825	1,462,113.36	50.750000	904,212.75	-557,900.61	0.12
		Base	82.062825	1,462,113.36	50.750000	904,212.75	-557,900.61	0.12

Base Currency: USD - US DOLLAR

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698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	23,573.000	Local	72.588700	1,711,133.43	68.220000	1,608,150.06	-102,983.37	0.22
		Base	72.588700	1,711,133.43	68.220000	1,608,150.06	-102,983.37	0.22
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
	40,456.000	Local	17.080851	691,022.90	35.940000	1,453,988.64	762,965.74	0.20
		Base	17.080851	691,022.90	35.940000	1,453,988.64	762,965.74	0.20
700658107	PARK NATIONAL CORP COMMON STOCK							
	10,353.000	Local	94.073050	973,938.29	94.520000	978,565.56	4,627.27	0.14
		Base	94.073050	973,938.29	94.520000	978,565.56	4,627.27	0.14
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
	15,036.000	Local	46.317172	696,425.00	75.060000	1,128,602.16	432,177.16	0.16
		Base	46.317172	696,425.00	75.060000	1,128,602.16	432,177.16	0.16
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
	230,809.000	Local	8.010060	1,848,793.96	13.840000	3,194,396.56	1,345,602.60	0.44
		Base	8.010060	1,848,793.96	13.840000	3,194,396.56	1,345,602.60	0.44
70451X104	PAYONEER GLOBAL INC COMMON STOCK USD.01							
	186,218.000	Local	7.128431	1,327,442.14	6.120000	1,139,654.16	-187,787.98	0.16
		Base	7.128431	1,327,442.14	6.120000	1,139,654.16	-187,787.98	0.16
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	86,773.000	Local	14.236900	1,235,378.52	13.590000	1,179,245.07	-56,133.45	0.16
		Base	14.236900	1,235,378.52	13.590000	1,179,245.07	-56,133.45	0.16
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
	62,476.000	Local	17.246152	1,077,470.57	12.400000	774,702.40	-302,768.17	0.11
		Base	17.246152	1,077,470.57	12.400000	774,702.40	-302,768.17	0.11
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
	47,246.000	Local	8.673366	409,781.87	17.100000	807,906.60	398,124.73	0.11
		Base	8.673366	409,781.87	17.100000	807,906.60	398,124.73	0.11
71375U101	PERFICIENT INC COMMON STOCK USD.001							
	25,071.000	Local	37.532748	940,983.53	57.860000	1,450,608.06	509,624.53	0.20
		Base	37.532748	940,983.53	57.860000	1,450,608.06	509,624.53	0.20

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71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
	14,646.000	Local	27.439660	401,881.26	12.770000	187,029.42	-214,851.84	0.03
		Base	27.439660	401,881.26	12.770000	187,029.42	-214,851.84	0.03
71844V201	PHILLIPS EDISON + COMPANY IN REIT USD.01							
	84,539.000	Local	33.803100	2,857,680.27	33.540000	2,835,438.06	-22,242.21	0.39
		Base	33.803100	2,857,680.27	33.540000	2,835,438.06	-22,242.21	0.39
71880K101	PHINIA INC COMMON STOCK USD.01							
	33,855.000	Local	33.556800	1,136,065.46	26.790000	906,975.45	-229,090.01	0.13
		Base	33.556800	1,136,065.46	26.790000	906,975.45	-229,090.01	0.13
719405102	PHOTRONICS INC COMMON STOCK USD.01							
	45,019.000	Local	11.372387	511,973.48	20.210000	909,833.99	397,860.51	0.13
		Base	11.372387	511,973.48	20.210000	909,833.99	397,860.51	0.13
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
	10,812.000	Local	68.943897	745,421.41	145.310000	1,571,091.72	825,670.31	0.22
		Base	68.943897	745,421.41	145.310000	1,571,091.72	825,670.31	0.22
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
	110,277.000	Local	5.681213	626,507.11	3.020000	333,036.54	-293,470.57	0.05
		Base	5.681213	626,507.11	3.020000	333,036.54	-293,470.57	0.05
729132100	PLEXUS CORP COMMON STOCK USD.01							
	19,789.000	Local	48.355382	956,904.66	92.980000	1,839,981.22	883,076.56	0.25
		Base	48.355382	956,904.66	92.980000	1,839,981.22	883,076.56	0.25
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
	6,577.000	Local	33.271911	218,829.36	82.900000	545,233.30	326,403.94	0.08
		Base	33.271911	218,829.36	82.900000	545,233.30	326,403.94	0.08
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
	9,419.000	Local	62.665244	590,243.93	62.250000	586,332.75	-3,911.18	0.08
		Base	62.665244	590,243.93	62.250000	586,332.75	-3,911.18	0.08
74051N102	PREMIER INC CLASS A COMMON STOCK USD.01							
	85,747.000	Local	21.658800	1,857,177.12	21.500000	1,843,560.50	-13,616.62	0.25
		Base	21.658800	1,857,177.12	21.500000	1,843,560.50	-13,616.62	0.25

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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
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01								
		Local	35,673.000	52.986341	1,890,181.74	57.190000	2,040,138.87	149,957.13	0.28
		Base		52.986341	1,890,181.74	57.190000	2,040,138.87	149,957.13	0.28
741511109	PRICESMART INC COMMON STOCK USD.0001								
		Local	18,558.000	68.846096	1,277,645.85	74.430000	1,381,271.94	103,626.09	0.19
		Base		68.846096	1,277,645.85	74.430000	1,381,271.94	103,626.09	0.19
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	37,492.000	33.144440	1,242,651.35	18.890000	708,223.88	-534,427.47	0.10
		Base		33.144440	1,242,651.35	18.890000	708,223.88	-534,427.47	0.10
74276R102	PRIVIA HEALTH GROUP INC COMMON STOCK USD.01								
		Local	73,525.000	27.203676	2,000,150.27	23.000000	1,691,075.00	-309,075.27	0.23
		Base		27.203676	2,000,150.27	23.000000	1,691,075.00	-309,075.27	0.23
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5								
		Local	5,396.000	26.312930	141,984.57	33.210000	179,201.16	37,216.59	0.02
		Base		26.312930	141,984.57	33.210000	179,201.16	37,216.59	0.02
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	31,228.000	31.441799	981,864.51	52.580000	1,641,968.24	660,103.73	0.23
		Base		31.441799	981,864.51	52.580000	1,641,968.24	660,103.73	0.23
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	62,529.000	13.181062	824,198.64	10.630000	664,683.27	-159,515.37	0.09
		Base		13.181062	824,198.64	10.630000	664,683.27	-159,515.37	0.09
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	18,791.000	74.287102	1,395,928.93	26.400000	496,082.40	-899,846.53	0.07
		Base		74.287102	1,395,928.93	26.400000	496,082.40	-899,846.53	0.07
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	54,396.000	17.357346	944,170.21	15.290000	831,714.84	-112,455.37	0.11
		Base		17.357346	944,170.21	15.290000	831,714.84	-112,455.37	0.11
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0								
		Local	9,979.000	100.236775	1,000,262.78	160.000000	1,596,640.00	596,377.22	0.22
		Base		100.236775	1,000,262.78	160.000000	1,596,640.00	596,377.22	0.22

Base Currency: USD - US DOLLAR

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747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
	23,730.000	Local	17.249532	409,331.39	28.170000	668,474.10	259,142.71	0.09
		Base	17.249532	409,331.39	28.170000	668,474.10	259,142.71	0.09
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
	37,022.000	Local	10.048646	372,020.99	8.970000	332,087.34	-39,933.65	0.05
		Base	10.048646	372,020.99	8.970000	332,087.34	-39,933.65	0.05
749607107	RLI CORP COMMON STOCK USD1.0							
	18,935.000	Local	40.164902	760,522.42	135.890000	2,573,077.15	1,812,554.73	0.36
		Base	40.164902	760,522.42	135.890000	2,573,077.15	1,812,554.73	0.36
749660106	RPC INC COMMON STOCK USD.1							
	61,303.000	Local	5.532347	339,149.46	8.940000	548,048.82	208,899.36	0.08
		Base	5.532347	339,149.46	8.940000	548,048.82	208,899.36	0.08
74967X103	RH COMMON STOCK USD.0001							
	7,538.000	Local	37.290816	281,098.17	264.360000	1,992,745.68	1,711,647.51	0.28
		Base	37.290816	281,098.17	264.360000	1,992,745.68	1,711,647.51	0.28
74971D101	RPT REALTY REIT USD.01							
	57,483.000	Local	12.087843	694,845.49	10.560000	607,020.48	-87,825.01	0.08
		Base	12.087843	694,845.49	10.560000	607,020.48	-87,825.01	0.08
74982T103	RXO INC COMMON STOCK							
	84,238.000	Local	17.004753	1,432,446.36	19.730000	1,662,015.74	229,569.38	0.23
		Base	17.004753	1,432,446.36	19.730000	1,662,015.74	229,569.38	0.23
750236101	RADIAN GROUP INC COMMON STOCK USD.001							
	113,362.000	Local	24.261200	2,750,298.15	25.110000	2,846,519.82	96,221.67	0.39
		Base	24.261200	2,750,298.15	25.110000	2,846,519.82	96,221.67	0.39
750491102	RADNET INC COMMON STOCK USD.0001							
	43,435.000	Local	21.087565	915,938.39	28.190000	1,224,432.65	308,494.26	0.17
		Base	21.087565	915,938.39	28.190000	1,224,432.65	308,494.26	0.17
750917106	RAMBUS INC COMMON STOCK USD.001							
	78,585.000	Local	14.266069	1,121,099.01	55.790000	4,384,257.15	3,263,158.14	0.61
		Base	14.266069	1,121,099.01	55.790000	4,384,257.15	3,263,158.14	0.61

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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
75574U101	READY CAPITAL CORP REIT USD.0001							
	115,821.000	Local	12.310835	1,425,853.24	10.110000	1,170,950.31	-254,902.93	0.16
		Base	12.310835	1,425,853.24	10.110000	1,170,950.31	-254,902.93	0.16
75605Y106	ANYWHERE REAL ESTATE INC COMMON STOCK USD.01							
	79,560.000	Local	7.991434	635,798.47	6.430000	511,570.80	-124,227.67	0.07
		Base	7.991434	635,798.47	6.430000	511,570.80	-124,227.67	0.07
758075402	REDWOOD TRUST INC REIT USD.01							
	82,219.000	Local	11.144704	916,306.41	7.130000	586,221.47	-330,084.94	0.08
		Base	11.144704	916,306.41	7.130000	586,221.47	-330,084.94	0.08
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
	29,122.000	Local	51.482774	1,499,281.34	16.460000	479,348.12	-1,019,933.22	0.07
		Base	51.482774	1,499,281.34	16.460000	479,348.12	-1,019,933.22	0.07
75970E107	RENASANT CORP COMMON STOCK USD5.0							
	40,424.000	Local	32.168541	1,300,381.09	26.190000	1,058,704.56	-241,676.53	0.15
		Base	32.168541	1,300,381.09	26.190000	1,058,704.56	-241,676.53	0.15
76009N100	UPBOUND GROUP INC COMMON STOCK USD.01							
	33,055.000	Local	23.350832	771,861.75	29.450000	973,469.75	201,608.00	0.13
		Base	23.350832	771,861.75	29.450000	973,469.75	201,608.00	0.13
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
	106,324.000	Local	15.163551	1,612,249.39	15.800000	1,679,919.20	67,669.81	0.23
		Base	15.163551	1,612,249.39	15.800000	1,679,919.20	67,669.81	0.23
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
	23,036.000	Local	13.212737	304,368.62	14.910000	343,466.76	39,098.14	0.05
		Base	13.212737	304,368.62	14.910000	343,466.76	39,098.14	0.05
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
	90,735.000	Local	15.850045	1,438,153.82	12.380000	1,123,299.30	-314,854.52	0.16
		Base	15.850045	1,438,153.82	12.380000	1,123,299.30	-314,854.52	0.16
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
	10,895.000	Local	21.735358	236,806.73	40.720000	443,644.40	206,837.67	0.06
		Base	21.735358	236,806.73	40.720000	443,644.40	206,837.67	0.06

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775133101	ROGERS CORP COMMON STOCK USD1.0							
	12,065.000	Local	106.814392	1,288,715.64	131.470000	1,586,185.55	297,469.91	0.22
		Base	106.814392	1,288,715.64	131.470000	1,586,185.55	297,469.91	0.22
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
	27,538.000	Local	26.694928	735,124.92	27.080000	745,729.04	10,604.12	0.10
		Base	26.694928	735,124.92	27.080000	745,729.04	10,604.12	0.10
784305104	SJW GROUP COMMON STOCK USD.001							
	20,818.000	Local	79.829200	1,661,884.29	60.110000	1,251,369.98	-410,514.31	0.17
		Base	79.829200	1,661,884.29	60.110000	1,251,369.98	-410,514.31	0.17
78440X887	SL GREEN REALTY CORP REIT USD.01							
	46,366.000	Local	23.216134	1,076,439.29	37.300000	1,729,451.80	653,012.51	0.24
		Base	23.216134	1,076,439.29	37.300000	1,729,451.80	653,012.51	0.24
78454L100	SM ENERGY CO COMMON STOCK USD.01							
	85,451.000	Local	16.746939	1,431,042.66	39.650000	3,388,132.15	1,957,089.49	0.47
		Base	16.746939	1,431,042.66	39.650000	3,388,132.15	1,957,089.49	0.47
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
	26,393.000	Local	55.975301	1,477,356.11	170.610000	4,502,909.73	3,025,553.62	0.62
		Base	55.975301	1,477,356.11	170.610000	4,502,909.73	3,025,553.62	0.62
78473E103	SPX TECHNOLOGIES INC COMMON STOCK USD.01							
	32,830.000	Local	25.584784	839,948.47	81.400000	2,672,362.00	1,832,413.53	0.37
		Base	25.584784	839,948.47	81.400000	2,672,362.00	1,832,413.53	0.37
78573M104	SABRE CORP COMMON STOCK USD.01							
	239,310.000	Local	6.114800	1,463,332.80	4.490000	1,074,501.90	-388,830.90	0.15
		Base	6.114800	1,463,332.80	4.490000	1,074,501.90	-388,830.90	0.15
78646V107	SAFEHOLD INC REIT USD.001							
	32,239.000	Local	51.448764	1,658,656.69	17.800000	573,854.20	-1,084,802.49	0.08
		Base	51.448764	1,658,656.69	17.800000	573,854.20	-1,084,802.49	0.08
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
	10,652.000	Local	64.484807	686,892.16	68.190000	726,359.88	39,467.72	0.10
		Base	64.484807	686,892.16	68.190000	726,359.88	39,467.72	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
790148100	ST JOE CO/THE COMMON STOCK								
		Local	25,641.000	26.605831	682,200.10	54.330000	1,393,075.53	710,875.43	0.19
		Base		26.605831	682,200.10	54.330000	1,393,075.53	710,875.43	0.19
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	77,605.000	9.812455	761,495.54	8.380000	650,329.90	-111,165.64	0.09
		Base		9.812455	761,495.54	8.380000	650,329.90	-111,165.64	0.09
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,451.000	75.758498	488,718.07	98.800000	637,358.80	148,640.73	0.09
		Base		75.758498	488,718.07	98.800000	637,358.80	148,640.73	0.09
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	41,209.000	23.814924	981,389.22	54.280000	2,236,824.52	1,255,435.30	0.31
		Base		23.814924	981,389.22	54.280000	2,236,824.52	1,255,435.30	0.31
804395101	SAUL CENTERS INC REIT USD.01								
		Local	9,310.000	42.498720	395,663.08	35.270000	328,363.70	-67,299.38	0.05
		Base		42.498720	395,663.08	35.270000	328,363.70	-67,299.38	0.05
806037107	SCANSOURCE INC COMMON STOCK								
		Local	17,931.000	33.003255	591,781.36	30.310000	543,488.61	-48,292.75	0.08
		Base		33.003255	591,781.36	30.310000	543,488.61	-48,292.75	0.08
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	20,076.000	32.926684	661,036.10	38.140000	765,698.64	104,662.54	0.11
		Base		32.926684	661,036.10	38.140000	765,698.64	104,662.54	0.11
80810D103	SCHRODINGER INC COMMON STOCK USD.01								
		Local	39,291.000	46.846000	1,840,626.19	28.270000	1,110,756.57	-729,869.62	0.15
		Base		46.846000	1,840,626.19	28.270000	1,110,756.57	-729,869.62	0.15
808541106	MATIV HOLDINGS INC COMMON STOCK USD.1								
		Local	39,395.000	29.229289	1,151,487.83	14.260000	561,772.70	-589,715.13	0.08
		Base		29.229289	1,151,487.83	14.260000	561,772.70	-589,715.13	0.08
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	42,315.000	14.945304	632,410.53	5.480000	231,886.20	-400,524.33	0.03
		Base		14.945304	632,410.53	5.480000	231,886.20	-400,524.33	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
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
	61,270.000	Local	28.957613	1,774,232.92	21.960000	1,345,489.20	-428,743.72	0.19
		Base	28.957613	1,774,232.92	21.960000	1,345,489.20	-428,743.72	0.19
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001							
	75,075.000	Local	16.601507	1,246,358.14	25.270000	1,897,145.25	650,787.11	0.26
		Base	16.601507	1,246,358.14	25.270000	1,897,145.25	650,787.11	0.26
816850101	SEMTECH CORP COMMON STOCK USD.01							
	46,056.000	Local	27.131700	1,249,577.58	25.750000	1,185,942.00	-63,635.58	0.16
		Base	27.131700	1,249,577.58	25.750000	1,185,942.00	-63,635.58	0.16
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
	30,423.000	Local	60.866800	1,851,750.65	58.480000	1,779,137.04	-72,613.61	0.25
		Base	60.866800	1,851,750.65	58.480000	1,779,137.04	-72,613.61	0.25
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
	119,151.000	Local	11.564839	1,377,962.15	7.690000	916,271.19	-461,690.96	0.13
		Base	11.564839	1,377,962.15	7.690000	916,271.19	-461,690.96	0.13
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
	35,271.000	Local	38.451548	1,356,224.56	52.170000	1,840,088.07	483,863.51	0.25
		Base	38.451548	1,356,224.56	52.170000	1,840,088.07	483,863.51	0.25
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
	26,996.000	Local	53.571955	1,446,228.49	58.070000	1,567,657.72	121,429.23	0.22
		Base	53.571955	1,446,228.49	58.070000	1,567,657.72	121,429.23	0.22
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
	36,195.000	Local	35.357983	1,279,782.21	20.610000	745,978.95	-533,803.26	0.10
		Base	35.357983	1,279,782.21	20.610000	745,978.95	-533,803.26	0.10
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
	12,991.000	Local	18.007180	233,931.27	24.030000	312,173.73	78,242.46	0.04
		Base	18.007180	233,931.27	24.030000	312,173.73	78,242.46	0.04
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01							
	17,407.000	Local	53.553673	932,208.79	38.050000	662,336.35	-269,872.44	0.09
		Base	53.553673	932,208.79	38.050000	662,336.35	-269,872.44	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
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	90,921.000	23.368185	2,124,658.71	16.960000	1,542,020.16	-582,638.55	0.21
		Base		23.368185	2,124,658.71	16.960000	1,542,020.16	-582,638.55	0.21
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001								
		Local	65,232.000	32.515513	2,121,051.93	34.520000	2,251,808.64	130,756.71	0.31
		Base		32.515513	2,121,051.93	34.520000	2,251,808.64	130,756.71	0.31
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001								
		Local	11,480.000	57.748100	662,948.19	41.700000	478,716.00	-184,232.19	0.07
		Base		57.748100	662,948.19	41.700000	478,716.00	-184,232.19	0.07
82981J109	SITE CENTERS CORP REIT USD.1								
		Local	129,600.000	9.696788	1,256,703.75	12.330000	1,597,968.00	341,264.25	0.22
		Base		9.696788	1,256,703.75	12.330000	1,597,968.00	341,264.25	0.22
82982T106	SITIME CORP COMMON STOCK USD.0001								
		Local	12,315.000	117.283600	1,444,347.53	114.250000	1,406,988.75	-37,358.78	0.19
		Base		117.283600	1,444,347.53	114.250000	1,406,988.75	-37,358.78	0.19
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		Local	51,577.000	23.513273	1,212,744.08	23.510000	1,212,575.27	-168.81	0.17
		Base		23.513273	1,212,744.08	23.510000	1,212,575.27	-168.81	0.17
830879102	SKYWEST INC COMMON STOCK								
		Local	30,290.000	22.421308	679,141.42	41.940000	1,270,362.60	591,221.18	0.18
		Base		22.421308	679,141.42	41.940000	1,270,362.60	591,221.18	0.18
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	15,197.000	28.253713	429,371.68	24.590000	373,694.23	-55,677.45	0.05
		Base		28.253713	429,371.68	24.590000	373,694.23	-55,677.45	0.05
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	11,465.000	22.164385	254,114.67	47.760000	547,568.40	293,453.73	0.08
		Base		22.164385	254,114.67	47.760000	547,568.40	293,453.73	0.08
83570H108	SONOS INC COMMON STOCK USD.001								
		Local	92,358.000	27.316116	2,522,861.86	12.910000	1,192,341.78	-1,330,520.08	0.16
		Base		27.316116	2,522,861.86	12.910000	1,192,341.78	-1,330,520.08	0.16

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84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	20,887.000	30.865964	644,697.39	28.700000	599,456.90	-45,240.49	0.08
		Base		30.865964	644,697.39	28.700000	599,456.90	-45,240.49	0.08
847215100	SPARTANNASH CO COMMON STOCK								
		Local	25,018.000	21.958835	549,366.13	22.000000	550,396.00	1,029.87	0.08
		Base		21.958835	549,366.13	22.000000	550,396.00	1,029.87	0.08
852312305	STAAR SURGICAL CO COMMON STOCK USD.01								
		Local	34,925.000	42.042151	1,468,322.12	40.180000	1,403,286.50	-65,035.62	0.19
		Base		42.042151	1,468,322.12	40.180000	1,403,286.50	-65,035.62	0.19
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	13,455.000	29.808739	401,076.58	33.620000	452,357.10	51,280.52	0.06
		Base		29.808739	401,076.58	33.620000	452,357.10	51,280.52	0.06
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	8,533.000	57.478284	490,462.20	145.690000	1,243,172.77	752,710.57	0.17
		Base		57.478284	490,462.20	145.690000	1,243,172.77	752,710.57	0.17
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	15,291.000	69.108265	1,056,734.48	74.970000	1,146,366.27	89,631.79	0.16
		Base		69.108265	1,056,734.48	74.970000	1,146,366.27	89,631.79	0.16
858927106	STELLAR BANCORP INC COMMON STOCK USD.01								
		Local	33,781.000	26.100683	881,707.17	21.320000	720,210.92	-161,496.25	0.10
		Base		26.100683	881,707.17	21.320000	720,210.92	-161,496.25	0.10
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	19,692.000	33.232085	654,406.21	43.800000	862,509.60	208,103.39	0.12
		Base		33.232085	654,406.21	43.800000	862,509.60	208,103.39	0.12
861896108	STONEX GROUP INC COMMON STOCK USD.01								
		Local	12,878.000	41.856093	539,022.76	96.920000	1,248,135.76	709,113.00	0.17
		Base		41.856093	539,022.76	96.920000	1,248,135.76	709,113.00	0.17
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
		Local	15,851.000	74.925771	1,187,648.39	75.250000	1,192,787.75	5,139.36	0.16
		Base		74.925771	1,187,648.39	75.250000	1,192,787.75	5,139.36	0.16

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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
86333M108	STRIDE INC COMMON STOCK USD.0001							
	29,132.000	Local	41.122078	1,197,968.38	45.030000	1,311,813.96	113,845.58	0.18
		Base	41.122078	1,197,968.38	45.030000	1,311,813.96	113,845.58	0.18
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
	12,763.000	Local	45.471193	580,348.84	52.120000	665,207.56	84,858.72	0.09
		Base	45.471193	580,348.84	52.120000	665,207.56	84,858.72	0.09
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
	77,466.000	Local	11.438877	886,124.04	5.800000	449,302.80	-436,821.24	0.06
		Base	11.438877	886,124.04	5.800000	449,302.80	-436,821.24	0.06
866683105	SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.01							
	29,040.000	Local	18.256945	530,181.69	14.840000	430,953.60	-99,228.09	0.06
		Base	18.256945	530,181.69	14.840000	430,953.60	-99,228.09	0.06
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
	60,313.000	Local	9.554358	576,252.01	10.150000	612,176.95	35,924.94	0.08
		Base	9.554358	576,252.01	10.150000	612,176.95	35,924.94	0.08
867652406	SUNPOWER CORP COMMON STOCK USD.001							
	61,816.000	Local	10.580700	654,056.55	6.170000	381,404.72	-272,651.83	0.05
		Base	10.580700	654,056.55	6.170000	381,404.72	-272,651.83	0.05
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01							
	149,193.000	Local	10.869832	1,621,702.82	9.350000	1,394,954.55	-226,748.27	0.19
		Base	10.869832	1,621,702.82	9.350000	1,394,954.55	-226,748.27	0.19
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
	39,313.000	Local	21.885019	860,365.76	27.570000	1,083,859.41	223,493.65	0.15
		Base	21.885019	860,365.76	27.570000	1,083,859.41	223,493.65	0.15
871332102	SYLVAMO CORP COMMON STOCK USD1.0							
	25,624.000	Local	33.075628	847,529.88	43.940000	1,125,918.56	278,388.68	0.16
		Base	33.075628	847,529.88	43.940000	1,125,918.56	278,388.68	0.16
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	17,361.000	Local	19.839775	344,438.34	27.350000	474,823.35	130,385.01	0.07
		Base	19.839775	344,438.34	27.350000	474,823.35	130,385.01	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
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
	74,797.000	Local	12.524516	936,796.20	12.880000	963,385.36	26,589.16	0.13
		Base	12.524516	936,796.20	12.880000	963,385.36	26,589.16	0.13
87484T108	TALOS ENERGY INC COMMON STOCK							
	72,359.000	Local	15.346976	1,110,491.84	16.440000	1,189,581.96	79,090.12	0.16
		Base	15.346976	1,110,491.84	16.440000	1,189,581.96	79,090.12	0.16
875372203	TANDEM DIABETES CARE INC COMMON STOCK							
	46,863.000	Local	40.360051	1,891,393.09	20.770000	973,344.51	-918,048.58	0.13
		Base	40.360051	1,891,393.09	20.770000	973,344.51	-918,048.58	0.13
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01							
	75,740.000	Local	14.891697	1,127,897.14	22.600000	1,711,724.00	583,826.86	0.24
		Base	14.891697	1,127,897.14	22.600000	1,711,724.00	583,826.86	0.24
87874R100	TECHTARGET COMMON STOCK USD.001							
	18,231.000	Local	39.066353	712,218.69	30.360000	553,493.16	-158,725.53	0.08
		Base	39.066353	712,218.69	30.360000	553,493.16	-158,725.53	0.08
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
	70,502.000	Local	19.848883	1,399,385.94	18.310000	1,290,891.62	-108,494.32	0.18
		Base	19.848883	1,399,385.94	18.310000	1,290,891.62	-108,494.32	0.18
880345103	TENNANT CO COMMON STOCK USD.375							
	13,382.000	Local	53.670612	718,220.13	74.150000	992,275.30	274,055.17	0.14
		Base	53.670612	718,220.13	74.150000	992,275.30	274,055.17	0.14
88337F105	ODP CORP/THE COMMON STOCK USD.01							
	69,887.000	Local	25.585652	1,788,104.47	46.150000	3,225,285.05	1,437,180.58	0.45
		Base	25.585652	1,788,104.47	46.150000	3,225,285.05	1,437,180.58	0.45
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
	96,116.000	Local	11.833314	1,137,370.78	4.910000	471,929.56	-665,441.22	0.07
		Base	11.833314	1,137,370.78	4.910000	471,929.56	-665,441.22	0.07
886029206	THRYV HOLDINGS INC COMMON STOCK							
	21,928.000	Local	30.165603	661,471.34	18.770000	411,588.56	-249,882.78	0.06
		Base	30.165603	661,471.34	18.770000	411,588.56	-249,882.78	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
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	27,850.000	15.252523	424,782.76	21.720000	604,902.00	180,119.24	0.08
		Base		15.252523	424,782.76	21.720000	604,902.00	180,119.24	0.08
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	37,039.000	15.663549	580,162.18	13.430000	497,433.77	-82,728.41	0.07
		Base		15.663549	580,162.18	13.430000	497,433.77	-82,728.41	0.07
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	8,999.000	58.682658	528,085.24	48.990000	440,861.01	-87,224.23	0.06
		Base		58.682658	528,085.24	48.990000	440,861.01	-87,224.23	0.06
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	12,538.000	34.059238	427,034.73	29.860000	374,384.68	-52,650.05	0.05
		Base		34.059238	427,034.73	29.860000	374,384.68	-52,650.05	0.05
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	36,945.000	38.440289	1,420,176.49	43.580000	1,610,063.10	189,886.61	0.22
		Base		38.440289	1,420,176.49	43.580000	1,610,063.10	189,886.61	0.22
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	58,943.000	23.874537	1,407,236.82	24.350000	1,435,262.05	28,025.23	0.20
		Base		23.874537	1,407,236.82	24.350000	1,435,262.05	28,025.23	0.20
89679E300	TRIUMPH FINANCIAL INC COMMON STOCK USD.01								
		Local	15,588.000	50.584986	788,518.76	64.790000	1,009,946.52	221,427.76	0.14
		Base		50.584986	788,518.76	64.790000	1,009,946.52	221,427.76	0.14
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	55,240.000	12.805921	707,399.06	7.660000	423,138.40	-284,260.66	0.06
		Base		12.805921	707,399.06	7.660000	423,138.40	-284,260.66	0.06
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	77,526.000	15.895200	1,232,291.28	16.580000	1,285,381.08	53,089.80	0.18
		Base		15.895200	1,232,291.28	16.580000	1,285,381.08	53,089.80	0.18
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	22,327.000	19.134537	427,216.80	14.670000	327,537.09	-99,679.71	0.05
		Base		19.134537	427,216.80	14.670000	327,537.09	-99,679.71	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
898202106	TRUPANION INC COMMON STOCK USD.00001								
		Local	25,621.000	79.620254	2,039,950.53	28.200000	722,512.20	-1,317,438.33	0.10
		Base		79.620254	2,039,950.53	28.200000	722,512.20	-1,317,438.33	0.10
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	13,700.000	29.624312	405,853.07	27.290000	373,873.00	-31,980.07	0.05
		Base		29.624312	405,853.07	27.290000	373,873.00	-31,980.07	0.05
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	43,977.000	31.044606	1,365,248.64	21.730000	955,620.21	-409,628.43	0.13
		Base		31.044606	1,365,248.64	21.730000	955,620.21	-409,628.43	0.13
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		Local	13,659.000	36.746882	501,925.66	26.220000	358,138.98	-143,786.68	0.05
		Base		36.746882	501,925.66	26.220000	358,138.98	-143,786.68	0.05
90187B804	TWO HARBORS INVESTMENT CORP REIT CNY1.0								
		Local	69,249.000	26.460401	1,832,356.32	13.240000	916,856.76	-915,499.56	0.13
		Base		26.460401	1,832,356.32	13.240000	916,856.76	-915,499.56	0.13
902673102	UFP TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	5,061.000	193.865700	981,154.31	161.450000	817,098.45	-164,055.86	0.11
		Base		193.865700	981,154.31	161.450000	817,098.45	-164,055.86	0.11
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
		Local	8,062.000	67.792597	546,543.92	58.610000	472,513.82	-74,030.10	0.07
		Base		67.792597	546,543.92	58.610000	472,513.82	-74,030.10	0.07
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	10,793.000	71.338876	769,960.49	91.730000	990,041.89	220,081.40	0.14
		Base		71.338876	769,960.49	91.730000	990,041.89	220,081.40	0.14
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	55,532.000	22.669504	1,258,882.88	14.040000	779,669.28	-479,213.60	0.11
		Base		22.669504	1,258,882.88	14.040000	779,669.28	-479,213.60	0.11
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	32,187.000	26.749206	860,976.69	29.670000	954,988.29	94,011.60	0.13
		Base		26.749206	860,976.69	29.670000	954,988.29	94,011.60	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
904677200	UNIFI INC COMMON STOCK USD.1							
	61.000	Local	24.727541	1,508.38	7.100000	433.10	-1,075.28	0.00
		Base	24.727541	1,508.38	7.100000	433.10	-1,075.28	0.00
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
	10,877.000	Local	111.173645	1,209,235.74	163.010000	1,773,059.77	563,824.03	0.24
		Base	111.173645	1,209,235.74	163.010000	1,773,059.77	563,824.03	0.24
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
	85,586.000	Local	23.452583	2,007,212.77	25.410000	2,174,740.26	167,527.49	0.30
		Base	23.452583	2,007,212.77	25.410000	2,174,740.26	167,527.49	0.30
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
	15,266.000	Local	26.724243	407,972.30	19.750000	301,503.50	-106,468.80	0.04
		Base	26.724243	407,972.30	19.750000	301,503.50	-106,468.80	0.04
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
	42,199.000	Local	24.136889	1,018,552.58	14.140000	596,693.86	-421,858.72	0.08
		Base	24.136889	1,018,552.58	14.140000	596,693.86	-421,858.72	0.08
913259107	UNITIL CORP COMMON STOCK							
	11,588.000	Local	52.840687	612,317.88	42.710000	494,923.48	-117,394.40	0.07
		Base	52.840687	612,317.88	42.710000	494,923.48	-117,394.40	0.07
91325V108	UNITI GROUP INC REIT USD.0001							
	171,879.000	Local	9.131524	1,569,517.24	4.720000	811,268.88	-758,248.36	0.11
		Base	9.131524	1,569,517.24	4.720000	811,268.88	-758,248.36	0.11
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	17,741.000	Local	49.193725	872,745.88	47.210000	837,552.61	-35,193.27	0.12
		Base	49.193725	872,745.88	47.210000	837,552.61	-35,193.27	0.12
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
	9,157.000	Local	56.536618	517,705.81	40.430000	370,217.51	-147,488.30	0.05
		Base	56.536618	517,705.81	40.430000	370,217.51	-147,488.30	0.05
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	40,719.000	Local	20.109554	818,840.93	32.690000	1,331,104.11	512,263.18	0.18
		Base	20.109554	818,840.93	32.690000	1,331,104.11	512,263.18	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
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	84,712.000	Local	18.290067	1,549,388.19	15.260000	1,292,705.12	-256,683.07	0.18
		Base	18.290067	1,549,388.19	15.260000	1,292,705.12	-256,683.07	0.18
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
	98,832.000	Local	93.173993	9,208,572.11	87.400000	8,637,916.80	-570,655.31	1.19
		Base	93.173993	9,208,572.11	87.400000	8,637,916.80	-570,655.31	1.19
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
	29,092.000	Local	26.666338	775,777.10	18.790000	546,638.68	-229,138.42	0.08
		Base	26.666338	775,777.10	18.790000	546,638.68	-229,138.42	0.08
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
	95,444.000	Local	8.606103	821,400.86	10.640000	1,015,524.16	194,123.30	0.14
		Base	8.606103	821,400.86	10.640000	1,015,524.16	194,123.30	0.14
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
	40,574.000	Local	27.654213	1,122,042.05	28.110000	1,140,535.14	18,493.09	0.16
		Base	27.654213	1,122,042.05	28.110000	1,140,535.14	18,493.09	0.16
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
	39,042.000	Local	25.909096	1,011,542.94	17.950000	700,803.90	-310,739.04	0.10
		Base	25.909096	1,011,542.94	17.950000	700,803.90	-310,739.04	0.10
923454102	VERITIV CORP COMMON STOCK USD.01							
	9,758.000	Local	62.452993	609,416.31	168.900000	1,648,126.20	1,038,709.89	0.23
		Base	62.452993	609,416.31	168.900000	1,648,126.20	1,038,709.89	0.23
92346J108	VERICEL CORP COMMON STOCK							
	34,307.000	Local	48.639430	1,668,672.93	33.520000	1,149,970.64	-518,702.29	0.16
		Base	48.639430	1,668,672.93	33.520000	1,149,970.64	-518,702.29	0.16
92511U102	VERRA MOBILITY CORP COMMON STOCK USD.0001							
	122,178.000	Local	16.940879	2,069,802.76	18.700000	2,284,728.60	214,925.84	0.32
		Base	16.940879	2,069,802.76	18.700000	2,284,728.60	214,925.84	0.32
92552R406	VIAD CORP COMMON STOCK USD1.5							
	15,035.000	Local	28.472406	428,082.63	26.200000	393,917.00	-34,165.63	0.05
		Base	28.472406	428,082.63	26.200000	393,917.00	-34,165.63	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
92552V100	VIASAT INC COMMON STOCK USD.0001							
	53,599.000	Local	33.642821	1,803,221.55	18.460000	989,437.54	-813,784.01	0.14
		Base	33.642821	1,803,221.55	18.460000	989,437.54	-813,784.01	0.14
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	160,184.000	Local	9.571743	1,533,240.10	9.140000	1,464,081.76	-69,158.34	0.20
		Base	9.571743	1,533,240.10	9.140000	1,464,081.76	-69,158.34	0.20
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01							
	55,555.000	Local	18.971900	1,053,983.91	16.680000	926,657.40	-127,326.51	0.13
		Base	18.971900	1,053,983.91	16.680000	926,657.40	-127,326.51	0.13
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK							
	61,870.000	Local	22.152668	1,370,585.60	9.370000	579,721.90	-790,863.70	0.08
		Base	22.152668	1,370,585.60	9.370000	579,721.90	-790,863.70	0.08
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
	4,911.000	Local	127.553323	626,414.37	201.990000	991,972.89	365,558.52	0.14
		Base	127.553323	626,414.37	201.990000	991,972.89	365,558.52	0.14
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
	41,769.000	Local	20.804398	868,978.92	33.120000	1,383,389.28	514,410.36	0.19
		Base	20.804398	868,978.92	33.120000	1,383,389.28	514,410.36	0.19
929236107	WD 40 CO COMMON STOCK USD.001							
	9,767.000	Local	110.825373	1,082,431.42	203.240000	1,985,045.08	902,613.66	0.27
		Base	110.825373	1,082,431.42	203.240000	1,985,045.08	902,613.66	0.27
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
	43,967.000	Local	47.697543	2,097,117.89	36.500000	1,604,795.50	-492,322.39	0.22
		Base	47.697543	2,097,117.89	36.500000	1,604,795.50	-492,322.39	0.22
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
	33,844.000	Local	13.450932	455,233.33	21.120000	714,785.28	259,551.95	0.10
		Base	13.450932	455,233.33	21.120000	714,785.28	259,551.95	0.10
93148P102	WALKER + DUNLOP INC COMMON STOCK							
	24,011.000	Local	48.158028	1,156,322.42	74.240000	1,782,576.64	626,254.22	0.25
		Base	48.158028	1,156,322.42	74.240000	1,782,576.64	626,254.22	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
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01								
		Local	37,458.000	20.702804	775,485.63	51.080000	1,913,354.64	1,137,869.01	0.26
		Base		20.702804	775,485.63	51.080000	1,913,354.64	1,137,869.01	0.26
938824109	WAFD INC COMMON STOCK USD1.0								
		Local	46,612.000	29.376150	1,369,281.11	25.620000	1,194,199.44	-175,081.67	0.16
		Base		29.376150	1,369,281.11	25.620000	1,194,199.44	-175,081.67	0.16
939653101	ELME COMMUNITIES REIT USD.01								
		Local	63,241.000	25.859773	1,635,397.91	13.640000	862,607.24	-772,790.67	0.12
		Base		25.859773	1,635,397.91	13.640000	862,607.24	-772,790.67	0.12
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	19,190.000	51.910626	996,164.91	43.250000	829,967.50	-166,197.41	0.11
		Base		51.910626	996,164.91	43.250000	829,967.50	-166,197.41	0.11
966084204	WHITESTONE REIT REIT USD.001								
		Local	33,877.000	11.504340	389,732.54	9.630000	326,235.51	-63,497.03	0.05
		Base		11.504340	389,732.54	9.630000	326,235.51	-63,497.03	0.05
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	30,644.000	32.735000	1,003,131.34	37.170000	1,139,037.48	135,906.14	0.16
		Base		32.735000	1,003,131.34	37.170000	1,139,037.48	135,906.14	0.16
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	21,755.000	30.265564	658,427.35	59.450000	1,293,334.75	634,907.40	0.18
		Base		30.265564	658,427.35	59.450000	1,293,334.75	634,907.40	0.18
97717P104	WISDOMTREE INC COMMON STOCK USD.01								
		Local	82,269.000	6.992514	575,267.15	7.000000	575,883.00	615.85	0.08
		Base		6.992514	575,267.15	7.000000	575,883.00	615.85	0.08
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	57,259.000	21.687914	1,241,828.26	8.060000	461,507.54	-780,320.72	0.06
		Base		21.687914	1,241,828.26	8.060000	461,507.54	-780,320.72	0.06
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	2,456.000	96.029178	235,847.66	127.060000	312,059.36	76,211.70	0.04
		Base		96.029178	235,847.66	127.060000	312,059.36	76,211.70	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
981475106	WORLD KINECT CORP COMMON STOCK USD.01								
		Local	43,348.000	30.781983	1,334,337.38	22.430000	972,295.64	-362,041.74	0.13
		Base		30.781983	1,334,337.38	22.430000	972,295.64	-362,041.74	0.13
98379L100	XPEL INC COMMON STOCK								
		Local	15,316.000	60.999486	934,268.13	77.110000	1,181,016.76	246,748.63	0.16
		Base		60.999486	934,268.13	77.110000	1,181,016.76	246,748.63	0.16
984017103	XENIA HOTELS + RESORTS INC REIT USD.01								
		Local	77,238.000	18.973296	1,465,459.45	11.780000	909,863.64	-555,595.81	0.13
		Base		18.973296	1,465,459.45	11.780000	909,863.64	-555,595.81	0.13
98401F105	XENCOR INC COMMON STOCK USD.01								
		Local	43,647.000	37.940434	1,655,986.11	20.150000	879,487.05	-776,499.06	0.12
		Base		37.940434	1,655,986.11	20.150000	879,487.05	-776,499.06	0.12
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0								
		Local	81,461.000	16.333200	1,330,518.81	15.690000	1,278,123.09	-52,395.72	0.18
		Base		16.333200	1,330,518.81	15.690000	1,278,123.09	-52,395.72	0.18
98423J101	XPERI INC COMMON STOCK								
		Local	31,178.000	27.997812	872,915.78	9.860000	307,415.08	-565,500.70	0.04
		Base		27.997812	872,915.78	9.860000	307,415.08	-565,500.70	0.04
985817105	YELP INC COMMON STOCK USD.000001								
		Local	49,481.000	29.148156	1,442,279.91	41.590000	2,057,914.79	615,634.88	0.28
		Base		29.148156	1,442,279.91	41.590000	2,057,914.79	615,634.88	0.28
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
		Local	40,069.000	30.639270	1,227,684.92	60.520000	2,424,975.88	1,197,290.96	0.33
		Base		30.639270	1,227,684.92	60.520000	2,424,975.88	1,197,290.96	0.33
G2717B108	CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01								
		Local	121,042.000	11.726200	1,419,362.70	7.620000	922,340.04	-497,022.66	0.13
		Base		11.726200	1,419,362.70	7.620000	922,340.04	-497,022.66	0.13
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	26,138.000	46.868221	1,225,041.55	166.620000	4,355,113.56	3,130,072.01	0.60
		Base		46.868221	1,225,041.55	166.620000	4,355,113.56	3,130,072.01	0.60

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01								
		Local	24,255.000	31.249123	757,947.48	25.840000	626,749.20	-131,198.28	0.09
		Base		31.249123	757,947.48	25.840000	626,749.20	-131,198.28	0.09
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
		Local	21,065.000	27.505402	579,401.29	30.960000	652,172.40	72,771.11	0.09
		Base		27.505402	579,401.29	30.960000	652,172.40	72,771.11	0.09
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002								
		Local	27,090.000	33.495141	907,383.38	15.350000	415,831.50	-491,551.88	0.06
		Base		33.495141	907,383.38	15.350000	415,831.50	-491,551.88	0.06
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK								
		Local	16,130.000	38.366955	618,858.98	29.840000	481,319.20	-137,539.78	0.07
		Base		38.366955	618,858.98	29.840000	481,319.20	-137,539.78	0.07
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	6,461.000	112.537004	727,101.58	123.140000	795,607.54	68,505.96	0.11
		Base		112.537004	727,101.58	123.140000	795,607.54	68,505.96	0.11
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	32,699.000	27.695191	905,605.04	71.810000	2,348,115.19	1,442,510.15	0.32
		Base		27.695191	905,605.04	71.810000	2,348,115.19	1,442,510.15	0.32
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1								
		Local	63,714.000	12.045569	767,471.37	10.170000	647,971.38	-119,499.99	0.09
		Base		12.045569	767,471.37	10.170000	647,971.38	-119,499.99	0.09
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01								
		Local	36,054.000	22.513227	811,691.87	24.350000	877,914.90	66,223.03	0.12
		Base		22.513227	811,691.87	24.350000	877,914.90	66,223.03	0.12
G9059U107	TRINSEO PLC COMMON STOCK								
		Local	24,692.000	41.692722	1,029,476.68	8.170000	201,733.64	-827,743.04	0.03
		Base		41.692722	1,029,476.68	8.170000	201,733.64	-827,743.04	0.03
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01								
		Local	24,432.000	13.157785	321,471.00	28.730000	701,931.36	380,460.36	0.10
		Base		13.157785	321,471.00	28.730000	701,931.36	380,460.36	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
US DOLLAR Total									
		27,576,348.000	Local		634,517,949.90		722,541,859.28	88,023,909.38	99.76
			Base		634,517,949.90		722,541,859.28	88,023,909.38	99.76
EQUITY Total									
		27,576,348.000	Base		634,517,949.90		722,541,859.28	88,023,909.38	99.76

& 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									
		29,283,004.390	Base		636,224,606.29		724,248,515.67	88,023,909.38	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								
			-235,783.400	1.000000	-235,783.40	1.000000	-235,783.40	0.00	0.01
		Base		1.000000	-235,783.40	1.000000	-235,783.40	0.00	0.01
US DOLLAR Total									
			-235,783.400		-235,783.40		-235,783.40	0.00	0.01
		Base			-235,783.40		-235,783.40	0.00	0.01
CASH Total									
			-235,783.400	Base	-235,783.40		-235,783.40	0.00	0.01
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
20632C3G0	CONCORD MINUTEMEN CAP 12/23 ZCP					5.740000	04 Dec 2023		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.36
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.36
38346MYW8	GOTHAM FDG CORP					5.400000	30 Nov 2023		
			12,200,000.000	Local	99.115000	12,092,030.00	99.115000	12,092,030.00	0.00	0.44
		Base		99.115000	12,092,030.00	99.115000	12,092,030.00	0.00	0.44
41282KXG8	HARLEY DAVIDSON FND CP					6.040000	16 Oct 2023		
			14,000,000.000	Local	99.748333	13,964,766.67	99.748333	13,964,766.67	0.00	0.51
		Base		99.748333	13,964,766.67	99.748333	13,964,766.67	0.00	0.51
4499929H1	ILA FINANCIAL SQUARE GOVT					5.239502	31 Dec 2030		
			33,200,779.880	Local	100.000000	33,200,779.88	100.000000	33,200,779.88	0.00	1.20
		Base		100.000000	33,200,779.88	100.000000	33,200,779.88	0.00	1.20
912797FV4	TREASURY BILL 12/23 0.00000					5.180400	21 Dec 2023		
			10,000,000.000	Local	98.834410	9,883,441.00	98.834410	9,883,441.00	0.00	0.36
		Base		98.834410	9,883,441.00	98.834410	9,883,441.00	0.00	0.36

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797GM3	TREASURY BILL 02/24 0.00000				5.260000	08 Feb 2024		
	10,000,000.000	Local	98.100556	9,810,055.56	98.102177	9,810,217.70	162.14	0.36
		Base	98.100556	9,810,055.56	98.102177	9,810,217.70	162.14	0.36
US DOLLAR Total								
	89,400,779.880	Local		88,951,073.11		88,951,235.25	162.14	3.22
		Base		88,951,073.11		88,951,235.25	162.14	3.22
CASH EQUIVALENT Total								
	89,400,779.880	Base		88,951,073.11		88,951,235.25	162.14	3.22
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF							
	283,222.000	Local	128.150355	36,294,999.97	103.720000	29,375,785.84	-6,919,214.13	1.06
		Base	128.150355	36,294,999.97	103.720000	29,375,785.84	-6,919,214.13	1.06
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE							
	177,300.000	Local	26.344842	4,670,940.41	24.340000	4,315,482.00	-355,458.41	0.16
		Base	26.344842	4,670,940.41	24.340000	4,315,482.00	-355,458.41	0.16
78464A664	SPDR PORTFOLIO LONG TERM TREAS SPDR PORT LNG TRM TRSRY							
	472,165.000	Local	30.455795	14,380,160.62	26.150000	12,347,114.75	-2,033,045.87	0.45
		Base	30.455795	14,380,160.62	26.150000	12,347,114.75	-2,033,045.87	0.45
US DOLLAR Total								
	932,687.000	Local		55,346,101.00		46,038,382.59	-9,307,718.41	1.67
		Base		55,346,101.00		46,038,382.59	-9,307,718.41	1.67
EQUITY Total								
	932,687.000	Base		55,346,101.00		46,038,382.59	-9,307,718.41	1.67
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	
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	7,500,000.000	Local	99.952585	7,496,443.86	89.674846	6,725,613.45	-770,830.41	0.24
		Base	99.952585	7,496,443.86	89.674846	6,725,613.45	-770,830.41	0.24
00108WAR1	AEP TEXAS INC SR UNSECURED 06/33 5.4				5.400000	01 Jun 2033		
	7,000,000.000	Local	99.842404	6,988,968.30	95.360319	6,675,222.33	-313,745.97	0.24
		Base	99.842404	6,988,968.30	95.360319	6,675,222.33	-313,745.97	0.24
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
	10,205,000.000	Local	100.128401	10,218,103.28	93.378403	9,529,266.03	-688,837.25	0.35
		Base	100.128401	10,218,103.28	93.378403	9,529,266.03	-688,837.25	0.35
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15				5.150000	15 Nov 2046		
	10,062,000.000	Local	99.867640	10,048,681.94	83.052554	8,356,747.98	-1,691,933.96	0.30
		Base	99.867640	10,048,681.94	83.052554	8,356,747.98	-1,691,933.96	0.30
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	10,000,000.000	Local	99.684365	9,968,436.50	76.391593	7,639,159.30	-2,329,277.20	0.28
		Base	99.684365	9,968,436.50	76.391593	7,639,159.30	-2,329,277.20	0.28
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	10,000,000.000	Local	99.993454	9,999,345.42	89.938830	8,993,883.00	-1,005,462.42	0.33
		Base	99.993454	9,999,345.42	89.938830	8,993,883.00	-1,005,462.42	0.33
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375				3.375000	25 Feb 2024		
	5,000,000.000	Local	100.420071	5,021,003.55	99.106709	4,955,335.45	-65,668.10	0.18
		Base	100.420071	5,021,003.55	99.106709	4,955,335.45	-65,668.10	0.18
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	10,000,000.000	Local	99.963118	9,996,311.76	91.601414	9,160,141.40	-836,170.36	0.33
		Base	99.963118	9,996,311.76	91.601414	9,160,141.40	-836,170.36	0.33
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	10,000,000.000	Local	99.970161	9,997,016.05	96.900468	9,690,046.80	-306,969.25	0.35
		Base	99.970161	9,997,016.05	96.900468	9,690,046.80	-306,969.25	0.35
025537AX9	AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.625				5.625000	01 Mar 2033		
	10,000,000.000	Local	99.646373	9,964,637.26	96.801127	9,680,112.70	-284,524.56	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	99.646373	9,964,637.26	96.801127	9,680,112.70	-284,524.56	0.35
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038		
	5,000,000.000	Local	99.823019	4,991,150.97	115.112947	5,755,647.35	764,496.38	0.21
		Base	99.823019	4,991,150.97	115.112947	5,755,647.35	764,496.38	0.21
025816CJ6	AMERICAN EXPRESS CO SR UNSECURED 11/23 VAR				5.554889	03 Nov 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.992475	9,999,247.50	-752.50	0.36
		Base	100.000000	10,000,000.00	99.992475	9,999,247.50	-752.50	0.36
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				5.974369	04 Nov 2026		
	14,000,000.000	Local	100.000000	14,000,000.00	99.096747	13,873,544.58	-126,455.42	0.50
		Base	100.000000	14,000,000.00	99.096747	13,873,544.58	-126,455.42	0.50
02582JJV3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 3 A				3.750000	15 Aug 2027		
	10,000,000.000	Local	97.509141	9,750,914.10	96.802810	9,680,281.00	-70,633.10	0.35
Original Face:	10,000,000.000	Base	97.509141	9,750,914.10	96.802810	9,680,281.00	-70,633.10	0.35
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
	3,000,000.000	Local	99.967359	2,999,020.77	101.500248	3,045,007.44	45,986.67	0.11
		Base	99.967359	2,999,020.77	101.500248	3,045,007.44	45,986.67	0.11
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	7,546,000.000	Local	98.686163	7,446,857.88	85.613864	6,460,422.18	-986,435.70	0.23
		Base	98.686163	7,446,857.88	85.613864	6,460,422.18	-986,435.70	0.23
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	5,000,000.000	Local	99.932803	4,996,640.16	83.510342	4,175,517.10	-821,123.06	0.15
		Base	99.932803	4,996,640.16	83.510342	4,175,517.10	-821,123.06	0.15
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.862207	4,993,110.34	88.967285	4,448,364.25	-544,746.09	0.16
		Base	99.862207	4,993,110.34	88.967285	4,448,364.25	-544,746.09	0.16
039482AE4	ARCHER DANIELS MIDLAND C SR UNSECURED 08/33 4.5				4.500000	15 Aug 2033		
	10,000,000.000	Local	99.109319	9,910,931.90	92.986070	9,298,607.00	-612,324.90	0.34
		Base	99.109319	9,910,931.90	92.986070	9,298,607.00	-612,324.90	0.34
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027		
	10,000,000.000	Local	99.998189	9,999,818.85	94.242291	9,424,229.10	-575,589.75	0.34

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		Base	99.998189	9,999,818.85	94.242291	9,424,229.10	-575,589.75	0.34
053332BB7	AUTOZONE INC SR UNSECURED 08/32 4.75				4.750000	01 Aug 2032		
	5,000,000.000	Local	99.913925	4,995,696.23	91.749117	4,587,455.85	-408,240.38	0.17
		Base	99.913925	4,995,696.23	91.749117	4,587,455.85	-408,240.38	0.17
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	88.930208	13,339,531.20	-1,660,468.80	0.48
		Base	100.000000	15,000,000.00	88.930208	13,339,531.20	-1,660,468.80	0.48
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.000000	22 Jan 2025		
	10,000,000.000	Local	98.980600	9,898,060.01	97.303563	9,730,356.30	-167,703.71	0.35
		Base	98.980600	9,898,060.01	97.303563	9,730,356.30	-167,703.71	0.35
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	10,500,000.000	Local	105.600041	11,088,004.32	94.425871	9,914,716.46	-1,173,287.86	0.36
		Base	105.600041	11,088,004.32	94.425871	9,914,716.46	-1,173,287.86	0.36
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027		
	5,000,000.000	Local	100.922330	5,046,116.50	93.830379	4,691,518.95	-354,597.55	0.17
		Base	100.922330	5,046,116.50	93.830379	4,691,518.95	-354,597.55	0.17
06055JBB4	BANK OF AMERICA CORP SR UNSECURED 05/26 5.5				5.500000	19 May 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	97.062056	9,706,205.60	-293,794.40	0.35
		Base	100.000000	10,000,000.00	97.062056	9,706,205.60	-293,794.40	0.35
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024		
	25,000,000.000	Local	99.969321	24,992,330.23	98.299420	24,574,855.00	-417,475.23	0.89
		Base	99.969321	24,992,330.23	98.299420	24,574,855.00	-417,475.23	0.89
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4				5.400000	31 Jan 2028		
	7,500,000.000	Local	100.000000	7,500,000.00	96.066246	7,204,968.45	-295,031.55	0.26
		Base	100.000000	7,500,000.00	96.066246	7,204,968.45	-295,031.55	0.26
06418GAD9	BANK OF NOVA SCOTIA SR UNSECURED 06/28 5.25				5.250000	12 Jun 2028		
	3,000,000.000	Local	99.840089	2,995,202.68	97.390523	2,921,715.69	-73,486.99	0.11
		Base	99.840089	2,995,202.68	97.390523	2,921,715.69	-73,486.99	0.11
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026		
	3,000,000.000	Local	99.976937	2,999,308.10	95.418733	2,862,561.99	-136,746.11	0.10

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Base Currency: USD - US DOLLAR

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		Base	99.976937	2,999,308.10	95.418733	2,862,561.99	-136,746.11	0.10
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	10,000,000.000	Local	99.948681	9,994,868.12	83.363771	8,336,377.10	-1,658,491.02	0.30
		Base	99.948681	9,994,868.12	83.363771	8,336,377.10	-1,658,491.02	0.30
097023CU7	BOEING CO SR UNSECURED 05/27 5.04				5.040000	01 May 2027		
	30,000,000.000	Local	100.000000	30,000,000.00	97.561313	29,268,393.90	-731,606.10	1.06
		Base	100.000000	30,000,000.00	97.561313	29,268,393.90	-731,606.10	1.06
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
	5,000,000.000	Local	114.592576	5,729,628.82	92.193107	4,609,655.35	-1,119,973.47	0.17
		Base	114.592576	5,729,628.82	92.193107	4,609,655.35	-1,119,973.47	0.17
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050		
	5,000,000.000	Local	100.000000	5,000,000.00	91.146446	4,557,322.30	-442,677.70	0.17
		Base	100.000000	5,000,000.00	91.146446	4,557,322.30	-442,677.70	0.17
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062		
	9,958,108.740	Local	91.123943	9,074,221.35	88.232460	8,786,284.31	-287,937.04	0.32
Original Face:	10,000,000.000	Base	91.123943	9,074,221.35	88.232460	8,786,284.31	-287,937.04	0.32
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A				6.250000	25 Jan 2063		
	7,923,172.950	Local	95.220317	7,544,470.36	91.858330	7,278,094.35	-266,376.01	0.26
Original Face:	8,035,647.000	Base	95.220317	7,544,470.36	91.858330	7,278,094.35	-266,376.01	0.26
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	10,804,522.650	Local	95.644653	10,333,948.18	83.278910	8,997,888.69	-1,336,059.49	0.33
Original Face:	15,000,000.000	Base	95.644653	10,333,948.18	83.278910	8,997,888.69	-1,336,059.49	0.33
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	8,625,290.770	Local	98.174501	8,467,836.18	85.664170	7,388,783.75	-1,079,052.43	0.27
Original Face:	10,000,000.000	Base	98.174501	8,467,836.18	85.664170	7,388,783.75	-1,079,052.43	0.27
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
	4,372,745.190	Local	95.410523	4,172,059.05	86.519630	3,783,282.96	-388,776.09	0.14
Original Face:	5,000,000.000	Base	95.410523	4,172,059.05	86.519630	3,783,282.96	-388,776.09	0.14
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047		
	3,300,000.000	Local	101.963789	3,364,805.03	96.846840	3,195,945.72	-168,859.31	0.12

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Original Face:	3,300,000.000	Base	101.963789	3,364,805.03	96.846840	3,195,945.72	-168,859.31	0.12
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3				5.700000	15 Feb 2029		
	10,000,000.000	Local	99.987045	9,998,704.50	99.986420	9,998,642.00	-62.50	0.36
Original Face:	10,000,000.000	Base	99.987045	9,998,704.50	99.986420	9,998,642.00	-62.50	0.36
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.36
		Base	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.36
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050		
	3,000,000.000	Local	99.647247	2,989,417.41	70.146820	2,104,404.60	-885,012.81	0.08
		Base	99.647247	2,989,417.41	70.146820	2,104,404.60	-885,012.81	0.08
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954				2.954000	16 May 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	94.601802	9,460,180.20	-539,819.80	0.34
		Base	100.000000	10,000,000.00	94.601802	9,460,180.20	-539,819.80	0.34
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR				3.520000	27 Oct 2028		
	10,000,000.000	Local	105.253325	10,525,332.51	90.787958	9,078,795.80	-1,446,536.71	0.33
		Base	105.253325	10,525,332.51	90.787958	9,078,795.80	-1,446,536.71	0.33
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6				6.218040	14 May 2029		
	10,000,000.000	Local	101.252207	10,125,220.70	100.434970	10,043,497.00	-81,723.70	0.36
Original Face:	10,000,000.000	Base	101.252207	10,125,220.70	100.434970	10,043,497.00	-81,723.70	0.36
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				5.917780	06 Oct 2028		
	15,000,000.000	Local	100.000000	15,000,000.00	95.811985	14,371,797.75	-628,202.25	0.52
		Base	100.000000	15,000,000.00	95.811985	14,371,797.75	-628,202.25	0.52
17330RH65	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/27 6				6.000000	20 Oct 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.874032	9,987,403.20	-12,596.80	0.36
		Base	100.000000	10,000,000.00	99.874032	9,987,403.20	-12,596.80	0.36
17331H5T9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/28 5.15				5.150000	30 Mar 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	96.107471	4,805,373.55	-194,626.45	0.17
		Base	100.000000	5,000,000.00	96.107471	4,805,373.55	-194,626.45	0.17
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048		
	5,000,000.000	Local	102.209230	5,110,461.48	95.970370	4,798,518.50	-311,942.98	0.17

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Original Face:		Base	5,000,000.000	102.209230	5,110,461.48	95.970370	4,798,518.50	-311,942.98	0.17
205887CJ9	CONAGRA BRANDS INC SR UNSECURED 10/26 5.3					5.300000	01 Oct 2026		
		Local	10,000,000.000	99.862211	9,986,221.10	99.002045	9,900,204.50	-86,016.60	0.36
		Base		99.862211	9,986,221.10	99.002045	9,900,204.50	-86,016.60	0.36
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.815910	9,981,591.01	99.308410	9,930,841.00	-50,750.01	0.36
		Base		99.815910	9,981,591.01	99.308410	9,930,841.00	-50,750.01	0.36
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5					5.000000	02 Feb 2026		
		Local	6,000,000.000	99.864693	5,991,881.56	98.199356	5,891,961.36	-99,920.20	0.21
		Base		99.864693	5,991,881.56	98.199356	5,891,961.36	-99,920.20	0.21
21036PBP2	CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9					4.900000	01 May 2033		
		Local	5,000,000.000	99.328603	4,966,430.17	93.012084	4,650,604.20	-315,825.97	0.17
		Base		99.328603	4,966,430.17	93.012084	4,650,604.20	-315,825.97	0.17
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6					2.600000	07 Mar 2024		
		Local	8,393,000.000	100.234126	8,412,650.23	98.725856	8,286,061.09	-126,589.14	0.30
		Base		100.234126	8,412,650.23	98.725856	8,286,061.09	-126,589.14	0.30
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45					1.450000	15 Apr 2026		
		Local	5,000,000.000	99.977784	4,998,889.21	89.976893	4,498,844.65	-500,044.56	0.16
		Base		99.977784	4,998,889.21	89.976893	4,498,844.65	-500,044.56	0.16
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45					2.450000	01 Jun 2030		
		Local	13,000,000.000	99.788290	12,972,477.65	81.220707	10,558,691.91	-2,413,785.74	0.38
		Base		99.788290	12,972,477.65	81.220707	10,558,691.91	-2,413,785.74	0.38
291011BP8	EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875					0.875000	15 Oct 2026		
		Local	5,000,000.000	89.495732	4,474,786.61	87.836793	4,391,839.65	-82,946.96	0.16
		Base		89.495732	4,474,786.61	87.836793	4,391,839.65	-82,946.96	0.16
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	92.487890	4,624,394.50	-375,605.50	0.17
		Base		100.000000	5,000,000.00	92.487890	4,624,394.50	-375,605.50	0.17
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.500000	01 Dec 2032		
		Local	23,662.250	100.104132	23,686.89	99.692003	23,589.37	-97.52	0.00

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Original Face:	5,000,000.000	Base	100.104132	23,686.89	99.692003	23,589.37	-97.52	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	1,152,885.600	Local	91.317943	1,052,791.41	87.185410	1,005,148.04	-47,643.37	0.04
Original Face:	10,000,000.000	Base	91.317943	1,052,791.41	87.185410	1,005,148.04	-47,643.37	0.04
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
	121,044.360	Local	100.847854	122,070.64	96.778332	117,144.71	-4,925.93	0.00
Original Face:	5,085,000.000	Base	100.847854	122,070.64	96.778332	117,144.71	-4,925.93	0.00
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	741,004.650	Local	102.106367	756,612.93	95.388420	706,832.63	-49,780.30	0.03
Original Face:	5,000,000.000	Base	102.106367	756,612.93	95.388420	706,832.63	-49,780.30	0.03
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
	745,030.550	Local	106.081388	790,338.75	93.901553	699,595.26	-90,743.49	0.03
Original Face:	5,000,000.000	Base	106.081388	790,338.75	93.901553	699,595.26	-90,743.49	0.03
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
	1,280,710.690	Local	102.255125	1,309,592.32	90.093881	1,153,841.97	-155,750.35	0.04
Original Face:	7,000,000.000	Base	102.255125	1,309,592.32	90.093881	1,153,841.97	-155,750.35	0.04
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
	898,008.850	Local	100.687161	904,179.62	89.451475	803,282.16	-100,897.46	0.03
Original Face:	3,550,000.000	Base	100.687161	904,179.62	89.451475	803,282.16	-100,897.46	0.03
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
	898,320.600	Local	102.444380	920,278.97	90.333774	811,486.90	-108,792.07	0.03
Original Face:	5,000,000.000	Base	102.444380	920,278.97	90.333774	811,486.90	-108,792.07	0.03
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	511,988.690	Local	103.569495	530,264.10	99.434004	509,090.85	-21,173.25	0.02
Original Face:	10,300,000.000	Base	103.569495	530,264.10	99.434004	509,090.85	-21,173.25	0.02
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
	273,630.530	Local	99.741326	272,922.72	98.173616	268,632.99	-4,289.73	0.01
Original Face:	14,598,876.000	Base	99.741326	272,922.72	98.173616	268,632.99	-4,289.73	0.01
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
	261,655.180	Local	99.734479	260,960.43	97.994176	256,406.84	-4,553.59	0.01

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Original Face:	11,774,977.000	Base	99.734479	260,960.43	97.994176	256,406.84	-4,553.59	0.01
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	137,968.490	Local	99.693075	137,545.03	97.102243	133,970.50	-3,574.53	0.00
Original Face:	3,598,890.000	Base	99.693075	137,545.03	97.102243	133,970.50	-3,574.53	0.00
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	63,545.130	Local	99.753970	63,388.79	96.745308	61,476.93	-1,911.86	0.00
Original Face:	6,241,535.000	Base	99.753970	63,388.79	96.745308	61,476.93	-1,911.86	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	61,791.450	Local	100.158954	61,889.67	97.098043	59,998.29	-1,891.38	0.00
Original Face:	5,000,000.000	Base	100.158954	61,889.67	97.098043	59,998.29	-1,891.38	0.00
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	148,325.650	Local	100.606658	149,225.48	98.610714	146,264.98	-2,960.50	0.01
Original Face:	5,000,000.000	Base	100.606658	149,225.48	98.610714	146,264.98	-2,960.50	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	118,794.100	Local	100.412840	119,284.53	98.981677	117,584.39	-1,700.14	0.00
Original Face:	5,000,000.000	Base	100.412840	119,284.53	98.981677	117,584.39	-1,700.14	0.00
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				5.608000	01 Jan 2037		
	349,136.400	Local	102.700440	358,564.62	101.511729	354,414.40	-4,150.22	0.01
Original Face:	6,000,000.000	Base	102.700440	358,564.62	101.511729	354,414.40	-4,150.22	0.01
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				4.031000	01 Oct 2036		
	297,041.600	Local	102.648821	304,909.70	101.099323	300,307.05	-4,602.65	0.01
Original Face:	5,000,000.000	Base	102.648821	304,909.70	101.099323	300,307.05	-4,602.65	0.01
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
	1,096,503.940	Local	99.953553	1,095,994.65	93.161448	1,021,518.95	-74,475.70	0.04
Original Face:	8,208,821.000	Base	99.953553	1,095,994.65	93.161448	1,021,518.95	-74,475.70	0.04
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9				0.900000	26 Feb 2027		
	13,860,000.000	Local	90.230007	12,505,878.91	86.958112	12,052,394.32	-453,484.59	0.44
		Base	90.230007	12,505,878.91	86.958112	12,052,394.32	-453,484.59	0.44
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75				0.750000	24 Feb 2026		
	10,000,000.000	Local	96.803607	9,680,360.67	89.979230	8,997,923.00	-682,437.67	0.33

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		Base	96.803607	9,680,360.67	89.979230	8,997,923.00	-682,437.67	0.33
3130AMR53	FEDERAL HOME LOAN BANK BONDS 12/24 0.62				0.620000	09 Dec 2024		
	10,000,000.000	Local	98.130260	9,813,026.04	94.394557	9,439,455.70	-373,570.34	0.34
		Base	98.130260	9,813,026.04	94.394557	9,439,455.70	-373,570.34	0.34
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	95.519928	4,775,996.40	-224,003.60	0.17
		Base	100.000000	5,000,000.00	95.519928	4,775,996.40	-224,003.60	0.17
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027		
	9,000,000.000	Local	99.777129	8,979,941.57	97.540929	8,778,683.61	-201,257.96	0.32
		Base	99.777129	8,979,941.57	97.540929	8,778,683.61	-201,257.96	0.32
3130AW5Z9	FEDERAL HOME LOAN BANK BONDS 05/24 5.35				5.350000	23 May 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.722826	4,986,141.30	-13,858.70	0.18
		Base	100.000000	5,000,000.00	99.722826	4,986,141.30	-13,858.70	0.18
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
	967,711.400	Local	102.741915	994,245.22	93.505063	904,859.15	-89,386.07	0.03
Original Face:	5,000,000.000	Base	102.741915	994,245.22	93.505063	904,859.15	-89,386.07	0.03
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
	1,080,692.490	Local	108.642027	1,174,086.23	94.047642	1,016,365.80	-157,720.43	0.04
Original Face:	7,231,153.000	Base	108.642027	1,174,086.23	94.047642	1,016,365.80	-157,720.43	0.04
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
	1,593,327.440	Local	99.863265	1,591,148.80	87.241898	1,390,049.10	-201,099.70	0.05
Original Face:	8,000,000.000	Base	99.863265	1,591,148.80	87.241898	1,390,049.10	-201,099.70	0.05
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
	876,301.740	Local	102.461849	897,874.97	95.392331	835,924.66	-61,950.31	0.03
Original Face:	6,000,000.000	Base	102.461849	897,874.97	95.392331	835,924.66	-61,950.31	0.03
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
	1,410,193.550	Local	100.364560	1,415,334.55	89.444348	1,261,338.43	-153,996.12	0.05
Original Face:	5,000,000.000	Base	100.364560	1,415,334.55	89.444348	1,261,338.43	-153,996.12	0.05
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025		
	5,000,000.000	Local	103.260792	5,163,039.59	99.862473	4,993,123.65	-169,915.94	0.18

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		Base	103.260792	5,163,039.59	99.862473	4,993,123.65	-169,915.94	0.18
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024		
	5,000,000.000	Local	101.466023	5,073,301.17	99.940268	4,997,013.40	-76,287.77	0.18
		Base	101.466023	5,073,301.17	99.940268	4,997,013.40	-76,287.77	0.18
3133BS3B6	FED HM LN PC POOL QF5294 FR 01/53 FIXED 6.5				6.500000	01 Jan 2053		
	9,846,086.140	Local	103.382762	10,179,155.81	100.719359	9,916,914.85	-262,240.96	0.36
Original Face:	10,193,893.000	Base	103.382762	10,179,155.81	100.719359	9,916,914.85	-262,240.96	0.36
3133BUNK9	FED HM LN PC POOL QF6694 FR 01/53 FIXED 7				7.000000	01 Jan 2053		
	17,056,738.710	Local	103.962803	17,732,663.64	102.266450	17,443,321.16	-289,342.48	0.63
Original Face:	19,717,301.000	Base	103.962803	17,732,663.64	102.266450	17,443,321.16	-289,342.48	0.63
3133BW6T5	FED HM LN PC POOL QF8982 FR 03/53 FIXED 4.5				4.500000	01 Mar 2053		
	6,955,521.980	Local	98.266448	6,834,944.39	91.909707	6,392,799.87	-442,144.52	0.23
Original Face:	7,006,501.000	Base	98.266448	6,834,944.39	91.909707	6,392,799.87	-442,144.52	0.23
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034		
	4,240,000.000	Local	113.059578	4,793,726.12	80.564274	3,415,925.22	-1,377,800.90	0.12
		Base	113.059578	4,793,726.12	80.564274	3,415,925.22	-1,377,800.90	0.12
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45				1.450000	11 Jun 2030		
	4,000,000.000	Local	88.144800	3,525,791.99	78.786797	3,151,471.88	-374,320.11	0.11
		Base	88.144800	3,525,791.99	78.786797	3,151,471.88	-374,320.11	0.11
3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68				1.680000	29 Apr 2030		
	3,500,000.000	Local	89.813709	3,143,479.82	80.350680	2,812,273.80	-331,206.02	0.10
		Base	89.813709	3,143,479.82	80.350680	2,812,273.80	-331,206.02	0.10
3133EM6A5	FEDERAL FARM CREDIT BANK BONDS 09/30 1.57				1.570000	23 Sep 2030		
	3,771,000.000	Local	87.388683	3,295,427.25	78.602080	2,964,084.44	-331,342.81	0.11
		Base	87.388683	3,295,427.25	78.602080	2,964,084.44	-331,342.81	0.11
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74				1.740000	03 Jun 2030		
	3,135,000.000	Local	88.989937	2,789,834.52	80.431249	2,521,519.66	-268,314.86	0.09
		Base	88.989937	2,789,834.52	80.431249	2,521,519.66	-268,314.86	0.09
3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94				1.940000	30 Jun 2031		
	9,000,000.000	Local	89.225080	8,030,257.18	78.815290	7,093,376.10	-936,881.08	0.26

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		Base	89.225080	8,030,257.18	78.815290	7,093,376.10	-936,881.08	0.26
3133ENCN8	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR				5.345000	30 Nov 2023		
	10,000,000.000	Local	99.998344	9,999,834.39	99.984523	9,998,452.30	-1,382.09	0.36
		Base	99.998344	9,999,834.39	99.984523	9,998,452.30	-1,382.09	0.36
3133ENDJ6	FEDERAL FARM CREDIT BANK BONDS 11/24 VAR				5.400000	08 Nov 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.967901	9,996,790.10	-3,209.90	0.36
		Base	100.000000	10,000,000.00	99.967901	9,996,790.10	-3,209.90	0.36
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12				2.120000	12 Jan 2032		
	5,729,000.000	Local	89.485339	5,126,615.05	78.800401	4,514,474.97	-612,140.08	0.16
		Base	89.485339	5,126,615.05	78.800401	4,514,474.97	-612,140.08	0.16
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1				2.100000	13 Jan 2031		
	7,100,000.000	Local	91.518829	6,497,836.86	80.848721	5,740,259.19	-757,577.67	0.21
		Base	91.518829	6,497,836.86	80.848721	5,740,259.19	-757,577.67	0.21
3133EPFM2	FEDERAL FARM CREDIT BANK BONDS 04/30 5.48				5.480000	11 Apr 2030		
	10,000,000.000	Local	99.763982	9,976,398.20	98.217048	9,821,704.80	-154,693.40	0.36
		Base	99.763982	9,976,398.20	98.217048	9,821,704.80	-154,693.40	0.36
3133EPHJ7	FEDERAL FARM CREDIT BANK BONDS 04/33 6.08				6.080000	28 Apr 2033		
	20,000,000.000	Local	100.000000	20,000,000.00	99.384320	19,876,864.00	-123,136.00	0.72
		Base	100.000000	20,000,000.00	99.384320	19,876,864.00	-123,136.00	0.72
3133EPLH6	FEDERAL FARM CREDIT BANK BONDS 05/30 5.95				5.950000	30 May 2030		
	10,000,000.000	Local	99.903888	9,990,388.83	97.955931	9,795,593.10	-194,795.73	0.36
		Base	99.903888	9,990,388.83	97.955931	9,795,593.10	-194,795.73	0.36
3133EPSP1	FEDERAL FARM CREDIT BANK BONDS 08/28 6				6.000000	08 Aug 2028		
	5,000,000.000	Local	99.891949	4,994,597.45	98.834654	4,941,732.70	-52,864.75	0.18
		Base	99.891949	4,994,597.45	98.834654	4,941,732.70	-52,864.75	0.18
3133KQSY3	FED HM LN PC POOL RA8635 FR 03/53 FIXED 6				6.000000	01 Mar 2053		
	12,299,724.870	Local	102.032874	12,549,762.79	98.847812	12,158,008.92	-391,753.87	0.44
Original Face:	12,845,689.000	Base	102.032874	12,549,762.79	98.847812	12,158,008.92	-391,753.87	0.44
3134GYVP4	FREDDIE MAC NOTES 07/28 6				6.000000	13 Jul 2028		
	14,100,000.000	Local	100.000000	14,100,000.00	98.849862	13,937,830.54	-162,169.46	0.51

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		Base	100.000000	14,100,000.00	98.849862	13,937,830.54	-162,169.46	0.51
3134GYWS7	FREDDIE MAC NOTES 07/26 6				6.000000	17 Jul 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.461955	9,946,195.50	-53,804.50	0.36
		Base	100.000000	10,000,000.00	99.461955	9,946,195.50	-53,804.50	0.36
3134GYYG1	FREDDIE MAC NOTES 08/27 6				6.000000	16 Aug 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.137141	9,913,714.10	-86,285.90	0.36
		Base	100.000000	10,000,000.00	99.137141	9,913,714.10	-86,285.90	0.36
3134H1BW2	FREDDIE MAC NOTES 09/26 6				6.000000	18 Sep 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	100.025672	10,002,567.20	2,567.20	0.36
		Base	100.000000	10,000,000.00	100.025672	10,002,567.20	2,567.20	0.36
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
	5,000,000.000	Local	126.642095	6,332,104.73	110.709905	5,535,495.25	-796,609.48	0.20
		Base	126.642095	6,332,104.73	110.709905	5,535,495.25	-796,609.48	0.20
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	5,000,000.000	Local	99.849015	4,992,450.74	90.945622	4,547,281.10	-445,169.64	0.16
		Base	99.849015	4,992,450.74	90.945622	4,547,281.10	-445,169.64	0.16
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.638357	25 Mar 2052		
	220,773.880	Local	107.895060	238,204.11	99.512570	219,697.76	-18,506.35	0.01
Original Face:	4,261,779.000	Base	107.895060	238,204.11	99.512570	219,697.76	-18,506.35	0.01
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031		
	424,836.400	Local	102.704460	436,325.93	95.624920	406,249.47	-30,076.46	0.01
Original Face:	5,000,000.000	Base	102.704460	436,325.93	95.624920	406,249.47	-30,076.46	0.01
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042		
	3,247,432.800	Local	98.569553	3,200,980.01	87.113320	2,828,946.53	-372,033.48	0.10
Original Face:	30,000,000.000	Base	98.569553	3,200,980.01	87.113320	2,828,946.53	-372,033.48	0.10
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028		
	416,801.150	Local	100.894892	420,531.07	94.413840	393,517.97	-27,013.10	0.01
Original Face:	5,000,000.000	Base	100.894892	420,531.07	94.413840	393,517.97	-27,013.10	0.01
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042		
	909,229.800	Local	99.937115	908,658.03	89.535050	814,079.36	-94,578.67	0.03

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Original Face:		Base	6,000,000.000	99.937115	908,658.03	89.535050	814,079.36	-94,578.67	0.03
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	754,177.750	99.419944	749,803.10	91.992210	693,784.78	-56,018.32	0.03
Original Face:		Base	5,000,000.000	99.419944	749,803.10	91.992210	693,784.78	-56,018.32	0.03
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	518,820.780	100.700544	522,455.35	88.098550	457,073.58	-65,381.77	0.02
Original Face:		Base	6,000,000.000	100.700544	522,455.35	88.098550	457,073.58	-65,381.77	0.02
3136AGDC3	FANNIE MAE FNR 2013 97 JF					5.779430	25 Apr 2038		
		Local	773,162.550	99.887284	772,291.07	97.617060	754,738.55	-17,552.52	0.03
Original Face:		Base	5,000,000.000	99.887284	772,291.07	97.617060	754,738.55	-17,552.52	0.03
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	218,728.650	104.944624	229,543.96	95.990560	209,958.86	-19,585.10	0.01
Original Face:		Base	5,000,000.000	104.944624	229,543.96	95.990560	209,958.86	-19,585.10	0.01
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.700000	25 Mar 2043		
		Local	1,087,362.900	95.142314	1,034,542.23	97.877330	1,064,281.77	29,739.54	0.04
Original Face:		Base	3,651,802.000	95.142314	1,034,542.23	97.877330	1,064,281.77	29,739.54	0.04
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
		Local	155,222.160	101.129948	156,976.09	98.331390	152,632.11	-4,343.98	0.01
Original Face:		Base	8,500,000.000	101.129948	156,976.09	98.331390	152,632.11	-4,343.98	0.01
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
		Local	76,348.000	102.255187	78,069.79	97.810110	74,676.06	-3,393.73	0.00
Original Face:		Base	5,000,000.000	102.255187	78,069.79	97.810110	74,676.06	-3,393.73	0.00
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	372,872.500	101.691862	379,180.99	96.399900	359,448.72	-19,732.27	0.01
Original Face:		Base	5,000,000.000	101.691862	379,180.99	96.399900	359,448.72	-19,732.27	0.01
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	337,016.650	101.356259	341,587.47	96.810380	326,267.10	-15,320.37	0.01
Original Face:		Base	5,000,000.000	101.356259	341,587.47	96.810380	326,267.10	-15,320.37	0.01
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	490,715.460	101.584003	498,488.41	96.441910	473,255.36	-25,233.05	0.02

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Original Face:	6,000,000.000	Base	101.584003	498,488.41	96.441910	473,255.36	-25,233.05	0.02
3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034		
	1,059,410.460	Local	87.474044	926,709.17	100.000000	1,059,410.46	132,701.29	0.04
Original Face:	6,000,000.000	Base	87.474044	926,709.17	100.000000	1,059,410.46	132,701.29	0.04
3136AKQM8	FANNIEMAE ACES FNA 2014 M8 A2				3.056000	25 Jun 2024		
	4,408,456.630	Local	98.758309	4,353,717.20	97.924140	4,316,943.24	-36,773.96	0.16
Original Face:	12,500,000.000	Base	98.758309	4,353,717.20	97.924140	4,316,943.24	-36,773.96	0.16
3136AL2K6	FANNIE MAE FNR 2014 84 VK				3.000000	25 Mar 2035		
	10,692,273.000	Local	101.636785	10,867,282.51	95.229110	10,182,156.42	-685,126.09	0.37
Original Face:	10,692,273.000	Base	101.636785	10,867,282.51	95.229110	10,182,156.42	-685,126.09	0.37
3136ARQ35	FANNIE MAE FNR 2016 29 PA				3.000000	25 Aug 2045		
	1,040,604.690	Local	106.491993	1,108,160.67	89.359640	929,880.60	-178,280.07	0.03
Original Face:	4,600,000.000	Base	106.491993	1,108,160.67	89.359640	929,880.60	-178,280.07	0.03
3136ARYU6	FANNIE MAE FNR 2016 21 VB				3.000000	25 Aug 2027		
	2,609,028.810	Local	101.842957	2,657,112.09	97.329890	2,539,364.87	-117,747.22	0.09
Original Face:	6,976,000.000	Base	101.842957	2,657,112.09	97.329890	2,539,364.87	-117,747.22	0.09
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046		
	1,160,731.980	Local	100.810549	1,170,140.28	91.903300	1,066,750.99	-103,389.29	0.04
Original Face:	6,000,000.000	Base	100.810549	1,170,140.28	91.903300	1,066,750.99	-103,389.29	0.04
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	1,167,541.620	Local	101.146366	1,180,925.92	84.300380	984,242.02	-196,683.90	0.04
Original Face:	6,000,000.000	Base	101.146366	1,180,925.92	84.300380	984,242.02	-196,683.90	0.04
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048		
	1,945,902.700	Local	99.181991	1,929,985.04	84.300380	1,640,403.37	-289,581.67	0.06
Original Face:	10,000,000.000	Base	99.181991	1,929,985.04	84.300380	1,640,403.37	-289,581.67	0.06
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	972,951.350	Local	99.880581	971,789.46	84.300380	820,201.69	-151,587.77	0.03
Original Face:	5,000,000.000	Base	99.880581	971,789.46	84.300380	820,201.69	-151,587.77	0.03
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	3,803,440.100	Local	103.687119	3,943,677.47	85.855520	3,265,463.28	-678,214.19	0.12

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Original Face:	5,000,000.000	Base	103.687119	3,943,677.47	85.855520	3,265,463.28	-678,214.19	0.12
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	5,323,962.910	Local	103.957537	5,534,660.72	85.870480	4,571,712.51	-962,948.21	0.17
Original Face:	7,000,000.000	Base	103.957537	5,534,660.72	85.870480	4,571,712.51	-962,948.21	0.17
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	2,861,313.800	Local	100.399055	2,872,732.01	70.002130	2,002,980.61	-869,751.40	0.07
Original Face:	5,000,000.000	Base	100.399055	2,872,732.01	70.002130	2,002,980.61	-869,751.40	0.07
3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033		
	4,515,488.730	Local	100.607492	4,542,919.98	89.923380	4,060,480.09	-482,439.89	0.15
Original Face:	5,173,000.000	Base	100.607492	4,542,919.98	89.923380	4,060,480.09	-482,439.89	0.15
3136BMS41	FANNIE MAE FNR 2022 36 VA				4.500000	25 Jul 2033		
	5,489,518.780	Local	102.210960	5,610,889.87	94.397750	5,181,982.21	-428,907.66	0.19
Original Face:	6,075,000.000	Base	102.210960	5,610,889.87	94.397750	5,181,982.21	-428,907.66	0.19
3136BP6R7	FANNIE MAE FNR 2023 25 MZ				5.500000	25 Jun 2053		
	4,410,764.850	Local	99.919819	4,407,228.25	86.155060	3,800,097.10	-607,131.15	0.14
Original Face:	4,330,819.000	Base	99.919819	4,407,228.25	86.155060	3,800,097.10	-607,131.15	0.14
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
	97,656.210	Local	99.905372	97,563.80	98.035599	95,737.85	-1,825.95	0.00
Original Face:	6,625,000.000	Base	99.905372	97,563.80	98.035599	95,737.85	-1,825.95	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	98,853.240	Local	99.954872	98,808.63	99.553540	98,411.90	-396.73	0.00
Original Face:	6,000,000.000	Base	99.954872	98,808.63	99.553540	98,411.90	-396.73	0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
	195,631.150	Local	103.332373	202,150.31	97.253930	190,258.98	-11,891.33	0.01
Original Face:	7,703,000.000	Base	103.332373	202,150.31	97.253930	190,258.98	-11,891.33	0.01
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041		
	431,626.300	Local	102.515697	442,484.71	94.405980	407,481.04	-35,003.67	0.01
Original Face:	10,000,000.000	Base	102.515697	442,484.71	94.405980	407,481.04	-35,003.67	0.01
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
	668,083.910	Local	102.104785	682,145.64	85.810630	573,287.01	-108,858.63	0.02

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Original Face:	13,000,000.000	Base	102.104785	682,145.64	85.810630	573,287.01	-108,858.63	0.02
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026		
	114,820.020	Local	100.329725	115,198.61	96.092770	110,333.74	-4,864.87	0.00
Original Face:	3,000,000.000	Base	100.329725	115,198.61	96.092770	110,333.74	-4,864.87	0.00
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041		
	174,360.240	Local	102.532969	178,776.73	97.213950	169,502.48	-9,274.25	0.01
Original Face:	12,500,000.000	Base	102.532969	178,776.73	97.213950	169,502.48	-9,274.25	0.01
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040		
	476,707.650	Local	105.400851	502,453.92	93.282780	444,686.15	-57,767.77	0.02
Original Face:	5,000,000.000	Base	105.400851	502,453.92	93.282780	444,686.15	-57,767.77	0.02
3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025		
	1,537,969.680	Local	101.190843	1,556,284.48	97.487150	1,499,322.81	-56,961.67	0.05
Original Face:	8,000,000.000	Base	101.190843	1,556,284.48	97.487150	1,499,322.81	-56,961.67	0.05
3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042		
	654,789.350	Local	101.836478	666,814.41	87.892130	575,508.31	-91,306.10	0.02
Original Face:	5,000,000.000	Base	101.836478	666,814.41	87.892130	575,508.31	-91,306.10	0.02
3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042		
	148,029.200	Local	103.142090	152,680.41	97.350360	144,106.96	-8,573.45	0.01
Original Face:	5,000,000.000	Base	103.142090	152,680.41	97.350360	144,106.96	-8,573.45	0.01
3137AXUG6	FREDDIE MAC FHR 4160 HP				2.500000	15 Jan 2033		
	731,840.950	Local	100.553399	735,890.95	92.941630	680,184.91	-55,706.04	0.02
Original Face:	5,000,000.000	Base	100.553399	735,890.95	92.941630	680,184.91	-55,706.04	0.02
3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032		
	819,481.000	Local	102.552919	840,401.69	92.596030	758,806.87	-81,594.82	0.03
Original Face:	5,000,000.000	Base	102.552919	840,401.69	92.596030	758,806.87	-81,594.82	0.03
3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029		
	1,658,089.430	Local	100.341614	1,663,753.70	99.323010	1,646,864.33	-16,889.37	0.06
Original Face:	6,280,000.000	Base	100.341614	1,663,753.70	99.323010	1,646,864.33	-16,889.37	0.06
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041		
	684,168.800	Local	103.823359	710,327.03	94.956810	649,664.87	-60,662.16	0.02

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Original Face:	5,000,000.000	Base	103.823359	710,327.03	94.956810	649,664.87	-60,662.16	0.02
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031		
	27,322.880	Local	100.597119	27,486.03	98.699690	26,967.60	-518.43	0.00
Original Face:	1,000,000.000	Base	100.597119	27,486.03	98.699690	26,967.60	-518.43	0.00
3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043		
	1,816,014.600	Local	102.184941	1,855,693.44	93.211660	1,692,737.35	-162,956.09	0.06
Original Face:	10,000,000.000	Base	102.184941	1,855,693.44	93.211660	1,692,737.35	-162,956.09	0.06
3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031		
	312,910.100	Local	101.180684	316,604.58	97.787980	305,988.47	-10,616.11	0.01
Original Face:	5,000,000.000	Base	101.180684	316,604.58	97.787980	305,988.47	-10,616.11	0.01
3137B7MZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K036 A2				3.527000	25 Oct 2023		
	960,510.800	Local	99.944284	959,975.64	99.621860	956,878.72	-3,096.92	0.03
Original Face:	10,000,000.000	Base	99.944284	959,975.64	99.621860	956,878.72	-3,096.92	0.03
3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039		
	1,784,977.000	Local	99.094930	1,768,821.70	87.253650	1,557,457.58	-211,364.12	0.06
Original Face:	1,784,977.000	Base	99.094930	1,768,821.70	87.253650	1,557,457.58	-211,364.12	0.06
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025		
	1,091,976.680	Local	100.665345	1,099,242.09	96.768440	1,056,688.80	-42,553.29	0.04
Original Face:	5,183,921.000	Base	100.665345	1,099,242.09	96.768440	1,056,688.80	-42,553.29	0.04
3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029		
	322,763.450	Local	100.722136	325,094.24	96.040250	309,982.82	-15,111.42	0.01
Original Face:	5,000,000.000	Base	100.722136	325,094.24	96.040250	309,982.82	-15,111.42	0.01
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
	1,153,268.940	Local	101.951076	1,175,770.09	97.704980	1,126,801.19	-48,968.90	0.04
Original Face:	3,000,000.000	Base	101.951076	1,175,770.09	97.704980	1,126,801.19	-48,968.90	0.04
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026		
	771,925.240	Local	101.440261	783,042.98	96.295740	743,331.12	-39,711.86	0.03
Original Face:	2,579,263.000	Base	101.440261	783,042.98	96.295740	743,331.12	-39,711.86	0.03
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033		
	20,831.550	Local	101.713603	21,188.52	99.641760	20,756.92	-431.60	0.00

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Original Face:	5,000,000.000	Base	101.713603	21,188.52	99.641760	20,756.92	-431.60	0.00
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
	184,339.750	Local	102.451495	188,858.83	97.829060	180,337.84	-8,520.99	0.01
Original Face:	5,000,000.000	Base	102.451495	188,858.83	97.829060	180,337.84	-8,520.99	0.01
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375				0.375000	23 Sep 2025		
	10,000,000.000	Local	99.880689	9,988,068.91	91.179666	9,117,966.60	-870,102.31	0.33
		Base	99.880689	9,988,068.91	91.179666	9,117,966.60	-870,102.31	0.33
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029		
	55,174.900	Local	102.240040	56,410.84	99.594710	54,951.28	-1,459.56	0.00
Original Face:	5,000,000.000	Base	102.240040	56,410.84	99.594710	54,951.28	-1,459.56	0.00
3137FBBW5	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1				2.952000	25 Feb 2027		
	2,109,844.290	Local	96.827270	2,042,904.62	95.754560	2,020,272.12	-22,632.50	0.07
Original Face:	3,867,000.000	Base	96.827270	2,042,904.62	95.754560	2,020,272.12	-22,632.50	0.07
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
	1,847,093.650	Local	100.553972	1,857,326.04	85.400860	1,577,433.86	-279,892.18	0.06
Original Face:	5,000,000.000	Base	100.553972	1,857,326.04	85.400860	1,577,433.86	-279,892.18	0.06
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
	3,656,928.960	Local	99.581631	3,641,629.49	92.739140	3,391,404.47	-250,225.02	0.12
Original Face:	6,000,000.000	Base	99.581631	3,641,629.49	92.739140	3,391,404.47	-250,225.02	0.12
3137FDFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
	1,572,983.800	Local	111.311109	1,750,905.72	99.391100	1,563,405.90	-187,499.82	0.06
Original Face:	10,000,000.000	Base	111.311109	1,750,905.72	99.391100	1,563,405.90	-187,499.82	0.06
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	2,500,164.140	Local	102.939281	2,573,650.99	98.699980	2,467,661.51	-105,989.48	0.09
Original Face:	11,739,000.000	Base	102.939281	2,573,650.99	98.699980	2,467,661.51	-105,989.48	0.09
3137FWR85	FREDDIE MAC FHR 5028 BD				2.000000	25 Oct 2040		
	1,872,575.650	Local	102.037914	1,910,737.14	92.335610	1,729,054.15	-181,682.99	0.06
Original Face:	5,000,000.000	Base	102.037914	1,910,737.14	92.335610	1,729,054.15	-181,682.99	0.06
3137H2B78	FREDDIE MAC FHR 5139 DH				2.000000	25 Feb 2051		
	8,713,775.500	Local	102.678883	8,947,207.33	81.182690	7,074,077.35	-1,873,129.98	0.26

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Original Face:	10,000,000.000	Base	102.678883	8,947,207.33	81.182690	7,074,077.35	-1,873,129.98	0.26
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A				5.511350	25 Oct 2026		
	4,446,549.960	Local	99.628205	4,430,017.91	98.792830	4,392,872.54	-37,145.37	0.16
Original Face:	6,000,000.000	Base	99.628205	4,430,017.91	98.792830	4,392,872.54	-37,145.37	0.16
3137H8QV6	FREDDIE MAC FHR 5250 MA				4.000000	25 May 2052		
	9,286,154.900	Local	97.412230	9,045,850.58	93.400290	8,673,295.61	-372,554.97	0.31
Original Face:	10,000,000.000	Base	97.412230	9,045,850.58	93.400290	8,673,295.61	-372,554.97	0.31
3137H94L0	FREDDIE MAC FHR 5268 CA				5.000000	25 Mar 2039		
	7,539,799.300	Local	100.149933	7,551,103.96	97.725970	7,368,342.00	-182,761.96	0.27
Original Face:	10,963,000.000	Base	100.149933	7,551,103.96	97.725970	7,368,342.00	-182,761.96	0.27
3137H9KJ7	FREDDIE MAC FHR 5282 MA				5.500000	25 Jun 2042		
	9,025,890.700	Local	100.144780	9,038,958.40	97.824720	8,829,552.30	-209,406.10	0.32
Original Face:	10,000,000.000	Base	100.144780	9,038,958.40	97.824720	8,829,552.30	-209,406.10	0.32
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
	993,049.500	Local	103.385515	1,026,669.34	91.670649	910,334.92	-116,334.42	0.03
Original Face:	10,000,000.000	Base	103.385515	1,026,669.34	91.670649	910,334.92	-116,334.42	0.03
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	320,351.360	Local	101.036493	323,671.78	97.269416	311,603.90	-12,067.88	0.01
Original Face:	7,000,000.000	Base	101.036493	323,671.78	97.269416	311,603.90	-12,067.88	0.01
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				5.521000	01 Nov 2035		
	278,158.050	Local	102.524849	285,181.12	99.745458	277,450.02	-7,731.10	0.01
Original Face:	5,000,000.000	Base	102.524849	285,181.12	99.745458	277,450.02	-7,731.10	0.01
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
	1,455,910.600	Local	104.729007	1,524,760.71	94.518089	1,376,098.88	-148,661.83	0.05
Original Face:	20,000,000.000	Base	104.729007	1,524,760.71	94.518089	1,376,098.88	-148,661.83	0.05
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				5.328000	01 May 2036		
	312,596.000	Local	102.661262	320,915.00	101.202760	316,355.78	-4,559.22	0.01
Original Face:	5,000,000.000	Base	102.661262	320,915.00	101.202760	316,355.78	-4,559.22	0.01
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				5.777000	01 Oct 2037		
	106,434.840	Local	105.131525	111,896.57	99.239532	105,625.44	-6,271.13	0.00

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Original Face:	4,000,000.000	Base	105.131525	111,896.57	99.239532	105,625.44	-6,271.13	0.00
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
	663,739.840	Local	103.030162	683,852.23	93.516159	620,704.00	-63,148.23	0.02
Original Face:	8,000,000.000	Base	103.030162	683,852.23	93.516159	620,704.00	-63,148.23	0.02
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				5.496000	01 Aug 2037		
	58,283.650	Local	105.324701	61,387.08	97.975224	57,103.54	-4,283.54	0.00
Original Face:	5,000,000.000	Base	105.324701	61,387.08	97.975224	57,103.54	-4,283.54	0.00
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
	427,380.960	Local	101.248584	432,717.17	95.760400	409,261.72	-23,455.45	0.01
Original Face:	6,000,000.000	Base	101.248584	432,717.17	95.760400	409,261.72	-23,455.45	0.01
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
	338,858.400	Local	101.513024	343,985.41	97.643944	330,874.71	-13,110.70	0.01
Original Face:	10,000,000.000	Base	101.513024	343,985.41	97.643944	330,874.71	-13,110.70	0.01
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	867,613.500	Local	103.351973	896,695.67	92.274786	800,588.50	-96,107.17	0.03
Original Face:	6,000,000.000	Base	103.351973	896,695.67	92.274786	800,588.50	-96,107.17	0.03
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
	1,578,423.310	Local	104.283735	1,646,038.78	88.040260	1,389,647.99	-256,390.79	0.05
Original Face:	6,750,000.000	Base	104.283735	1,646,038.78	88.040260	1,389,647.99	-256,390.79	0.05
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
	906,713.290	Local	102.376642	928,262.62	91.200893	826,930.62	-101,332.00	0.03
Original Face:	7,000,000.000	Base	102.376642	928,262.62	91.200893	826,930.62	-101,332.00	0.03
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
	5,617,000.000	Local	99.884834	5,610,531.13	93.099203	5,229,382.23	-381,148.90	0.19
Original Face:	5,617,000.000	Base	99.884834	5,610,531.13	93.099203	5,229,382.23	-381,148.90	0.19
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
	1,068,842.060	Local	100.890233	1,078,357.24	86.542778	925,005.61	-153,351.63	0.03
Original Face:	5,948,304.000	Base	100.890233	1,078,357.24	86.542778	925,005.61	-153,351.63	0.03
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
	1,475,774.220	Local	101.727354	1,501,266.07	89.329635	1,318,303.72	-182,962.35	0.05

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Original Face:	7,922,201.000	Base	101.727354	1,501,266.07	89.329635	1,318,303.72	-182,962.35	0.05
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
	946,706.820	Local	101.650513	962,332.34	92.274485	873,568.84	-88,763.50	0.03
Original Face:	6,000,000.000	Base	101.650513	962,332.34	92.274485	873,568.84	-88,763.50	0.03
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
	2,263,220.900	Local	103.326950	2,338,517.12	92.927063	2,103,144.71	-235,372.41	0.08
Original Face:	11,523,254.000	Base	103.326950	2,338,517.12	92.927063	2,103,144.71	-235,372.41	0.08
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2				7.000000	25 Mar 2044		
	2,548,088.090	Local	114.727799	2,923,365.38	95.627470	2,436,672.17	-486,693.21	0.09
Original Face:	41,000,000.000	Base	114.727799	2,923,365.38	95.627470	2,436,672.17	-486,693.21	0.09
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
	95,326.600	Local	101.135192	96,408.74	100.981100	96,261.85	-146.89	0.00
Original Face:	5,000,000.000	Base	101.135192	96,408.74	100.981100	96,261.85	-146.89	0.00
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.270999	25 Oct 2032		
	321,915.920	Local	106.349027	342,354.45	98.473780	317,002.77	-25,351.68	0.01
Original Face:	5,855,000.000	Base	106.349027	342,354.45	98.473780	317,002.77	-25,351.68	0.01
31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.015726	25 Sep 2039		
	205,079.100	Local	104.022375	213,328.15	100.090120	205,263.92	-8,064.23	0.01
Original Face:	5,000,000.000	Base	104.022375	213,328.15	100.090120	205,263.92	-8,064.23	0.01
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.578999	25 Aug 2039		
	641,743.100	Local	102.156551	655,582.62	98.920130	634,813.11	-20,769.51	0.02
Original Face:	10,000,000.000	Base	102.156551	655,582.62	98.920130	634,813.11	-20,769.51	0.02
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	1,784,630.150	Local	101.675670	1,814,534.66	96.172990	1,716,332.18	-98,202.48	0.06
Original Face:	8,609,641.000	Base	101.675670	1,814,534.66	96.172990	1,716,332.18	-98,202.48	0.06
31397SFE9	FANNIE MAE FNR 2011 26 EB				3.000000	25 Apr 2026		
	701,627.250	Local	99.821495	700,374.81	97.239100	682,256.02	-18,118.79	0.02
Original Face:	5,000,000.000	Base	99.821495	700,374.81	97.239100	682,256.02	-18,118.79	0.02
31398NWN0	FANNIE MAE FNR 2010 111 WA				5.998748	25 Oct 2040		
	447,672.650	Local	106.761581	477,942.40	100.215930	448,639.31	-29,303.09	0.02

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Original Face:	5,000,000.000	Base	106.761581	477,942.40	100.215930	448,639.31	-29,303.09	0.02
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR				5.000000	01 Apr 2034		
	560,207.380	Local	99.738322	558,741.44	98.034766	549,197.99	-9,543.45	0.02
Original Face:	11,959,998.000	Base	99.738322	558,741.44	98.034766	549,197.99	-9,543.45	0.02
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5				5.000000	01 Feb 2035		
	58,332.200	Local	99.529008	58,057.46	96.462950	56,268.96	-1,788.50	0.00
Original Face:	5,000,000.000	Base	99.529008	58,057.46	96.462950	56,268.96	-1,788.50	0.00
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5				5.500000	01 Dec 2033		
	97,357.910	Local	100.437448	97,783.80	99.553551	96,923.26	-860.54	0.00
Original Face:	6,500,000.000	Base	100.437448	97,783.80	99.553551	96,923.26	-860.54	0.00
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	169,714.400	Local	100.104299	169,891.41	99.553604	168,956.80	-934.61	0.01
Original Face:	8,000,000.000	Base	100.104299	169,891.41	99.553604	168,956.80	-934.61	0.01
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5				5.500000	01 Aug 2034		
	32,999.680	Local	100.347367	33,114.31	96.845172	31,958.60	-1,155.71	0.00
Original Face:	5,457,127.000	Base	100.347367	33,114.31	96.845172	31,958.60	-1,155.71	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	223,102.350	Local	100.392945	223,979.02	97.778854	218,146.92	-5,832.10	0.01
Original Face:	5,000,000.000	Base	100.392945	223,979.02	97.778854	218,146.92	-5,832.10	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	415,461.130	Local	100.722917	418,464.57	98.574891	409,540.36	-8,924.21	0.01
Original Face:	10,547,657.000	Base	100.722917	418,464.57	98.574891	409,540.36	-8,924.21	0.01
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
	245,963.900	Local	100.402742	246,954.50	98.014969	241,081.44	-5,873.06	0.01
Original Face:	17,500,000.000	Base	100.402742	246,954.50	98.014969	241,081.44	-5,873.06	0.01
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
	57,327.580	Local	102.599656	58,817.90	97.853297	56,096.93	-2,720.97	0.00
Original Face:	9,397,749.000	Base	102.599656	58,817.90	97.853297	56,096.93	-2,720.97	0.00
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
	3,433,953.910	Local	104.700363	3,595,362.20	91.057643	3,126,877.49	-468,484.71	0.11

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Original Face:	15,243,777.000	Base	104.700363	3,595,362.20	91.057643	3,126,877.49	-468,484.71	0.11
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	539,984.730	Local	100.493599	542,650.09	83.295287	449,781.83	-92,868.26	0.02
Original Face:	4,744,826.000	Base	100.493599	542,650.09	83.295287	449,781.83	-92,868.26	0.02
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	610,096.420	Local	100.515264	613,240.03	83.292551	508,164.87	-105,075.16	0.02
Original Face:	4,166,154.000	Base	100.515264	613,240.03	83.292551	508,164.87	-105,075.16	0.02
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	2,120,329.600	Local	102.223486	2,167,474.83	87.426705	1,853,734.30	-313,740.53	0.07
Original Face:	10,000,000.000	Base	102.223486	2,167,474.83	87.426705	1,853,734.30	-313,740.53	0.07
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	3,473,430.900	Local	107.164183	3,722,273.84	92.902315	3,226,897.72	-495,376.12	0.12
Original Face:	9,938,165.000	Base	107.164183	3,722,273.84	92.902315	3,226,897.72	-495,376.12	0.12
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	1,971,244.280	Local	107.158907	2,112,363.82	92.902400	1,831,333.25	-281,030.57	0.07
Original Face:	6,864,195.000	Base	107.158907	2,112,363.82	92.902400	1,831,333.25	-281,030.57	0.07
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	909,529.170	Local	104.726083	952,514.27	93.587348	851,204.23	-101,310.04	0.03
Original Face:	11,668,342.000	Base	104.726083	952,514.27	93.587348	851,204.23	-101,310.04	0.03
3140HRGN7	FNMA POOL BL0204 FN 11/23 FIXED 3.31				3.310000	01 Nov 2023		
	5,187,507.460	Local	99.863622	5,180,432.84	99.410609	5,156,932.76	-23,500.08	0.19
Original Face:	5,547,000.000	Base	99.863622	5,180,432.84	99.410609	5,156,932.76	-23,500.08	0.19
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	2,002,998.200	Local	99.879529	2,000,585.16	92.812669	1,859,036.09	-141,549.07	0.07
Original Face:	10,000,000.000	Base	99.879529	2,000,585.16	92.812669	1,859,036.09	-141,549.07	0.07
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
	10,624,589.290	Local	105.843282	11,245,413.99	81.557796	8,665,180.86	-2,580,233.13	0.31
Original Face:	12,784,918.000	Base	105.843282	11,245,413.99	81.557796	8,665,180.86	-2,580,233.13	0.31
3140LWXJ1	FNMA POOL BT7880 FN 06/52 FIXED 5				5.000000	01 Jun 2052		
	4,394,288.810	Local	98.482275	4,327,595.59	92.960273	4,084,942.87	-242,652.72	0.15

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Original Face:	4,455,713.000	Base	98.482275	4,327,595.59	92.960273	4,084,942.87	-242,652.72	0.15
3140N9NR3	FNMA POOL BX4899 FN 01/53 FIXED 6.5				6.500000	01 Jan 2053		
	11,513,847.700	Local	103.283690	11,891,926.77	101.013693	11,630,562.77	-261,364.00	0.42
Original Face:	11,591,129.000	Base	103.283690	11,891,926.77	101.013693	11,630,562.77	-261,364.00	0.42
3140NEMK8	FNMA POOL BX9361 FN 03/53 FIXED 4.5				4.500000	01 Mar 2053		
	4,918,693.980	Local	96.395534	4,741,401.34	89.440880	4,399,323.18	-342,078.16	0.16
Original Face:	4,949,005.000	Base	96.395534	4,741,401.34	89.440880	4,399,323.18	-342,078.16	0.16
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	1,116,771.240	Local	100.495602	1,122,305.98	91.358951	1,020,270.49	-102,035.49	0.04
Original Face:	6,000,000.000	Base	100.495602	1,122,305.98	91.358951	1,020,270.49	-102,035.49	0.04
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	365,464.920	Local	104.168644	380,699.85	99.694542	364,348.58	-16,351.27	0.01
Original Face:	9,100,000.000	Base	104.168644	380,699.85	99.694542	364,348.58	-16,351.27	0.01
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
	113,643.130	Local	100.464780	114,171.32	96.608524	109,788.95	-4,382.37	0.00
Original Face:	7,060,000.000	Base	100.464780	114,171.32	96.608524	109,788.95	-4,382.37	0.00
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
	145,761.300	Local	101.158778	147,450.35	96.563353	140,752.00	-6,698.35	0.01
Original Face:	6,000,000.000	Base	101.158778	147,450.35	96.563353	140,752.00	-6,698.35	0.01
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
	700,462.100	Local	103.500065	724,978.73	91.668438	642,102.67	-82,876.06	0.02
Original Face:	5,000,000.000	Base	103.500065	724,978.73	91.668438	642,102.67	-82,876.06	0.02
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
	1,700,755.770	Local	102.986802	1,751,553.97	85.587816	1,455,639.72	-295,914.25	0.05
Original Face:	7,000,000.000	Base	102.986802	1,751,553.97	85.587816	1,455,639.72	-295,914.25	0.05
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	30,330.300	Local	100.265576	30,410.85	96.930335	29,399.26	-1,011.59	0.00
Original Face:	7,000,000.000	Base	100.265576	30,410.85	96.930335	29,399.26	-1,011.59	0.00
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
	434,886.510	Local	103.917277	451,922.22	92.946941	404,213.71	-47,708.51	0.01

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Original Face:	6,100,000.000	Base	103.917277	451,922.22	92.946941	404,213.71	-47,708.51	0.01
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
	1,064,784.130	Local	101.066426	1,076,139.27	94.556862	1,006,826.46	-69,312.81	0.04
Original Face:	9,500,000.000	Base	101.066426	1,076,139.27	94.556862	1,006,826.46	-69,312.81	0.04
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
	688,185.150	Local	102.105598	702,675.56	92.198082	634,493.51	-68,182.05	0.02
Original Face:	5,000,000.000	Base	102.105598	702,675.56	92.198082	634,493.51	-68,182.05	0.02
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	1,133,246.630	Local	102.978205	1,166,997.04	92.928160	1,053,105.24	-113,891.80	0.04
Original Face:	7,899,440.000	Base	102.978205	1,166,997.04	92.928160	1,053,105.24	-113,891.80	0.04
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
	1,228,978.800	Local	104.537038	1,284,738.03	93.896784	1,153,971.57	-130,766.46	0.04
Original Face:	8,000,000.000	Base	104.537038	1,284,738.03	93.896784	1,153,971.57	-130,766.46	0.04
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
	1,312,532.220	Local	101.603388	1,333,577.21	93.033077	1,221,089.11	-112,488.10	0.04
Original Face:	6,000,000.000	Base	101.603388	1,333,577.21	93.033077	1,221,089.11	-112,488.10	0.04
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
	946,334.600	Local	101.714210	962,556.76	92.552693	875,858.16	-86,698.60	0.03
Original Face:	5,000,000.000	Base	101.714210	962,556.76	92.552693	875,858.16	-86,698.60	0.03
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033		
	669,539.750	Local	102.418787	685,734.49	95.263131	637,824.53	-47,909.96	0.02
Original Face:	5,000,000.000	Base	102.418787	685,734.49	95.263131	637,824.53	-47,909.96	0.02
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				5.250000	01 Feb 2037		
	227,380.150	Local	102.409150	232,858.08	101.409810	230,585.78	-2,272.30	0.01
Original Face:	5,000,000.000	Base	102.409150	232,858.08	101.409810	230,585.78	-2,272.30	0.01
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
	190,625.430	Local	104.227427	198,683.98	98.933902	188,593.18	-10,090.80	0.01
Original Face:	3,262,241.000	Base	104.227427	198,683.98	98.933902	188,593.18	-10,090.80	0.01
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				5.409000	01 Jan 2037		
	310,161.700	Local	102.399426	317,603.80	101.311704	314,230.10	-3,373.70	0.01

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Original Face:		Base	6,271,091.000	102.399426	317,603.80	101.311704	314,230.10	-3,373.70	0.01
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.500000	01 Dec 2025		
		Local	161,859.720	101.034871	163,534.76	97.644038	158,046.37	-5,488.39	0.01
Original Face:		Base	12,000,000.000	101.034871	163,534.76	97.644038	158,046.37	-5,488.39	0.01
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050		
		Local	10,000,000.000	99.159905	9,915,990.45	87.976247	8,797,624.70	-1,118,365.75	0.32
		Base		99.159905	9,915,990.45	87.976247	8,797,624.70	-1,118,365.75	0.32
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4					4.000000	26 May 2025		
		Local	4,000,000.000	104.087868	4,163,514.70	94.427950	3,777,118.00	-386,396.70	0.14
		Base		104.087868	4,163,514.70	94.427950	3,777,118.00	-386,396.70	0.14
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
		Local	5,000,000.000	99.740410	4,987,020.48	101.189593	5,059,479.65	72,459.17	0.18
		Base		99.740410	4,987,020.48	101.189593	5,059,479.65	72,459.17	0.18
341081GM3	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3					5.300000	01 Apr 2053		
		Local	5,000,000.000	99.505992	4,975,299.59	92.688283	4,634,414.15	-340,885.44	0.17
		Base		99.505992	4,975,299.59	92.688283	4,634,414.15	-340,885.44	0.17
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B					1.910000	15 Jul 2027		
		Local	4,000,000.000	96.983999	3,879,359.97	91.958300	3,678,332.00	-201,027.97	0.13
Original Face:		Base	4,000,000.000	96.983999	3,879,359.97	91.958300	3,678,332.00	-201,027.97	0.13
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A					1.060000	15 Apr 2033		
		Local	13,750,000.000	99.921555	13,739,213.75	90.877080	12,495,598.50	-1,243,615.25	0.45
Original Face:		Base	13,750,000.000	99.921555	13,739,213.75	90.877080	12,495,598.50	-1,243,615.25	0.45
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
		Local	6,090,000.000	102.566331	6,246,289.58	96.501030	5,876,912.73	-369,376.85	0.21
Original Face:		Base	6,090,000.000	102.566331	6,246,289.58	96.501030	5,876,912.73	-369,376.85	0.21
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
		Local	996,957.640	109.396534	1,090,637.10	103.134231	1,028,204.60	-62,432.50	0.04
Original Face:		Base	8,707,929.000	109.396534	1,090,637.10	103.134231	1,028,204.60	-62,432.50	0.04
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	4,382,786.490	105.036988	4,603,546.94	90.543133	3,968,312.20	-635,234.74	0.14

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Original Face:		Base	11,805,572.000	105.036988	4,603,546.94	90.543133	3,968,312.20	-635,234.74	0.14
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	758,455.200	100.000000	758,455.20	85.752252	650,392.41	-108,062.79	0.02
Original Face:		Base	10,000,000.000	100.000000	758,455.20	85.752252	650,392.41	-108,062.79	0.02
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
		Local	6,881,769.480	111.087212	7,644,765.85	90.401670	6,221,234.54	-1,423,531.31	0.23
Original Face:		Base	9,821,806.000	111.087212	7,644,765.85	90.401670	6,221,234.54	-1,423,531.31	0.23
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3					3.000000	20 Jun 2051		
		Local	11,901,872.720	106.305144	12,652,302.95	84.889656	10,103,458.81	-2,548,844.14	0.37
Original Face:		Base	12,889,444.000	106.305144	12,652,302.95	84.889656	10,103,458.81	-2,548,844.14	0.37
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5					3.500000	20 Jul 2051		
		Local	9,103,302.900	108.652270	9,890,945.28	87.724696	7,985,844.79	-1,905,100.49	0.29
Original Face:		Base	10,000,000.000	108.652270	9,890,945.28	87.724696	7,985,844.79	-1,905,100.49	0.29
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3					3.000000	20 May 2051		
		Local	8,697,389.410	105.987451	9,218,141.36	86.887165	7,556,915.09	-1,661,226.27	0.27
Original Face:		Base	10,204,176.000	105.987451	9,218,141.36	86.887165	7,556,915.09	-1,661,226.27	0.27
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5					3.500000	20 Jun 2051		
		Local	10,685,555.760	108.463241	11,589,900.07	88.281064	9,433,322.32	-2,156,577.75	0.34
Original Face:		Base	12,373,645.000	108.463241	11,589,900.07	88.281064	9,433,322.32	-2,156,577.75	0.34
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	834,249.420	107.590139	897,570.11	99.058005	826,390.83	-71,179.28	0.03
Original Face:		Base	6,000,000.000	107.590139	897,570.11	99.058005	826,390.83	-71,179.28	0.03
3618AW5S9	GNMA II POOL CS4457 G2 08/53 FIXED 6					6.000000	20 Aug 2053		
		Local	10,413,055.820	100.373355	10,451,933.49	99.438525	10,354,589.11	-97,344.38	0.38
Original Face:		Base	10,422,298.000	100.373355	10,451,933.49	99.438525	10,354,589.11	-97,344.38	0.38
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5					5.000000	20 May 2063		
		Local	4,740,903.800	97.883304	4,640,553.28	93.450582	4,430,402.19	-210,151.09	0.16
Original Face:		Base	5,000,000.000	97.883304	4,640,553.28	93.450582	4,430,402.19	-210,151.09	0.16
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	1,727,106.420	104.977419	1,813,071.74	92.027864	1,589,419.15	-223,652.59	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
Original Face:	5,682,660.000	Base	104.977419	1,813,071.74	92.027864	1,589,419.15	-223,652.59	0.06
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047		
	644,370.980	Local	105.202917	677,897.07	93.495799	602,459.80	-75,437.27	0.02
Original Face:	5,271,946.000	Base	105.202917	677,897.07	93.495799	602,459.80	-75,437.27	0.02
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047		
	3,436,764.280	Local	105.013776	3,609,075.94	91.192794	3,134,081.37	-474,994.57	0.11
Original Face:	8,934,236.000	Base	105.013776	3,609,075.94	91.192794	3,134,081.37	-474,994.57	0.11
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033		
	87,565.800	Local	100.675800	88,157.57	98.223299	86,010.02	-2,147.55	0.00
Original Face:	7,000,000.000	Base	100.675800	88,157.57	98.223299	86,010.02	-2,147.55	0.00
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026		
	481,486.480	Local	101.840477	490,348.13	97.892309	471,338.23	-19,009.90	0.02
Original Face:	22,821,698.000	Base	101.840477	490,348.13	97.892309	471,338.23	-19,009.90	0.02
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041		
	87,905.200	Local	102.260082	89,891.93	87.002700	76,479.90	-13,412.03	0.00
Original Face:	5,000,000.000	Base	102.260082	89,891.93	87.002700	76,479.90	-13,412.03	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	1,168,139.720	Local	100.636600	1,175,576.10	95.072435	1,110,578.88	-64,997.22	0.04
Original Face:	13,640,889.000	Base	100.636600	1,175,576.10	95.072435	1,110,578.88	-64,997.22	0.04
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041		
	581,384.650	Local	106.850392	621,211.78	95.386148	554,560.42	-66,651.36	0.02
Original Face:	5,000,000.000	Base	106.850392	621,211.78	95.386148	554,560.42	-66,651.36	0.02
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045		
	1,382,772.800	Local	105.482227	1,458,579.55	92.755536	1,282,598.32	-175,981.23	0.05
Original Face:	10,000,000.000	Base	105.482227	1,458,579.55	92.755536	1,282,598.32	-175,981.23	0.05
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				5.104000	20 Mar 2070		
	4,572,955.340	Local	106.135079	4,853,509.74	101.362130	4,635,244.94	-218,264.80	0.17
Original Face:	6,631,731.000	Base	106.135079	4,853,509.74	101.362130	4,635,244.94	-218,264.80	0.17
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR				5.807000	20 Apr 2070		
	5,313,070.510	Local	111.515959	5,924,921.53	103.546620	5,501,504.93	-423,416.60	0.20

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Original Face:	10,005,856.000	Base	111.515959	5,924,921.53	103.546620	5,501,504.93	-423,416.60	0.20
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5				3.500000	20 May 2050		
	3,894,955.110	Local	106.359483	4,142,654.10	85.755695	3,340,145.82	-802,508.28	0.12
Original Face:	7,538,423.000	Base	106.359483	4,142,654.10	85.755695	3,340,145.82	-802,508.28	0.12
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR				5.650000	20 May 2070		
	5,320,689.800	Local	110.109569	5,858,588.62	102.119600	5,433,467.14	-425,121.48	0.20
Original Face:	10,000,000.000	Base	110.109569	5,858,588.62	102.119600	5,433,467.14	-425,121.48	0.20
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR				7.542000	20 Oct 2070		
	5,319,066.700	Local	108.250020	5,757,890.75	102.364423	5,444,831.94	-313,058.81	0.20
Original Face:	10,000,000.000	Base	108.250020	5,757,890.75	102.364423	5,444,831.94	-313,058.81	0.20
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE				4.568000	20 Jan 2071		
	3,436,453.340	Local	112.049528	3,850,529.76	97.185960	3,339,750.17	-510,779.59	0.12
Original Face:	6,168,892.000	Base	112.049528	3,850,529.76	97.185960	3,339,750.17	-510,779.59	0.12
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE				4.544000	20 Aug 2071		
	6,433,104.000	Local	109.292007	7,030,868.48	97.635224	6,280,975.50	-749,892.98	0.23
Original Face:	10,000,000.000	Base	109.292007	7,030,868.48	97.635224	6,280,975.50	-749,892.98	0.23
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR				6.943000	20 Feb 2072		
	9,818,874.500	Local	107.748754	10,579,714.92	103.120033	10,125,226.62	-454,488.30	0.37
Original Face:	10,000,000.000	Base	107.748754	10,579,714.92	103.120033	10,125,226.62	-454,488.30	0.37
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.587000	20 Oct 2067		
	12,367,166.570	Local	102.231432	12,643,131.46	97.613630	12,072,040.22	-571,091.24	0.44
Original Face:	18,000,000.000	Base	102.231432	12,643,131.46	97.613630	12,072,040.22	-571,091.24	0.44
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034		
	75,222.420	Local	100.644130	75,706.95	97.884389	73,631.01	-2,075.94	0.00
Original Face:	7,322,535.000	Base	100.644130	75,706.95	97.884389	73,631.01	-2,075.94	0.00
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039		
	401,824.720	Local	104.250450	418,904.08	97.838212	393,138.12	-25,765.96	0.01
Original Face:	8,800,000.000	Base	104.250450	418,904.08	97.838212	393,138.12	-25,765.96	0.01
373334KS9	GEORGIA POWER CO SR UNSECURED 05/28 4.65				4.650000	16 May 2028		
	5,000,000.000	Local	99.883192	4,994,159.62	96.485890	4,824,294.50	-169,865.12	0.17

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		Base	99.883192	4,994,159.62	96.485890	4,824,294.50	-169,865.12	0.17
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				6.132250	10 Sep 2027		
	10,000,000.000	Local	99.684821	9,968,482.12	98.163103	9,816,310.30	-152,171.82	0.36
		Base	99.684821	9,968,482.12	98.163103	9,816,310.30	-152,171.82	0.36
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	89.259908	8,925,990.80	-1,074,009.20	0.32
		Base	100.000000	10,000,000.00	89.259908	8,925,990.80	-1,074,009.20	0.32
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	87.268630	8,726,863.00	-1,273,137.00	0.32
		Base	100.000000	10,000,000.00	87.268630	8,726,863.00	-1,273,137.00	0.32
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	94.692277	9,469,227.70	-530,772.30	0.34
		Base	100.000000	10,000,000.00	94.692277	9,469,227.70	-530,772.30	0.34
38150AS97	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 5.5				5.500000	04 Apr 2025		
	25,000,000.000	Local	100.000000	25,000,000.00	99.105940	24,776,485.00	-223,515.00	0.90
		Base	100.000000	25,000,000.00	99.105940	24,776,485.00	-223,515.00	0.90
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
	377,830.730	Local	105.435344	398,367.13	92.590860	349,836.72	-48,530.41	0.01
Original Face:	2,500,000.000	Base	105.435344	398,367.13	92.590860	349,836.72	-48,530.41	0.01
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
	2,255,816.160	Local	105.262822	2,374,535.75	90.886200	2,050,225.59	-324,310.16	0.07
Original Face:	8,000,000.000	Base	105.262822	2,374,535.75	90.886200	2,050,225.59	-324,310.16	0.07
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				4.127910	20 Apr 2067		
	5,265,114.910	Local	103.308767	5,439,325.27	99.545330	5,241,176.01	-198,149.26	0.19
Original Face:	10,000,000.000	Base	103.308767	5,439,325.27	99.545330	5,241,176.01	-198,149.26	0.19
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
	189,684.980	Local	102.909487	195,203.84	92.506770	175,471.45	-19,732.39	0.01
Original Face:	10,000,000.000	Base	102.909487	195,203.84	92.506770	175,471.45	-19,732.39	0.01
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				3.199980	20 Dec 2066		
	5,653,486.800	Local	100.952570	5,707,340.22	99.204020	5,608,486.18	-98,854.04	0.20

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Original Face:	10,000,000.000	Base	100.952570	5,707,340.22	99.204020	5,608,486.18	-98,854.04	0.20
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.677840	20 Aug 2034		
	392,241.550	Local	105.402074	413,430.73	99.896190	391,834.36	-21,596.37	0.01
Original Face:	5,000,000.000	Base	105.402074	413,430.73	99.896190	391,834.36	-21,596.37	0.01
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.898190	20 Apr 2037		
	783,862.240	Local	106.563725	835,312.80	99.671640	781,288.35	-54,024.45	0.03
Original Face:	10,000,000.000	Base	106.563725	835,312.80	99.671640	781,288.35	-54,024.45	0.03
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
	121,538.040	Local	101.117362	122,896.06	96.809350	117,660.19	-5,235.87	0.00
Original Face:	6,500,000.000	Base	101.117362	122,896.06	96.809350	117,660.19	-5,235.87	0.00
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA				3.000000	20 Sep 2041		
	92,034.960	Local	100.237975	92,253.98	99.051950	91,162.42	-1,091.56	0.00
Original Face:	12,000,000.000	Base	100.237975	92,253.98	99.051950	91,162.42	-1,091.56	0.00
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE				3.500000	20 Sep 2043		
	4,537,781.220	Local	96.708654	4,388,427.12	91.446360	4,149,635.75	-238,791.37	0.15
Original Face:	5,429,000.000	Base	96.708654	4,388,427.12	91.446360	4,149,635.75	-238,791.37	0.15
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029		
	1,396,813.560	Local	101.555590	1,418,542.25	93.599600	1,307,411.90	-111,130.35	0.05
Original Face:	3,000,000.000	Base	101.555590	1,418,542.25	93.599600	1,307,411.90	-111,130.35	0.05
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA				2.600000	16 Aug 2034		
	1,379,100.440	Local	95.485760	1,316,844.53	84.997040	1,172,194.55	-144,649.98	0.04
Original Face:	2,000,000.000	Base	95.485760	1,316,844.53	84.997040	1,172,194.55	-144,649.98	0.04
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.071630	20 Nov 2042		
	1,248,981.300	Local	111.663470	1,394,655.86	97.119580	1,213,005.39	-181,650.47	0.04
Original Face:	5,010,613.000	Base	111.663470	1,394,655.86	97.119580	1,213,005.39	-181,650.47	0.04
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	3,247,325.990	Local	101.266738	3,288,461.09	92.462983	3,002,574.48	-285,886.61	0.11
Original Face:	6,068,715.000	Base	101.266738	3,288,461.09	92.462983	3,002,574.48	-285,886.61	0.11
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	7,342,378.500	Local	101.773440	7,472,591.19	96.313209	7,071,680.35	-400,910.84	0.26

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Original Face:	23,575,000.000	Base	101.773440	7,472,591.19	96.313209	7,071,680.35	-400,910.84	0.26
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA				2.500000	20 Jul 2069		
	5,511,450.040	Local	102.250381	5,635,478.65	96.786370	5,334,332.43	-301,146.22	0.19
Original Face:	19,739,472.000	Base	102.250381	5,635,478.65	96.786370	5,334,332.43	-301,146.22	0.19
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				5.759880	20 Aug 2069		
	5,245,631.700	Local	102.585941	5,381,280.63	98.915170	5,188,725.51	-192,555.12	0.19
Original Face:	10,000,000.000	Base	102.585941	5,381,280.63	98.915170	5,188,725.51	-192,555.12	0.19
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA				2.250000	20 Jul 2069		
	2,874,832.410	Local	101.880459	2,928,892.45	96.439790	2,772,482.34	-156,410.11	0.10
Original Face:	10,000,000.000	Base	101.880459	2,928,892.45	96.439790	2,772,482.34	-156,410.11	0.10
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	4,883,302.180	Local	100.250254	4,895,522.82	95.248280	4,651,261.33	-244,261.49	0.17
Original Face:	11,000,000.000	Base	100.250254	4,895,522.82	95.248280	4,651,261.33	-244,261.49	0.17
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.400800	20 Jul 2070		
	13,679,925.700	Local	116.703436	15,964,943.38	86.242761	11,797,945.63	-4,166,997.75	0.43
Original Face:	13,083,197.000	Base	116.703436	15,964,943.38	86.242761	11,797,945.63	-4,166,997.75	0.43
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				6.378960	20 Aug 2070		
	3,048,800.340	Local	103.606257	3,158,747.93	100.407700	3,061,230.30	-97,517.63	0.11
Original Face:	5,000,000.000	Base	103.606257	3,158,747.93	100.407700	3,061,230.30	-97,517.63	0.11
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				6.378960	20 Aug 2070		
	3,049,576.530	Local	104.607229	3,190,077.49	100.902460	3,077,097.74	-112,979.75	0.11
Original Face:	5,000,000.000	Base	104.607229	3,190,077.49	100.902460	3,077,097.74	-112,979.75	0.11
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				4.587000	20 Sep 2070		
	6,781,742.940	Local	104.402431	7,080,304.47	99.618730	6,755,886.19	-324,418.28	0.24
Original Face:	10,000,000.000	Base	104.402431	7,080,304.47	99.618730	6,755,886.19	-324,418.28	0.24
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.622240	20 Jun 2048		
	2,582,102.410	Local	105.750290	2,730,580.79	98.312440	2,538,527.88	-192,052.91	0.09
Original Face:	10,000,000.000	Base	105.750290	2,730,580.79	98.312440	2,538,527.88	-192,052.91	0.09
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.504390	20 Feb 2049		
	2,308,671.750	Local	104.139799	2,404,246.13	93.237760	2,152,553.83	-251,692.30	0.08

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Original Face:	10,000,000.000	Base	104.139799	2,404,246.13	93.237760	2,152,553.83	-251,692.30	0.08
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
	827,185.200	Local	101.656415	840,886.82	86.329510	714,104.93	-126,781.89	0.03
Original Face:	10,000,000.000	Base	101.656415	840,886.82	86.329510	714,104.93	-126,781.89	0.03
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				5.466600	20 Jun 2034		
	689,930.860	Local	103.644665	715,076.53	99.677320	687,704.59	-27,371.94	0.02
Original Face:	6,317,173.000	Base	103.644665	715,076.53	99.677320	687,704.59	-27,371.94	0.02
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.669090	20 Dec 2041		
	1,732,967.000	Local	104.217495	1,806,054.79	97.495200	1,689,559.64	-116,495.15	0.06
Original Face:	11,457,930.000	Base	104.217495	1,806,054.79	97.495200	1,689,559.64	-116,495.15	0.06
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.506190	20 Jan 2050		
	3,632,146.940	Local	112.209086	4,075,598.88	98.554220	3,579,634.09	-495,964.79	0.13
Original Face:	8,141,884.000	Base	112.209086	4,075,598.88	98.554220	3,579,634.09	-495,964.79	0.13
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE				1.500000	20 Apr 2051		
	5,216,679.090	Local	100.305218	5,232,601.35	76.453900	3,988,354.61	-1,244,246.74	0.14
Original Face:	10,000,000.000	Base	100.305218	5,232,601.35	76.453900	3,988,354.61	-1,244,246.74	0.14
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE				2.000000	20 May 2051		
	5,820,851.290	Local	102.477390	5,965,056.46	78.494490	4,569,047.53	-1,396,008.93	0.17
Original Face:	10,000,000.000	Base	102.477390	5,965,056.46	78.494490	4,569,047.53	-1,396,008.93	0.17
38383HGM5	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 207 BT				7.000000	20 Dec 2062		
	8,472,327.600	Local	104.731023	8,873,155.34	101.665450	8,613,429.98	-259,725.36	0.31
Original Face:	10,000,000.000	Base	104.731023	8,873,155.34	101.665450	8,613,429.98	-259,725.36	0.31
38383X3N2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 55 PT				5.500000	20 Apr 2063		
	9,106,067.260	Local	100.685450	9,168,484.82	96.421750	8,780,229.41	-388,255.41	0.32
Original Face:	9,550,638.000	Base	100.685450	9,168,484.82	96.421750	8,780,229.41	-388,255.41	0.32
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053		
	19,445,333.160	Local	102.777462	19,985,419.98	97.945920	19,045,910.46	-939,509.52	0.69
Original Face:	20,000,000.000	Base	102.777462	19,985,419.98	97.945920	19,045,910.46	-939,509.52	0.69
38383YMW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 159 DB				4.500000	20 Dec 2047		
	5,564,063.350	Local	97.876327	5,445,900.83	94.665000	5,267,220.57	-178,680.26	0.19

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Original Face:	6,000,000.000	Base	97.876327	5,445,900.83	94.665000	5,267,220.57	-178,680.26	0.19
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA				4.500000	20 Oct 2048		
	4,580,017.270	Local	98.224333	4,498,691.41	95.429900	4,370,705.90	-127,985.51	0.16
Original Face:	5,000,000.000	Base	98.224333	4,498,691.41	95.429900	4,370,705.90	-127,985.51	0.16
38384ABL6	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 63 B				6.000000	20 Dec 2049		
	9,832,991.060	Local	101.429662	9,973,569.64	100.238790	9,856,471.26	-117,098.38	0.36
Original Face:	10,000,000.000	Base	101.429662	9,973,569.64	100.238790	9,856,471.26	-117,098.38	0.36
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA				6.000000	20 Feb 2050		
	9,858,083.320	Local	100.614695	9,918,680.43	99.543070	9,813,038.78	-105,641.65	0.36
Original Face:	10,000,000.000	Base	100.614695	9,918,680.43	99.543070	9,813,038.78	-105,641.65	0.36
38384AJ20	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 KA				5.500000	20 Jun 2042		
	9,853,081.500	Local	99.875723	9,840,836.42	98.203070	9,676,028.52	-164,807.90	0.35
Original Face:	10,000,000.000	Base	99.875723	9,840,836.42	98.203070	9,676,028.52	-164,807.90	0.35
38384AP31	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 82 MC				5.500000	20 Jul 2048		
	9,954,849.960	Local	99.828954	9,937,822.57	98.184190	9,774,088.80	-163,733.77	0.35
Original Face:	10,000,000.000	Base	99.828954	9,937,822.57	98.184190	9,774,088.80	-163,733.77	0.35
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045		
	9,852,910.490	Local	99.599484	9,813,447.98	98.364990	9,691,814.42	-121,633.56	0.35
Original Face:	10,000,000.000	Base	99.599484	9,813,447.98	98.364990	9,691,814.42	-121,633.56	0.35
38384BBV2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 AT				4.000000	20 Jun 2063		
	10,936,516.030	Local	93.745651	10,252,508.14	90.373690	9,883,733.09	-368,775.05	0.36
Original Face:	10,966,749.000	Base	93.745651	10,252,508.14	90.373690	9,883,733.09	-368,775.05	0.36
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA				6.000000	20 Nov 2049		
	19,833,880.420	Local	99.851923	19,804,511.09	99.151100	19,665,510.61	-139,000.48	0.71
Original Face:	20,000,000.000	Base	99.851923	19,804,511.09	99.151100	19,665,510.61	-139,000.48	0.71
38384BXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 VB				6.000000	20 May 2034		
	4,944,753.970	Local	101.740604	5,030,822.55	99.569990	4,923,491.03	-107,331.52	0.18
Original Face:	5,000,000.000	Base	101.740604	5,030,822.55	99.569990	4,923,491.03	-107,331.52	0.18
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA				6.000000	20 Nov 2049		
	9,950,615.330	Local	99.976595	9,948,286.43	99.051380	9,856,221.80	-92,064.63	0.36

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Original Face:	10,000,000.000	Base	99.976595	9,948,286.43	99.051380	9,856,221.80	-92,064.63	0.36
38384EJU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 134 BA				6.000000	20 Sep 2045		
	10,000,000.000	Local	99.832052	9,983,205.20	99.832031	9,983,203.10	-2.10	0.36
Original Face:	10,000,000.000	Base	99.832052	9,983,205.20	99.832031	9,983,203.10	-2.10	0.36
38384EL29	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 LA				6.500000	20 Apr 2050		
	10,000,000.000	Local	100.937425	10,093,742.46	100.937500	10,093,750.00	7.54	0.37
Original Face:	10,000,000.000	Base	100.937425	10,093,742.46	100.937500	10,093,750.00	7.54	0.37
38384EL52	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 JZ				6.000000	20 Sep 2053		
	3,000,221.000	Local	99.968751	2,999,283.45	99.968750	2,999,283.43	-0.02	0.11
Original Face:	3,000,221.000	Base	99.968751	2,999,283.45	99.968750	2,999,283.43	-0.02	0.11
41284VAC6	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/28 6.5				6.500000	10 Mar 2028		
	20,000,000.000	Local	99.711732	19,942,346.37	98.844750	19,768,950.00	-173,396.37	0.72
		Base	99.711732	19,942,346.37	98.844750	19,768,950.00	-173,396.37	0.72
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
	5,000,000.000	Local	99.943901	4,997,195.04	96.203413	4,810,170.65	-187,024.39	0.17
		Base	99.943901	4,997,195.04	96.203413	4,810,170.65	-187,024.39	0.17
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
	4,000,000.000	Local	99.980811	3,999,232.44	96.282500	3,851,300.00	-147,932.44	0.14
		Base	99.980811	3,999,232.44	96.282500	3,851,300.00	-147,932.44	0.14
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25				4.250000	15 Jan 2029		
	15,000,000.000	Local	99.785545	14,967,831.70	95.515528	14,327,329.20	-640,502.50	0.52
		Base	99.785545	14,967,831.70	95.515528	14,327,329.20	-640,502.50	0.52
438516CM6	HONEYWELL INTERNATIONAL SR UNSECURED 01/34 4.5				4.500000	15 Jan 2034		
	10,000,000.000	Local	99.145385	9,914,538.50	92.970717	9,297,071.70	-617,466.80	0.34
		Base	99.145385	9,914,538.50	92.970717	9,297,071.70	-617,466.80	0.34
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
	10,000,000.000	Local	109.053242	10,905,324.19	104.485491	10,448,549.10	-456,775.09	0.38
		Base	109.053242	10,905,324.19	104.485491	10,448,549.10	-456,775.09	0.38
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038		
	5,000,000.000	Local	99.437234	4,971,861.72	104.148749	5,207,437.45	235,575.73	0.19

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		Base	99.437234	4,971,861.72	104.148749	5,207,437.45	235,575.73	0.19
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.912250	10 Dec 2025		
	10,000,000.000	Local	100.059982	10,005,998.16	99.427384	9,942,738.40	-63,259.76	0.36
		Base	100.059982	10,005,998.16	99.427384	9,942,738.40	-63,259.76	0.36
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
	5,000,000.000	Local	98.828182	4,941,409.08	100.688399	5,034,419.95	93,010.87	0.18
		Base	98.828182	4,941,409.08	100.688399	5,034,419.95	93,010.87	0.18
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
	10,000,000.000	Local	99.962034	9,996,203.35	85.936279	8,593,627.90	-1,402,575.45	0.31
		Base	99.962034	9,996,203.35	85.936279	8,593,627.90	-1,402,575.45	0.31
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	7,500,000.000	Local	99.437951	7,457,846.34	63.931068	4,794,830.10	-2,663,016.24	0.17
		Base	99.437951	7,457,846.34	63.931068	4,794,830.10	-2,663,016.24	0.17
487836BP2	KELLANOVA SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026		
	5,000,000.000	Local	99.974176	4,998,708.82	94.644211	4,732,210.55	-266,498.27	0.17
		Base	99.974176	4,998,708.82	94.644211	4,732,210.55	-266,498.27	0.17
487836BZ0	KELLANOVA SR UNSECURED 03/33 5.25				5.250000	01 Mar 2033		
	1,000,000.000	Local	99.830990	998,309.90	95.623491	956,234.91	-42,074.99	0.03
		Base	99.830990	998,309.90	95.623491	956,234.91	-42,074.99	0.03
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	10,000,000.000	Local	99.808665	9,980,866.53	84.952473	8,495,247.30	-1,485,619.23	0.31
		Base	99.808665	9,980,866.53	84.952473	8,495,247.30	-1,485,619.23	0.31
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	10,000,000.000	Local	99.858962	9,985,896.21	95.119831	9,511,983.10	-473,913.11	0.34
		Base	99.858962	9,985,896.21	95.119831	9,511,983.10	-473,913.11	0.34
49327M3H5	KEY BANK NA SR UNSECURED 01/33 5				5.000000	26 Jan 2033		
	5,000,000.000	Local	99.543833	4,977,191.65	84.293794	4,214,689.70	-762,501.95	0.15
		Base	99.543833	4,977,191.65	84.293794	4,214,689.70	-762,501.95	0.15
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.718898	3,988,755.90	63.824185	2,552,967.40	-1,435,788.50	0.09

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		Base	99.718898	3,988,755.90	63.824185	2,552,967.40	-1,435,788.50	0.09
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	15,000,000.000	Local	98.904539	14,835,680.85	56.474309	8,471,146.35	-6,364,534.50	0.31
		Base	98.904539	14,835,680.85	56.474309	8,471,146.35	-6,364,534.50	0.31
539830CA5	LOCKHEED MARTIN CORP SR UNSECURED 02/34 4.75				4.750000	15 Feb 2034		
	10,000,000.000	Local	99.682393	9,968,239.34	94.697379	9,469,737.90	-498,501.44	0.34
		Base	99.682393	9,968,239.34	94.697379	9,469,737.90	-498,501.44	0.34
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
	5,000,000.000	Local	99.956911	4,997,845.57	83.348864	4,167,443.20	-830,402.37	0.15
		Base	99.956911	4,997,845.57	83.348864	4,167,443.20	-830,402.37	0.15
579780AT4	MCCORMICK + CO SR UNSECURED 04/33 4.95				4.950000	15 Apr 2033		
	5,000,000.000	Local	99.938438	4,996,921.90	93.078759	4,653,937.95	-342,983.95	0.17
		Base	99.938438	4,996,921.90	93.078759	4,653,937.95	-342,983.95	0.17
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
	5,000,000.000	Local	99.775184	4,988,759.22	104.251211	5,212,560.55	223,801.33	0.19
		Base	99.775184	4,988,759.22	104.251211	5,212,560.55	223,801.33	0.19
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
	5,000,000.000	Local	107.642284	5,382,114.22	93.666722	4,683,336.10	-698,778.12	0.17
		Base	107.642284	5,382,114.22	93.666722	4,683,336.10	-698,778.12	0.17
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3				0.460000	15 Jun 2026		
	12,620,987.490	Local	96.733686	12,208,746.44	96.548500	12,185,374.11	-23,372.33	0.44
Original Face:	18,150,000.000	Base	96.733686	12,208,746.44	96.548500	12,185,374.11	-23,372.33	0.44
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028		
	10,000,000.000	Local	109.679175	10,967,917.52	103.238053	10,323,805.30	-644,112.22	0.37
		Base	109.679175	10,967,917.52	103.238053	10,323,805.30	-644,112.22	0.37
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032		
	16,500,000.000	Local	99.822959	16,470,788.25	74.660396	12,318,965.34	-4,151,822.91	0.45
		Base	99.822959	16,470,788.25	74.660396	12,318,965.34	-4,151,822.91	0.45
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7				3.700000	23 Oct 2024		
	7,155,000.000	Local	100.204965	7,169,665.28	97.705984	6,990,863.16	-178,802.12	0.25

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		Base	100.204965	7,169,665.28	97.705984	6,990,863.16	-178,802.12	0.25
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027		
	10,000,000.000	Local	99.926914	9,992,691.40	92.004971	9,200,497.10	-792,194.30	0.33
		Base	99.926914	9,992,691.40	92.004971	9,200,497.10	-792,194.30	0.33
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05				5.050000	15 Sep 2028		
	15,000,000.000	Local	99.989370	14,998,405.54	98.255518	14,738,327.70	-260,077.84	0.53
		Base	99.989370	14,998,405.54	98.255518	14,738,327.70	-260,077.84	0.53
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.756689	4,987,834.47	84.891437	4,244,571.85	-743,262.62	0.15
		Base	99.756689	4,987,834.47	84.891437	4,244,571.85	-743,262.62	0.15
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030		
	7,000,000.000	Local	99.758290	6,983,080.29	87.157514	6,101,025.98	-882,054.31	0.22
		Base	99.758290	6,983,080.29	87.157514	6,101,025.98	-882,054.31	0.22
65473PAP0	NISOURCE INC SR UNSECURED 06/33 5.4				5.400000	30 Jun 2033		
	5,000,000.000	Local	99.635903	4,981,795.17	95.879321	4,793,966.05	-187,829.12	0.17
		Base	99.635903	4,981,795.17	95.879321	4,793,966.05	-187,829.12	0.17
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027		
	5,000,000.000	Local	99.943918	4,997,195.89	92.372515	4,618,625.75	-378,570.14	0.17
		Base	99.943918	4,997,195.89	92.372515	4,618,625.75	-378,570.14	0.17
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	5,000,000.000	Local	99.750516	4,987,525.78	79.644161	3,982,208.05	-1,005,317.73	0.14
		Base	99.750516	4,987,525.78	79.644161	3,982,208.05	-1,005,317.73	0.14
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	5,000,000.000	Local	99.879904	4,993,995.19	94.567203	4,728,360.15	-265,635.04	0.17
		Base	99.879904	4,993,995.19	94.567203	4,728,360.15	-265,635.04	0.17
665859AX2	NORTHERN TRUST CORP SUBORDINATED 11/32 6.125				6.125000	02 Nov 2032		
	10,000,000.000	Local	99.670180	9,967,017.95	98.772272	9,877,227.20	-89,790.75	0.36
		Base	99.670180	9,967,017.95	98.772272	9,877,227.20	-89,790.75	0.36
677415CV1	OHIO POWER COMPANY SR UNSECURED 06/33 5				5.000000	01 Jun 2033		
	5,000,000.000	Local	99.542433	4,977,121.65	93.861757	4,693,087.85	-284,033.80	0.17

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		Base	99.542433	4,977,121.65	93.861757	4,693,087.85	-284,033.80	0.17
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	10,000,000.000	Local	99.976197	9,997,619.70	90.591993	9,059,199.30	-938,420.40	0.33
		Base	99.976197	9,997,619.70	90.591993	9,059,199.30	-938,420.40	0.33
6944PL2M0	PACIFIC LIFE GF II SECURED 144A 03/25 VAR				6.120104	30 Mar 2025		
	15,000,000.000	Local	100.014655	15,002,198.25	100.079531	15,011,929.65	9,731.40	0.54
		Base	100.014655	15,002,198.25	100.079531	15,011,929.65	9,731.40	0.54
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024		
	20,000,000.000	Local	99.975139	19,995,027.84	98.452232	19,690,446.40	-304,581.44	0.71
		Base	99.975139	19,995,027.84	98.452232	19,690,446.40	-304,581.44	0.71
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024		
	5,000,000.000	Local	99.992727	4,999,636.34	99.203575	4,960,178.75	-39,457.59	0.18
		Base	99.992727	4,999,636.34	99.203575	4,960,178.75	-39,457.59	0.18
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	107.192260	5,359,613.02	86.667170	4,333,358.50	-1,026,254.52	0.16
		Base	107.192260	5,359,613.02	86.667170	4,333,358.50	-1,026,254.52	0.16
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027		
	3,000,000.000	Local	108.888685	3,266,660.56	105.302239	3,159,067.17	-107,593.39	0.11
		Base	108.888685	3,266,660.56	105.302239	3,159,067.17	-107,593.39	0.11
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	20,000,000.000	Local	99.795060	19,959,012.08	78.757783	15,751,556.60	-4,207,455.48	0.57
		Base	99.795060	19,959,012.08	78.757783	15,751,556.60	-4,207,455.48	0.57
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625				5.625000	01 Oct 2038		
	9,800,000.000	Local	99.961834	9,796,259.75	101.544949	9,951,405.00	155,145.25	0.36
		Base	99.961834	9,796,259.75	101.544949	9,951,405.00	155,145.25	0.36
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				5.730260	12 Apr 2024		
	7,500,000.000	Local	100.000000	7,500,000.00	99.882496	7,491,187.20	-8,812.80	0.27
		Base	100.000000	7,500,000.00	99.882496	7,491,187.20	-8,812.80	0.27
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	7,500,000.000	Local	99.980030	7,498,502.26	90.461873	6,784,640.48	-713,861.78	0.25

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		Base	99.980030	7,498,502.26	90.461873	6,784,640.48	-713,861.78	0.25
744448CY5	PUBLIC SERVICE COLORADO 1ST MORTGAGE 04/53 5.25				5.250000	01 Apr 2053		
	5,000,000.000	Local	99.302842	4,965,142.11	87.095077	4,354,753.85	-610,388.26	0.16
		Base	99.302842	4,965,142.11	87.095077	4,354,753.85	-610,388.26	0.16
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	15,000,000.000	Local	99.914632	14,987,194.80	80.606511	12,090,976.65	-2,896,218.15	0.44
		Base	99.914632	14,987,194.80	80.606511	12,090,976.65	-2,896,218.15	0.44
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024		
	5,000,000.000	Local	100.076011	5,003,800.55	97.799587	4,889,979.35	-113,821.20	0.18
		Base	100.076011	5,003,800.55	97.799587	4,889,979.35	-113,821.20	0.18
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				5.319467	18 Nov 2027		
	7,500,000.000	Local	100.000000	7,500,000.00	97.463000	7,309,725.00	-190,275.00	0.26
		Base	100.000000	7,500,000.00	97.463000	7,309,725.00	-190,275.00	0.26
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.000000	14 Feb 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	95.822012	14,373,301.80	-626,698.20	0.52
		Base	100.000000	15,000,000.00	95.822012	14,373,301.80	-626,698.20	0.52
78014RKV1	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				5.500000	14 Feb 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.620397	9,962,039.70	-37,960.30	0.36
		Base	100.000000	10,000,000.00	99.620397	9,962,039.70	-37,960.30	0.36
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
	8,000,000.000	Local	99.986635	7,998,930.81	96.107212	7,688,576.96	-310,353.85	0.28
		Base	99.986635	7,998,930.81	96.107212	7,688,576.96	-310,353.85	0.28
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
	10,000,000.000	Local	99.936085	9,993,608.47	89.818688	8,981,868.80	-1,011,739.67	0.33
		Base	99.936085	9,993,608.47	89.818688	8,981,868.80	-1,011,739.67	0.33
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.365868	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	98.957628	4,947,881.40	-52,118.60	0.18
		Base	100.000000	5,000,000.00	98.957628	4,947,881.40	-52,118.60	0.18
808513CG8	CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875				5.875000	24 Aug 2026		
	12,000,000.000	Local	99.918685	11,990,242.23	99.678031	11,961,363.72	-28,878.51	0.43

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		Base	99.918685	11,990,242.23	99.678031	11,961,363.72	-28,878.51	0.43
808513CH6	CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR				6.136000	24 Aug 2034		
	15,000,000.000	Local	100.000000	15,000,000.00	97.297633	14,594,644.95	-405,355.05	0.53
		Base	100.000000	15,000,000.00	97.297633	14,594,644.95	-405,355.05	0.53
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25				4.250000	08 Aug 2025		
	7,000,000.000	Local	99.993033	6,999,512.29	97.249453	6,807,461.71	-192,050.58	0.25
		Base	99.993033	6,999,512.29	97.249453	6,807,461.71	-192,050.58	0.25
83164M6H7	SBA POOL 510772 SBA 03/46 FLOATING VAR				6.825000	25 Mar 2046		
	3,841,813.620	Local	103.348250	3,970,447.15	106.385200	4,087,121.10	116,673.95	0.15
Original Face:	6,137,472.000	Base	103.348250	3,970,447.15	106.385200	4,087,121.10	116,673.95	0.15
83164M6Y0	SBA POOL 510787 SBA 04/46 FLOATING VAR				6.825000	25 Apr 2046		
	6,481,539.160	Local	103.348089	6,698,546.88	105.324596	6,826,654.93	128,108.05	0.25
Original Face:	8,000,000.000	Base	103.348089	6,698,546.88	105.324596	6,826,654.93	128,108.05	0.25
83164NA49	SBA POOL 510827 SBA 02/32 FLOATING VAR				8.575000	25 Feb 2032		
	8,677,324.810	Local	106.263129	9,220,796.87	106.210627	9,216,241.09	-4,555.78	0.33
Original Face:	12,000,000.000	Base	106.263129	9,220,796.87	106.210627	9,216,241.09	-4,555.78	0.33
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR				8.375000	25 Dec 2041		
	8,635,106.200	Local	112.032397	9,674,116.47	111.271491	9,608,411.42	-65,705.05	0.35
Original Face:	10,000,000.000	Base	112.032397	9,674,116.47	111.271491	9,608,411.42	-65,705.05	0.35
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR				9.125000	25 Feb 2032		
	6,172,638.490	Local	110.587607	6,826,173.20	108.787462	6,715,056.75	-111,116.45	0.24
Original Face:	10,000,000.000	Base	110.587607	6,826,173.20	108.787462	6,715,056.75	-111,116.45	0.24
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR				8.375000	25 Jan 2032		
	7,368,092.500	Local	108.117282	7,966,181.36	105.625189	7,782,561.63	-183,619.73	0.28
Original Face:	10,000,000.000	Base	108.117282	7,966,181.36	105.625189	7,782,561.63	-183,619.73	0.28
8316A0DK3	SBA POOL 530105 SBA 03/47 FLOATING VAR				6.500000	25 Mar 2047		
	8,836,976.580	Local	102.622026	9,068,684.40	103.638551	9,158,514.48	89,830.08	0.33
Original Face:	10,000,000.000	Base	102.622026	9,068,684.40	103.638551	9,158,514.48	89,830.08	0.33
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				5.500000	25 May 2047		
	4,189,022.650	Local	100.000000	4,189,022.65	98.522102	4,127,113.17	-61,909.48	0.15

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Original Face:	5,000,000.000	Base	100.000000	4,189,022.65	98.522102	4,127,113.17	-61,909.48	0.15
8316A0HT0	SBA POOL 530241 SBA 10/32 FLOATING VAR				5.750000	25 Oct 2032		
	8,939,744.800	Local	99.781059	8,920,172.04	99.489399	8,894,098.37	-26,073.67	0.32
Original Face:	10,000,000.000	Base	99.781059	8,920,172.04	99.489399	8,894,098.37	-26,073.67	0.32
8316A0JJ0	SBA POOL 530264 SBA 12/32 FLOATING VAR				5.850000	25 Dec 2032		
	9,112,294.490	Local	99.978206	9,110,308.56	98.122509	8,941,211.98	-169,096.58	0.32
Original Face:	10,000,000.000	Base	99.978206	9,110,308.56	98.122509	8,941,211.98	-169,096.58	0.32
8316A0PZ7	BREAN CAPITAL SBA 530439				5.800000	25 Oct 2033		
	15,000,000.000	Local	100.000000	15,000,000.00	100.211288	15,031,693.20	31,693.20	0.54
Original Face:	15,000,000.000	Base	100.000000	15,000,000.00	100.211288	15,031,693.20	31,693.20	0.54
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR				4.475000	01 Aug 2024		
	5,000,000.000	Local	100.174367	5,008,718.35	98.546846	4,927,342.30	-81,376.05	0.18
		Base	100.174367	5,008,718.35	98.546846	4,927,342.30	-81,376.05	0.18
842587DL8	SOUTHERN CO SR UNSECURED 10/32 5.7				5.700000	15 Oct 2032		
	10,000,000.000	Local	99.900137	9,990,013.67	98.250602	9,825,060.20	-164,953.47	0.36
		Base	99.900137	9,990,013.67	98.250602	9,825,060.20	-164,953.47	0.36
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.915759	4,995,787.96	78.675211	3,933,760.55	-1,062,027.41	0.14
		Base	99.915759	4,995,787.96	78.675211	3,933,760.55	-1,062,027.41	0.14
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				5.741674	14 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.989799	4,999,489.95	-510.05	0.18
		Base	100.000000	5,000,000.00	99.989799	4,999,489.95	-510.05	0.18
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	99.995188	4,999,759.42	99.106267	4,955,313.35	-44,446.07	0.18
		Base	99.995188	4,999,759.42	99.106267	4,955,313.35	-44,446.07	0.18
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032		
	5,000,000.000	Local	105.327830	5,266,391.52	105.700200	5,285,010.00	18,618.48	0.19
		Base	105.327830	5,266,391.52	105.700200	5,285,010.00	18,618.48	0.19
89114YNX5	TORONTO DOMINION BANK SR UNSECURED 02/25 VAR				5.817000	10 Feb 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.870786	9,987,078.60	-12,921.40	0.36

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		Base	100.000000	10,000,000.00	99.870786	9,987,078.60	-12,921.40	0.36
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	5,000,000.000	Local	99.976944	4,998,847.20	90.360508	4,518,025.40	-480,821.80	0.16
		Base	99.976944	4,998,847.20	90.360508	4,518,025.40	-480,821.80	0.16
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	88.579750	3,986,088.75	-513,911.25	0.14
		Base	100.000000	4,500,000.00	88.579750	3,986,088.75	-513,911.25	0.14
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457				1.457000	01 Jul 2028		
	2,375,000.000	Local	100.076307	2,376,812.30	83.742080	1,988,874.40	-387,937.90	0.07
		Base	100.076307	2,376,812.30	83.742080	1,988,874.40	-387,937.90	0.07
90291UAD4	USAA AUTO OWNER TRUST USAOT 2022 A A4 144A				4.910000	16 Apr 2029		
	7,000,000.000	Local	99.993010	6,999,510.70	98.537530	6,897,627.10	-101,883.60	0.25
Original Face:	7,000,000.000	Base	99.993010	6,999,510.70	98.537530	6,897,627.10	-101,883.60	0.25
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	10,000,000.000	Local	99.819297	9,981,929.72	96.366906	9,636,690.60	-345,239.12	0.35
		Base	99.819297	9,981,929.72	96.366906	9,636,690.60	-345,239.12	0.35
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.755616	4,987,780.78	106.861297	5,343,064.85	355,284.07	0.19
		Base	99.755616	4,987,780.78	106.861297	5,343,064.85	355,284.07	0.19
912797GM3	TREASURY BILL 02/24 0.00000				0.010000	08 Feb 2024		
	10,000,000.000	Local	98.100556	9,810,055.57	98.102177	9,810,217.70	162.13	0.36
		Base	98.100556	9,810,055.57	98.102177	9,810,217.70	162.13	0.36
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024		
	5,000,000.000	Local	105.523944	5,276,197.20	102.371094	5,118,554.70	-157,642.50	0.19
		Base	105.523944	5,276,197.20	102.371094	5,118,554.70	-157,642.50	0.19
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
	12,500,000.000	Local	106.741794	13,342,724.27	103.144531	12,893,066.38	-449,657.89	0.47
		Base	106.741794	13,342,724.27	103.144531	12,893,066.38	-449,657.89	0.47
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
	12,500,000.000	Local	105.641927	13,205,240.91	102.253906	12,781,738.25	-423,502.66	0.46

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		Base	105.641927	13,205,240.91	102.253906	12,781,738.25	-423,502.66	0.46
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	111.219466	22,243,893.28	105.093750	21,018,750.00	-1,225,143.28	0.76
		Base	111.219466	22,243,893.28	105.093750	21,018,750.00	-1,225,143.28	0.76
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	112.892734	14,111,591.73	104.839844	13,104,980.50	-1,006,611.23	0.47
		Base	112.892734	14,111,591.73	104.839844	13,104,980.50	-1,006,611.23	0.47
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	109.236584	16,385,487.67	105.773438	15,866,015.70	-519,471.97	0.58
		Base	109.236584	16,385,487.67	105.773438	15,866,015.70	-519,471.97	0.58
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	115.455797	17,318,369.51	105.378906	15,806,835.90	-1,511,533.61	0.57
		Base	115.455797	17,318,369.51	105.378906	15,806,835.90	-1,511,533.61	0.57
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	113.471659	25,531,123.24	103.664062	23,324,413.95	-2,206,709.29	0.85
		Base	113.471659	25,531,123.24	103.664062	23,324,413.95	-2,206,709.29	0.85
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	113.378302	19,841,202.83	102.695312	17,971,679.60	-1,869,523.23	0.65
		Base	113.378302	19,841,202.83	102.695312	17,971,679.60	-1,869,523.23	0.65
912810RJ9	US TREASURY N/B 11/44 3				3.000000	15 Nov 2044		
	5,000,000.000	Local	84.959230	4,247,961.51	74.578125	3,728,906.25	-519,055.26	0.14
		Base	84.959230	4,247,961.51	74.578125	3,728,906.25	-519,055.26	0.14
912810RM2	US TREASURY N/B 05/45 3				3.000000	15 May 2045		
	5,000,000.000	Local	83.871516	4,193,575.78	74.210938	3,710,546.90	-483,028.88	0.13
		Base	83.871516	4,193,575.78	74.210938	3,710,546.90	-483,028.88	0.13
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042		
	25,000,000.000	Local	86.936828	21,734,206.91	69.066406	17,266,601.50	-4,467,605.41	0.63
		Base	86.936828	21,734,206.91	69.066406	17,266,601.50	-4,467,605.41	0.63
912810TK4	US TREASURY N/B 08/42 3.375				3.375000	15 Aug 2042		
	10,000,000.000	Local	89.214563	8,921,456.32	80.972656	8,097,265.60	-824,190.72	0.29

& 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
		Base	89.214563	8,921,456.32	80.972656	8,097,265.60	-824,190.72	0.29
912810TQ1	US TREASURY N/B 02/43 3.875				3.875000	15 Feb 2043		
	15,000,000.000	Local	98.328365	14,749,254.76	86.953125	13,042,968.75	-1,706,286.01	0.47
		Base	98.328365	14,749,254.76	86.953125	13,042,968.75	-1,706,286.01	0.47
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	10,000,000.000	Local	97.875793	9,787,579.30	90.964844	9,096,484.40	-691,094.90	0.33
		Base	97.875793	9,787,579.30	90.964844	9,096,484.40	-691,094.90	0.33
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	100.577682	2,514,442.04	96.593750	2,414,843.75	-99,598.29	0.09
		Base	100.577682	2,514,442.04	96.593750	2,414,843.75	-99,598.29	0.09
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	98.423018	9,842,301.76	91.988281	9,198,828.10	-643,473.66	0.33
		Base	98.423018	9,842,301.76	91.988281	9,198,828.10	-643,473.66	0.33
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.938633	9,993,863.26	92.292969	9,229,296.90	-764,566.36	0.33
		Base	99.938633	9,993,863.26	92.292969	9,229,296.90	-764,566.36	0.33
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	5,000,000.000	Local	99.951835	4,997,591.75	91.906250	4,595,312.50	-402,279.25	0.17
		Base	99.951835	4,997,591.75	91.906250	4,595,312.50	-402,279.25	0.17
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	5,000,000.000	Local	99.686311	4,984,315.54	90.679688	4,533,984.40	-450,331.14	0.16
		Base	99.686311	4,984,315.54	90.679688	4,533,984.40	-450,331.14	0.16
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	10,000,000.000	Local	99.835985	9,983,598.52	94.992188	9,499,218.80	-484,379.72	0.34
		Base	99.835985	9,983,598.52	94.992188	9,499,218.80	-484,379.72	0.34
91282CEM9	US TREASURY N/B 04/29 2.875				2.875000	30 Apr 2029		
	10,000,000.000	Local	99.104911	9,910,491.14	91.328125	9,132,812.50	-777,678.64	0.33
		Base	99.104911	9,910,491.14	91.328125	9,132,812.50	-777,678.64	0.33
91282CEN7	US TREASURY N/B 04/27 2.75				2.750000	30 Apr 2027		
	10,000,000.000	Local	99.069271	9,906,927.13	93.523438	9,352,343.80	-554,583.33	0.34

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	99.069271	9,906,927.13	93.523438	9,352,343.80	-554,583.33	0.34
91282CEV9	US TREASURY N/B 06/29 3.25				3.250000	30 Jun 2029		
	20,000,000.000	Local	97.650238	19,530,047.69	92.945312	18,589,062.40	-940,985.29	0.67
		Base	97.650238	19,530,047.69	92.945312	18,589,062.40	-940,985.29	0.67
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
	5,000,000.000	Local	99.538968	4,976,948.42	98.183594	4,909,179.70	-67,768.72	0.18
		Base	99.538968	4,976,948.42	98.183594	4,909,179.70	-67,768.72	0.18
91282CFL0	US TREASURY N/B 09/29 3.875				3.875000	30 Sep 2029		
	30,000,000.000	Local	97.695616	29,308,684.80	95.941406	28,782,421.80	-526,263.00	1.04
		Base	97.695616	29,308,684.80	95.941406	28,782,421.80	-526,263.00	1.04
91282CFM8	US TREASURY N/B 09/27 4.125				4.125000	30 Sep 2027		
	5,000,000.000	Local	99.178849	4,958,942.45	97.937500	4,896,875.00	-62,067.45	0.18
		Base	99.178849	4,958,942.45	97.937500	4,896,875.00	-62,067.45	0.18
91282CFV8	US TREASURY N/B 11/32 4.125				4.125000	15 Nov 2032		
	5,000,000.000	Local	99.902063	4,995,103.16	96.460938	4,823,046.90	-172,056.26	0.17
		Base	99.902063	4,995,103.16	96.460938	4,823,046.90	-172,056.26	0.17
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025		
	5,000,000.000	Local	100.715347	5,035,767.33	98.953125	4,947,656.25	-88,111.08	0.18
		Base	100.715347	5,035,767.33	98.953125	4,947,656.25	-88,111.08	0.18
91282CGG0	US TREASURY N/B 01/25 4.125				4.125000	31 Jan 2025		
	5,000,000.000	Local	99.996962	4,999,848.12	98.468750	4,923,437.50	-76,410.62	0.18
		Base	99.996962	4,999,848.12	98.468750	4,923,437.50	-76,410.62	0.18
91282CGV7	US TREASURY N/B 04/26 3.75				3.750000	15 Apr 2026		
	10,000,000.000	Local	100.068107	10,006,810.70	97.265625	9,726,562.50	-280,248.20	0.35
		Base	100.068107	10,006,810.70	97.265625	9,726,562.50	-280,248.20	0.35
91282CHF1	US TREASURY N/B 05/30 3.75				3.750000	31 May 2030		
	5,000,000.000	Local	99.902545	4,995,127.26	94.964844	4,748,242.20	-246,885.06	0.17
		Base	99.902545	4,995,127.26	94.964844	4,748,242.20	-246,885.06	0.17
91282CHJ3	US TREASURY N/B 06/30 3.75				3.750000	30 Jun 2030		
	5,000,000.000	Local	99.321956	4,966,097.81	94.933594	4,746,679.70	-219,418.11	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	99.321956	4,966,097.81	94.933594	4,746,679.70	-219,418.11	0.17
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030		
	20,000,000.000	Local	99.868736	19,973,747.12	99.424403	19,884,880.60	-88,866.52	0.72
		Base	99.868736	19,973,747.12	99.424403	19,884,880.60	-88,866.52	0.72
91324PER9	UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35				5.350000	15 Feb 2033		
	20,000,000.000	Local	99.658487	19,931,697.30	98.958528	19,791,705.60	-139,991.70	0.72
		Base	99.658487	19,931,697.30	98.958528	19,791,705.60	-139,991.70	0.72
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	5,000,000.000	Local	99.922677	4,996,133.84	76.018445	3,800,922.25	-1,195,211.59	0.14
		Base	99.922677	4,996,133.84	76.018445	3,800,922.25	-1,195,211.59	0.14
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				6.099290	20 Mar 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.476231	15,071,434.65	71,434.65	0.55
		Base	100.000000	15,000,000.00	100.476231	15,071,434.65	71,434.65	0.55
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	5,000,000.000	Local	99.999053	4,999,952.64	97.577148	4,878,857.40	-121,095.24	0.18
		Base	99.999053	4,999,952.64	97.577148	4,878,857.40	-121,095.24	0.18
92343VGT5	VERIZON COMMUNICATIONS SR UNSECURED 05/33 5.05				5.050000	09 May 2033		
	15,000,000.000	Local	99.842011	14,976,301.59	93.477496	14,021,624.40	-954,677.19	0.51
		Base	99.842011	14,976,301.59	93.477496	14,021,624.40	-954,677.19	0.51
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	779,752.590	Local	99.994348	779,708.52	99.551420	776,254.78	-3,453.74	0.03
Original Face:	10,000,000.000	Base	99.994348	779,708.52	99.551420	776,254.78	-3,453.74	0.03
92348KBG7	VERIZON MASTER TRUST VZMT 2023 1 A				4.490000	22 Jan 2029		
	10,000,000.000	Local	99.981099	9,998,109.90	97.869160	9,786,916.00	-211,193.90	0.35
Original Face:	10,000,000.000	Base	99.981099	9,998,109.90	97.869160	9,786,916.00	-211,193.90	0.35
92826CAE2	VISA INC SR UNSECURED 12/35 4.15				4.150000	14 Dec 2035		
	6,853,000.000	Local	90.597240	6,208,628.88	90.494918	6,201,616.73	-7,012.15	0.22
		Base	90.597240	6,208,628.88	90.494918	6,201,616.73	-7,012.15	0.22
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	103.330530	5,166,526.48	82.580883	4,129,044.15	-1,037,482.33	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
		Base	103.330530	5,166,526.48	82.580883	4,129,044.15	-1,037,482.33	0.15
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047		
		Local	3,805,257.520	105.923831	4,030,674.54	98.917410	3,764,062.18	-266,612.36	0.14
Original Face:		Base	9,250,000.000	105.923831	4,030,674.54	98.917410	3,764,062.18	-266,612.36	0.14
929160BA6	VULCAN MATERIALS CO SR UNSECURED 03/26 5.8				5.800000	01 Mar 2026		
		Local	25,000,000.000	99.973756	24,993,439.05	99.573154	24,893,288.50	-100,150.55	0.90
		Base		99.973756	24,993,439.05	99.573154	24,893,288.50	-100,150.55	0.90
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
		Local	5,000,000.000	99.967182	4,998,359.12	103.490982	5,174,549.10	176,189.98	0.19
		Base		99.967182	4,998,359.12	103.490982	5,174,549.10	176,189.98	0.19
931142FB4	WALMART INC SR UNSECURED 04/28 3.9				3.900000	15 Apr 2028		
		Local	5,000,000.000	99.831291	4,991,564.54	95.480083	4,774,004.15	-217,560.39	0.17
		Base		99.831291	4,991,564.54	95.480083	4,774,004.15	-217,560.39	0.17
931142FC2	WALMART INC SR UNSECURED 04/30 4				4.000000	15 Apr 2030		
		Local	5,000,000.000	99.817963	4,990,898.15	93.935523	4,696,776.15	-294,122.00	0.17
		Base		99.817963	4,990,898.15	93.935523	4,696,776.15	-294,122.00	0.17
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
		Local	15,000,000.000	97.423053	14,613,458.02	94.993386	14,249,007.90	-364,450.12	0.52
		Base		97.423053	14,613,458.02	94.993386	14,249,007.90	-364,450.12	0.52
95000U3B7	WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR				4.897000	25 Jul 2033		
		Local	5,000,000.000	91.939654	4,596,982.70	90.516944	4,525,847.20	-71,135.50	0.16
		Base		91.939654	4,596,982.70	90.516944	4,525,847.20	-71,135.50	0.16
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
		Local	7,000,000.000	99.898538	6,992,897.64	93.819657	6,567,375.99	-425,521.65	0.24
		Base		99.898538	6,992,897.64	93.819657	6,567,375.99	-425,521.65	0.24
US DOLLAR Total								
		Local	2,778,736,996.090		2,803,274,382.28		2,623,755,029.39	-179,519,352.89	95.10
Original Face:		Base	2,216,169,844.000		2,803,274,382.28		2,623,755,029.39	-179,519,352.89	95.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total									
		2,778,736,996.090	Base		2,803,274,382.28		2,623,755,029.39	-179,519,352.89	95.10
	Original Face:	2,216,169,844.000							

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STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,868,834,679.570	Base		2,947,335,772.99		2,758,508,863.83	-188,826,909.16	100.00
	Original Face:	2,216,169,844.000							

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STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR									Exchange Rate:	1.000000
USD	US DOLLAR									
			212,591.590	Local	1.000000	212,591.59	1.000000	212,591.59	0.00	0.03
				Base	1.000000	212,591.59	1.000000	212,591.59	0.00	0.03
US DOLLAR Total										
			212,591.590	Local		212,591.59		212,591.59	0.00	0.03
				Base		212,591.59		212,591.59	0.00	0.03
CASH Total										
			212,591.590	Base		212,591.59		212,591.59	0.00	0.03
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
0020A2BM3	AT+T INC						5.720000	21 Feb 2024		
			3,275,000.000	Local	97.727889	3,200,588.36	97.700900	3,199,704.48	-883.88	0.48
				Base	97.727889	3,200,588.36	97.700900	3,199,704.48	-883.88	0.48
0020A3ZU7	AT+T INC						5.700000	28 Dec 2023		
			5,000,000.000	Local	98.606667	4,930,333.33	98.606667	4,930,333.33	0.00	0.73
				Base	98.606667	4,930,333.33	98.606667	4,930,333.33	0.00	0.73
30601VA92	FAIRWAY FINANCE CORP						5.550000	09 Jan 2024		
			5,000,000.000	Local	98.458333	4,922,916.67	98.436200	4,921,810.00	-1,106.67	0.73
				Base	98.458333	4,922,916.67	98.436200	4,921,810.00	-1,106.67	0.73
30601VD32	FAIRWAY FINANCE CORP						5.630000	03 Apr 2024		
			2,000,000.000	Local	97.106806	1,942,136.11	97.064100	1,941,282.00	-854.11	0.29
				Base	97.106806	1,942,136.11	97.064100	1,941,282.00	-854.11	0.29
38346MXW9	GOTHAM FDG CORP						5.450000	30 Oct 2023		
			5,000,000.000	Local	99.560972	4,978,048.61	99.560972	4,978,048.61	0.00	0.74
				Base	99.560972	4,978,048.61	99.560972	4,978,048.61	0.00	0.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40060WD17	GTA FDG LLC DISC				5.620000	01 Apr 2024		
	1,500,000.000	Local	97.143167	1,457,147.50	97.090300	1,456,354.50	-793.00	0.22
		Base	97.143167	1,457,147.50	97.090300	1,456,354.50	-793.00	0.22
41282KX37	HARLEY DAVIDSON FND CP				6.050000	03 Oct 2023		
	5,000,000.000	Local	99.966389	4,998,319.44	99.966389	4,998,319.44	0.00	0.74
		Base	99.966389	4,998,319.44	99.966389	4,998,319.44	0.00	0.74
41282KXW3	HARLEY DAVIDSON FND CP				6.050000	30 Oct 2023		
	5,000,000.000	Local	99.512639	4,975,631.95	99.512639	4,975,631.95	0.00	0.74
		Base	99.512639	4,975,631.95	99.512639	4,975,631.95	0.00	0.74
41282KY36	HARLEY DAVIDSON FND CP				6.050000	03 Nov 2023		
	5,000,000.000	Local	99.445417	4,972,270.83	99.445417	4,972,270.83	0.00	0.74
		Base	99.445417	4,972,270.83	99.445417	4,972,270.83	0.00	0.74
46593LUH0	JPMORGAN CHASE BK N A INSTL CT				5.000000	14 Jun 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.587394	4,979,369.70	-20,630.30	0.74
		Base	100.000000	5,000,000.00	99.587394	4,979,369.70	-20,630.30	0.74
46651VDT0	J.P. MORGAN SECURITIES				5.960000	07 Jun 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
89115B5T3	TORONTO DOMINION BK				5.410000	26 Oct 2023		
	4,500,000.000	Local	99.980905	4,499,140.74	99.980905	4,499,140.74	0.00	0.67
		Base	99.980905	4,499,140.74	99.980905	4,499,140.74	0.00	0.67
89233GCR5	TOYOTA MOTOR CREDIT				5.620000	25 Mar 2024		
	5,000,000.000	Local	97.252444	4,862,622.22	97.295800	4,864,790.00	2,167.78	0.72
		Base	97.252444	4,862,622.22	97.295800	4,864,790.00	2,167.78	0.72
91842KX27	VW CR INC				5.480000	02 Oct 2023		
	5,000,000.000	Local	99.984778	4,999,238.89	99.984778	4,999,238.89	0.00	0.74
		Base	99.984778	4,999,238.89	99.984778	4,999,238.89	0.00	0.74
91842KY26	VW CR INC				5.580000	02 Nov 2023		
	5,000,000.000	Local	99.504000	4,975,200.00	99.504000	4,975,200.00	0.00	0.74
		Base	99.504000	4,975,200.00	99.504000	4,975,200.00	0.00	0.74

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92646KA28	VICTORY RECEIVABLES				5.550000	02 Jan 2024		
	5,000,000.000	Local	98.566250	4,928,312.50	98.545700	4,927,285.00	-1,027.50	0.73
		Base	98.566250	4,928,312.50	98.545700	4,927,285.00	-1,027.50	0.73
93142XY21	WALGREENS BOOTS				6.000000	02 Nov 2023		
	5,000,000.000	Local	99.483333	4,974,166.67	99.483333	4,974,166.67	0.00	0.74
		Base	99.483333	4,974,166.67	99.483333	4,974,166.67	0.00	0.74
93142XYW5	WALGREENS BOOTS				6.100000	30 Nov 2023		
	5,000,000.000	Local	98.983333	4,949,166.67	98.983333	4,949,166.67	0.00	0.73
		Base	98.983333	4,949,166.67	98.983333	4,949,166.67	0.00	0.73
979QHR003	SOUTH STREET REPO				5.350000	02 Oct 2023		
	13,300,452.360	Local	100.000000	13,300,452.36	100.000000	13,300,452.36	0.00	1.97
		Base	100.000000	13,300,452.36	100.000000	13,300,452.36	0.00	1.97
US DOLLAR Total								
	94,575,452.360	Local		93,865,692.85		93,842,565.17	-23,127.68	13.93
		Base		93,865,692.85		93,842,565.17	-23,127.68	13.93
CASH EQUIVALENT Total								
	94,575,452.360	Base		93,865,692.85		93,842,565.17	-23,127.68	13.93
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	2,500,000.000	Local	99.952584	2,498,814.61	89.674846	2,241,871.15	-256,943.46	0.33
		Base	99.952584	2,498,814.61	89.674846	2,241,871.15	-256,943.46	0.33
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	3,000,000.000	Local	99.984772	2,999,543.16	97.660161	2,929,804.83	-69,738.33	0.43
		Base	99.984772	2,999,543.16	97.660161	2,929,804.83	-69,738.33	0.43
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	3,000,000.000	Local	99.917231	2,997,516.93	90.737038	2,722,111.14	-275,405.79	0.40
		Base	99.917231	2,997,516.93	90.737038	2,722,111.14	-275,405.79	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
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	3,000,000.000	99.963117	2,998,893.52	91.601414	2,748,042.42	-250,851.10	0.41
		Base		99.963117	2,998,893.52	91.601414	2,748,042.42	-250,851.10	0.41
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
		Local	4,000,000.000	99.970161	3,998,806.42	96.900468	3,876,018.72	-122,787.70	0.58
		Base		99.970161	3,998,806.42	96.900468	3,876,018.72	-122,787.70	0.58
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	3,000,000.000	99.850959	2,995,528.77	94.100425	2,823,012.75	-172,516.02	0.42
		Base		99.850959	2,995,528.77	94.100425	2,823,012.75	-172,516.02	0.42
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
		Local	3,000,000.000	99.995588	2,999,867.65	98.733049	2,961,991.47	-37,876.18	0.44
		Base		99.995588	2,999,867.65	98.733049	2,961,991.47	-37,876.18	0.44
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	5,000,000.000	99.946598	4,997,329.88	97.254793	4,862,739.65	-134,590.23	0.72
		Base		99.946598	4,997,329.88	97.254793	4,862,739.65	-134,590.23	0.72
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					6.240000	04 Mar 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.407803	3,012,234.09	12,234.09	0.45
		Base		100.000000	3,000,000.00	100.407803	3,012,234.09	12,234.09	0.45
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
		Local	2,000,000.000	99.937390	1,998,747.79	96.746135	1,934,922.70	-63,825.09	0.29
		Base		99.937390	1,998,747.79	96.746135	1,934,922.70	-63,825.09	0.29
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR					5.389000	28 Jul 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	98.613291	4,930,664.55	-69,335.45	0.73
		Base		100.000000	5,000,000.00	98.613291	4,930,664.55	-69,335.45	0.73
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A					4.950000	15 Oct 2027		
		Local	2,500,000.000	99.996522	2,499,913.05	98.941780	2,473,544.50	-26,368.55	0.37
Original Face:		Base	2,500,000.000	99.996522	2,499,913.05	98.941780	2,473,544.50	-26,368.55	0.37
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
		Local	2,000,000.000	99.980473	1,999,609.46	95.762165	1,915,243.30	-84,366.16	0.28
		Base		99.980473	1,999,609.46	95.762165	1,915,243.30	-84,366.16	0.28

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	3,000,000.000	99.965795	2,998,973.84	94.855788	2,845,673.64	-153,300.20	0.42
		Base		99.965795	2,998,973.84	94.855788	2,845,673.64	-153,300.20	0.42
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR					6.240000	12 Jan 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.631482	3,018,944.46	18,944.46	0.45
		Base		100.000000	3,000,000.00	100.631482	3,018,944.46	18,944.46	0.45
031162DN7	AMGEN INC SR UNSECURED 03/26 5.507					5.507000	02 Mar 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	99.417718	1,988,354.36	-11,645.64	0.30
		Base		100.000000	2,000,000.00	99.417718	1,988,354.36	-11,645.64	0.30
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15					5.150000	02 Mar 2028		
		Local	2,000,000.000	99.843991	1,996,879.82	98.362125	1,967,242.50	-29,637.32	0.29
		Base		99.843991	1,996,879.82	98.362125	1,967,242.50	-29,637.32	0.29
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
		Local	2,000,000.000	99.956821	1,999,136.41	96.594710	1,931,894.20	-67,242.21	0.29
		Base		99.956821	1,999,136.41	96.594710	1,931,894.20	-67,242.21	0.29
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
		Local	5,000,000.000	99.942359	4,997,117.96	93.538260	4,676,913.00	-320,204.96	0.69
		Base		99.942359	4,997,117.96	93.538260	4,676,913.00	-320,204.96	0.69
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
		Local	5,000,000.000	99.893907	4,994,695.37	90.176499	4,508,824.95	-485,870.42	0.67
		Base		99.893907	4,994,695.37	90.176499	4,508,824.95	-485,870.42	0.67
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
		Local	3,000,000.000	99.914053	2,997,421.58	95.922126	2,877,663.78	-119,757.80	0.43
		Base		99.914053	2,997,421.58	95.922126	2,877,663.78	-119,757.80	0.43
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05					5.050000	15 Jul 2026		
		Local	3,000,000.000	99.885508	2,996,565.24	98.555693	2,956,670.79	-39,894.45	0.44
		Base		99.885508	2,996,565.24	98.555693	2,956,670.79	-39,894.45	0.44
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.850000	23 Dec 2025		
		Local	3,000,000.000	99.854643	2,995,639.28	89.576276	2,687,288.28	-308,351.00	0.40
		Base		99.854643	2,995,639.28	89.576276	2,687,288.28	-308,351.00	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
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					0.750000	26 Jan 2026		
		Local	3,000,000.000	98.304240	2,949,127.20	87.763697	2,632,910.91	-316,216.29	0.39
		Base		98.304240	2,949,127.20	87.763697	2,632,910.91	-316,216.29	0.39
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	96.336234	1,926,724.68	-73,275.32	0.29
		Base		100.000000	2,000,000.00	96.336234	1,926,724.68	-73,275.32	0.29
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6					6.000000	20 Oct 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	99.169263	2,975,077.89	-24,922.11	0.44
		Base		100.000000	3,000,000.00	99.169263	2,975,077.89	-24,922.11	0.44
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR					0.981000	25 Sep 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	94.717720	3,788,708.80	-211,291.20	0.56
		Base		100.000000	4,000,000.00	94.717720	3,788,708.80	-211,291.20	0.56
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					2.650000	18 Nov 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	90.733000	2,721,990.00	-278,010.00	0.40
		Base		100.000000	3,000,000.00	90.733000	2,721,990.00	-278,010.00	0.40
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.250000	30 Jul 2025		
		Local	4,229,000.000	100.000000	4,229,000.00	91.575334	3,872,720.87	-356,279.13	0.57
		Base		100.000000	4,229,000.00	91.575334	3,872,720.87	-356,279.13	0.57
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05					1.050000	19 Feb 2027		
		Local	3,000,000.000	86.733277	2,601,998.32	84.632616	2,538,978.48	-63,019.84	0.38
		Base		86.733277	2,601,998.32	84.632616	2,538,978.48	-63,019.84	0.38
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
		Local	1,000,000.000	99.969321	999,693.21	98.299420	982,994.20	-16,699.01	0.15
		Base		99.969321	999,693.21	98.299420	982,994.20	-16,699.01	0.15
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
		Local	1,000,000.000	99.964388	999,643.88	95.849039	958,490.39	-41,153.49	0.14
		Base		99.964388	999,643.88	95.849039	958,490.39	-41,153.49	0.14
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5					5.000000	30 Sep 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	96.797722	1,935,954.44	-64,045.56	0.29
		Base		100.000000	2,000,000.00	96.797722	1,935,954.44	-64,045.56	0.29

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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	99.962739	2,998,882.18	96.083655	2,882,509.65	-116,372.53	0.43
		Base		99.962739	2,998,882.18	96.083655	2,882,509.65	-116,372.53	0.43
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	2,000,000.000	99.993453	1,999,869.05	99.056147	1,981,122.94	-18,746.11	0.29
		Base		99.993453	1,999,869.05	99.056147	1,981,122.94	-18,746.11	0.29
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	3,000,000.000	99.979693	2,999,390.80	97.044635	2,911,339.05	-88,051.75	0.43
		Base		99.979693	2,999,390.80	97.044635	2,911,339.05	-88,051.75	0.43
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					5.930000	25 Apr 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.948560	2,998,456.80	-1,543.20	0.45
		Base		100.000000	3,000,000.00	99.948560	2,998,456.80	-1,543.20	0.45
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	98.117000	2,943,510.00	-56,490.00	0.44
		Base		100.000000	3,000,000.00	98.117000	2,943,510.00	-56,490.00	0.44
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8					0.800000	30 Dec 2025		
		Local	2,420,000.000	99.127961	2,398,896.65	88.797375	2,148,896.48	-250,000.17	0.32
		Base		99.127961	2,398,896.65	88.797375	2,148,896.48	-250,000.17	0.32
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					5.770000	10 Jan 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.426775	2,982,803.25	-17,196.75	0.44
		Base		100.000000	3,000,000.00	99.426775	2,982,803.25	-17,196.75	0.44
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR					5.600000	18 Feb 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.809811	2,994,294.33	-5,705.67	0.44
		Base		100.000000	3,000,000.00	99.809811	2,994,294.33	-5,705.67	0.44
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	98.469766	1,969,395.32	-30,604.68	0.29
		Base		100.000000	2,000,000.00	98.469766	1,969,395.32	-30,604.68	0.29
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55					5.550000	23 Jan 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	97.900000	1,958,000.00	-42,000.00	0.29
		Base		100.000000	2,000,000.00	97.900000	1,958,000.00	-42,000.00	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
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	5,000,000.000	Local	99.959803	4,997,990.14	95.396217	4,769,810.85	-228,179.29	0.71
		Base	99.959803	4,997,990.14	95.396217	4,769,810.85	-228,179.29	0.71
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024		
	3,000,000.000	Local	99.985895	2,999,576.86	98.621276	2,958,638.28	-40,938.58	0.44
		Base	99.985895	2,999,576.86	98.621276	2,958,638.28	-40,938.58	0.44
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5				5.000000	20 Feb 2026		
	3,000,000.000	Local	99.725355	2,991,760.65	98.459750	2,953,792.50	-37,968.15	0.44
		Base	99.725355	2,991,760.65	98.459750	2,953,792.50	-37,968.15	0.44
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2				5.900000	16 Feb 2027		
	5,000,000.000	Local	99.996978	4,999,848.90	100.012320	5,000,616.00	767.10	0.74
Original Face:	5,000,000.000	Base	99.996978	4,999,848.90	100.012320	5,000,616.00	767.10	0.74
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	0.29
		Base	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.29
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	87.660000	2,629,800.00	-370,200.00	0.39
		Base	100.000000	3,000,000.00	87.660000	2,629,800.00	-370,200.00	0.39
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.920000	09 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	97.903117	2,937,093.51	-62,906.49	0.44
		Base	100.000000	3,000,000.00	97.903117	2,937,093.51	-62,906.49	0.44
13607XG43	CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3				5.300000	28 Feb 2028		
	3,000,000.000	Local	100.000000	3,000,000.00	95.970268	2,879,108.04	-120,891.96	0.43
		Base	100.000000	3,000,000.00	95.970268	2,879,108.04	-120,891.96	0.43
13607XMK0	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 VAR				6.000000	02 Sep 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.039217	3,001,176.51	1,176.51	0.45
		Base	100.000000	3,000,000.00	100.039217	3,001,176.51	1,176.51	0.45
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	98.793000	2,963,790.00	-36,210.00	0.44
		Base	100.000000	3,000,000.00	98.793000	2,963,790.00	-36,210.00	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
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	2,000,000.000	99.987883	1,999,757.65	98.224723	1,964,494.46	-35,263.19	0.29
		Base		99.987883	1,999,757.65	98.224723	1,964,494.46	-35,263.19	0.29
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5					4.500000	24 Jun 2026		
		Local	2,000,000.000	99.827002	1,996,540.03	97.814851	1,956,297.02	-40,243.01	0.29
		Base		99.827002	1,996,540.03	97.814851	1,956,297.02	-40,243.01	0.29
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	3,000,000.000	99.956587	2,998,697.61	95.373924	2,861,217.72	-137,479.89	0.42
		Base		99.956587	2,998,697.61	95.373924	2,861,217.72	-137,479.89	0.42
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
		Local	3,000,000.000	99.929971	2,997,899.13	96.692645	2,900,779.35	-97,119.78	0.43
		Base		99.929971	2,997,899.13	96.692645	2,900,779.35	-97,119.78	0.43
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
		Local	3,000,000.000	99.980823	2,999,424.68	98.904779	2,967,143.37	-32,281.31	0.44
		Base		99.980823	2,999,424.68	98.904779	2,967,143.37	-32,281.31	0.44
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687					0.687000	12 Aug 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	91.831120	4,591,556.00	-408,444.00	0.68
		Base		100.000000	5,000,000.00	91.831120	4,591,556.00	-408,444.00	0.68
17290AH45	CITIGROUP INC SR UNSECURED 03/28 5.55					5.550000	22 Mar 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	98.727626	2,961,828.78	-38,171.22	0.44
		Base		100.000000	3,000,000.00	98.727626	2,961,828.78	-38,171.22	0.44
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375					1.375000	20 May 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	87.988086	2,639,642.58	-360,357.42	0.39
		Base		100.000000	3,000,000.00	87.988086	2,639,642.58	-360,357.42	0.39
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.250000	31 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	91.332241	4,566,612.05	-433,387.95	0.68
		Base		100.000000	5,000,000.00	91.332241	4,566,612.05	-433,387.95	0.68
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	98.762077	4,938,103.85	-61,896.15	0.73
		Base		100.000000	5,000,000.00	98.762077	4,938,103.85	-61,896.15	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
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR				5.500000	21 Feb 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.606873	2,988,206.19	-11,793.81	0.44
		Base	100.000000	3,000,000.00	99.606873	2,988,206.19	-11,793.81	0.44
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45				0.450000	17 Jan 2024		
	3,000,000.000	Local	99.992690	2,999,780.70	98.471574	2,954,147.22	-45,633.48	0.44
		Base	99.992690	2,999,780.70	98.471574	2,954,147.22	-45,633.48	0.44
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024		
	2,000,000.000	Local	99.979453	1,999,589.05	95.454163	1,909,083.26	-90,505.79	0.28
		Base	99.979453	1,999,589.05	95.454163	1,909,083.26	-90,505.79	0.28
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A				2.110000	23 Aug 2027		
	207,492.200	Local	99.999692	207,491.56	99.836010	207,151.93	-339.63	0.03
Original Face:	3,000,000.000	Base	99.999692	207,491.56	99.836010	207,151.93	-339.63	0.03
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
	5,000,000.000	Local	99.925125	4,996,256.26	96.464183	4,823,209.15	-173,047.11	0.72
		Base	99.925125	4,996,256.26	96.464183	4,823,209.15	-173,047.11	0.72
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
	2,000,000.000	Local	99.932223	1,998,644.46	89.562921	1,791,258.42	-207,386.04	0.27
		Base	99.932223	1,998,644.46	89.562921	1,791,258.42	-207,386.04	0.27
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019				2.019000	16 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	97.126917	4,856,345.85	-143,654.15	0.72
		Base	100.000000	5,000,000.00	97.126917	4,856,345.85	-143,654.15	0.72
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
	278,707.440	Local	102.763468	286,409.43	91.797572	255,846.66	-30,562.77	0.04
Original Face:	2,090,000.000	Base	102.763468	286,409.43	91.797572	255,846.66	-30,562.77	0.04
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	1,544.720	Local	100.012947	1,544.92	97.179867	1,501.16	-43.76	0.00
Original Face:	1,000,000.000	Base	100.012947	1,544.92	97.179867	1,501.16	-43.76	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
	1,099.910	Local	100.042731	1,100.38	97.305305	1,070.27	-30.11	0.00
Original Face:	2,206,300.000	Base	100.042731	1,100.38	97.305305	1,070.27	-30.11	0.00

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3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	145,664.650	Local	100.555166	146,473.33	96.673474	140,819.08	-5,654.25	0.02
Original Face:	5,000,000.000	Base	100.555166	146,473.33	96.673474	140,819.08	-5,654.25	0.02
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	498,056.300	Local	101.006380	503,068.64	94.927564	472,792.71	-30,275.93	0.07
Original Face:	5,000,000.000	Base	101.006380	503,068.64	94.927564	472,792.71	-30,275.93	0.07
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	1,402.440	Local	100.129061	1,404.25	97.233176	1,363.64	-40.61	0.00
Original Face:	1,000,000.000	Base	100.129061	1,404.25	97.233176	1,363.64	-40.61	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
	41,793.360	Local	100.344792	41,937.46	96.797678	40,455.00	-1,482.46	0.01
Original Face:	6,000,000.000	Base	100.344792	41,937.46	96.797678	40,455.00	-1,482.46	0.01
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
	39,577.050	Local	100.483588	39,768.44	98.101667	38,825.75	-942.69	0.01
Original Face:	5,000,000.000	Base	100.483588	39,768.44	98.101667	38,825.75	-942.69	0.01
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
	521,954.950	Local	103.081412	538,038.53	88.977884	464,424.47	-73,614.06	0.07
Original Face:	5,000,000.000	Base	103.081412	538,038.53	88.977884	464,424.47	-73,614.06	0.07
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
	493,252.750	Local	102.916551	507,638.72	91.796046	452,786.52	-54,852.20	0.07
Original Face:	5,700,000.000	Base	102.916551	507,638.72	91.796046	452,786.52	-54,852.20	0.07
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
	201,445.320	Local	102.746582	206,978.18	91.182716	183,683.31	-23,294.87	0.03
Original Face:	2,000,000.000	Base	102.746582	206,978.18	91.182716	183,683.31	-23,294.87	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	89.670271	2,690,108.13	-309,891.87	0.40
		Base	100.000000	3,000,000.00	89.670271	2,690,108.13	-309,891.87	0.40
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	90.289529	2,640,968.72	-284,031.28	0.39
Original Face:	3,000,000.000	Base	100.000000	2,925,000.00	90.289529	2,640,968.72	-284,031.28	0.39

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3130AP6R1	FEDERAL HOME LOAN BANK BONDS 07/25 0.75					0.750000	07 Jul 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	92.315421	2,769,462.63	-230,537.37	0.41
		Base		100.000000	3,000,000.00	92.315421	2,769,462.63	-230,537.37	0.41
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8					0.800000	15 May 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	97.092458	2,912,773.74	-87,226.26	0.43
		Base		100.000000	3,000,000.00	97.092458	2,912,773.74	-87,226.26	0.43
3130AR5U1	FEDERAL HOME LOAN BANK BONDS 03/26 2.05					2.050000	10 Mar 2026		
		Local	4,500,000.000	100.000000	4,500,000.00	92.768555	4,174,584.98	-325,415.02	0.62
		Base		100.000000	4,500,000.00	92.768555	4,174,584.98	-325,415.02	0.62
3130ASP37	FEDERAL HOME LOAN BANK BONDS 07/24 3.4					3.400000	26 Jul 2024		
		Local	2,500,000.000	100.000000	2,500,000.00	98.249808	2,456,245.20	-43,754.80	0.36
		Base		100.000000	2,500,000.00	98.249808	2,456,245.20	-43,754.80	0.36
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125					4.125000	18 Aug 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	96.693344	2,417,333.60	-82,666.40	0.36
		Base		100.000000	2,500,000.00	96.693344	2,417,333.60	-82,666.40	0.36
3130AUH31	FEDERAL HOME LOAN BANK BONDS 01/24 5.2					5.200000	30 Jan 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.854341	4,992,717.05	-7,282.95	0.74
		Base		100.000000	5,000,000.00	99.854341	4,992,717.05	-7,282.95	0.74
3130AUSF2	FEDERAL HOME LOAN BANK BONDS 08/25 5					5.000000	21 Aug 2025		
		Local	2,745,000.000	99.941130	2,743,384.02	98.757506	2,710,893.54	-32,490.48	0.40
		Base		99.941130	2,743,384.02	98.757506	2,710,893.54	-32,490.48	0.40
3130AWAD2	FEDERAL HOME LOAN BANK BONDS 05/28 5.75					5.750000	25 May 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	98.544902	4,927,245.10	-72,754.90	0.73
		Base		100.000000	5,000,000.00	98.544902	4,927,245.10	-72,754.90	0.73
3130AWLD0	FEDERAL HOME LOAN BANK BONDS 07/26 6					6.000000	27 Jul 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.483571	4,974,178.55	-25,821.45	0.74
		Base		100.000000	5,000,000.00	99.483571	4,974,178.55	-25,821.45	0.74
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61					0.610000	25 Aug 2025		
		Local	3,000,000.000	99.980850	2,999,425.49	91.629717	2,748,891.51	-250,533.98	0.41
		Base		99.980850	2,999,425.49	91.629717	2,748,891.51	-250,533.98	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
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69					0.690000	22 Jul 2025		
		Local	3,000,000.000	99.981918	2,999,457.53	92.072993	2,762,189.79	-237,267.74	0.41
		Base		99.981918	2,999,457.53	92.072993	2,762,189.79	-237,267.74	0.41
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375					2.375000	01 Mar 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	91.428134	2,742,844.02	-257,155.98	0.41
		Base		100.000000	3,000,000.00	91.428134	2,742,844.02	-257,155.98	0.41
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR					5.475000	06 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.034974	5,001,748.70	1,748.70	0.74
		Base		100.000000	5,000,000.00	100.034974	5,001,748.70	1,748.70	0.74
3133EPDR3	FEDERAL FARM CREDIT BANK BONDS 03/28 5.375					5.375000	21 Mar 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	98.115195	2,943,455.85	-56,544.15	0.44
		Base		100.000000	3,000,000.00	98.115195	2,943,455.85	-56,544.15	0.44
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	1,403,635.260	101.958231	1,431,121.68	83.891212	1,177,526.63	-253,595.05	0.17
Original Face:		Base	2,000,000.000	101.958231	1,431,121.68	83.891212	1,177,526.63	-253,595.05	0.17
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	92.710909	2,781,327.27	-218,672.73	0.41
		Base		100.000000	3,000,000.00	92.710909	2,781,327.27	-218,672.73	0.41
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65					0.650000	22 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	91.121905	4,556,095.25	-443,904.75	0.68
		Base		100.000000	5,000,000.00	91.121905	4,556,095.25	-443,904.75	0.68
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7					0.700000	23 Dec 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	90.493299	2,714,798.97	-285,201.03	0.40
		Base		100.000000	3,000,000.00	90.493299	2,714,798.97	-285,201.03	0.40
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	97.735834	1,954,716.68	-45,283.32	0.29
		Base		100.000000	2,000,000.00	97.735834	1,954,716.68	-45,283.32	0.29
3134GYP71	FREDDIE MAC NOTES 11/24 5.25					5.250000	04 Nov 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	99.382951	2,981,488.53	-18,511.47	0.44
		Base		100.000000	3,000,000.00	99.382951	2,981,488.53	-18,511.47	0.44

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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
3135GAFB2	FANNIE MAE NOTES 03/24 5.33					5.330000	01 Mar 2024		
		Local	1,940,000.000	100.000000	1,940,000.00	99.882112	1,937,712.97	-2,287.03	0.29
		Base		100.000000	1,940,000.00	99.882112	1,937,712.97	-2,287.03	0.29
3136BBHC9	FANNIE MAE FNR 2020 54 GY					2.000000	25 Jun 2044		
		Local	1,417,097.580	102.331323	1,450,134.70	88.128940	1,248,873.08	-201,261.62	0.19
Original Face:		Base	3,000,000.000	102.331323	1,450,134.70	88.128940	1,248,873.08	-201,261.62	0.19
3136BJK53	FANNIE MAE FNR 2021 74 BA					2.000000	25 Jun 2050		
		Local	2,587,143.930	101.674897	2,630,475.92	79.163440	2,048,072.13	-582,403.79	0.30
Original Face:		Base	3,000,000.000	101.674897	2,630,475.92	79.163440	2,048,072.13	-582,403.79	0.30
3136G4D75	FANNIE MAE NOTES 07/25 0.6					0.600000	29 Jul 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	91.851668	2,755,550.04	-244,449.96	0.41
		Base		100.000000	3,000,000.00	91.851668	2,755,550.04	-244,449.96	0.41
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
		Local	819,012.860	99.883358	818,057.55	94.615920	774,916.55	-43,141.00	0.12
Original Face:		Base	8,190,000.000	99.883358	818,057.55	94.615920	774,916.55	-43,141.00	0.12
3137FVUG5	FREDDIE MAC FHR 5016 BA					2.000000	25 Sep 2044		
		Local	1,248,110.520	102.377330	1,277,782.22	88.578640	1,105,559.32	-172,222.90	0.16
Original Face:		Base	3,000,000.000	102.377330	1,277,782.22	88.578640	1,105,559.32	-172,222.90	0.16
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	125,562.200	100.622894	126,344.32	95.203544	119,539.66	-6,804.66	0.02
Original Face:		Base	1,500,000.000	100.622894	126,344.32	95.203544	119,539.66	-6,804.66	0.02
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR					5.389000	01 May 2053		
		Local	1,962,667.020	100.230842	1,967,197.68	98.537656	1,933,966.08	-33,231.60	0.29
Original Face:		Base	2,000,000.000	100.230842	1,967,197.68	98.537656	1,933,966.08	-33,231.60	0.29
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		Local	22,180.790	101.183817	22,443.37	94.519020	20,965.07	-1,478.30	0.00
Original Face:		Base	983,845.000	101.183817	22,443.37	94.519020	20,965.07	-1,478.30	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	559,339.720	103.031562	576,296.45	91.670400	512,748.96	-63,547.49	0.08
Original Face:		Base	5,200,000.000	103.031562	576,296.45	91.670400	512,748.96	-63,547.49	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
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		Local	136,632.650	100.620781	137,480.84	95.872126	130,992.63	-6,488.21	0.02
Original Face:		Base	2,680,283.000	100.620781	137,480.84	95.872126	130,992.63	-6,488.21	0.02
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	1,131,454.800	101.012510	1,142,910.89	95.280011	1,078,050.26	-64,860.63	0.16
Original Face:		Base	15,000,000.000	101.012510	1,142,910.89	95.280011	1,078,050.26	-64,860.63	0.16
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	450,128.110	100.612886	452,886.88	94.755010	426,518.94	-26,367.94	0.06
Original Face:		Base	4,200,000.000	100.612886	452,886.88	94.755010	426,518.94	-26,367.94	0.06
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
		Local	2,078.500	100.389223	2,086.59	97.605340	2,028.73	-57.86	0.00
Original Face:		Base	1,500,000.000	100.389223	2,086.59	97.605340	2,028.73	-57.86	0.00
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	13,865.280	100.266565	13,902.24	96.930335	13,439.66	-462.58	0.00
Original Face:		Base	3,200,000.000	100.266565	13,902.24	96.930335	13,439.66	-462.58	0.00
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
		Local	24,164.460	101.224608	24,460.38	97.120645	23,468.68	-991.70	0.00
Original Face:		Base	765,534.000	101.224608	24,460.38	97.120645	23,468.68	-991.70	0.00
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	290,002.430	101.010667	292,933.39	95.367950	276,569.37	-16,364.02	0.04
Original Face:		Base	5,157,070.000	101.010667	292,933.39	95.367950	276,569.37	-16,364.02	0.04
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
		Local	16,516.900	100.346433	16,574.12	96.798477	15,988.11	-586.01	0.00
Original Face:		Base	5,000,000.000	100.346433	16,574.12	96.798477	15,988.11	-586.01	0.00
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
		Local	47,027.750	100.579615	47,300.33	96.882023	45,561.44	-1,738.89	0.01
Original Face:		Base	5,000,000.000	100.579615	47,300.33	96.882023	45,561.44	-1,738.89	0.01
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
		Local	129,542.920	102.862356	133,250.90	91.677548	118,761.77	-14,489.13	0.02
Original Face:		Base	2,000,000.000	102.862356	133,250.90	91.677548	118,761.77	-14,489.13	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
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
	56,566.350	Local	102.711594	58,100.20	94.519510	53,466.24	-4,633.96	0.01
Original Face:	5,000,000.000	Base	102.711594	58,100.20	94.519510	53,466.24	-4,633.96	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	800,920.130	Local	105.376922	843,984.98	94.517148	757,006.86	-86,978.12	0.11
Original Face:	14,750,000.000	Base	105.376922	843,984.98	94.517148	757,006.86	-86,978.12	0.11
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025		
	27,304.880	Local	100.358544	27,402.78	97.391342	26,592.59	-810.19	0.00
Original Face:	2,000,000.000	Base	100.358544	27,402.78	97.391342	26,592.59	-810.19	0.00
31422XTW2	FARMER MAC NOTES 02/27 2				2.000000	25 Feb 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	90.322399	1,806,447.98	-193,552.02	0.27
		Base	100.000000	2,000,000.00	90.322399	1,806,447.98	-193,552.02	0.27
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.587000	20 Oct 2067		
	2,061,194.460	Local	102.231433	2,107,188.63	97.613630	2,012,006.73	-95,181.90	0.30
Original Face:	3,000,000.000	Base	102.231433	2,107,188.63	97.613630	2,012,006.73	-95,181.90	0.30
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	90.199202	2,705,976.06	-294,023.94	0.40
		Base	100.000000	3,000,000.00	90.199202	2,705,976.06	-294,023.94	0.40
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	88.926782	2,667,803.46	-332,196.54	0.40
		Base	100.000000	3,000,000.00	88.926782	2,667,803.46	-332,196.54	0.40
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	89.259908	2,677,797.24	-322,202.76	0.40
		Base	100.000000	3,000,000.00	89.259908	2,677,797.24	-322,202.76	0.40
38150AHZ1	GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1				1.000000	07 Oct 2024		
	3,000,000.000	Local	99.965774	2,998,973.21	94.978328	2,849,349.84	-149,623.37	0.42
		Base	99.965774	2,998,973.21	94.978328	2,849,349.84	-149,623.37	0.42
38150AJH9	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 1				1.000000	15 Nov 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.120325	4,956,016.25	-43,983.75	0.74
		Base	100.000000	5,000,000.00	99.120325	4,956,016.25	-43,983.75	0.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR					3.000000	31 Jan 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	95.737981	2,872,139.43	-127,860.57	0.43
		Base		100.000000	3,000,000.00	95.737981	2,872,139.43	-127,860.57	0.43
38150AKG9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/25 2.125					2.125000	14 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	94.279888	4,713,994.40	-286,005.60	0.70
		Base		100.000000	5,000,000.00	94.279888	4,713,994.40	-286,005.60	0.70
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
		Local	19,994.710	99.287962	19,852.34	98.837770	19,762.33	-90.01	0.00
Original Face:		Base	1,900,000.000	99.287962	19,852.34	98.837770	19,762.33	-90.01	0.00
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
		Local	132,960.150	99.406642	132,171.22	97.719800	129,928.39	-2,242.83	0.02
Original Face:		Base	3,000,000.000	99.406642	132,171.22	97.719800	129,928.39	-2,242.83	0.02
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
		Local	722,835.190	102.718801	742,487.64	94.460720	682,795.32	-59,692.32	0.10
Original Face:		Base	3,000,000.000	102.718801	742,487.64	94.460720	682,795.32	-59,692.32	0.10
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	311,447.660	100.389533	312,660.85	96.313209	299,965.24	-12,695.61	0.04
Original Face:		Base	1,000,000.000	100.389533	312,660.85	96.313209	299,965.24	-12,695.61	0.04
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	2,916,799.970	103.107874	3,007,450.43	97.945920	2,856,886.57	-150,563.86	0.42
Original Face:		Base	3,000,000.000	103.107874	3,007,450.43	97.945920	2,856,886.57	-150,563.86	0.42
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	2,955,873.150	99.642258	2,945,298.76	98.364990	2,907,544.33	-37,754.43	0.43
Original Face:		Base	3,000,000.000	99.642258	2,945,298.76	98.364990	2,907,544.33	-37,754.43	0.43
41285JAB4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2023 A A2A					5.320000	15 Jun 2026		
		Local	3,932,505.620	99.998292	3,932,438.44	99.636690	3,918,218.43	-14,220.01	0.58
Original Face:		Base	4,500,000.000	99.998292	3,932,438.44	99.636690	3,918,218.43	-14,220.01	0.58
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR					5.610000	06 Aug 2024		
		Local	3,000,000.000	100.016495	3,000,494.86	100.131607	3,003,948.21	3,453.35	0.45
		Base		100.016495	3,000,494.86	100.131607	3,003,948.21	3,453.35	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
459200KM2	IBM CORP SR UNSECURED 02/27 2.2					2.200000	09 Feb 2027		
		Local	2,000,000.000	99.990437	1,999,808.73	89.968435	1,799,368.70	-200,440.03	0.27
		Base		99.990437	1,999,808.73	89.968435	1,799,368.70	-200,440.03	0.27
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	97.375084	2,921,252.52	-78,747.48	0.43
		Base		100.000000	3,000,000.00	97.375084	2,921,252.52	-78,747.48	0.43
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
		Local	2,000,000.000	99.843660	1,996,873.19	97.826818	1,956,536.36	-40,336.83	0.29
		Base		99.843660	1,996,873.19	97.826818	1,956,536.36	-40,336.83	0.29
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2					5.760000	17 Aug 2026		
		Local	5,000,000.000	99.993373	4,999,668.65	99.956920	4,997,846.00	-1,822.65	0.74
Original Face:		Base	5,000,000.000	99.993373	4,999,668.65	99.956920	4,997,846.00	-1,822.65	0.74
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3					2.320000	16 Sep 2026		
		Local	2,000,000.000	99.985300	1,999,706.00	96.818490	1,936,369.80	-63,336.20	0.29
Original Face:		Base	2,000,000.000	99.985300	1,999,706.00	96.818490	1,936,369.80	-63,336.20	0.29
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
		Local	4,000,000.000	99.994585	3,999,783.40	99.844760	3,993,790.40	-5,993.00	0.59
Original Face:		Base	4,000,000.000	99.994585	3,999,783.40	99.844760	3,993,790.40	-5,993.00	0.59
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	2,000,000.000	99.958315	1,999,166.29	91.480859	1,829,617.18	-169,549.11	0.27
		Base		99.958315	1,999,166.29	91.480859	1,829,617.18	-169,549.11	0.27
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	89.716112	1,794,322.24	-205,677.76	0.27
		Base		100.000000	2,000,000.00	89.716112	1,794,322.24	-205,677.76	0.27
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125					3.125000	29 Apr 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	98.187577	2,945,627.31	-54,372.69	0.44
		Base		100.000000	3,000,000.00	98.187577	2,945,627.31	-54,372.69	0.44
48133DM72	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15					4.150000	29 Jul 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	98.285853	2,948,575.59	-51,424.41	0.44
		Base		100.000000	3,000,000.00	98.285853	2,948,575.59	-51,424.41	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
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8				4.800000	01 Apr 2026		
	3,000,000.000	Local	99.985620	2,999,568.61	98.133959	2,944,018.77	-55,549.84	0.44
		Base	99.985620	2,999,568.61	98.133959	2,944,018.77	-55,549.84	0.44
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8				4.800000	14 Aug 2028		
	2,000,000.000	Local	99.965819	1,999,316.37	97.827724	1,956,554.48	-42,761.89	0.29
		Base	99.965819	1,999,316.37	97.827724	1,956,554.48	-42,761.89	0.29
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025		
	3,000,000.000	Local	99.974774	2,999,243.22	96.693862	2,900,815.86	-98,427.36	0.43
		Base	99.974774	2,999,243.22	96.693862	2,900,815.86	-98,427.36	0.43
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	97.958276	1,959,165.52	-40,834.48	0.29
		Base	100.000000	2,000,000.00	97.958276	1,959,165.52	-40,834.48	0.29
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024		
	5,000,000.000	Local	99.991808	4,999,590.41	98.118392	4,905,919.60	-93,670.81	0.73
		Base	99.991808	4,999,590.41	98.118392	4,905,919.60	-93,670.81	0.73
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1				1.000000	18 Oct 2024		
	2,000,000.000	Local	99.967742	1,999,354.84	95.122724	1,902,454.48	-96,900.36	0.28
		Base	99.967742	1,999,354.84	95.122724	1,902,454.48	-96,900.36	0.28
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45				5.450000	30 Oct 2025		
	3,000,000.000	Local	99.904794	2,997,143.83	99.881965	2,996,458.95	-684.88	0.44
		Base	99.904794	2,997,143.83	99.881965	2,996,458.95	-684.88	0.44
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8				4.800000	15 Mar 2028		
	2,000,000.000	Local	99.855597	1,997,111.93	97.510643	1,950,212.86	-46,899.07	0.29
		Base	99.855597	1,997,111.93	97.510643	1,950,212.86	-46,899.07	0.29
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
	3,000,000.000	Local	99.938505	2,998,155.14	93.845822	2,815,374.66	-182,780.48	0.42
		Base	99.938505	2,998,155.14	93.845822	2,815,374.66	-182,780.48	0.42
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023		
	2,000,000.000	Local	99.992352	1,999,847.03	99.045953	1,980,919.06	-18,927.97	0.29
		Base	99.992352	1,999,847.03	99.045953	1,980,919.06	-18,927.97	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
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024		
	5,000,000.000	Local	99.979009	4,998,950.44	98.482133	4,924,106.65	-74,843.79	0.73
		Base	99.979009	4,998,950.44	98.482133	4,924,106.65	-74,843.79	0.73
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025		
	5,000,000.000	Local	99.905878	4,995,293.88	95.284487	4,764,224.35	-231,069.53	0.71
		Base	99.905878	4,995,293.88	95.284487	4,764,224.35	-231,069.53	0.71
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025		
	2,000,000.000	Local	100.180058	2,003,601.15	100.157116	2,003,142.32	-458.83	0.30
		Base	100.180058	2,003,601.15	100.157116	2,003,142.32	-458.83	0.30
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR				6.330000	21 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.040950	3,001,228.50	1,228.50	0.45
		Base	100.000000	3,000,000.00	100.040950	3,001,228.50	1,228.50	0.45
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	1,000,000.000	Local	99.879906	998,799.06	94.567203	945,672.03	-53,127.03	0.14
		Base	99.879906	998,799.06	94.567203	945,672.03	-53,127.03	0.14
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	2,000,000.000	Local	99.976197	1,999,523.94	90.591993	1,811,839.86	-187,684.08	0.27
		Base	99.976197	1,999,523.94	90.591993	1,811,839.86	-187,684.08	0.27
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45				4.450000	30 Mar 2026		
	2,000,000.000	Local	99.943617	1,998,872.34	98.444143	1,968,882.86	-29,989.48	0.29
		Base	99.943617	1,998,872.34	98.444143	1,968,882.86	-29,989.48	0.29
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024		
	3,000,000.000	Local	99.975139	2,999,254.17	98.452232	2,953,566.96	-45,687.21	0.44
		Base	99.975139	2,999,254.17	98.452232	2,953,566.96	-45,687.21	0.44
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023		
	2,000,000.000	Local	99.999688	1,999,993.75	99.900006	1,998,000.12	-1,993.63	0.30
		Base	99.999688	1,999,993.75	99.900006	1,998,000.12	-1,993.63	0.30
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR				5.710000	13 Feb 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.351881	2,007,037.62	7,037.62	0.30
		Base	100.000000	2,000,000.00	100.351881	2,007,037.62	7,037.62	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
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	3,000,000.000	99.996584	2,999,897.53	92.431387	2,772,941.61	-226,955.92	0.41
		Base		99.996584	2,999,897.53	92.431387	2,772,941.61	-226,955.92	0.41
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					5.760000	12 Apr 2024		
		Local	2,500,000.000	100.000000	2,500,000.00	99.882496	2,497,062.40	-2,937.60	0.37
		Base		100.000000	2,500,000.00	99.882496	2,497,062.40	-2,937.60	0.37
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	2,000,000.000	99.980030	1,999,600.60	90.461873	1,809,237.46	-190,363.14	0.27
		Base		99.980030	1,999,600.60	90.461873	1,809,237.46	-190,363.14	0.27
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR					5.550000	05 Mar 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	99.999747	2,999,992.41	-7.59	0.45
		Base		100.000000	3,000,000.00	99.999747	2,999,992.41	-7.59	0.45
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					5.870000	10 Mar 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.336665	3,010,099.95	10,099.95	0.45
		Base		100.000000	3,000,000.00	100.336665	3,010,099.95	10,099.95	0.45
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					4.874000	27 Mar 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	97.897000	2,936,910.00	-63,090.00	0.44
		Base		100.000000	3,000,000.00	97.897000	2,936,910.00	-63,090.00	0.44
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR					0.550000	18 Aug 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	91.506800	2,745,204.00	-254,796.00	0.41
		Base		100.000000	3,000,000.00	91.506800	2,745,204.00	-254,796.00	0.41
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					3.000000	14 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	95.822012	4,791,100.60	-208,899.40	0.71
		Base		100.000000	5,000,000.00	95.822012	4,791,100.60	-208,899.40	0.71
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR					4.800000	05 Aug 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	99.145705	1,982,914.10	-17,085.90	0.29
		Base		100.000000	2,000,000.00	99.145705	1,982,914.10	-17,085.90	0.29
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15					5.150000	30 Dec 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	96.876008	4,843,800.40	-156,199.60	0.72
		Base		100.000000	5,000,000.00	96.876008	4,843,800.40	-156,199.60	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
78014RNK2	ROYAL BANK OF CANADA SR UNSECURED 07/24 5.5				5.500000	16 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.418920	4,970,946.00	-29,054.00	0.74
		Base	100.000000	5,000,000.00	99.418920	4,970,946.00	-29,054.00	0.74
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024		
	2,000,000.000	Local	99.954587	1,999,091.73	94.868453	1,897,369.06	-101,722.67	0.28
		Base	99.954587	1,999,091.73	94.868453	1,897,369.06	-101,722.67	0.28
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
	2,000,000.000	Local	99.986635	1,999,732.70	96.107212	1,922,144.24	-77,588.46	0.29
		Base	99.986635	1,999,732.70	96.107212	1,922,144.24	-77,588.46	0.29
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.360000	03 Mar 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	98.957628	2,968,728.84	-31,271.16	0.44
		Base	100.000000	3,000,000.00	98.957628	2,968,728.84	-31,271.16	0.44
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR				6.030760	13 Nov 2023		
	1,950,000.000	Local	100.009883	1,950,192.72	100.047976	1,950,935.53	742.81	0.29
		Base	100.009883	1,950,192.72	100.047976	1,950,935.53	742.81	0.29
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.650000	25 Jul 2032		
	1,929,240.560	Local	100.000000	1,929,240.56	99.706064	1,923,569.83	-5,670.73	0.29
Original Face:	2,000,000.000	Base	100.000000	1,929,240.56	99.706064	1,923,569.83	-5,670.73	0.29
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15				5.150000	06 Oct 2025		
	2,000,000.000	Local	99.852748	1,997,054.96	98.998493	1,979,969.86	-17,085.10	0.29
		Base	99.852748	1,997,054.96	98.998493	1,979,969.86	-17,085.10	0.29
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3				2.300000	24 Feb 2025		
	2,000,000.000	Local	99.935990	1,998,719.79	95.152927	1,903,058.54	-95,661.25	0.28
		Base	99.935990	1,998,719.79	95.152927	1,903,058.54	-95,661.25	0.28
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				5.730000	14 Feb 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.989799	1,999,795.98	-204.02	0.30
		Base	100.000000	2,000,000.00	99.989799	1,999,795.98	-204.02	0.30
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	99.016631	2,970,498.93	-29,501.07	0.44
		Base	100.000000	3,000,000.00	99.016631	2,970,498.93	-29,501.07	0.44

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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
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.750000	14 Aug 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	96.583354	2,897,500.62	-102,499.38	0.43
		Base		100.000000	3,000,000.00	96.583354	2,897,500.62	-102,499.38	0.43
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					5.665000	04 Mar 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	99.984728	2,999,541.84	-458.16	0.45
		Base		100.000000	3,000,000.00	99.984728	2,999,541.84	-458.16	0.45
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5					0.500000	20 May 2024		
		Local	3,000,000.000	99.893203	2,996,796.09	96.290853	2,888,725.59	-108,070.50	0.43
		Base		99.893203	2,996,796.09	96.290853	2,888,725.59	-108,070.50	0.43
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3					1.300000	30 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	87.249653	2,617,489.59	-382,510.41	0.39
		Base		100.000000	3,000,000.00	87.249653	2,617,489.59	-382,510.41	0.39
89114X6S7	TORONTO DOMINION BANK SR UNSECURED 03/28 5.6					5.600000	14 Mar 2028		
		Local	2,000,000.000	100.000000	2,000,000.00	98.766590	1,975,331.80	-24,668.20	0.29
		Base		100.000000	2,000,000.00	98.766590	1,975,331.80	-24,668.20	0.29
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766					3.766000	06 Jun 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	96.725038	1,934,500.76	-65,499.24	0.29
		Base		100.000000	2,000,000.00	96.725038	1,934,500.76	-65,499.24	0.29
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR					6.330000	06 Jun 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.388718	3,011,661.54	11,661.54	0.45
		Base		100.000000	3,000,000.00	100.388718	3,011,661.54	11,661.54	0.45
89115A2J0	TORONTO DOMINION BANK SR UNSECURED 09/24 4.285					4.285000	13 Sep 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	98.398409	1,967,968.18	-32,031.82	0.29
		Base		100.000000	2,000,000.00	98.398409	1,967,968.18	-32,031.82	0.29
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156					5.156000	10 Jan 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	97.613162	2,928,394.86	-71,605.14	0.43
		Base		100.000000	3,000,000.00	97.613162	2,928,394.86	-71,605.14	0.43
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A					3.830000	15 Aug 2025		
		Local	2,871,387.680	99.996752	2,871,294.41	99.310880	2,851,600.37	-19,694.04	0.42
Original Face:		Base	5,000,000.000	99.996752	2,871,294.41	99.310880	2,851,600.37	-19,694.04	0.42

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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
89231FAA8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A1					5.604000	15 Aug 2024		
		Local	2,325,839.090	100.000000	2,325,839.09	100.004430	2,325,942.12	103.03	0.35
Original Face:		Base	3,500,000.000	100.000000	2,325,839.09	100.004430	2,325,942.12	103.03	0.35
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	5,000,000.000	99.981627	4,999,081.35	95.033189	4,751,659.45	-247,421.90	0.71
		Base		99.981627	4,999,081.35	95.033189	4,751,659.45	-247,421.90	0.71
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	3,000,000.000	99.993603	2,999,808.08	92.726329	2,781,789.87	-218,018.21	0.41
		Base		99.993603	2,999,808.08	92.726329	2,781,789.87	-218,018.21	0.41
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65					3.650000	18 Aug 2025		
		Local	3,000,000.000	99.942466	2,998,273.97	96.737345	2,902,120.35	-96,153.62	0.43
		Base		99.942466	2,998,273.97	96.737345	2,902,120.35	-96,153.62	0.43
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4					5.400000	10 Nov 2025		
		Local	3,000,000.000	99.915139	2,997,454.17	99.961922	2,998,857.66	1,403.49	0.45
		Base		99.915139	2,997,454.17	99.961922	2,998,857.66	1,403.49	0.45
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8					4.800000	10 Jan 2025		
		Local	2,000,000.000	99.972088	1,999,441.76	99.061491	1,981,229.82	-18,211.94	0.29
		Base		99.972088	1,999,441.76	99.061491	1,981,229.82	-18,211.94	0.29
89352HBF5	TRANSCANADA PIPELINES SR UNSECURED 03/26 VAR					6.830000	09 Mar 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.300922	2,006,018.44	6,018.44	0.30
		Base		100.000000	2,000,000.00	100.300922	2,006,018.44	6,018.44	0.30
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	3,000,000.000	99.940692	2,998,220.75	93.207510	2,796,225.30	-201,995.45	0.42
		Base		99.940692	2,998,220.75	93.207510	2,796,225.30	-201,995.45	0.42
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR					5.900000	28 Oct 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	98.905559	2,967,166.77	-32,833.23	0.44
		Base		100.000000	3,000,000.00	98.905559	2,967,166.77	-32,833.23	0.44
90291VAB6	USAA AUTO OWNER TRUST USAOT 2023 A A2 144A					5.830000	15 Jul 2026		
		Local	2,750,000.000	99.993277	2,749,815.12	99.967230	2,749,098.83	-716.29	0.41
Original Face:		Base	2,750,000.000	99.993277	2,749,815.12	99.967230	2,749,098.83	-716.29	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
		Local	2,000,000.000	99.819297	1,996,385.94	96.366906	1,927,338.12	-69,047.82	0.29
		Base		99.819297	1,996,385.94	96.366906	1,927,338.12	-69,047.82	0.29
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	5,000,000.000	99.983756	4,999,187.79	97.136573	4,856,828.65	-142,359.14	0.72
		Base		99.983756	4,999,187.79	97.136573	4,856,828.65	-142,359.14	0.72
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
		Local	3,000,000.000	99.962905	2,998,887.15	93.287423	2,798,622.69	-200,264.46	0.42
		Base		99.962905	2,998,887.15	93.287423	2,798,622.69	-200,264.46	0.42
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	3,000,000.000	95.726552	2,871,796.56	91.906250	2,757,187.50	-114,609.06	0.41
		Base		95.726552	2,871,796.56	91.906250	2,757,187.50	-114,609.06	0.41
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	2,000,000.000	99.745654	1,994,913.07	90.023438	1,800,468.76	-194,444.31	0.27
		Base		99.745654	1,994,913.07	90.023438	1,800,468.76	-194,444.31	0.27
91282CCJ8	US TREASURY N/B 06/26 0.875					0.875000	30 Jun 2026		
		Local	3,000,000.000	94.328707	2,829,861.21	89.984375	2,699,531.25	-130,329.96	0.40
		Base		94.328707	2,829,861.21	89.984375	2,699,531.25	-130,329.96	0.40
91282CEX5	US TREASURY N/B 06/24 3					3.000000	30 Jun 2024		
		Local	2,000,000.000	98.856536	1,977,130.71	98.183594	1,963,671.88	-13,458.83	0.29
		Base		98.856536	1,977,130.71	98.183594	1,963,671.88	-13,458.83	0.29
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
		Local	3,000,000.000	99.995684	2,999,870.53	97.177691	2,915,330.73	-84,539.80	0.43
		Base		99.995684	2,999,870.53	97.177691	2,915,330.73	-84,539.80	0.43
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
		Local	2,000,000.000	99.993670	1,999,873.39	99.715307	1,994,306.14	-5,567.25	0.30
		Base		99.993670	1,999,873.39	99.715307	1,994,306.14	-5,567.25	0.30
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A					0.470000	20 Feb 2025		
		Local	21,990.930	99.993497	21,989.50	99.796560	21,946.19	-43.31	0.00
Original Face:		Base	3,250,000.000	99.993497	21,989.50	99.796560	21,946.19	-43.31	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					6.100000	20 Mar 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.476231	3,014,286.93	14,286.93	0.45
		Base		100.000000	3,000,000.00	100.476231	3,014,286.93	14,286.93	0.45
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	2,000,000.000	99.999053	1,999,981.05	97.577148	1,951,542.96	-48,438.09	0.29
		Base		99.999053	1,999,981.05	97.577148	1,951,542.96	-48,438.09	0.29
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	2,000,000.000	99.902688	1,998,053.75	90.303500	1,806,070.00	-191,983.75	0.27
		Base		99.902688	1,998,053.75	90.303500	1,806,070.00	-191,983.75	0.27
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A					4.890000	13 Apr 2028		
		Local	3,000,000.000	99.998763	2,999,962.89	98.726000	2,961,780.00	-38,182.89	0.44
Original Face:		Base	3,000,000.000	99.998763	2,999,962.89	98.726000	2,961,780.00	-38,182.89	0.44
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	3,000,000.000	99.992863	2,999,785.90	99.325382	2,979,761.46	-20,024.44	0.44
		Base		99.992863	2,999,785.90	99.325382	2,979,761.46	-20,024.44	0.44
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
		Local	5,000,000.000	99.881101	4,994,055.05	98.368137	4,918,406.85	-75,648.20	0.73
		Base		99.881101	4,994,055.05	98.368137	4,918,406.85	-75,648.20	0.73
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	2,000,000.000	99.981985	1,999,639.70	97.953510	1,959,070.20	-40,569.50	0.29
		Base		99.981985	1,999,639.70	97.953510	1,959,070.20	-40,569.50	0.29
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
		Local	2,000,000.000	99.962345	1,999,246.90	97.380748	1,947,614.96	-51,631.94	0.29
		Base		99.962345	1,999,246.90	97.380748	1,947,614.96	-51,631.94	0.29
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	5,000,000.000	97.065995	4,853,299.76	94.993386	4,749,669.30	-103,630.46	0.71
		Base		97.065995	4,853,299.76	94.993386	4,749,669.30	-103,630.46	0.71
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45					5.450000	07 Aug 2026		
		Local	3,000,000.000	99.992359	2,999,770.78	99.383978	2,981,519.34	-18,251.44	0.44
		Base		99.992359	2,999,770.78	99.383978	2,981,519.34	-18,251.44	0.44

& 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
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR				6.370000	07 Aug 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.445575	3,013,367.25	13,367.25	0.45
		Base	100.000000	3,000,000.00	100.445575	3,013,367.25	13,367.25	0.45
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	97.745817	2,932,374.51	-67,625.49	0.44
		Base	100.000000	3,000,000.00	97.745817	2,932,374.51	-67,625.49	0.44
US DOLLAR Total								
	602,864,015.300	Local		602,216,407.20		579,501,385.74	-22,715,021.46	86.04
Original Face:	201,523,032.000	Base		602,216,407.20		579,501,385.74	-22,715,021.46	86.04
FIXED INCOME Total								
	602,864,015.300	Base		602,216,407.20		579,501,385.74	-22,715,021.46	86.04
Original Face:	201,523,032.000							

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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									
		697,652,059.250	Base		696,294,691.64		673,556,542.50	-22,738,149.14	100.00
	Original Face:	201,523,032.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			244,204.600	1.000000	244,204.60	1.000000	244,204.60	0.00	0.08
		Base		1.000000	244,204.60	1.000000	244,204.60	0.00	0.08
US DOLLAR Total									
			244,204.600		244,204.60		244,204.60	0.00	0.08
		Base			244,204.60		244,204.60	0.00	0.08
CASH Total									
			244,204.600	Base	244,204.60		244,204.60	0.00	0.08
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796Z28	TREASURY BILL 02/24 0.00000					5.337500	22 Feb 2024		
			5,000,000.000	97.865000	4,893,250.00	97.892339	4,894,616.95	1,366.95	1.66
		Base		97.865000	4,893,250.00	97.892339	4,894,616.95	1,366.95	1.66
912797FJ1	TREASURY BILL 11/23 0.00000					4.880000	09 Nov 2023		
			2,000,000.000	99.471334	1,989,426.67	99.471334	1,989,426.67	0.00	0.68
		Base		99.471334	1,989,426.67	99.471334	1,989,426.67	0.00	0.68
942PVKII0	WESTERN ALLIANCE CD 2 WESTERN ALLIANCE CD 2					5.400000	21 Dec 2023		
			2,077,722.350	100.000000	2,077,722.35	100.000000	2,077,722.35	0.00	0.71
		Base		100.000000	2,077,722.35	100.000000	2,077,722.35	0.00	0.71
985FHY004	MITSUBISHI UFJ REPO					5.280000	02 Oct 2023		
			94,500,000.000	100.000000	94,500,000.00	100.000000	94,500,000.00	0.00	32.15
		Base		100.000000	94,500,000.00	100.000000	94,500,000.00	0.00	32.15
US DOLLAR Total									
			103,577,722.350		103,460,399.02		103,461,765.97	1,366.95	35.19
		Base			103,460,399.02		103,461,765.97	1,366.95	35.19

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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
CASH EQUIVALENT Total									
			103,577,722.350		103,460,399.02		103,461,765.97	1,366.95	35.19
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.000000	15 Aug 2027		
			296,092.320	Local 101.795886	301,409.80	96.141862	284,668.67	-16,741.13	0.10
Original Face:			5,000,000.000	Base 101.795886	301,409.80	96.141862	284,668.67	-16,741.13	0.10
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.500000	20 Apr 2027		
			208,543.630	Local 101.330062	211,317.39	95.653216	199,478.69	-11,838.70	0.07
Original Face:			4,372,786.000	Base 101.330062	211,317.39	95.653216	199,478.69	-11,838.70	0.07
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.500000	20 May 2027		
			274,574.550	Local 101.182837	277,822.32	95.575723	262,426.61	-15,395.71	0.09
Original Face:			5,000,000.000	Base 101.182837	277,822.32	95.575723	262,426.61	-15,395.71	0.09
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
			175,238.750	Local 101.966865	178,685.46	96.923351	169,847.27	-8,838.19	0.06
Original Face:			4,169,641.000	Base 101.966865	178,685.46	96.923351	169,847.27	-8,838.19	0.06
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
			165,083.600	Local 100.994744	166,725.76	84.294314	139,156.09	-27,569.67	0.05
Original Face:			2,000,000.000	Base 100.994744	166,725.76	84.294314	139,156.09	-27,569.67	0.05
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
			88,227.010	Local 101.238192	89,319.43	91.066776	80,345.49	-8,973.94	0.03
Original Face:			2,910,888.000	Base 101.238192	89,319.43	91.066776	80,345.49	-8,973.94	0.03
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.625000	20 Sep 2040		
			312,611.480	Local 102.605064	320,755.21	97.698158	305,415.66	-15,339.55	0.10
Original Face:			9,450,000.000	Base 102.605064	320,755.21	97.698158	305,415.66	-15,339.55	0.10
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
			152,158.830	Local 100.634101	153,123.67	94.961535	144,492.36	-8,631.31	0.05
Original Face:			2,500,000.000	Base 100.634101	153,123.67	94.961535	144,492.36	-8,631.31	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
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	128,452.750	Local	100.636592	129,270.47	95.072435	122,123.16	-7,147.31	0.04
Original Face:	1,500,000.000	Base	100.636592	129,270.47	95.072435	122,123.16	-7,147.31	0.04
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.587000	20 Oct 2067		
	2,061,194.460	Local	102.115952	2,104,808.35	97.613630	2,012,006.73	-92,801.62	0.68
Original Face:	3,000,000.000	Base	102.115952	2,104,808.35	97.613630	2,012,006.73	-92,801.62	0.68
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
	284,176.980	Local	104.568723	297,160.24	91.904946	261,172.70	-35,987.54	0.09
Original Face:	5,872,458.000	Base	104.568723	297,160.24	91.904946	261,172.70	-35,987.54	0.09
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
	366.760	Local	100.201767	367.50	99.774928	365.93	-1.57	0.00
Original Face:	1,000,000.000	Base	100.201767	367.50	99.774928	365.93	-1.57	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
	17,351.030	Local	103.690386	17,991.35	96.417381	16,729.41	-1,261.94	0.01
Original Face:	1,000,000.000	Base	103.690386	17,991.35	96.417381	16,729.41	-1,261.94	0.01
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
	38,787.290	Local	102.690881	39,831.01	97.471608	37,806.60	-2,024.41	0.01
Original Face:	2,000,000.000	Base	102.690881	39,831.01	97.471608	37,806.60	-2,024.41	0.01
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				6.131620	20 Sep 2063		
	221,878.780	Local	100.398272	222,762.46	99.844110	221,532.89	-1,229.57	0.08
Original Face:	1,500,000.000	Base	100.398272	222,762.46	99.844110	221,532.89	-1,229.57	0.08
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				6.081620	20 Feb 2064		
	290,679.960	Local	100.351459	291,701.58	99.806500	290,117.49	-1,584.09	0.10
Original Face:	1,530,000.000	Base	100.351459	291,701.58	99.806500	290,117.49	-1,584.09	0.10
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				5.282640	20 Jun 2067		
	537,513.580	Local	101.896120	547,705.48	99.680750	535,797.57	-11,907.91	0.18
Original Face:	1,200,000.000	Base	101.896120	547,705.48	99.680750	535,797.57	-11,907.91	0.18
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	819,236.130	Local	101.774407	833,772.71	90.058450	737,791.36	-95,981.35	0.25
Original Face:	4,400,000.000	Base	101.774407	833,772.71	90.058450	737,791.36	-95,981.35	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
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.426180	16 Mar 2048		
		Local	134,561.880	100.535560	135,282.54	87.537370	117,791.93	-17,490.61	0.04
Original Face:		Base	1,000,000.000	100.535560	135,282.54	87.537370	117,791.93	-17,490.61	0.04
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
		Local	49,314.090	101.156100	49,884.21	93.834960	46,273.86	-3,610.35	0.02
Original Face:		Base	1,000,000.000	101.156100	49,884.21	93.834960	46,273.86	-3,610.35	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.030000	16 Aug 2052		
		Local	224,722.560	100.651964	226,187.67	84.459010	189,798.45	-36,389.22	0.06
Original Face:		Base	1,000,000.000	100.651964	226,187.67	84.459010	189,798.45	-36,389.22	0.06
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
		Local	33,036.300	100.725021	33,275.82	95.483660	31,544.27	-1,731.55	0.01
Original Face:		Base	1,000,000.000	100.725021	33,275.82	95.483660	31,544.27	-1,731.55	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA					1.625000	20 Jan 2070		
		Local	1,284,172.760	100.777464	1,294,156.74	95.696530	1,228,908.77	-65,247.97	0.42
Original Face:		Base	4,000,000.000	100.777464	1,294,156.74	95.696530	1,228,908.77	-65,247.97	0.42
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
		Local	722,835.190	102.718801	742,487.64	94.460720	682,795.32	-59,692.32	0.23
Original Face:		Base	3,000,000.000	102.718801	742,487.64	94.460720	682,795.32	-59,692.32	0.23
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	622,895.310	100.328169	624,939.46	96.313209	599,930.46	-25,009.00	0.20
Original Face:		Base	2,000,000.000	100.328169	624,939.46	96.313209	599,930.46	-25,009.00	0.20
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	349,960.730	100.063970	350,184.60	96.684930	338,359.29	-11,825.31	0.12
Original Face:		Base	2,000,000.000	100.063970	350,184.60	96.684930	338,359.29	-11,825.31	0.12
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA					3.754180	20 Apr 2071		
		Local	985,820.920	107.445539	1,059,220.60	97.367520	959,869.38	-99,351.22	0.33
Original Face:		Base	1,978,780.000	107.445539	1,059,220.60	97.367520	959,869.38	-99,351.22	0.33
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA					1.500000	20 Apr 2050		
		Local	833,720.410	102.040219	850,730.13	75.750790	631,549.80	-219,180.33	0.21
Original Face:		Base	2,000,000.000	102.040219	850,730.13	75.750790	631,549.80	-219,180.33	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
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
	2,373,144.960	Local	101.309838	2,404,229.32	75.812960	1,799,151.44	-605,077.88	0.61
Original Face:	3,185,000.000	Base	101.309838	2,404,229.32	75.812960	1,799,151.44	-605,077.88	0.61
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
	1,085,668.770	Local	102.168430	1,109,210.74	76.668140	832,362.05	-276,848.69	0.28
Original Face:	2,000,000.000	Base	102.168430	1,109,210.74	76.668140	832,362.05	-276,848.69	0.28
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.470000	20 Jun 2036		
	1,181,219.120	Local	103.769725	1,225,747.83	87.390310	1,032,271.05	-193,476.78	0.35
Original Face:	2,000,000.000	Base	103.769725	1,225,747.83	87.390310	1,032,271.05	-193,476.78	0.35
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA				2.000000	20 Jun 2051		
	2,480,608.470	Local	102.659038	2,546,568.78	85.122440	2,111,554.46	-435,014.32	0.72
Original Face:	3,000,000.000	Base	102.659038	2,546,568.78	85.122440	2,111,554.46	-435,014.32	0.72
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA				4.570000	20 Dec 2071		
	1,932,702.500	Local	100.950961	1,951,081.75	97.645850	1,887,203.78	-63,877.97	0.64
Original Face:	3,000,000.000	Base	100.950961	1,951,081.75	97.645850	1,887,203.78	-63,877.97	0.64
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053		
	3,889,066.630	Local	103.107873	4,009,933.90	97.945920	3,809,182.09	-200,751.81	1.30
Original Face:	4,000,000.000	Base	103.107873	4,009,933.90	97.945920	3,809,182.09	-200,751.81	1.30
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045		
	2,779,326.730	Local	99.642258	2,769,383.92	98.364990	2,733,884.46	-35,499.46	0.93
Original Face:	2,820,818.000	Base	99.642258	2,769,383.92	98.364990	2,733,884.46	-35,499.46	0.93
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				5.550000	20 Jan 2027		
	2,916,666.650	Local	100.000000	2,916,666.66	100.000000	2,916,666.65	-0.01	0.99
Original Face:	5,000,000.000	Base	100.000000	2,916,666.66	100.000000	2,916,666.65	-0.01	0.99
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				5.600000	15 Sep 2026		
	2,750,000.000	Local	100.000000	2,750,000.00	100.000000	2,750,000.00	0.00	0.94
Original Face:	5,500,000.000	Base	100.000000	2,750,000.00	100.000000	2,750,000.00	0.00	0.94
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	2,000,000.000	Local	99.970211	1,999,404.22	95.399917	1,907,998.34	-91,405.88	0.65
		Base	99.970211	1,999,404.22	95.399917	1,907,998.34	-91,405.88	0.65

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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
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR					5.650000	25 Jul 2032		
		Local	3,253,890.890	100.000000	3,253,890.89	99.706064	3,244,326.53	-9,564.36	1.10
Original Face:		Base	3,373,235.000	100.000000	3,253,890.89	99.706064	3,244,326.53	-9,564.36	1.10
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000						24 Jan 2025		
		Local	3,000,000.000	101.987280	3,059,618.40	95.682220	2,870,466.60	-189,151.80	0.98
		Base		101.987280	3,059,618.40	95.682220	2,870,466.60	-189,151.80	0.98
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2027		
		Local	3,900,000.000	102.074352	3,980,899.73	92.636394	3,612,819.37	-368,080.36	1.23
		Base		102.074352	3,980,899.73	92.636394	3,612,819.37	-368,080.36	1.23
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000					0.010000	17 Jan 2024		
		Local	2,000,000.000	101.357732	2,027,154.64	99.844380	1,996,887.60	-30,267.04	0.68
		Base		101.357732	2,027,154.64	99.844380	1,996,887.60	-30,267.04	0.68
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000					0.010000	21 Jun 2025		
		Local	1,826,194.980	102.035657	1,863,370.05	93.265308	1,703,206.37	-160,163.68	0.58
Original Face:		Base	2,000,000.000	102.035657	1,863,370.05	93.265308	1,703,206.37	-160,163.68	0.58
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000						17 Jan 2025		
		Local	2,800,000.000	101.750727	2,849,020.35	95.047113	2,661,319.16	-187,701.19	0.91
		Base		101.750727	2,849,020.35	95.047113	2,661,319.16	-187,701.19	0.91
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000						17 Jan 2026		
		Local	3,000,000.000	102.220156	3,066,604.69	91.473520	2,744,205.60	-322,399.09	0.93
		Base		102.220156	3,066,604.69	91.473520	2,744,205.60	-322,399.09	0.93
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					0.010000	17 Jan 2025		
		Local	2,500,000.000	101.602661	2,540,066.53	94.835370	2,370,884.25	-169,182.28	0.81
		Base		101.602661	2,540,066.53	94.835370	2,370,884.25	-169,182.28	0.81
90376PFL0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					0.010000	17 Jan 2025		
		Local	1,700,000.000	104.134695	1,770,289.81	102.630096	1,744,711.63	-25,578.18	0.59
		Base		104.134695	1,770,289.81	102.630096	1,744,711.63	-25,578.18	0.59
912796YT0	TREASURY BILL 11/23 0.00000						02 Nov 2023		
		Local	3,000,000.000	99.564222	2,986,926.67	99.544185	2,986,325.55	-601.12	1.02
		Base		99.564222	2,986,926.67	99.544185	2,986,325.55	-601.12	1.02

& 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
912796ZD4	TREASURY BILL 11/23 0.00000					30 Nov 2023		
	5,000,000.000	Local	99.125000	4,956,249.99	99.127292	4,956,364.60	114.61	1.69
		Base	99.125000	4,956,249.99	99.127292	4,956,364.60	114.61	1.69
912797FS1	TREASURY BILL 06/24 0.00000				0.010000	13 Jun 2024		
	2,000,000.000	Local	96.496889	1,929,937.78	96.299194	1,925,983.88	-3,953.90	0.66
		Base	96.496889	1,929,937.78	96.299194	1,925,983.88	-3,953.90	0.66
912797FT9	TREASURY BILL 12/23 0.00000				0.010000	07 Dec 2023		
	5,000,000.000	Local	99.011750	4,950,587.50	99.026042	4,951,302.10	714.60	1.68
		Base	99.011750	4,950,587.50	99.026042	4,951,302.10	714.60	1.68
912797GC5	TREASURY BILL 01/24 0.00000				0.010000	11 Jan 2024		
	2,000,000.000	Local	98.501139	1,970,022.77	98.513406	1,970,268.12	245.35	0.67
		Base	98.501139	1,970,022.77	98.513406	1,970,268.12	245.35	0.67
912797GD3	TREASURY BILL 01/24 0.00000				0.010000	18 Jan 2024		
	2,000,000.000	Local	98.407207	1,968,144.14	98.410750	1,968,215.00	70.86	0.67
		Base	98.407207	1,968,144.14	98.410750	1,968,215.00	70.86	0.67
912797GP6	TREASURY BILL 02/24 0.00000				0.010000	29 Feb 2024		
	5,000,000.000	Local	97.766039	4,888,301.94	97.789931	4,889,496.55	1,194.61	1.66
		Base	97.766039	4,888,301.94	97.789931	4,889,496.55	1,194.61	1.66
912797GQ4	TREASURY BILL 03/24 0.00000				0.010000	07 Mar 2024		
	5,000,000.000	Local	97.667305	4,883,365.27	97.682615	4,884,130.75	765.48	1.66
		Base	97.667305	4,883,365.27	97.682615	4,884,130.75	765.48	1.66
912797GZ4	TREASURY BILL 04/24 0.00000				0.010000	04 Apr 2024		
	5,000,000.000	Local	97.312972	4,865,648.60	97.303670	4,865,183.50	-465.10	1.65
		Base	97.312972	4,865,648.60	97.303670	4,865,183.50	-465.10	1.65
912797HK6	TREASURY BILL 11/23 0.00000					14 Nov 2023		
	3,000,000.000	Local	99.357661	2,980,729.83	99.369931	2,981,097.93	368.10	1.01
		Base	99.357661	2,980,729.83	99.369931	2,981,097.93	368.10	1.01
912797HV2	TREASURY BILL 12/23 0.00000				0.010000	19 Dec 2023		
	5,000,000.000	Local	98.836505	4,941,825.26	98.851125	4,942,556.25	730.99	1.68
		Base	98.836505	4,941,825.26	98.851125	4,942,556.25	730.99	1.68

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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
912797JB4	TREASURY BILL 01/24 0.00000				0.010000	30 Jan 2024		
	5,000,000.000	Local	98.232850	4,911,642.50	98.234282	4,911,714.10	71.60	1.67
		Base	98.232850	4,911,642.50	98.234282	4,911,714.10	71.60	1.67
9128282U3	US TREASURY N/B 08/24 1.875				1.875000	31 Aug 2024		
	2,000,000.000	Local	98.753338	1,975,066.75	96.792969	1,935,859.38	-39,207.37	0.66
		Base	98.753338	1,975,066.75	96.792969	1,935,859.38	-39,207.37	0.66
9128283D0	US TREASURY N/B 10/24 2.25				2.250000	31 Oct 2024		
	2,000,000.000	Local	98.963273	1,979,265.45	96.671875	1,933,437.50	-45,827.95	0.66
		Base	98.963273	1,979,265.45	96.671875	1,933,437.50	-45,827.95	0.66
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2024		
	2,000,000.000	Local	100.979870	2,019,597.40	97.281250	1,945,625.00	-73,972.40	0.66
		Base	100.979870	2,019,597.40	97.281250	1,945,625.00	-73,972.40	0.66
912828B66	US TREASURY N/B 02/24 2.75				2.750000	15 Feb 2024		
	2,000,000.000	Local	99.284398	1,985,687.96	98.992188	1,979,843.76	-5,844.20	0.67
		Base	99.284398	1,985,687.96	98.992188	1,979,843.76	-5,844.20	0.67
912828S92	US TREASURY N/B 07/23 1.25				1.250000	31 Jul 2023		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
912828YE4	US TREASURY N/B 08/24 1.25				1.250000	31 Aug 2024		
	2,000,000.000	Local	96.252798	1,925,055.95	96.257812	1,925,156.24	100.29	0.65
		Base	96.252798	1,925,055.95	96.257812	1,925,156.24	100.29	0.65
912828YY0	US TREASURY N/B 12/24 1.75				1.750000	31 Dec 2024		
	2,000,000.000	Local	98.072479	1,961,449.58	95.679688	1,913,593.76	-47,855.82	0.65
		Base	98.072479	1,961,449.58	95.679688	1,913,593.76	-47,855.82	0.65
912828ZL7	US TREASURY N/B 04/25 0.375				0.375000	30 Apr 2025		
	2,000,000.000	Local	99.947071	1,998,941.41	92.707031	1,854,140.62	-144,800.79	0.63
		Base	99.947071	1,998,941.41	92.707031	1,854,140.62	-144,800.79	0.63
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	2,000,000.000	Local	99.735451	1,994,709.01	92.210938	1,844,218.76	-150,490.25	0.63
		Base	99.735451	1,994,709.01	92.210938	1,844,218.76	-150,490.25	0.63

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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
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	4,000,000.000	Local	97.817438	3,912,697.52	91.906250	3,676,250.00	-236,447.52	1.25
		Base	97.817438	3,912,697.52	91.906250	3,676,250.00	-236,447.52	1.25
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	2,000,000.000	Local	99.713319	1,994,266.38	91.246094	1,824,921.88	-169,344.50	0.62
		Base	99.713319	1,994,266.38	91.246094	1,824,921.88	-169,344.50	0.62
91282CAM3	US TREASURY N/B 09/25 0.25				0.250000	30 Sep 2025		
	2,000,000.000	Local	99.901292	1,998,025.84	91.003906	1,820,078.12	-177,947.72	0.62
		Base	99.901292	1,998,025.84	91.003906	1,820,078.12	-177,947.72	0.62
91282CAP6	US TREASURY N/B 10/23 0.125				0.125000	15 Oct 2023		
	2,000,000.000	Local	99.996408	1,999,928.16	99.812733	1,996,254.66	-3,673.50	0.68
		Base	99.996408	1,999,928.16	99.812733	1,996,254.66	-3,673.50	0.68
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	2,000,000.000	Local	99.582584	1,991,651.68	90.679688	1,813,593.76	-178,057.92	0.62
		Base	99.582584	1,991,651.68	90.679688	1,813,593.76	-178,057.92	0.62
91282CAW1	US TREASURY N/B 11/23 0.25				0.250000	15 Nov 2023		
	2,000,000.000	Local	100.000430	2,000,008.59	99.381181	1,987,623.62	-12,384.97	0.68
		Base	100.000430	2,000,008.59	99.381181	1,987,623.62	-12,384.97	0.68
91282CAZ4	US TREASURY N/B 11/25 0.375				0.375000	30 Nov 2025		
	2,000,000.000	Local	99.893279	1,997,865.57	90.621094	1,812,421.88	-185,443.69	0.62
		Base	99.893279	1,997,865.57	90.621094	1,812,421.88	-185,443.69	0.62
91282CBA8	US TREASURY N/B 12/23 0.125				0.125000	15 Dec 2023		
	2,000,000.000	Local	99.982803	1,999,656.05	98.945312	1,978,906.24	-20,749.81	0.67
		Base	99.982803	1,999,656.05	98.945312	1,978,906.24	-20,749.81	0.67
91282CBC4	US TREASURY N/B 12/25 0.375				0.375000	31 Dec 2025		
	2,000,000.000	Local	99.789476	1,995,789.51	90.410156	1,808,203.12	-187,586.39	0.62
		Base	99.789476	1,995,789.51	90.410156	1,808,203.12	-187,586.39	0.62
91282CBE0	US TREASURY N/B 01/24 0.125				0.125000	15 Jan 2024		
	2,000,000.000	Local	99.969341	1,999,386.81	98.500000	1,970,000.00	-29,386.81	0.67
		Base	99.969341	1,999,386.81	98.500000	1,970,000.00	-29,386.81	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
91282CBH3	US TREASURY N/B 01/26 0.375				0.375000	31 Jan 2026		
	2,000,000.000	Local	99.813158	1,996,263.15	90.027344	1,800,546.88	-195,716.27	0.61
		Base	99.813158	1,996,263.15	90.027344	1,800,546.88	-195,716.27	0.61
91282CBM2	US TREASURY N/B 02/24 0.125				0.125000	15 Feb 2024		
	2,000,000.000	Local	99.966216	1,999,324.31	98.062500	1,961,250.00	-38,074.31	0.67
		Base	99.966216	1,999,324.31	98.062500	1,961,250.00	-38,074.31	0.67
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	2,000,000.000	Local	99.806495	1,996,129.89	90.023438	1,800,468.76	-195,661.13	0.61
		Base	99.806495	1,996,129.89	90.023438	1,800,468.76	-195,661.13	0.61
91282CBR1	US TREASURY N/B 03/24 0.25				0.250000	15 Mar 2024		
	2,000,000.000	Local	99.955592	1,999,111.83	97.710938	1,954,218.76	-44,893.07	0.66
		Base	99.955592	1,999,111.83	97.710938	1,954,218.76	-44,893.07	0.66
91282CBT7	US TREASURY N/B 03/26 0.75				0.750000	31 Mar 2026		
	2,000,000.000	Local	99.574452	1,991,489.04	90.429688	1,808,593.76	-182,895.28	0.62
		Base	99.574452	1,991,489.04	90.429688	1,808,593.76	-182,895.28	0.62
91282CCG4	US TREASURY N/B 06/24 0.25				0.250000	15 Jun 2024		
	2,000,000.000	Local	97.326302	1,946,526.03	96.402344	1,928,046.88	-18,479.15	0.66
		Base	97.326302	1,946,526.03	96.402344	1,928,046.88	-18,479.15	0.66
91282CCX7	US TREASURY N/B 09/24 0.375				0.375000	15 Sep 2024		
	2,000,000.000	Local	99.928535	1,998,570.70	95.296875	1,905,937.50	-92,633.20	0.65
		Base	99.928535	1,998,570.70	95.296875	1,905,937.50	-92,633.20	0.65
91282CDA6	US TREASURY N/B 09/23 0.25				0.250000	30 Sep 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.02
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.02
91282CDE8	US TREASURY FRN 10/23 VAR				5.437792	31 Oct 2023		
	3,000,000.000	Local	99.996202	2,999,886.07	100.003218	3,000,096.54	210.47	1.02
		Base	99.996202	2,999,886.07	100.003218	3,000,096.54	210.47	1.02
91282CDM0	US TREASURY N/B 11/23 0.5				0.500000	30 Nov 2023		
	5,000,000.000	Local	99.494051	4,974,702.55	99.208081	4,960,404.05	-14,298.50	1.69
		Base	99.494051	4,974,702.55	99.208081	4,960,404.05	-14,298.50	1.69

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
91282CDR9	US TREASURY N/B 12/23 0.75				0.750000	31 Dec 2023		
	4,000,000.000	Local	99.313553	3,972,542.13	98.859375	3,954,375.00	-18,167.13	1.35
		Base	99.313553	3,972,542.13	98.859375	3,954,375.00	-18,167.13	1.35
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	2,000,000.000	Local	96.445973	1,928,919.45	94.992188	1,899,843.76	-29,075.69	0.65
		Base	96.445973	1,928,919.45	94.992188	1,899,843.76	-29,075.69	0.65
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024		
	2,000,000.000	Local	99.939060	1,998,781.20	98.429688	1,968,593.76	-30,187.44	0.67
		Base	99.939060	1,998,781.20	98.429688	1,968,593.76	-30,187.44	0.67
91282CEK3	US TREASURY N/B 04/24 2.5				2.500000	30 Apr 2024		
	4,000,000.000	Local	99.012416	3,960,496.65	98.300781	3,932,031.24	-28,465.41	1.34
		Base	99.012416	3,960,496.65	98.300781	3,932,031.24	-28,465.41	1.34
91282CEL1	US TREASURY FRN 04/24 VAR				5.327792	30 Apr 2024		
	2,000,000.000	Local	99.991155	1,999,823.10	99.972284	1,999,445.68	-377.42	0.68
		Base	99.991155	1,999,823.10	99.972284	1,999,445.68	-377.42	0.68
91282CER8	US TREASURY N/B 05/24 2.5				2.500000	31 May 2024		
	5,000,000.000	Local	99.279364	4,963,968.21	98.058594	4,902,929.70	-61,038.51	1.67
		Base	99.279364	4,963,968.21	98.058594	4,902,929.70	-61,038.51	1.67
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
	3,000,000.000	Local	99.599846	2,987,995.37	98.183594	2,945,507.82	-42,487.55	1.00
		Base	99.599846	2,987,995.37	98.183594	2,945,507.82	-42,487.55	1.00
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024		
	2,000,000.000	Local	98.866311	1,977,326.21	97.972656	1,959,453.12	-17,873.09	0.67
		Base	98.866311	1,977,326.21	97.972656	1,959,453.12	-17,873.09	0.67
91282CFD8	US TREASURY FRN 07/24 VAR				5.439792	31 Jul 2024		
	3,000,000.000	Local	100.003310	3,000,099.29	100.021641	3,000,649.23	549.94	1.02
		Base	100.003310	3,000,099.29	100.021641	3,000,649.23	549.94	1.02
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024		
	2,000,000.000	Local	99.931262	1,998,625.24	97.996094	1,959,921.88	-38,703.36	0.67
		Base	99.931262	1,998,625.24	97.996094	1,959,921.88	-38,703.36	0.67

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
US DOLLAR Total									
		197,681,697.740	Local		197,297,034.08		190,272,278.59	-7,024,755.49	64.72
	Original Face:	113,263,606.000	Base		197,297,034.08		190,272,278.59	-7,024,755.49	64.72
FIXED INCOME Total									
		197,681,697.740	Base		197,297,034.08		190,272,278.59	-7,024,755.49	64.72
	Original Face:	113,263,606.000							

& 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									
		301,503,624.690	Base		301,001,637.70		293,978,249.16	-7,023,388.54	100.00
	Original Face:	113,263,606.000							

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									
			15,217.050	Local	1.000000	15,217.05	1.000000	15,217.05	0.00	0.00
				Base	1.000000	15,217.05	1.000000	15,217.05	0.00	0.00
US DOLLAR Total										
			15,217.050	Local		15,217.05		15,217.05	0.00	0.00
				Base		15,217.05		15,217.05	0.00	0.00
CASH Total										
			15,217.050	Base		15,217.05		15,217.05	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						5.239502	31 Dec 2030		
			3,888,173.760	Local	100.000000	3,888,173.76	100.000000	3,888,173.76	0.00	0.15
				Base	100.000000	3,888,173.76	100.000000	3,888,173.76	0.00	0.15
US DOLLAR Total										
			3,888,173.760	Local		3,888,173.76		3,888,173.76	0.00	0.15
				Base		3,888,173.76		3,888,173.76	0.00	0.15
CASH EQUIVALENT Total										
			3,888,173.760	Base		3,888,173.76		3,888,173.76	0.00	0.15
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
001055102	AFLAC INC COMMON STOCK USD.1									
			38,948.000	Local	22.963896	894,397.83	76.750000	2,989,259.00	2,094,861.17	0.11
				Base	22.963896	894,397.83	76.750000	2,989,259.00	2,094,861.17	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
00130H105	AES CORP COMMON STOCK USD.01							
	48,245.000	Local	19.812450	955,851.67	15.200000	733,324.00	-222,527.67	0.03
		Base	19.812450	955,851.67	15.200000	733,324.00	-222,527.67	0.03
00206R102	AT+T INC COMMON STOCK USD1.0							
	515,057.000	Local	25.563268	13,166,540.19	15.020000	7,736,156.14	-5,430,384.05	0.29
		Base	25.563268	13,166,540.19	15.020000	7,736,156.14	-5,430,384.05	0.29
002824100	ABBOTT LABORATORIES COMMON STOCK							
	125,025.000	Local	38.742354	4,843,762.85	96.850000	12,108,671.25	7,264,908.40	0.46
		Base	38.742354	4,843,762.85	96.850000	12,108,671.25	7,264,908.40	0.46
00287Y109	ABBVIE INC COMMON STOCK USD.01							
	127,165.000	Local	51.961808	6,607,723.33	149.060000	18,955,214.90	12,347,491.57	0.72
		Base	51.961808	6,607,723.33	149.060000	18,955,214.90	12,347,491.57	0.72
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
	51,543.000	Local	42.601866	2,195,827.99	93.630000	4,825,971.09	2,630,143.10	0.18
		Base	42.601866	2,195,827.99	93.630000	4,825,971.09	2,630,143.10	0.18
00724F101	ADOBE INC COMMON STOCK USD.0001							
	32,839.000	Local	85.275842	2,800,373.38	509.900000	16,744,606.10	13,944,232.72	0.64
		Base	85.275842	2,800,373.38	509.900000	16,744,606.10	13,944,232.72	0.64
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
	116,402.000	Local	29.488163	3,432,481.18	102.820000	11,968,453.64	8,535,972.46	0.45
		Base	29.488163	3,432,481.18	102.820000	11,968,453.64	8,535,972.46	0.45
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
	21,281.000	Local	40.966668	871,811.66	111.820000	2,379,641.42	1,507,829.76	0.09
		Base	40.966668	871,811.66	111.820000	2,379,641.42	1,507,829.76	0.09
009066101	AIRBNB INC CLASS A COMMON STOCK USD.0001							
	30,721.000	Local	132.729100	4,077,570.68	137.210000	4,215,228.41	137,657.73	0.16
		Base	132.729100	4,077,570.68	137.210000	4,215,228.41	137,657.73	0.16
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
	16,005.000	Local	100.352504	1,606,141.83	283.400000	4,535,817.00	2,929,675.17	0.17
		Base	100.352504	1,606,141.83	283.400000	4,535,817.00	2,929,675.17	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
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	10,951.000	51.422069	563,123.08	106.540000	1,166,719.54	603,596.46	0.04
		Base		51.422069	563,123.08	106.540000	1,166,719.54	603,596.46	0.04
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	9,166.000	62.199030	570,116.31	37.080000	339,875.28	-230,241.03	0.01
		Base		62.199030	570,116.31	37.080000	339,875.28	-230,241.03	0.01
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	8,455.000	102.451121	866,224.23	170.040000	1,437,688.20	571,463.97	0.05
		Base		102.451121	866,224.23	170.040000	1,437,688.20	571,463.97	0.05
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	11,220.000	136.627290	1,532,958.19	100.100000	1,123,122.00	-409,836.19	0.04
		Base		136.627290	1,532,958.19	100.100000	1,123,122.00	-409,836.19	0.04
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	5,128.000	187.613553	962,082.30	305.320000	1,565,680.96	603,598.66	0.06
		Base		187.613553	962,082.30	305.320000	1,565,680.96	603,598.66	0.06
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	18,207.000	42.836516	779,924.44	48.450000	882,129.15	102,204.71	0.03
		Base		42.836516	779,924.44	48.450000	882,129.15	102,204.71	0.03
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	18,846.000	48.055219	905,648.66	111.410000	2,099,632.86	1,193,984.20	0.08
		Base		48.055219	905,648.66	111.410000	2,099,632.86	1,193,984.20	0.08
02072L680	STRIVE 500 ETF STRIVE 500 ETF								
		Local	85,000.000	24.154129	2,053,101.00	27.400000	2,329,000.00	275,899.00	0.09
		Base		24.154129	2,053,101.00	27.400000	2,329,000.00	275,899.00	0.09
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	363,607.000	25.946939	9,434,488.57	131.850000	47,941,582.95	38,507,094.38	1.82
		Base		25.946939	9,434,488.57	131.850000	47,941,582.95	38,507,094.38	1.82
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	427,449.000	26.881707	11,490,558.79	130.860000	55,935,976.14	44,445,417.35	2.12
		Base		26.881707	11,490,558.79	130.860000	55,935,976.14	44,445,417.35	2.12

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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
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
	127,854.000	Local	22.392223	2,862,935.22	42.050000	5,376,260.70	2,513,325.48	0.20
		Base	22.392223	2,862,935.22	42.050000	5,376,260.70	2,513,325.48	0.20
023135106	AMAZON.COM INC COMMON STOCK USD.01							
	654,150.000	Local	34.135868	22,329,978.09	127.120000	83,155,548.00	60,825,569.91	3.15
		Base	34.135868	22,329,978.09	127.120000	83,155,548.00	60,825,569.91	3.15
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
	18,931.000	Local	48.838077	924,553.64	74.830000	1,416,606.73	492,053.09	0.05
		Base	48.838077	924,553.64	74.830000	1,416,606.73	492,053.09	0.05
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
	47,073.000	Local	20.168928	949,411.97	12.810000	603,005.13	-346,406.84	0.02
		Base	20.168928	949,411.97	12.810000	603,005.13	-346,406.84	0.02
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
	37,117.000	Local	48.174366	1,788,087.95	75.220000	2,791,940.74	1,003,852.79	0.11
		Base	48.174366	1,788,087.95	75.220000	2,791,940.74	1,003,852.79	0.11
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
	41,917.000	Local	54.897634	2,301,144.14	149.190000	6,253,597.23	3,952,453.09	0.24
		Base	54.897634	2,301,144.14	149.190000	6,253,597.23	3,952,453.09	0.24
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
	51,290.000	Local	99.188317	5,087,368.77	60.600000	3,108,174.00	-1,979,194.77	0.12
		Base	99.188317	5,087,368.77	60.600000	3,108,174.00	-1,979,194.77	0.12
03027X100	AMERICAN TOWER CORP REIT USD.01							
	33,585.000	Local	92.954085	3,121,862.95	164.450000	5,523,053.25	2,401,190.30	0.21
		Base	92.954085	3,121,862.95	164.450000	5,523,053.25	2,401,190.30	0.21
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
	14,026.000	Local	84.443941	1,184,410.71	123.830000	1,736,839.58	552,428.87	0.07
		Base	84.443941	1,184,410.71	123.830000	1,736,839.58	552,428.87	0.07
03073E105	CENCORA INC COMMON STOCK USD.01							
	12,010.000	Local	54.859428	658,861.73	179.970000	2,161,439.70	1,502,577.97	0.08
		Base	54.859428	658,861.73	179.970000	2,161,439.70	1,502,577.97	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							
	7,394.000	Local	57.405714	424,457.85	329.680000	2,437,653.92	2,013,196.07	0.09
		Base	57.405714	424,457.85	329.680000	2,437,653.92	2,013,196.07	0.09
031100100	AMETEK INC COMMON STOCK USD.01							
	16,622.000	Local	56.676973	942,084.64	147.760000	2,456,066.72	1,513,982.08	0.09
		Base	56.676973	942,084.64	147.760000	2,456,066.72	1,513,982.08	0.09
031162100	AMGEN INC COMMON STOCK USD.0001							
	38,538.000	Local	87.155784	3,358,809.62	268.760000	10,357,472.88	6,998,663.26	0.39
		Base	87.155784	3,358,809.62	268.760000	10,357,472.88	6,998,663.26	0.39
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
	42,973.000	Local	18.672917	802,431.27	83.990000	3,609,302.27	2,806,871.00	0.14
		Base	18.672917	802,431.27	83.990000	3,609,302.27	2,806,871.00	0.14
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
	36,126.000	Local	70.533064	2,548,077.47	175.090000	6,325,301.34	3,777,223.87	0.24
		Base	70.533064	2,548,077.47	175.090000	6,325,301.34	3,777,223.87	0.24
03662Q105	ANSYS INC COMMON STOCK USD.01							
	6,253.000	Local	151.144459	945,106.30	297.550000	1,860,580.15	915,473.85	0.07
		Base	151.144459	945,106.30	297.550000	1,860,580.15	915,473.85	0.07
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01							
	16,978.000	Local	101.999248	1,731,743.24	435.420000	7,392,560.76	5,660,817.52	0.28
		Base	101.999248	1,731,743.24	435.420000	7,392,560.76	5,660,817.52	0.28
03743Q108	APA CORP COMMON STOCK USD.625							
	22,138.000	Local	61.273805	1,356,479.50	41.100000	909,871.80	-446,607.70	0.03
		Base	61.273805	1,356,479.50	41.100000	909,871.80	-446,607.70	0.03
037833100	APPLE INC COMMON STOCK USD.00001							
	1,058,801.000	Local	18.314372	19,391,274.97	171.210000	181,277,319.21	161,886,044.24	6.88
		Base	18.314372	19,391,274.97	171.210000	181,277,319.21	161,886,044.24	6.88
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
	60,501.000	Local	29.710490	1,797,514.37	138.450000	8,376,363.45	6,578,849.08	0.32
		Base	29.710490	1,797,514.37	138.450000	8,376,363.45	6,578,849.08	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
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
	38,625.000	Local	29.811346	1,151,463.23	75.420000	2,913,097.50	1,761,634.27	0.11
		Base	29.811346	1,151,463.23	75.420000	2,913,097.50	1,761,634.27	0.11
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001							
	18,066.000	Local	80.043519	1,446,066.21	183.930000	3,322,879.38	1,876,813.17	0.13
		Base	80.043519	1,446,066.21	183.930000	3,322,879.38	1,876,813.17	0.13
04621X108	ASSURANT INC COMMON STOCK USD.01							
	3,821.000	Local	75.321233	287,802.43	143.580000	548,619.18	260,816.75	0.02
		Base	75.321233	287,802.43	143.580000	548,619.18	260,816.75	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK							
	10,696.000	Local	100.243944	1,072,209.22	105.930000	1,133,027.28	60,818.06	0.04
		Base	100.243944	1,072,209.22	105.930000	1,133,027.28	60,818.06	0.04
052769106	AUTODESK INC COMMON STOCK USD.01							
	15,399.000	Local	65.590509	1,010,028.25	206.910000	3,186,207.09	2,176,178.84	0.12
		Base	65.590509	1,010,028.25	206.910000	3,186,207.09	2,176,178.84	0.12
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
	29,683.000	Local	57.360251	1,702,624.33	240.580000	7,141,136.14	5,438,511.81	0.27
		Base	57.360251	1,702,624.33	240.580000	7,141,136.14	5,438,511.81	0.27
053332102	AUTOZONE INC COMMON STOCK USD.01							
	1,309.000	Local	349.314492	457,252.67	2,539.990000	3,324,846.91	2,867,594.24	0.13
		Base	349.314492	457,252.67	2,539.990000	3,324,846.91	2,867,594.24	0.13
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
	10,232.000	Local	143.414967	1,467,421.94	171.740000	1,757,243.68	289,821.74	0.07
		Base	143.414967	1,467,421.94	171.740000	1,757,243.68	289,821.74	0.07
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
	5,806.000	Local	63.035939	365,986.66	182.670000	1,060,582.02	694,595.36	0.04
		Base	63.035939	365,986.66	182.670000	1,060,582.02	694,595.36	0.04
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
	5,063.000	Local	219.331837	1,110,477.09	198.990000	1,007,486.37	-102,990.72	0.04
		Base	219.331837	1,110,477.09	198.990000	1,007,486.37	-102,990.72	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
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
	72,742.000	Local	35.947166	2,614,868.72	35.320000	2,569,247.44	-45,621.28	0.10
		Base	35.947166	2,614,868.72	35.320000	2,569,247.44	-45,621.28	0.10
058498106	BALL CORP COMMON STOCK							
	22,699.000	Local	23.712700	538,254.58	49.780000	1,129,956.22	591,701.64	0.04
		Base	23.712700	538,254.58	49.780000	1,129,956.22	591,701.64	0.04
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
	498,079.000	Local	24.806763	12,355,727.93	27.380000	13,637,403.02	1,281,675.09	0.52
		Base	24.806763	12,355,727.93	27.380000	13,637,403.02	1,281,675.09	0.52
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
	56,108.000	Local	37.100510	2,081,635.44	42.650000	2,393,006.20	311,370.76	0.09
		Base	37.100510	2,081,635.44	42.650000	2,393,006.20	311,370.76	0.09
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5							
	16,493.000	Local	30.225906	498,515.86	33.800000	557,463.40	58,947.54	0.02
		Base	30.225906	498,515.86	33.800000	557,463.40	58,947.54	0.02
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
	36,485.000	Local	38.891506	1,418,956.59	37.740000	1,376,943.90	-42,012.69	0.05
		Base	38.891506	1,418,956.59	37.740000	1,376,943.90	-42,012.69	0.05
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
	20,901.000	Local	149.713252	3,129,156.69	258.530000	5,403,535.53	2,274,378.84	0.20
		Base	149.713252	3,129,156.69	258.530000	5,403,535.53	2,274,378.84	0.20
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
	14,657.000	Local	47.422680	695,074.22	63.490000	930,572.93	235,498.71	0.04
		Base	47.422680	695,074.22	63.490000	930,572.93	235,498.71	0.04
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
	131,388.000	Local	115.548082	15,181,631.42	350.300000	46,025,216.40	30,843,584.98	1.75
		Base	115.548082	15,181,631.42	350.300000	46,025,216.40	30,843,584.98	1.75
086516101	BEST BUY CO INC COMMON STOCK USD.1							
	13,992.000	Local	38.393748	537,205.32	69.470000	972,024.24	434,818.92	0.04
		Base	38.393748	537,205.32	69.470000	972,024.24	434,818.92	0.04

& Issue has redenominated but Local is not converted
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090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
	1,505.000	Local	466.823847	702,569.89	358.450000	539,467.25	-163,102.64	0.02
		Base	466.823847	702,569.89	358.450000	539,467.25	-163,102.64	0.02
09062X103	BIOGEN INC COMMON STOCK USD.0005							
	10,434.000	Local	116.930434	1,220,052.15	257.010000	2,681,642.34	1,461,590.19	0.10
		Base	116.930434	1,220,052.15	257.010000	2,681,642.34	1,461,590.19	0.10
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
	11,343.000	Local	124.734689	1,414,865.58	68.070000	772,118.01	-642,747.57	0.03
		Base	124.734689	1,414,865.58	68.070000	772,118.01	-642,747.57	0.03
09247X101	BLACKROCK INC COMMON STOCK USD.01							
	10,112.000	Local	348.589894	3,524,941.01	646.490000	6,537,306.88	3,012,365.87	0.25
		Base	348.589894	3,524,941.01	646.490000	6,537,306.88	3,012,365.87	0.25
09260D107	BLACKSTONE INC COMMON STOCK USD.00001							
	51,139.000	Local	111.171900	5,685,219.79	107.140000	5,479,032.46	-206,187.33	0.21
		Base	111.171900	5,685,219.79	107.140000	5,479,032.46	-206,187.33	0.21
097023105	BOEING CO/THE COMMON STOCK USD5.0							
	40,851.000	Local	96.472716	3,941,006.91	191.680000	7,830,319.68	3,889,312.77	0.30
		Base	96.472716	3,941,006.91	191.680000	7,830,319.68	3,889,312.77	0.30
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
	2,572.000	Local	553.531244	1,423,682.36	3,083.950000	7,931,919.40	6,508,237.04	0.30
		Base	553.531244	1,423,682.36	3,083.950000	7,931,919.40	6,508,237.04	0.30
099724106	BORGWARNER INC COMMON STOCK USD.01							
	16,935.000	Local	32.560326	551,409.12	40.370000	683,665.95	132,256.83	0.03
		Base	32.560326	551,409.12	40.370000	683,665.95	132,256.83	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01							
	10,397.000	Local	93.858566	975,847.51	59.480000	618,413.56	-357,433.95	0.02
		Base	93.858566	975,847.51	59.480000	618,413.56	-357,433.95	0.02
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
	105,491.000	Local	22.162870	2,337,983.34	52.800000	5,569,924.80	3,231,941.46	0.21
		Base	22.162870	2,337,983.34	52.800000	5,569,924.80	3,231,941.46	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
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	150,512.000	48.805193	7,345,767.25	58.040000	8,735,716.48	1,389,949.23	0.33
		Base		48.805193	7,345,767.25	58.040000	8,735,716.48	1,389,949.23	0.33
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	8,510.000	118.997088	1,012,665.22	179.050000	1,523,715.50	511,050.28	0.06
		Base		118.997088	1,012,665.22	179.050000	1,523,715.50	511,050.28	0.06
11135F101	BROADCOM INC COMMON STOCK								
		Local	29,733.000	235.469066	7,001,201.75	830.580000	24,695,635.14	17,694,433.39	0.94
		Base		235.469066	7,001,201.75	830.580000	24,695,635.14	17,694,433.39	0.94
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	16,960.000	57.640425	977,581.61	69.840000	1,184,486.40	206,904.79	0.04
		Base		57.640425	977,581.61	69.840000	1,184,486.40	206,904.79	0.04
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	13,182.000	30.752397	405,378.10	57.690000	760,469.58	355,091.48	0.03
		Base		30.752397	405,378.10	57.690000	760,469.58	355,091.48	0.03
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	7,603.000	87.605871	666,067.44	156.210000	1,187,664.63	521,597.19	0.05
		Base		87.605871	666,067.44	156.210000	1,187,664.63	521,597.19	0.05
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	22,323.000	32.412779	723,550.46	73.860000	1,648,776.78	925,226.32	0.06
		Base		32.412779	723,550.46	73.860000	1,648,776.78	925,226.32	0.06
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	9,658.000	124.725182	1,204,595.81	201.760000	1,948,598.08	744,002.27	0.07
		Base		124.725182	1,204,595.81	201.760000	1,948,598.08	744,002.27	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	13,902.000	31.485726	437,714.56	85.740000	1,191,957.48	754,242.92	0.05
		Base		31.485726	437,714.56	85.740000	1,191,957.48	754,242.92	0.05
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	8,389.000	58.463003	490,446.13	86.130000	722,544.57	232,098.44	0.03
		Base		58.463003	490,446.13	86.130000	722,544.57	232,098.44	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
125523100	THE CIGNA GROUP COMMON STOCK USD.01								
		Local	21,325.000	85.544632	1,824,239.28	286.070000	6,100,442.75	4,276,203.47	0.23
		Base		85.544632	1,824,239.28	286.070000	6,100,442.75	4,276,203.47	0.23
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	25,919.000	109.423007	2,836,134.93	200.220000	5,189,502.18	2,353,367.25	0.20
		Base		109.423007	2,836,134.93	200.220000	5,189,502.18	2,353,367.25	0.20
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	21,018.000	28.288459	594,566.83	53.110000	1,116,265.98	521,699.15	0.04
		Base		28.288459	594,566.83	53.110000	1,116,265.98	521,699.15	0.04
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	144,549.000	7.470236	1,079,815.13	30.750000	4,444,881.75	3,365,066.62	0.17
		Base		7.470236	1,079,815.13	30.750000	4,444,881.75	3,365,066.62	0.17
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	92,536.000	51.039280	4,722,970.84	69.820000	6,460,863.52	1,737,892.68	0.25
		Base		51.039280	4,722,970.84	69.820000	6,460,863.52	1,737,892.68	0.25
127097103	COTERRA ENERGY INC COMMON STOCK USD.1								
		Local	54,572.000	20.302751	1,107,961.72	27.050000	1,476,172.60	368,210.88	0.06
		Base		20.302751	1,107,961.72	27.050000	1,476,172.60	368,210.88	0.06
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	19,582.000	49.227905	963,980.83	234.300000	4,588,062.60	3,624,081.77	0.17
		Base		49.227905	963,980.83	234.300000	4,588,062.60	3,624,081.77	0.17
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK								
		Local	15,511.000	85.554579	1,327,037.08	46.350000	718,934.85	-608,102.23	0.03
		Base		85.554579	1,327,037.08	46.350000	718,934.85	-608,102.23	0.03
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	7,693.000	163.918934	1,261,028.36	94.580000	727,603.94	-533,424.42	0.03
		Base		163.918934	1,261,028.36	94.580000	727,603.94	-533,424.42	0.03
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	14,175.000	39.920004	565,866.06	41.080000	582,309.00	16,442.94	0.02
		Base		39.920004	565,866.06	41.080000	582,309.00	16,442.94	0.02

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14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
	27,482.000	Local	62.198541	1,709,340.31	97.050000	2,667,128.10	957,787.79	0.10
		Base	62.198541	1,709,340.31	97.050000	2,667,128.10	957,787.79	0.10
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
	18,343.000	Local	44.220161	811,130.42	86.820000	1,592,539.26	781,408.84	0.06
		Base	44.220161	811,130.42	86.820000	1,592,539.26	781,408.84	0.06
143130102	CARMAX INC COMMON STOCK USD.5							
	11,399.000	Local	32.534497	370,860.73	70.730000	806,251.27	435,390.54	0.03
		Base	32.534497	370,860.73	70.730000	806,251.27	435,390.54	0.03
143658300	CARNIVAL CORP COMMON STOCK USD.01							
	72,574.000	Local	24.526651	1,779,997.20	13.720000	995,715.28	-784,281.92	0.04
		Base	24.526651	1,779,997.20	13.720000	995,715.28	-784,281.92	0.04
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
	60,347.000	Local	15.409321	929,906.28	55.200000	3,331,154.40	2,401,248.12	0.13
		Base	15.409321	929,906.28	55.200000	3,331,154.40	2,401,248.12	0.13
148806102	CATALENT INC COMMON STOCK USD.01							
	12,988.000	Local	86.773593	1,127,015.43	45.530000	591,343.64	-535,671.79	0.02
		Base	86.773593	1,127,015.43	45.530000	591,343.64	-535,671.79	0.02
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
	36,754.000	Local	75.816408	2,786,556.27	273.000000	10,033,842.00	7,247,285.73	0.38
		Base	75.816408	2,786,556.27	273.000000	10,033,842.00	7,247,285.73	0.38
150870103	CELANESE CORP COMMON STOCK USD.0001							
	7,211.000	Local	89.179954	643,076.65	125.520000	905,124.72	262,048.07	0.03
		Base	89.179954	643,076.65	125.520000	905,124.72	262,048.07	0.03
15135B101	CENTENE CORP COMMON STOCK USD.001							
	39,013.000	Local	53.727692	2,096,078.45	68.880000	2,687,215.44	591,136.99	0.10
		Base	53.727692	2,096,078.45	68.880000	2,687,215.44	591,136.99	0.10
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
	45,475.000	Local	21.514063	978,352.01	26.850000	1,221,003.75	242,651.74	0.05
		Base	21.514063	978,352.01	26.850000	1,221,003.75	242,651.74	0.05

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15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
	11,211.000	Local	106.071789	1,189,170.83	67.850000	760,666.35	-428,504.48	0.03
		Base	106.071789	1,189,170.83	67.850000	760,666.35	-428,504.48	0.03
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
	3,694.000	Local	356.605937	1,317,302.33	195.980000	723,950.12	-593,352.21	0.03
		Base	356.605937	1,317,302.33	195.980000	723,950.12	-593,352.21	0.03
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
	7,333.000	Local	296.692453	2,175,645.76	439.820000	3,225,200.06	1,049,554.30	0.12
		Base	296.692453	2,175,645.76	439.820000	3,225,200.06	1,049,554.30	0.12
166764100	CHEVRON CORP COMMON STOCK USD.75							
	127,829.000	Local	83.769952	10,708,229.24	168.620000	21,554,525.98	10,846,296.74	0.82
		Base	83.769952	10,708,229.24	168.620000	21,554,525.98	10,846,296.74	0.82
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
	1,988.000	Local	492.522586	979,134.90	1,831.830000	3,641,678.04	2,662,543.14	0.14
		Base	492.522586	979,134.90	1,831.830000	3,641,678.04	2,662,543.14	0.14
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
	17,726.000	Local	50.025110	886,745.10	91.630000	1,624,233.38	737,488.28	0.06
		Base	50.025110	886,745.10	91.630000	1,624,233.38	737,488.28	0.06
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
	11,301.000	Local	54.432527	615,141.99	102.290000	1,155,979.29	540,837.30	0.04
		Base	54.432527	615,141.99	102.290000	1,155,979.29	540,837.30	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
	293,592.000	Local	30.521221	8,960,786.20	53.760000	15,783,505.92	6,822,719.72	0.60
		Base	30.521221	8,960,786.20	53.760000	15,783,505.92	6,822,719.72	0.60
172908105	CINTAS CORP COMMON STOCK							
	6,231.000	Local	93.763133	584,238.08	481.010000	2,997,173.31	2,412,935.23	0.11
		Base	93.763133	584,238.08	481.010000	2,997,173.31	2,412,935.23	0.11
172967424	CITIGROUP INC COMMON STOCK USD.01							
	138,740.000	Local	78.144187	10,841,724.57	41.130000	5,706,376.20	-5,135,348.37	0.22
		Base	78.144187	10,841,724.57	41.130000	5,706,376.20	-5,135,348.37	0.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
	34,027.000	Local	24.920781	847,979.42	26.800000	911,923.60	63,944.18	0.03
		Base	24.920781	847,979.42	26.800000	911,923.60	63,944.18	0.03
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
	8,922.000	Local	76.172670	679,612.56	131.060000	1,169,317.32	489,704.76	0.04
		Base	76.172670	679,612.56	131.060000	1,169,317.32	489,704.76	0.04
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
	280,397.000	Local	33.225604	9,316,359.69	55.980000	15,696,624.06	6,380,264.37	0.60
		Base	33.225604	9,316,359.69	55.980000	15,696,624.06	6,380,264.37	0.60
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
	36,387.000	Local	29.901027	1,088,008.66	67.740000	2,464,855.38	1,376,846.72	0.09
		Base	29.901027	1,088,008.66	67.740000	2,464,855.38	1,376,846.72	0.09
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
	59,560.000	Local	40.640421	2,420,543.47	71.110000	4,235,311.60	1,814,768.13	0.16
		Base	40.640421	2,420,543.47	71.110000	4,235,311.60	1,814,768.13	0.16
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
	296,519.000	Local	18.578139	5,508,771.19	44.340000	13,147,652.46	7,638,881.27	0.50
		Base	18.578139	5,508,771.19	44.340000	13,147,652.46	7,638,881.27	0.50
200340107	COMERICA INC COMMON STOCK USD5.0							
	9,495.000	Local	47.749602	453,382.47	41.550000	394,517.25	-58,865.22	0.01
		Base	47.749602	453,382.47	41.550000	394,517.25	-58,865.22	0.01
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
	34,429.000	Local	23.652489	814,331.54	27.420000	944,043.18	129,711.64	0.04
		Base	23.652489	814,331.54	27.420000	944,043.18	129,711.64	0.04
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
	86,275.000	Local	50.039092	4,317,122.67	119.800000	10,335,745.00	6,018,622.33	0.39
		Base	50.039092	4,317,122.67	119.800000	10,335,745.00	6,018,622.33	0.39
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
	24,851.000	Local	58.309163	1,449,041.02	85.530000	2,125,506.03	676,465.01	0.08
		Base	58.309163	1,449,041.02	85.530000	2,125,506.03	676,465.01	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
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	11,622.000	69.590686	808,782.95	251.330000	2,920,957.26	2,112,174.31	0.11
		Base		69.590686	808,782.95	251.330000	2,920,957.26	2,112,174.31	0.11
21037T109	CONSTELLATION ENERGY COMMON STOCK								
		Local	23,171.000	37.844677	876,899.02	109.080000	2,527,492.68	1,650,593.66	0.10
		Base		37.844677	876,899.02	109.080000	2,527,492.68	1,650,593.66	0.10
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	3,567.000	210.412641	750,541.89	318.010000	1,134,341.67	383,799.78	0.04
		Base		210.412641	750,541.89	318.010000	1,134,341.67	383,799.78	0.04
217204106	COPART INC COMMON STOCK								
		Local	62,603.000	20.748828	1,298,938.88	43.090000	2,697,563.27	1,398,624.39	0.10
		Base		20.748828	1,298,938.88	43.090000	2,697,563.27	1,398,624.39	0.10
219350105	CORNING INC COMMON STOCK USD.5								
		Local	55,308.000	23.870476	1,320,228.26	30.470000	1,685,234.76	365,006.50	0.06
		Base		23.870476	1,320,228.26	30.470000	1,685,234.76	365,006.50	0.06
22052L104	CORTEVA INC COMMON STOCK USD.01								
		Local	51,136.000	23.875897	1,220,917.86	51.160000	2,616,117.76	1,395,199.90	0.10
		Base		23.875897	1,220,917.86	51.160000	2,616,117.76	1,395,199.90	0.10
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	31,928.000	116.134394	3,707,938.93	564.960000	18,038,042.88	14,330,103.95	0.68
		Base		116.134394	3,707,938.93	564.960000	18,038,042.88	14,330,103.95	0.68
22160N109	COSTAR GROUP INC COMMON STOCK USD.01								
		Local	29,420.000	70.583176	2,076,557.03	76.890000	2,262,103.80	185,546.77	0.09
		Base		70.583176	2,076,557.03	76.890000	2,262,103.80	185,546.77	0.09
22822V101	CROWN CASTLE INC REIT USD.01								
		Local	31,245.000	85.296623	2,665,092.99	92.030000	2,875,477.35	210,384.36	0.11
		Base		85.296623	2,665,092.99	92.030000	2,875,477.35	210,384.36	0.11
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	10,206.000	72.754568	742,533.12	228.460000	2,331,662.76	1,589,129.64	0.09
		Base		72.754568	742,533.12	228.460000	2,331,662.76	1,589,129.64	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
23331A109	DR HORTON INC COMMON STOCK USD.01							
	21,936.000	Local	33.318652	730,877.95	107.470000	2,357,461.92	1,626,583.97	0.09
		Base	33.318652	730,877.95	107.470000	2,357,461.92	1,626,583.97	0.09
233331107	DTE ENERGY COMPANY COMMON STOCK							
	14,855.000	Local	59.649534	886,093.83	99.280000	1,474,804.40	588,710.57	0.06
		Base	59.649534	886,093.83	99.280000	1,474,804.40	588,710.57	0.06
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
	14,782.000	Local	50.783546	750,682.38	20.830000	307,909.06	-442,773.32	0.01
		Base	50.783546	750,682.38	20.830000	307,909.06	-442,773.32	0.01
235851102	DANAHER CORP COMMON STOCK USD.01							
	47,344.000	Local	72.646342	3,439,368.42	248.100000	11,746,046.40	8,306,677.98	0.45
		Base	72.646342	3,439,368.42	248.100000	11,746,046.40	8,306,677.98	0.45
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
	8,709.000	Local	44.942395	391,403.32	143.220000	1,247,302.98	855,899.66	0.05
		Base	44.942395	391,403.32	143.220000	1,247,302.98	855,899.66	0.05
23918K108	DAVITA INC COMMON STOCK USD.001							
	3,880.000	Local	42.434361	164,645.32	94.530000	366,776.40	202,131.08	0.01
		Base	42.434361	164,645.32	94.530000	366,776.40	202,131.08	0.01
244199105	DEERE + CO COMMON STOCK USD1.0							
	19,644.000	Local	84.816784	1,666,140.90	377.380000	7,413,252.72	5,747,111.82	0.28
		Base	84.816784	1,666,140.90	377.380000	7,413,252.72	5,747,111.82	0.28
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
	46,356.000	Local	25.813805	1,196,624.74	37.000000	1,715,172.00	518,547.26	0.07
		Base	25.813805	1,196,624.74	37.000000	1,715,172.00	518,547.26	0.07
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
	15,254.000	Local	45.583612	695,332.42	34.160000	521,076.64	-174,255.78	0.02
		Base	45.583612	695,332.42	34.160000	521,076.64	-174,255.78	0.02
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
	46,160.000	Local	38.719235	1,787,279.90	47.700000	2,201,832.00	414,552.10	0.08
		Base	38.719235	1,787,279.90	47.700000	2,201,832.00	414,552.10	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
252131107	DEXCOM INC COMMON STOCK USD.001							
	27,945.000	Local	99.899162	2,791,682.08	93.300000	2,607,268.50	-184,413.58	0.10
		Base	99.899162	2,791,682.08	93.300000	2,607,268.50	-184,413.58	0.10
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
	12,884.000	Local	108.754166	1,401,188.68	154.880000	1,995,473.92	594,285.24	0.08
		Base	108.754166	1,401,188.68	154.880000	1,995,473.92	594,285.24	0.08
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
	21,808.000	Local	109.485365	2,387,656.85	121.020000	2,639,204.16	251,547.31	0.10
		Base	109.485365	2,387,656.85	121.020000	2,639,204.16	251,547.31	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
	178,426.000	Local	58.967990	10,521,422.50	81.050000	14,461,427.30	3,940,004.80	0.55
		Base	58.967990	10,521,422.50	81.050000	14,461,427.30	3,940,004.80	0.55
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
	18,008.000	Local	29.279937	527,273.11	86.630000	1,560,033.04	1,032,759.93	0.06
		Base	29.279937	527,273.11	86.630000	1,560,033.04	1,032,759.93	0.06
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
	15,803.000	Local	69.394817	1,096,646.29	105.800000	1,671,957.40	575,311.11	0.06
		Base	69.394817	1,096,646.29	105.800000	1,671,957.40	575,311.11	0.06
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
	15,083.000	Local	57.747762	871,009.49	106.450000	1,605,585.35	734,575.86	0.06
		Base	57.747762	871,009.49	106.450000	1,605,585.35	734,575.86	0.06
25746U109	DOMINION ENERGY INC COMMON STOCK							
	60,325.000	Local	54.904887	3,312,137.31	44.670000	2,694,717.75	-617,419.56	0.10
		Base	54.904887	3,312,137.31	44.670000	2,694,717.75	-617,419.56	0.10
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	2,529.000	Local	378.435769	957,064.06	378.790000	957,959.91	895.85	0.04
		Base	378.435769	957,064.06	378.790000	957,959.91	895.85	0.04
260003108	DOVER CORP COMMON STOCK USD1.0							
	10,078.000	Local	45.249747	456,026.95	139.510000	1,405,981.78	949,954.83	0.05
		Base	45.249747	456,026.95	139.510000	1,405,981.78	949,954.83	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
260557103	DOW INC COMMON STOCK USD.01							
	50,654.000	Local	37.960515	1,922,851.94	51.560000	2,611,720.24	688,868.30	0.10
		Base	37.960515	1,922,851.94	51.560000	2,611,720.24	688,868.30	0.10
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	55,527.000	Local	63.459083	3,523,692.49	88.260000	4,900,813.02	1,377,120.53	0.19
		Base	63.459083	3,523,692.49	88.260000	4,900,813.02	1,377,120.53	0.19
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	33,074.000	Local	53.601179	1,772,805.38	74.590000	2,466,989.66	694,184.28	0.09
		Base	53.601179	1,772,805.38	74.590000	2,466,989.66	694,184.28	0.09
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	41,950.000	Local	49.844805	2,090,989.57	126.760000	5,317,582.00	3,226,592.43	0.20
		Base	49.844805	2,090,989.57	126.760000	5,317,582.00	3,226,592.43	0.20
26884L109	EQT CORP COMMON STOCK							
	26,057.000	Local	41.779850	1,088,657.55	40.580000	1,057,393.06	-31,264.49	0.04
		Base	41.779850	1,088,657.55	40.580000	1,057,393.06	-31,264.49	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	8,542.000	Local	41.641155	355,698.75	76.720000	655,342.24	299,643.49	0.02
		Base	41.641155	355,698.75	76.720000	655,342.24	299,643.49	0.02
278642103	EBAY INC COMMON STOCK USD.001							
	38,340.000	Local	19.410023	744,180.29	44.090000	1,690,410.60	946,230.31	0.06
		Base	19.410023	744,180.29	44.090000	1,690,410.60	946,230.31	0.06
278865100	ECOLAB INC COMMON STOCK USD1.0							
	18,276.000	Local	71.210747	1,301,447.62	169.400000	3,095,954.40	1,794,506.78	0.12
		Base	71.210747	1,301,447.62	169.400000	3,095,954.40	1,794,506.78	0.12
281020107	EDISON INTERNATIONAL COMMON STOCK							
	27,615.000	Local	44.109774	1,218,091.41	63.290000	1,747,753.35	529,661.94	0.07
		Base	44.109774	1,218,091.41	63.290000	1,747,753.35	529,661.94	0.07
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
	43,798.000	Local	26.722991	1,170,413.57	69.280000	3,034,325.44	1,863,911.87	0.12
		Base	26.722991	1,170,413.57	69.280000	3,034,325.44	1,863,911.87	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
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
	17,762.000	Local	48.196683	856,069.48	120.400000	2,138,544.80	1,282,475.32	0.08
		Base	48.196683	856,069.48	120.400000	2,138,544.80	1,282,475.32	0.08
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
	41,175.000	Local	44.005402	1,811,922.44	96.570000	3,976,269.75	2,164,347.31	0.15
		Base	44.005402	1,811,922.44	96.570000	3,976,269.75	2,164,347.31	0.15
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
	9,824.000	Local	196.648828	1,931,878.09	120.150000	1,180,353.60	-751,524.49	0.04
		Base	196.648828	1,931,878.09	120.150000	1,180,353.60	-751,524.49	0.04
29364G103	ENTERGY CORP COMMON STOCK USD.01							
	15,235.000	Local	73.734650	1,123,347.40	92.500000	1,409,237.50	285,890.10	0.05
		Base	73.734650	1,123,347.40	92.500000	1,409,237.50	285,890.10	0.05
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001							
	4,176.000	Local	639.894933	2,672,201.24	255.690000	1,067,761.44	-1,604,439.80	0.04
		Base	639.894933	2,672,201.24	255.690000	1,067,761.44	-1,604,439.80	0.04
294429105	EQUIFAX INC COMMON STOCK USD1.25							
	8,842.000	Local	119.648738	1,057,934.14	183.180000	1,619,677.56	561,743.42	0.06
		Base	119.648738	1,057,934.14	183.180000	1,619,677.56	561,743.42	0.06
29444U700	EQUINIX INC REIT USD.001							
	6,741.000	Local	360.946640	2,433,141.30	726.260000	4,895,718.66	2,462,577.36	0.19
		Base	360.946640	2,433,141.30	726.260000	4,895,718.66	2,462,577.36	0.19
29476L107	EQUITY RESIDENTIAL REIT USD.01							
	24,850.000	Local	49.638557	1,233,518.13	58.710000	1,458,943.50	225,425.37	0.06
		Base	49.638557	1,233,518.13	58.710000	1,458,943.50	225,425.37	0.06
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
	4,625.000	Local	195.025230	901,991.69	212.090000	980,916.25	78,924.56	0.04
		Base	195.025230	901,991.69	212.090000	980,916.25	78,924.56	0.04
29786A106	ETSY INC COMMON STOCK USD.001							
	8,863.000	Local	122.162209	1,082,723.66	64.580000	572,372.54	-510,351.12	0.02
		Base	122.162209	1,082,723.66	64.580000	572,372.54	-510,351.12	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
30034W106	EVERGY INC COMMON STOCK							
	16,550.000	Local	55.276566	914,827.16	50.700000	839,085.00	-75,742.16	0.03
		Base	55.276566	914,827.16	50.700000	839,085.00	-75,742.16	0.03
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
	25,151.000	Local	43.173560	1,085,858.21	58.150000	1,462,530.65	376,672.44	0.06
		Base	43.173560	1,085,858.21	58.150000	1,462,530.65	376,672.44	0.06
30161N101	EXELON CORP COMMON STOCK							
	71,702.000	Local	30.623203	2,195,744.87	37.790000	2,709,618.58	513,873.71	0.10
		Base	30.623203	2,195,744.87	37.790000	2,709,618.58	513,873.71	0.10
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
	9,931.000	Local	84.589208	840,055.42	103.070000	1,023,588.17	183,532.75	0.04
		Base	84.589208	840,055.42	103.070000	1,023,588.17	183,532.75	0.04
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
	10,656.000	Local	50.531696	538,465.75	114.630000	1,221,497.28	683,031.53	0.05
		Base	50.531696	538,465.75	114.630000	1,221,497.28	683,031.53	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
	15,222.000	Local	108.691986	1,654,509.41	121.580000	1,850,690.76	196,181.35	0.07
		Base	108.691986	1,654,509.41	121.580000	1,850,690.76	196,181.35	0.07
30231G102	EXXON MOBIL CORP COMMON STOCK							
	288,415.000	Local	60.757180	17,523,282.08	117.580000	33,911,835.70	16,388,553.62	1.29
		Base	60.757180	17,523,282.08	117.580000	33,911,835.70	16,388,553.62	1.29
302491303	FMC CORP COMMON STOCK USD.1							
	8,987.000	Local	37.364593	335,795.60	66.970000	601,859.39	266,063.79	0.02
		Base	37.364593	335,795.60	66.970000	601,859.39	266,063.79	0.02
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
	160,128.000	Local	115.365072	18,473,178.23	300.210000	48,072,026.88	29,598,848.65	1.82
		Base	115.365072	18,473,178.23	300.210000	48,072,026.88	29,598,848.65	1.82
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	2,749.000	Local	477.246555	1,311,950.78	437.260000	1,202,027.74	-109,923.04	0.05
		Base	477.246555	1,311,950.78	437.260000	1,202,027.74	-109,923.04	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
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	1,791.000	Local	681.451267	1,220,479.22	868.530000	1,555,537.23	335,058.01	0.06
		Base	681.451267	1,220,479.22	868.530000	1,555,537.23	335,058.01	0.06
311900104	FASTENAL CO COMMON STOCK USD.01							
	41,163.000	Local	19.872890	818,027.76	54.640000	2,249,146.32	1,431,118.56	0.09
		Base	19.872890	818,027.76	54.640000	2,249,146.32	1,431,118.56	0.09
313745101	FEDERAL REALTY INVS TRUST REIT USD.01							
	5,287.000	Local	139.903550	739,670.07	90.630000	479,160.81	-260,509.26	0.02
		Base	139.903550	739,670.07	90.630000	479,160.81	-260,509.26	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
	16,671.000	Local	99.272102	1,654,965.22	264.920000	4,416,481.32	2,761,516.10	0.17
		Base	99.272102	1,654,965.22	264.920000	4,416,481.32	2,761,516.10	0.17
315616102	F5 INC COMMON STOCK							
	4,273.000	Local	132.544056	566,360.75	161.140000	688,551.22	122,190.47	0.03
		Base	132.544056	566,360.75	161.140000	688,551.22	122,190.47	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	42,685.000	Local	86.807487	3,705,377.59	55.270000	2,359,199.95	-1,346,177.64	0.09
		Base	86.807487	3,705,377.59	55.270000	2,359,199.95	-1,346,177.64	0.09
316773100	FIFTH THIRD BANCORP COMMON STOCK							
	49,056.000	Local	25.307298	1,241,474.80	25.330000	1,242,588.48	1,113.68	0.05
		Base	25.307298	1,241,474.80	25.330000	1,242,588.48	1,113.68	0.05
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	7,696.000	Local	159.170044	1,224,972.66	161.590000	1,243,596.64	18,623.98	0.05
		Base	159.170044	1,224,972.66	161.590000	1,243,596.64	18,623.98	0.05
337738108	FISERV INC COMMON STOCK USD.01							
	43,921.000	Local	57.202673	2,512,398.62	112.960000	4,961,316.16	2,448,917.54	0.19
		Base	57.202673	2,512,398.62	112.960000	4,961,316.16	2,448,917.54	0.19
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
	37,178.000	Local	43.525392	1,618,187.01	34.180000	1,270,744.04	-347,442.97	0.05
		Base	43.525392	1,618,187.01	34.180000	1,270,744.04	-347,442.97	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
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	5,329.000	214.780482	1,144,565.19	255.340000	1,360,706.86	216,141.67	0.05
		Base		214.780482	1,144,565.19	255.340000	1,360,706.86	216,141.67	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	283,240.000	12.128354	3,435,234.87	12.420000	3,517,840.80	82,605.93	0.13
		Base		12.128354	3,435,234.87	12.420000	3,517,840.80	82,605.93	0.13
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	46,962.000	20.163027	946,896.08	58.680000	2,755,730.16	1,808,834.08	0.10
		Base		20.163027	946,896.08	58.680000	2,755,730.16	1,808,834.08	0.10
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	25,362.000	30.181832	765,471.63	74.160000	1,880,845.92	1,115,374.29	0.07
		Base		30.181832	765,471.63	74.160000	1,880,845.92	1,115,374.29	0.07
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	18,277.000	40.298111	736,528.58	31.200000	570,242.40	-166,286.18	0.02
		Base		40.298111	736,528.58	31.200000	570,242.40	-166,286.18	0.02
35137L204	FOX CORP CLASS B COMMON STOCK USD.01								
		Local	9,505.000	40.009740	380,292.58	28.880000	274,504.40	-105,788.18	0.01
		Base		40.009740	380,292.58	28.880000	274,504.40	-105,788.18	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	20,492.000	25.665032	525,927.83	24.580000	503,693.36	-22,234.47	0.02
		Base		25.665032	525,927.83	24.580000	503,693.36	-22,234.47	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	103,288.000	24.450337	2,525,426.43	37.290000	3,851,609.52	1,326,183.09	0.15
		Base		24.450337	2,525,426.43	37.290000	3,851,609.52	1,326,183.09	0.15
36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK								
		Local	28,182.000	148.511207	4,185,342.83	68.040000	1,917,503.28	-2,267,839.55	0.07
		Base		148.511207	4,185,342.83	68.040000	1,917,503.28	-2,267,839.55	0.07
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	15,526.000	72.665662	1,128,207.07	227.930000	3,538,841.18	2,410,634.11	0.13
		Base		72.665662	1,128,207.07	227.930000	3,538,841.18	2,410,634.11	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
366651107	GARTNER INC COMMON STOCK USD.0005							
	5,680.000	Local	124.788535	708,798.88	343.610000	1,951,704.80	1,242,905.92	0.07
		Base	124.788535	708,798.88	343.610000	1,951,704.80	1,242,905.92	0.07
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	4,485.000	Local	297.410259	1,333,885.01	108.960000	488,685.60	-845,199.41	0.02
		Base	297.410259	1,333,885.01	108.960000	488,685.60	-845,199.41	0.02
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
	16,327.000	Local	80.949106	1,321,656.05	220.970000	3,607,777.19	2,286,121.14	0.14
		Base	80.949106	1,321,656.05	220.970000	3,607,777.19	2,286,121.14	0.14
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01							
	78,414.000	Local	171.599415	13,455,796.55	110.550000	8,668,667.70	-4,787,128.85	0.33
		Base	171.599415	13,455,796.55	110.550000	8,668,667.70	-4,787,128.85	0.33
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
	42,161.000	Local	34.273829	1,445,018.92	63.990000	2,697,882.39	1,252,863.47	0.10
		Base	34.273829	1,445,018.92	63.990000	2,697,882.39	1,252,863.47	0.10
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
	99,129.000	Local	38.099933	3,776,808.21	32.970000	3,268,283.13	-508,525.08	0.12
		Base	38.099933	3,776,808.21	32.970000	3,268,283.13	-508,525.08	0.12
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
	10,118.000	Local	51.810978	524,223.48	144.380000	1,460,836.84	936,613.36	0.06
		Base	51.810978	524,223.48	144.380000	1,460,836.84	936,613.36	0.06
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
	89,771.000	Local	29.133855	2,615,375.26	74.940000	6,727,438.74	4,112,063.48	0.26
		Base	29.133855	2,615,375.26	74.940000	6,727,438.74	4,112,063.48	0.26
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
	18,732.000	Local	110.304786	2,066,229.26	115.390000	2,161,485.48	95,256.22	0.08
		Base	110.304786	2,066,229.26	115.390000	2,161,485.48	95,256.22	0.08
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
	6,265.000	Local	29.679489	185,942.00	108.730000	681,193.45	495,251.45	0.03
		Base	29.679489	185,942.00	108.730000	681,193.45	495,251.45	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
			23,752.000	146.056311	3,469,129.51	323.570000	7,685,434.64	4,216,305.13	0.29
		Base		146.056311	3,469,129.51	323.570000	7,685,434.64	4,216,305.13	0.29
384802104	WW GRAINGER INC COMMON STOCK USD.5								
			3,207.000	164.520034	527,615.75	691.840000	2,218,730.88	1,691,115.13	0.08
		Base		164.520034	527,615.75	691.840000	2,218,730.88	1,691,115.13	0.08
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
			14,501.000	84.892463	1,231,025.61	245.980000	3,566,955.98	2,335,930.37	0.14
		Base		84.892463	1,231,025.61	245.980000	3,566,955.98	2,335,930.37	0.14
40434L105	HP INC COMMON STOCK USD.01								
			62,511.000	16.726784	1,045,608.01	25.700000	1,606,532.70	560,924.69	0.06
		Base		16.726784	1,045,608.01	25.700000	1,606,532.70	560,924.69	0.06
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
			64,737.000	31.031894	2,008,911.70	40.500000	2,621,848.50	612,936.80	0.10
		Base		31.031894	2,008,911.70	40.500000	2,621,848.50	612,936.80	0.10
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
			22,033.000	45.895319	1,011,211.56	70.910000	1,562,360.03	551,148.47	0.06
		Base		45.895319	1,011,211.56	70.910000	1,562,360.03	551,148.47	0.06
418056107	HASBRO INC COMMON STOCK USD.5								
			9,396.000	47.353235	444,931.00	66.140000	621,451.44	176,520.44	0.02
		Base		47.353235	444,931.00	66.140000	621,451.44	176,520.44	0.02
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
			39,414.000	33.782496	1,331,503.28	18.360000	723,641.04	-607,862.24	0.03
		Base		33.782496	1,331,503.28	18.360000	723,641.04	-607,862.24	0.03
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
			5,251.000	130.543137	685,482.01	151.140000	793,636.14	108,154.13	0.03
		Base		130.543137	685,482.01	151.140000	793,636.14	108,154.13	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
			10,796.000	78.400333	846,409.99	200.080000	2,160,063.68	1,313,653.69	0.08
		Base		78.400333	846,409.99	200.080000	2,160,063.68	1,313,653.69	0.08

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42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	19,910.000	56.912579	1,133,129.44	153.000000	3,046,230.00	1,913,100.56	0.12
		Base		56.912579	1,133,129.44	153.000000	3,046,230.00	1,913,100.56	0.12
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		Local	93,049.000	11.254820	1,047,249.72	17.370000	1,616,261.13	569,011.41	0.06
		Base		11.254820	1,047,249.72	17.370000	1,616,261.13	569,011.41	0.06
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		Local	18,842.000	75.448434	1,421,599.39	150.180000	2,829,691.56	1,408,092.17	0.11
		Base		75.448434	1,421,599.39	150.180000	2,829,691.56	1,408,092.17	0.11
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	17,648.000	41.273279	728,390.82	69.400000	1,224,771.20	496,380.38	0.05
		Base		41.273279	728,390.82	69.400000	1,224,771.20	496,380.38	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	72,434.000	69.608336	5,042,010.22	302.160000	21,886,657.44	16,844,647.22	0.83
		Base		69.608336	5,042,010.22	302.160000	21,886,657.44	16,844,647.22	0.83
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	47,836.000	61.149901	2,925,166.65	184.740000	8,837,222.64	5,912,055.99	0.34
		Base		61.149901	2,925,166.65	184.740000	8,837,222.64	5,912,055.99	0.34
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	20,859.000	18.435941	384,555.29	38.030000	793,267.77	408,712.48	0.03
		Base		18.435941	384,555.29	38.030000	793,267.77	408,712.48	0.03
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	51,269.000	18.354144	940,998.62	16.070000	823,892.83	-117,105.79	0.03
		Base		18.354144	940,998.62	16.070000	823,892.83	-117,105.79	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK								
		Local	28,213.000	34.254488	966,421.86	46.250000	1,304,851.25	338,429.39	0.05
		Base		34.254488	966,421.86	46.250000	1,304,851.25	338,429.39	0.05
444859102	HUMANA INC COMMON STOCK USD.1666666								
		Local	8,928.000	99.790614	890,930.60	486.520000	4,343,650.56	3,452,719.96	0.16
		Base		99.790614	890,930.60	486.520000	4,343,650.56	3,452,719.96	0.16

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445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
	5,883.000	Local	91.736294	539,684.62	188.520000	1,109,063.16	569,378.54	0.04
		Base	91.736294	539,684.62	188.520000	1,109,063.16	569,378.54	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
	104,314.000	Local	11.726052	1,223,191.34	10.400000	1,084,865.60	-138,325.74	0.04
		Base	11.726052	1,223,191.34	10.400000	1,084,865.60	-138,325.74	0.04
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
	2,873.000	Local	224.277017	644,347.87	204.580000	587,758.34	-56,589.53	0.02
		Base	224.277017	644,347.87	204.580000	587,758.34	-56,589.53	0.02
45167R104	IDEX CORP COMMON STOCK USD.01							
	5,447.000	Local	163.039673	888,077.10	208.020000	1,133,084.94	245,007.84	0.04
		Base	163.039673	888,077.10	208.020000	1,133,084.94	245,007.84	0.04
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
	5,981.000	Local	155.626596	930,802.67	437.270000	2,615,311.87	1,684,509.20	0.10
		Base	155.626596	930,802.67	437.270000	2,615,311.87	1,684,509.20	0.10
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
	19,826.000	Local	63.355661	1,256,089.34	230.310000	4,566,126.06	3,310,036.72	0.17
		Base	63.355661	1,256,089.34	230.310000	4,566,126.06	3,310,036.72	0.17
452327109	ILLUMINA INC COMMON STOCK USD.01							
	11,405.000	Local	210.190274	2,397,220.08	137.280000	1,565,678.40	-831,541.68	0.06
		Base	210.190274	2,397,220.08	137.280000	1,565,678.40	-831,541.68	0.06
45337C102	INCYTE CORP COMMON STOCK USD.001							
	13,400.000	Local	121.593430	1,629,351.96	57.770000	774,118.00	-855,233.96	0.03
		Base	121.593430	1,629,351.96	57.770000	774,118.00	-855,233.96	0.03
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
	29,136.000	Local	23.560433	686,456.77	63.720000	1,856,545.92	1,170,089.15	0.07
		Base	23.560433	686,456.77	63.720000	1,856,545.92	1,170,089.15	0.07
45784P101	INSULET CORP COMMON STOCK USD.001							
	5,031.000	Local	309.912427	1,559,169.42	159.490000	802,394.19	-756,775.23	0.03
		Base	309.912427	1,559,169.42	159.490000	802,394.19	-756,775.23	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
458140100	INTEL CORP COMMON STOCK USD.001							
	301,728.000	Local	31.342606	9,456,941.87	35.550000	10,726,430.40	1,269,488.53	0.41
		Base	31.342606	9,456,941.87	35.550000	10,726,430.40	1,269,488.53	0.41
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
	41,235.000	Local	42.468009	1,751,168.34	110.020000	4,536,674.70	2,785,506.36	0.17
		Base	42.468009	1,751,168.34	110.020000	4,536,674.70	2,785,506.36	0.17
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
	65,634.000	Local	116.212606	7,627,498.17	140.300000	9,208,450.20	1,580,952.03	0.35
		Base	116.212606	7,627,498.17	140.300000	9,208,450.20	1,580,952.03	0.35
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
	18,390.000	Local	107.997457	1,986,073.24	68.170000	1,253,646.30	-732,426.94	0.05
		Base	107.997457	1,986,073.24	68.170000	1,253,646.30	-732,426.94	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
	24,928.000	Local	33.896090	844,961.73	35.470000	884,196.16	39,234.43	0.03
		Base	33.896090	844,961.73	35.470000	884,196.16	39,234.43	0.03
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
	27,734.000	Local	19.195119	532,357.44	28.660000	794,856.44	262,499.00	0.03
		Base	19.195119	532,357.44	28.660000	794,856.44	262,499.00	0.03
461202103	INTUIT INC COMMON STOCK USD.01							
	20,178.000	Local	128.811608	2,599,160.62	510.940000	10,309,747.32	7,710,586.70	0.39
		Base	128.811608	2,599,160.62	510.940000	10,309,747.32	7,710,586.70	0.39
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
	25,314.000	Local	75.595619	1,913,627.50	292.290000	7,399,029.06	5,485,401.56	0.28
		Base	75.595619	1,913,627.50	292.290000	7,399,029.06	5,485,401.56	0.28
46187W107	INVITATION HOMES INC REIT USD.01							
	41,444.000	Local	35.713237	1,480,099.38	31.690000	1,313,360.36	-166,739.02	0.05
		Base	35.713237	1,480,099.38	31.690000	1,313,360.36	-166,739.02	0.05
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
	13,194.000	Local	116.465027	1,536,639.57	196.750000	2,595,919.50	1,059,279.93	0.10
		Base	116.465027	1,536,639.57	196.750000	2,595,919.50	1,059,279.93	0.10

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46284V101	IRON MOUNTAIN INC REIT USD.01							
	21,027.000	Local	32.564420	684,732.05	59.450000	1,250,055.15	565,323.10	0.05
		Base	32.564420	684,732.05	59.450000	1,250,055.15	565,323.10	0.05
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
	209,372.000	Local	72.863897	15,255,659.88	145.020000	30,363,127.44	15,107,467.56	1.15
		Base	72.863897	15,255,659.88	145.020000	30,363,127.44	15,107,467.56	1.15
46982L108	JACOBS SOLUTIONS INC COMMON STOCK							
	9,072.000	Local	81.815101	742,226.60	136.500000	1,238,328.00	496,101.40	0.05
		Base	81.815101	742,226.60	136.500000	1,238,328.00	496,101.40	0.05
478160104	JOHNSON + JOHNSON W/D COMMON STOCK USD1.0							
	173,488.000	Local	75.538891	13,105,091.12	155.750000	27,020,756.00	13,915,664.88	1.02
		Base	75.538891	13,105,091.12	155.750000	27,020,756.00	13,915,664.88	1.02
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
	23,153.000	Local	21.398023	495,428.43	27.790000	643,421.87	147,993.44	0.02
		Base	21.398023	495,428.43	27.790000	643,421.87	147,993.44	0.02
482480100	KLA CORP COMMON STOCK USD.001							
	9,851.000	Local	74.511790	734,015.64	458.660000	4,518,259.66	3,784,244.02	0.17
		Base	74.511790	734,015.64	458.660000	4,518,259.66	3,784,244.02	0.17
487836108	KELLANOVA COMMON STOCK USD.25							
	18,991.000	Local	49.363622	937,464.54	59.510000	1,130,154.41	192,689.87	0.04
		Base	49.363622	937,464.54	59.510000	1,130,154.41	192,689.87	0.04
49177J102	KENVUE INC W/I COMMON STOCK							
	124,165.000	Local	23.047500	2,861,692.84	20.080000	2,493,233.20	-368,459.64	0.09
		Base	23.047500	2,861,692.84	20.080000	2,493,233.20	-368,459.64	0.09
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01							
	72,480.000	Local	35.145192	2,547,323.49	31.570000	2,288,193.60	-259,129.89	0.09
		Base	35.145192	2,547,323.49	31.570000	2,288,193.60	-259,129.89	0.09
493267108	KEYCORP COMMON STOCK USD1.0							
	67,430.000	Local	14.020009	945,369.21	10.760000	725,546.80	-219,822.41	0.03
		Base	14.020009	945,369.21	10.760000	725,546.80	-219,822.41	0.03

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49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
	12,851.000	Local	68.295304	877,662.95	132.310000	1,700,315.81	822,652.86	0.06
		Base	68.295304	877,662.95	132.310000	1,700,315.81	822,652.86	0.06
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
	24,365.000	Local	72.301029	1,761,614.57	120.850000	2,944,510.25	1,182,895.68	0.11
		Base	72.301029	1,761,614.57	120.850000	2,944,510.25	1,182,895.68	0.11
49446R109	KIMCO REALTY CORP REIT USD.01							
	44,661.000	Local	22.513332	1,005,467.92	17.590000	785,586.99	-219,880.93	0.03
		Base	22.513332	1,005,467.92	17.590000	785,586.99	-219,880.93	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
	139,662.000	Local	32.057204	4,477,173.24	16.580000	2,315,595.96	-2,161,577.28	0.09
		Base	32.057204	4,477,173.24	16.580000	2,315,595.96	-2,161,577.28	0.09
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
	57,521.000	Local	33.422255	1,922,481.53	33.640000	1,935,006.44	12,524.91	0.07
		Base	33.422255	1,922,481.53	33.640000	1,935,006.44	12,524.91	0.07
501044101	KROGER CO COMMON STOCK USD1.0							
	47,573.000	Local	17.578816	836,276.99	44.750000	2,128,891.75	1,292,614.76	0.08
		Base	17.578816	836,276.99	44.750000	2,128,891.75	1,292,614.76	0.08
501889208	LKQ CORP COMMON STOCK USD.01							
	19,276.000	Local	33.528712	646,299.46	49.510000	954,354.76	308,055.30	0.04
		Base	33.528712	646,299.46	49.510000	954,354.76	308,055.30	0.04
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
	13,662.000	Local	79.662746	1,088,352.44	174.120000	2,378,827.44	1,290,475.00	0.09
		Base	79.662746	1,088,352.44	174.120000	2,378,827.44	1,290,475.00	0.09
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
	6,384.000	Local	78.318717	499,986.69	201.050000	1,283,503.20	783,516.51	0.05
		Base	78.318717	499,986.69	201.050000	1,283,503.20	783,516.51	0.05
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
	9,604.000	Local	82.978240	796,923.02	626.770000	6,019,499.08	5,222,576.06	0.23
		Base	82.978240	796,923.02	626.770000	6,019,499.08	5,222,576.06	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
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
	10,505.000	Local	76.140831	799,859.43	92.460000	971,292.30	171,432.87	0.04
		Base	76.140831	799,859.43	92.460000	971,292.30	171,432.87	0.04
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
	23,683.000	Local	53.547507	1,268,165.61	45.840000	1,085,628.72	-182,536.89	0.04
		Base	53.547507	1,268,165.61	45.840000	1,085,628.72	-182,536.89	0.04
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
	16,706.000	Local	73.498587	1,227,867.39	144.550000	2,414,852.30	1,186,984.91	0.09
		Base	73.498587	1,227,867.39	144.550000	2,414,852.30	1,186,984.91	0.09
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
	9,896.000	Local	86.414989	855,162.73	92.160000	912,015.36	56,852.63	0.03
		Base	86.414989	855,162.73	92.160000	912,015.36	56,852.63	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1							
	18,194.000	Local	55.650843	1,012,511.44	112.230000	2,041,912.62	1,029,401.18	0.08
		Base	55.650843	1,012,511.44	112.230000	2,041,912.62	1,029,401.18	0.08
532457108	ELI LILLY + CO COMMON STOCK							
	57,450.000	Local	87.253078	5,012,689.35	537.130000	30,858,118.50	25,845,429.15	1.17
		Base	87.253078	5,012,689.35	537.130000	30,858,118.50	25,845,429.15	1.17
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
	10,215.000	Local	73.875880	754,642.11	83.040000	848,253.60	93,611.49	0.03
		Base	73.875880	754,642.11	83.040000	848,253.60	93,611.49	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
	16,148.000	Local	116.634440	1,883,412.93	408.960000	6,603,886.08	4,720,473.15	0.25
		Base	116.634440	1,883,412.93	408.960000	6,603,886.08	4,720,473.15	0.25
540424108	LOEWS CORP COMMON STOCK USD.01							
	13,323.000	Local	32.995940	439,604.91	63.310000	843,479.13	403,874.22	0.03
		Base	32.995940	439,604.91	63.310000	843,479.13	403,874.22	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
	42,218.000	Local	38.979494	1,645,636.27	207.840000	8,774,589.12	7,128,952.85	0.33
		Base	38.979494	1,645,636.27	207.840000	8,774,589.12	7,128,952.85	0.33

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
55261F104	M + T BANK CORP COMMON STOCK USD.5							
	11,952.000	Local	115.510850	1,380,585.68	126.450000	1,511,330.40	130,744.72	0.06
		Base	115.510850	1,380,585.68	126.450000	1,511,330.40	130,744.72	0.06
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
	20,225.000	Local	32.357005	654,420.42	36.760000	743,471.00	89,050.58	0.03
		Base	32.357005	654,420.42	36.760000	743,471.00	89,050.58	0.03
55354G100	MSCI INC COMMON STOCK USD.01							
	5,699.000	Local	188.452162	1,073,988.87	513.080000	2,924,042.92	1,850,054.05	0.11
		Base	188.452162	1,073,988.87	513.080000	2,924,042.92	1,850,054.05	0.11
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
	43,638.000	Local	17.423037	760,306.47	26.750000	1,167,316.50	407,010.03	0.04
		Base	17.423037	760,306.47	26.750000	1,167,316.50	407,010.03	0.04
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
	49,317.000	Local	34.893366	1,720,836.12	151.340000	7,463,634.78	5,742,798.66	0.28
		Base	34.893366	1,720,836.12	151.340000	7,463,634.78	5,742,798.66	0.28
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
	2,715.000	Local	327.663042	889,605.16	213.640000	580,032.60	-309,572.56	0.02
		Base	327.663042	889,605.16	213.640000	580,032.60	-309,572.56	0.02
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
	35,588.000	Local	50.670392	1,803,257.92	190.300000	6,772,396.40	4,969,138.48	0.26
		Base	50.670392	1,803,257.92	190.300000	6,772,396.40	4,969,138.48	0.26
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
	18,050.000	Local	53.767725	970,507.44	196.560000	3,547,908.00	2,577,400.56	0.13
		Base	53.767725	970,507.44	196.560000	3,547,908.00	2,577,400.56	0.13
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
	4,453.000	Local	157.258311	700,271.26	410.480000	1,827,867.44	1,127,596.18	0.07
		Base	157.258311	700,271.26	410.480000	1,827,867.44	1,127,596.18	0.07
574599106	MASCO CORP COMMON STOCK USD1.0							
	16,206.000	Local	23.053125	373,598.94	53.450000	866,210.70	492,611.76	0.03
		Base	23.053125	373,598.94	53.450000	866,210.70	492,611.76	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
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
	59,944.000	Local	68.655446	4,115,482.04	395.910000	23,732,429.04	19,616,947.00	0.90
		Base	68.655446	4,115,482.04	395.910000	23,732,429.04	19,616,947.00	0.90
57667L107	MATCH GROUP INC COMMON STOCK USD.001							
	20,036.000	Local	145.651659	2,918,276.63	39.175000	784,910.30	-2,133,366.33	0.03
		Base	145.651659	2,918,276.63	39.175000	784,910.30	-2,133,366.33	0.03
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
	18,091.000	Local	31.920294	577,470.04	75.640000	1,368,403.24	790,933.20	0.05
		Base	31.920294	577,470.04	75.640000	1,368,403.24	790,933.20	0.05
580135101	MCDONALD S CORP COMMON STOCK USD.01							
	52,505.000	Local	72.148612	3,788,162.86	263.440000	13,831,917.20	10,043,754.34	0.52
		Base	72.148612	3,788,162.86	263.440000	13,831,917.20	10,043,754.34	0.52
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
	9,720.000	Local	79.550898	773,234.73	434.850000	4,226,742.00	3,453,507.27	0.16
		Base	79.550898	773,234.73	434.850000	4,226,742.00	3,453,507.27	0.16
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
	182,819.000	Local	50.984297	9,320,898.16	102.950000	18,821,216.05	9,500,317.89	0.71
		Base	50.984297	9,320,898.16	102.950000	18,821,216.05	9,500,317.89	0.71
59156R108	METLIFE INC COMMON STOCK USD.01							
	45,512.000	Local	37.671720	1,714,515.33	62.910000	2,863,159.92	1,148,644.59	0.11
		Base	37.671720	1,714,515.33	62.910000	2,863,159.92	1,148,644.59	0.11
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
	1,576.000	Local	476.490324	750,948.75	1,108.070000	1,746,318.32	995,369.57	0.07
		Base	476.490324	750,948.75	1,108.070000	1,746,318.32	995,369.57	0.07
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
	535,285.000	Local	61.786382	33,073,323.47	315.750000	169,016,238.75	135,942,915.28	6.41
		Base	61.786382	33,073,323.47	315.750000	169,016,238.75	135,942,915.28	6.41
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
	39,218.000	Local	30.128308	1,181,572.00	78.050000	3,060,964.90	1,879,392.90	0.12
		Base	30.128308	1,181,572.00	78.050000	3,060,964.90	1,879,392.90	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
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	78,913.000	26.185794	2,066,399.57	68.030000	5,368,451.39	3,302,051.82	0.20
		Base		26.185794	2,066,399.57	68.030000	5,368,451.39	3,302,051.82	0.20
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	8,407.000	99.826482	839,241.23	128.650000	1,081,560.55	242,319.32	0.04
		Base		99.826482	839,241.23	128.650000	1,081,560.55	242,319.32	0.04
60770K107	MODERNA INC COMMON STOCK USD.0001								
		Local	23,855.000	299.803256	7,151,806.68	103.290000	2,463,982.95	-4,687,823.73	0.09
		Base		299.803256	7,151,806.68	103.290000	2,463,982.95	-4,687,823.73	0.09
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	3,809.000	87.571399	333,559.46	85.810000	326,850.29	-6,709.17	0.01
		Base		87.571399	333,559.46	85.810000	326,850.29	-6,709.17	0.01
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	4,201.000	311.941216	1,310,465.05	327.890000	1,377,465.89	67,000.84	0.05
		Base		311.941216	1,310,465.05	327.890000	1,377,465.89	67,000.84	0.05
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01								
		Local	13,373.000	51.839174	693,245.28	63.590000	850,389.07	157,143.79	0.03
		Base		51.839174	693,245.28	63.590000	850,389.07	157,143.79	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	98,013.000	22.363384	2,191,902.38	69.400000	6,802,102.20	4,610,199.82	0.26
		Base		22.363384	2,191,902.38	69.400000	6,802,102.20	4,610,199.82	0.26
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	3,442.000	374.361624	1,288,552.71	462.000000	1,590,204.00	301,651.29	0.06
		Base		374.361624	1,288,552.71	462.000000	1,590,204.00	301,651.29	0.06
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	53,584.000	18.642803	998,955.97	52.950000	2,837,272.80	1,838,316.83	0.11
		Base		18.642803	998,955.97	52.950000	2,837,272.80	1,838,316.83	0.11
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	11,370.000	71.120866	808,644.25	316.170000	3,594,852.90	2,786,208.65	0.14
		Base		71.120866	808,644.25	316.170000	3,594,852.90	2,786,208.65	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
617446448	MORGAN STANLEY COMMON STOCK USD.01							
	91,921.000	Local	40.210910	3,696,227.03	81.670000	7,507,188.07	3,810,961.04	0.28
		Base	40.210910	3,696,227.03	81.670000	7,507,188.07	3,810,961.04	0.28
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
	23,940.000	Local	46.365672	1,109,994.18	35.600000	852,264.00	-257,730.18	0.03
		Base	46.365672	1,109,994.18	35.600000	852,264.00	-257,730.18	0.03
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
	12,034.000	Local	93.915015	1,130,173.29	272.240000	3,276,136.16	2,145,962.87	0.12
		Base	93.915015	1,130,173.29	272.240000	3,276,136.16	2,145,962.87	0.12
629377508	NRG ENERGY INC COMMON STOCK USD.01							
	16,507.000	Local	25.915612	427,789.00	38.520000	635,849.64	208,060.64	0.02
		Base	25.915612	427,789.00	38.520000	635,849.64	208,060.64	0.02
62944T105	NVR INC COMMON STOCK USD.01							
	235.000	Local	3,861.132553	907,366.15	5,963.300000	1,401,375.50	494,009.35	0.05
		Base	3,861.132553	907,366.15	5,963.300000	1,401,375.50	494,009.35	0.05
631103108	NASDAQ INC COMMON STOCK USD.01							
	24,425.000	Local	16.296477	398,041.45	48.590000	1,186,810.75	788,769.30	0.05
		Base	16.296477	398,041.45	48.590000	1,186,810.75	788,769.30	0.05
64110D104	NETAPP INC COMMON STOCK USD.001							
	15,189.000	Local	38.704565	587,883.64	75.880000	1,152,541.32	564,657.68	0.04
		Base	38.704565	587,883.64	75.880000	1,152,541.32	564,657.68	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001							
	31,927.000	Local	89.139364	2,845,952.48	377.600000	12,055,635.20	9,209,682.72	0.46
		Base	89.139364	2,845,952.48	377.600000	12,055,635.20	9,209,682.72	0.46
651639106	NEWMONT CORP COMMON STOCK USD1.6							
	57,258.000	Local	39.278772	2,249,023.94	36.950000	2,115,683.10	-133,340.84	0.08
		Base	39.278772	2,249,023.94	36.950000	2,115,683.10	-133,340.84	0.08
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
	27,446.000	Local	12.900977	354,080.21	20.060000	550,566.76	196,486.55	0.02
		Base	12.900977	354,080.21	20.060000	550,566.76	196,486.55	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
65249B208	NEWS CORP CLASS B COMMON STOCK							
	8,322.000	Local	13.989305	116,419.00	20.870000	173,680.14	57,261.14	0.01
		Base	13.989305	116,419.00	20.870000	173,680.14	57,261.14	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	145,801.000	Local	25.564873	3,727,384.06	57.290000	8,352,939.29	4,625,555.23	0.32
		Base	25.564873	3,727,384.06	57.290000	8,352,939.29	4,625,555.23	0.32
654106103	NIKE INC CL B COMMON STOCK							
	88,262.000	Local	29.997179	2,647,610.97	95.620000	8,439,612.44	5,792,001.47	0.32
		Base	29.997179	2,647,610.97	95.620000	8,439,612.44	5,792,001.47	0.32
65473P105	NISOURCE INC COMMON STOCK USD.01							
	29,774.000	Local	14.851386	442,185.17	24.680000	734,822.32	292,637.15	0.03
		Base	14.851386	442,185.17	24.680000	734,822.32	292,637.15	0.03
655663102	NORDSON CORP COMMON STOCK							
	3,900.000	Local	232.521567	906,834.11	223.170000	870,363.00	-36,471.11	0.03
		Base	232.521567	906,834.11	223.170000	870,363.00	-36,471.11	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
	16,356.000	Local	63.537250	1,039,215.26	196.930000	3,220,987.08	2,181,771.82	0.12
		Base	63.537250	1,039,215.26	196.930000	3,220,987.08	2,181,771.82	0.12
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666							
	14,914.000	Local	65.329644	974,326.31	69.480000	1,036,224.72	61,898.41	0.04
		Base	65.329644	974,326.31	69.480000	1,036,224.72	61,898.41	0.04
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
	10,247.000	Local	93.658016	959,713.69	440.190000	4,510,626.93	3,550,913.24	0.17
		Base	93.658016	959,713.69	440.190000	4,510,626.93	3,550,913.24	0.17
668771108	GEN DIGITAL INC COMMON STOCK USD.01							
	40,541.000	Local	26.995055	1,094,406.52	17.680000	716,764.88	-377,641.64	0.03
		Base	26.995055	1,094,406.52	17.680000	716,764.88	-377,641.64	0.03
670346105	NUCOR CORP COMMON STOCK USD.4							
	17,920.000	Local	41.009090	734,882.89	156.350000	2,801,792.00	2,066,909.11	0.11
		Base	41.009090	734,882.89	156.350000	2,801,792.00	2,066,909.11	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67066G104	NVIDIA CORP COMMON STOCK USD.001							
	177,954.000	Local	32.401621	5,765,997.99	434.990000	77,408,210.46	71,642,212.47	2.94
		Base	32.401621	5,765,997.99	434.990000	77,408,210.46	71,642,212.47	2.94
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
	4,352.000	Local	111.147070	483,712.05	908.860000	3,955,358.72	3,471,646.67	0.15
		Base	111.147070	483,712.05	908.860000	3,955,358.72	3,471,646.67	0.15
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
	47,804.000	Local	43.815401	2,094,551.44	64.880000	3,101,523.52	1,006,972.08	0.12
		Base	43.815401	2,094,551.44	64.880000	3,101,523.52	1,006,972.08	0.12
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
	9,176.000	Local	4.950000	45,421.20	43.250000	396,862.00	351,440.80	0.02
		Base	4.950000	45,421.20	43.250000	396,862.00	351,440.80	0.02
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
	6,456.000	Local	134.343508	867,321.69	409.140000	2,641,407.84	1,774,086.15	0.10
		Base	134.343508	867,321.69	409.140000	2,641,407.84	1,774,086.15	0.10
681919106	OMNICOM GROUP COMMON STOCK USD.15							
	14,235.000	Local	46.451960	661,243.65	74.480000	1,060,222.80	398,979.15	0.04
		Base	46.451960	661,243.65	74.480000	1,060,222.80	398,979.15	0.04
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01							
	31,090.000	Local	51.440582	1,599,287.70	92.950000	2,889,815.50	1,290,527.80	0.11
		Base	51.440582	1,599,287.70	92.950000	2,889,815.50	1,290,527.80	0.11
682680103	ONEOK INC COMMON STOCK USD.01							
	41,953.000	Local	46.395528	1,946,431.57	63.430000	2,661,078.79	714,647.22	0.10
		Base	46.395528	1,946,431.57	63.430000	2,661,078.79	714,647.22	0.10
68389X105	ORACLE CORP COMMON STOCK USD.01							
	113,419.000	Local	29.582669	3,355,236.78	105.920000	12,013,340.48	8,658,103.70	0.46
		Base	29.582669	3,355,236.78	105.920000	12,013,340.48	8,658,103.70	0.46
68622V106	ORGANON + CO COMMON STOCK USD.01							
	18,413.000	Local	22.910625	421,853.33	17.360000	319,649.68	-102,203.65	0.01
		Base	22.910625	421,853.33	17.360000	319,649.68	-102,203.65	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
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
	29,665.000	Local	39.189943	1,162,569.65	80.310000	2,382,396.15	1,219,826.50	0.09
		Base	39.189943	1,162,569.65	80.310000	2,382,396.15	1,219,826.50	0.09
69331C108	P G + E CORP COMMON STOCK							
	150,665.000	Local	15.476287	2,331,734.77	16.130000	2,430,226.45	98,491.68	0.09
		Base	15.476287	2,331,734.77	16.130000	2,430,226.45	98,491.68	0.09
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
	28,693.000	Local	88.955658	2,552,404.70	122.770000	3,522,639.61	970,234.91	0.13
		Base	88.955658	2,552,404.70	122.770000	3,522,639.61	970,234.91	0.13
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666							
	16,968.000	Local	48.741079	827,038.62	129.800000	2,202,446.40	1,375,407.78	0.08
		Base	48.741079	827,038.62	129.800000	2,202,446.40	1,375,407.78	0.08
69351T106	PPL CORP COMMON STOCK USD.01							
	53,105.000	Local	26.863447	1,426,583.35	23.560000	1,251,153.80	-175,429.55	0.05
		Base	26.863447	1,426,583.35	23.560000	1,251,153.80	-175,429.55	0.05
69370C100	PTC INC COMMON STOCK USD.01							
	8,561.000	Local	130.787911	1,119,675.31	141.680000	1,212,922.48	93,247.17	0.05
		Base	130.787911	1,119,675.31	141.680000	1,212,922.48	93,247.17	0.05
693718108	PACCAR INC COMMON STOCK USD1.0							
	37,667.000	Local	25.661934	966,608.05	85.020000	3,202,448.34	2,235,840.29	0.12
		Base	25.661934	966,608.05	85.020000	3,202,448.34	2,235,840.29	0.12
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
	6,479.000	Local	112.006867	725,692.49	153.550000	994,850.45	269,157.96	0.04
		Base	112.006867	725,692.49	153.550000	994,850.45	269,157.96	0.04
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001							
	22,035.000	Local	241.845012	5,329,054.83	234.440000	5,165,885.40	-163,169.43	0.20
		Base	241.845012	5,329,054.83	234.440000	5,165,885.40	-163,169.43	0.20
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
	9,244.000	Local	82.353159	761,272.60	389.520000	3,600,722.88	2,839,450.28	0.14
		Base	82.353159	761,272.60	389.520000	3,600,722.88	2,839,450.28	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
704326107	PAYCHEX INC COMMON STOCK USD.01							
	23,119.000	Local	43.551668	1,006,871.02	115.330000	2,666,314.27	1,659,443.25	0.10
		Base	43.551668	1,006,871.02	115.330000	2,666,314.27	1,659,443.25	0.10
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
	3,548.000	Local	314.871477	1,117,164.00	259.270000	919,889.96	-197,274.04	0.03
		Base	314.871477	1,117,164.00	259.270000	919,889.96	-197,274.04	0.03
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK							
	79,110.000	Local	38.402323	3,038,007.79	58.460000	4,624,770.60	1,586,762.81	0.18
		Base	38.402323	3,038,007.79	58.460000	4,624,770.60	1,586,762.81	0.18
713448108	PEPSICO INC COMMON STOCK USD.017							
	99,178.000	Local	68.539820	6,797,642.23	169.440000	16,804,720.32	10,007,078.09	0.64
		Base	68.539820	6,797,642.23	169.440000	16,804,720.32	10,007,078.09	0.64
714046109	REVVITY INC COMMON STOCK USD1.0							
	8,944.000	Local	61.751294	552,303.57	110.700000	990,100.80	437,797.23	0.04
		Base	61.751294	552,303.57	110.700000	990,100.80	437,797.23	0.04
717081103	PFIZER INC COMMON STOCK USD.05							
	406,769.000	Local	29.354519	11,940,508.26	33.170000	13,492,527.73	1,552,019.47	0.51
		Base	29.354519	11,940,508.26	33.170000	13,492,527.73	1,552,019.47	0.51
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
	111,841.000	Local	48.425129	5,415,914.88	92.580000	10,354,239.78	4,938,324.90	0.39
		Base	48.425129	5,415,914.88	92.580000	10,354,239.78	4,938,324.90	0.39
718546104	PHILLIPS 66 COMMON STOCK							
	32,082.000	Local	45.263475	1,452,142.82	120.150000	3,854,652.30	2,402,509.48	0.15
		Base	45.263475	1,452,142.82	120.150000	3,854,652.30	2,402,509.48	0.15
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
	8,164.000	Local	49.637463	405,240.25	73.680000	601,523.52	196,283.27	0.02
		Base	49.637463	405,240.25	73.680000	601,523.52	196,283.27	0.02
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
	16,797.000	Local	125.664275	2,110,782.82	229.550000	3,855,751.35	1,744,968.53	0.15
		Base	125.664275	2,110,782.82	229.550000	3,855,751.35	1,744,968.53	0.15

& 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
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	2,814.000	346.127694	974,003.33	356.100000	1,002,065.40	28,062.07	0.04
		Base		346.127694	974,003.33	356.100000	1,002,065.40	28,062.07	0.04
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	16,160.000	54.925840	887,601.58	104.870000	1,694,699.20	807,097.62	0.06
		Base		54.925840	887,601.58	104.870000	1,694,699.20	807,097.62	0.06
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	16,022.000	35.584319	570,131.96	72.070000	1,154,705.54	584,573.58	0.04
		Base		35.584319	570,131.96	72.070000	1,154,705.54	584,573.58	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	169,835.000	66.164000	11,236,963.01	145.860000	24,772,133.10	13,535,170.09	0.94
		Base		66.164000	11,236,963.01	145.860000	24,772,133.10	13,535,170.09	0.94
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	42,171.000	31.174839	1,314,674.14	139.300000	5,874,420.30	4,559,746.16	0.22
		Base		31.174839	1,314,674.14	139.300000	5,874,420.30	4,559,746.16	0.22
74340W103	PROLOGIS INC REIT USD.01								
		Local	66,561.000	62.464005	4,157,666.64	112.210000	7,468,809.81	3,311,143.17	0.28
		Base		62.464005	4,157,666.64	112.210000	7,468,809.81	3,311,143.17	0.28
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	26,153.000	54.153191	1,416,268.41	94.890000	2,481,658.17	1,065,389.76	0.09
		Base		54.153191	1,416,268.41	94.890000	2,481,658.17	1,065,389.76	0.09
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	35,959.000	34.295791	1,233,242.35	56.910000	2,046,426.69	813,184.34	0.08
		Base		34.295791	1,233,242.35	56.910000	2,046,426.69	813,184.34	0.08
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	11,401.000	137.150562	1,563,653.56	263.520000	3,004,391.52	1,440,737.96	0.11
		Base		137.150562	1,563,653.56	263.520000	3,004,391.52	1,440,737.96	0.11
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	15,811.000	21.984431	347,595.84	74.050000	1,170,804.55	823,208.71	0.04
		Base		21.984431	347,595.84	74.050000	1,170,804.55	823,208.71	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
74736K101	QORVO INC COMMON STOCK USD.0001							
	7,055.000	Local	83.663269	590,244.36	95.470000	673,540.85	83,296.49	0.03
		Base	83.663269	590,244.36	95.470000	673,540.85	83,296.49	0.03
747525103	QUALCOMM INC COMMON STOCK USD.0001							
	80,404.000	Local	56.209950	4,519,504.82	111.060000	8,929,668.24	4,410,163.42	0.34
		Base	56.209950	4,519,504.82	111.060000	8,929,668.24	4,410,163.42	0.34
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
	10,462.000	Local	37.858455	396,075.16	187.070000	1,957,126.34	1,561,051.18	0.07
		Base	37.858455	396,075.16	187.070000	1,957,126.34	1,561,051.18	0.07
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
	8,087.000	Local	57.304835	463,424.20	121.860000	985,481.82	522,057.62	0.04
		Base	57.304835	463,424.20	121.860000	985,481.82	522,057.62	0.04
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
	2,910.000	Local	96.457491	280,691.30	116.090000	337,821.90	57,130.60	0.01
		Base	96.457491	280,691.30	116.090000	337,821.90	57,130.60	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
	13,542.000	Local	57.134326	773,713.04	100.430000	1,360,023.06	586,310.02	0.05
		Base	57.134326	773,713.04	100.430000	1,360,023.06	586,310.02	0.05
75513E101	RTX CORP COMMON STOCK USD1.0							
	104,865.000	Local	37.274915	3,908,834.01	71.970000	7,547,134.05	3,638,300.04	0.29
		Base	37.274915	3,908,834.01	71.970000	7,547,134.05	3,638,300.04	0.29
756109104	REALTY INCOME CORP REIT USD1.0							
	51,065.000	Local	61.014780	3,115,719.73	49.940000	2,550,186.10	-565,533.63	0.10
		Base	61.014780	3,115,719.73	49.940000	2,550,186.10	-565,533.63	0.10
758849103	REGENCY CENTERS CORP REIT USD.01							
	11,839.000	Local	65.944318	780,714.78	59.440000	703,710.16	-77,004.62	0.03
		Base	65.944318	780,714.78	59.440000	703,710.16	-77,004.62	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
	7,691.000	Local	383.560854	2,949,966.53	822.960000	6,329,385.36	3,379,418.83	0.24
		Base	383.560854	2,949,966.53	822.960000	6,329,385.36	3,379,418.83	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
	67,607.000	Local	13.411858	906,735.48	17.200000	1,162,840.40	256,104.92	0.04
		Base	13.411858	906,735.48	17.200000	1,162,840.40	256,104.92	0.04
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
	14,814.000	Local	35.217127	521,706.52	142.510000	2,111,143.14	1,589,436.62	0.08
		Base	35.217127	521,706.52	142.510000	2,111,143.14	1,589,436.62	0.08
761152107	RESMED INC COMMON STOCK USD.004							
	10,586.000	Local	97.751223	1,034,794.45	147.870000	1,565,351.82	530,557.37	0.06
		Base	97.751223	1,034,794.45	147.870000	1,565,351.82	530,557.37	0.06
770323103	ROBERT HALF INC COMMON STOCK USD.001							
	7,715.000	Local	35.398990	273,103.21	73.280000	565,355.20	292,251.99	0.02
		Base	35.398990	273,103.21	73.280000	565,355.20	292,251.99	0.02
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
	8,276.000	Local	68.752461	568,995.37	285.870000	2,365,860.12	1,796,864.75	0.09
		Base	68.752461	568,995.37	285.870000	2,365,860.12	1,796,864.75	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0							
	20,228.000	Local	29.685729	600,482.92	37.330000	755,111.24	154,628.32	0.03
		Base	29.685729	600,482.92	37.330000	755,111.24	154,628.32	0.03
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
	7,689.000	Local	132.274560	1,017,059.09	484.280000	3,723,628.92	2,706,569.83	0.14
		Base	132.274560	1,017,059.09	484.280000	3,723,628.92	2,706,569.83	0.14
778296103	ROSS STORES INC COMMON STOCK USD.01							
	24,543.000	Local	24.388754	598,573.18	112.950000	2,772,131.85	2,173,558.67	0.11
		Base	24.388754	598,573.18	112.950000	2,772,131.85	2,173,558.67	0.11
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
	23,444.000	Local	122.419389	2,870,000.15	365.410000	8,566,672.04	5,696,671.89	0.32
		Base	122.419389	2,870,000.15	365.410000	8,566,672.04	5,696,671.89	0.32
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
	7,809.000	Local	171.614784	1,340,139.85	200.170000	1,563,127.53	222,987.68	0.06
		Base	171.614784	1,340,139.85	200.170000	1,563,127.53	222,987.68	0.06

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78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
	57,657.000	Local	406.708068	23,449,567.06	427.480000	24,647,214.36	1,197,647.30	0.93
		Base	406.708068	23,449,567.06	427.480000	24,647,214.36	1,197,647.30	0.93
79466L302	SALESFORCE INC COMMON STOCK USD.001							
	70,173.000	Local	93.768159	6,579,992.99	202.780000	14,229,680.94	7,649,687.95	0.54
		Base	93.768159	6,579,992.99	202.780000	14,229,680.94	7,649,687.95	0.54
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
	9,409.000	Local	56.257537	529,327.17	74.250000	698,618.25	169,291.08	0.03
		Base	56.257537	529,327.17	74.250000	698,618.25	169,291.08	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
	102,391.000	Local	76.256020	7,807,930.16	58.300000	5,969,395.30	-1,838,534.86	0.23
		Base	76.256020	7,807,930.16	58.300000	5,969,395.30	-1,838,534.86	0.23
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
	107,132.000	Local	31.383736	3,362,202.36	54.900000	5,881,546.80	2,519,344.44	0.22
		Base	31.383736	3,362,202.36	54.900000	5,881,546.80	2,519,344.44	0.22
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
	10,403.000	Local	26.662489	277,369.87	32.860000	341,842.58	64,472.71	0.01
		Base	26.662489	277,369.87	32.860000	341,842.58	64,472.71	0.01
816851109	SEMPRA COMMON STOCK							
	45,340.000	Local	40.163525	1,821,014.22	68.030000	3,084,480.20	1,263,465.98	0.12
		Base	40.163525	1,821,014.22	68.030000	3,084,480.20	1,263,465.98	0.12
81762P102	SERVICENOW INC COMMON STOCK USD.001							
	14,698.000	Local	328.196859	4,823,837.43	558.960000	8,215,594.08	3,391,756.65	0.31
		Base	328.196859	4,823,837.43	558.960000	8,215,594.08	3,391,756.65	0.31
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
	17,044.000	Local	54.097413	922,036.31	255.050000	4,347,072.20	3,425,035.89	0.16
		Base	54.097413	922,036.31	255.050000	4,347,072.20	3,425,035.89	0.16
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
	23,573.000	Local	88.351308	2,082,705.39	108.030000	2,546,591.19	463,885.80	0.10
		Base	88.351308	2,082,705.39	108.030000	2,546,591.19	463,885.80	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
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	11,484.000	94.546975	1,085,777.46	98.590000	1,132,207.56	46,430.10	0.04
		Base		94.546975	1,085,777.46	98.590000	1,132,207.56	46,430.10	0.04
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	8,977.000	54.017391	484,914.12	66.130000	593,649.01	108,734.89	0.02
		Base		54.017391	484,914.12	66.130000	593,649.01	108,734.89	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	7,357.000	72.276970	531,741.67	122.910000	904,248.87	372,507.20	0.03
		Base		72.276970	531,741.67	122.910000	904,248.87	372,507.20	0.03
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	3,813.000	65.415195	249,428.14	255.060000	972,543.78	723,115.64	0.04
		Base		65.415195	249,428.14	255.060000	972,543.78	723,115.64	0.04
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	4,074.000	281.340837	1,146,182.57	129.510000	527,623.74	-618,558.83	0.02
		Base		281.340837	1,146,182.57	129.510000	527,623.74	-618,558.83	0.02
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	78,570.000	40.374726	3,172,242.19	64.720000	5,085,050.40	1,912,808.21	0.19
		Base		40.374726	3,172,242.19	64.720000	5,085,050.40	1,912,808.21	0.19
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	42,914.000	20.908950	897,286.66	27.070000	1,161,681.98	264,395.32	0.04
		Base		20.908950	897,286.66	27.070000	1,161,681.98	264,395.32	0.04
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	11,040.000	71.302813	787,183.06	83.580000	922,723.20	135,540.14	0.04
		Base		71.302813	787,183.06	83.580000	922,723.20	135,540.14	0.04
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	82,522.000	24.870418	2,052,356.65	91.270000	7,531,782.94	5,479,426.29	0.29
		Base		24.870418	2,052,356.65	91.270000	7,531,782.94	5,479,426.29	0.29
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	22,957.000	57.088827	1,310,588.19	66.960000	1,537,200.72	226,612.53	0.06
		Base		57.088827	1,310,588.19	66.960000	1,537,200.72	226,612.53	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
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	11,218.000	101.869456	1,142,771.56	107.220000	1,202,793.96	60,022.40	0.05
		Base		101.869456	1,142,771.56	107.220000	1,202,793.96	60,022.40	0.05
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	24,352.000	90.884068	2,213,208.83	273.270000	6,654,671.04	4,441,462.21	0.25
		Base		90.884068	2,213,208.83	273.270000	6,654,671.04	4,441,462.21	0.25
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	10,963.000	96.057516	1,053,078.55	458.970000	5,031,688.11	3,978,609.56	0.19
		Base		96.057516	1,053,078.55	458.970000	5,031,688.11	3,978,609.56	0.19
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	30,129.000	32.672066	984,376.69	30.570000	921,043.53	-63,333.16	0.03
		Base		32.672066	984,376.69	30.570000	921,043.53	-63,333.16	0.03
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	36,392.000	38.162393	1,388,805.82	66.050000	2,403,691.60	1,014,885.78	0.09
		Base		38.162393	1,388,805.82	66.050000	2,403,691.60	1,014,885.78	0.09
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	82,799.000	15.983109	1,323,385.42	88.880000	7,359,175.12	6,035,789.70	0.28
		Base		15.983109	1,323,385.42	88.880000	7,359,175.12	6,035,789.70	0.28
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		Local	37,294.000	93.853952	3,500,189.29	140.050000	5,223,024.70	1,722,835.41	0.20
		Base		93.853952	3,500,189.29	140.050000	5,223,024.70	1,722,835.41	0.20
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	11,380.000	114.812981	1,306,571.72	140.390000	1,597,638.20	291,066.48	0.06
		Base		114.812981	1,306,571.72	140.390000	1,597,638.20	291,066.48	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	16,701.000	32.357601	540,404.30	28.750000	480,153.75	-60,250.55	0.02
		Base		32.357601	540,404.30	28.750000	480,153.75	-60,250.55	0.02
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	33,254.000	58.259769	1,937,370.36	110.570000	3,676,894.78	1,739,524.42	0.14
		Base		58.259769	1,937,370.36	110.570000	3,676,894.78	1,739,524.42	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
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001							
	16,118.000	Local	68.433077	1,103,004.34	85.720000	1,381,634.96	278,630.62	0.05
		Base	68.433077	1,103,004.34	85.720000	1,381,634.96	278,630.62	0.05
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
	3,392.000	Local	344.955637	1,170,089.52	408.580000	1,385,903.36	215,813.84	0.05
		Base	344.955637	1,170,089.52	408.580000	1,385,903.36	215,813.84	0.05
879369106	TELEFLEX INC COMMON STOCK USD1.0							
	3,386.000	Local	276.382056	935,829.64	196.410000	665,044.26	-270,785.38	0.03
		Base	276.382056	935,829.64	196.410000	665,044.26	-270,785.38	0.03
880770102	TERADYNE INC COMMON STOCK USD.125							
	11,097.000	Local	82.522124	915,748.01	100.460000	1,114,804.62	199,056.61	0.04
		Base	82.522124	915,748.01	100.460000	1,114,804.62	199,056.61	0.04
88160R101	TESLA INC COMMON STOCK USD.001							
	198,946.000	Local	230.232061	45,803,747.69	250.220000	49,780,268.12	3,976,520.43	1.89
		Base	230.232061	45,803,747.69	250.220000	49,780,268.12	3,976,520.43	1.89
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
	65,416.000	Local	52.630812	3,442,897.18	159.010000	10,401,798.16	6,958,900.98	0.39
		Base	52.630812	3,442,897.18	159.010000	10,401,798.16	6,958,900.98	0.39
883203101	TEXTRON INC COMMON STOCK USD.125							
	14,271.000	Local	34.614670	493,985.96	78.140000	1,115,135.94	621,149.98	0.04
		Base	34.614670	493,985.96	78.140000	1,115,135.94	621,149.98	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
	27,807.000	Local	133.023987	3,698,998.01	506.170000	14,075,069.19	10,376,071.18	0.53
		Base	133.023987	3,698,998.01	506.170000	14,075,069.19	10,376,071.18	0.53
88579Y101	3M CO W/D COMMON STOCK USD.01							
	39,769.000	Local	85.020575	3,381,183.23	93.620000	3,723,173.78	341,990.55	0.14
		Base	85.020575	3,381,183.23	93.620000	3,723,173.78	341,990.55	0.14
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
	7,840.000	Local	80.936239	634,540.11	203.050000	1,591,912.00	957,371.89	0.06
		Base	80.936239	634,540.11	203.050000	1,591,912.00	957,371.89	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
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
	3,975.000	Local	359.108797	1,427,457.47	843.130000	3,351,441.75	1,923,984.28	0.13
		Base	359.108797	1,427,457.47	843.130000	3,351,441.75	1,923,984.28	0.13
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
	16,495.000	Local	56.549293	932,780.58	163.310000	2,693,798.45	1,761,017.87	0.10
		Base	56.549293	932,780.58	163.310000	2,693,798.45	1,761,017.87	0.10
896239100	TRIMBLE INC COMMON STOCK USD.001							
	17,891.000	Local	68.104982	1,218,466.23	53.860000	963,609.26	-254,856.97	0.04
		Base	68.104982	1,218,466.23	53.860000	963,609.26	-254,856.97	0.04
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
	95,964.000	Local	34.659123	3,326,028.08	28.610000	2,745,530.04	-580,498.04	0.10
		Base	34.659123	3,326,028.08	28.610000	2,745,530.04	-580,498.04	0.10
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
	3,031.000	Local	342.224995	1,037,283.96	386.140000	1,170,390.34	133,106.38	0.04
		Base	342.224995	1,037,283.96	386.140000	1,170,390.34	133,106.38	0.04
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
	20,573.000	Local	30.484959	627,167.06	50.490000	1,038,730.77	411,563.71	0.04
		Base	30.484959	627,167.06	50.490000	1,038,730.77	411,563.71	0.04
902653104	UDR INC REIT USD.01							
	21,839.000	Local	39.353228	859,435.14	35.670000	778,997.13	-80,438.01	0.03
		Base	39.353228	859,435.14	35.670000	778,997.13	-80,438.01	0.03
902973304	US BANCORP COMMON STOCK USD.01							
	112,173.000	Local	29.673897	3,328,610.03	33.060000	3,708,439.38	379,829.35	0.14
		Base	29.673897	3,328,610.03	33.060000	3,708,439.38	379,829.35	0.14
90384S303	ULTA BEAUTY INC COMMON STOCK							
	3,589.000	Local	220.829749	792,557.97	399.450000	1,433,626.05	641,068.08	0.05
		Base	220.829749	792,557.97	399.450000	1,433,626.05	641,068.08	0.05
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
	43,909.000	Local	47.288030	2,076,370.09	203.630000	8,941,189.67	6,864,819.58	0.34
		Base	47.288030	2,076,370.09	203.630000	8,941,189.67	6,864,819.58	0.34

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
		Local	23,630.000	51.135252	1,208,326.01	42.300000	999,549.00	-208,777.01	0.04
		Base		51.135252	1,208,326.01	42.300000	999,549.00	-208,777.01	0.04
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	52,110.000	86.753801	4,520,740.57	155.870000	8,122,385.70	3,601,645.13	0.31
		Base		86.753801	4,520,740.57	155.870000	8,122,385.70	3,601,645.13	0.31
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	4,920.000	128.209591	630,791.19	444.570000	2,187,284.40	1,556,493.21	0.08
		Base		128.209591	630,791.19	444.570000	2,187,284.40	1,556,493.21	0.08
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	66,737.000	92.015088	6,140,810.91	504.190000	33,648,128.03	27,507,317.12	1.28
		Base		92.015088	6,140,810.91	504.190000	33,648,128.03	27,507,317.12	1.28
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	4,477.000	114.904910	514,429.28	125.730000	562,893.21	48,463.93	0.02
		Base		114.904910	514,429.28	125.730000	562,893.21	48,463.93	0.02
918204108	VF CORP COMMON STOCK								
		Local	23,814.000	30.813003	733,780.86	17.670000	420,793.38	-312,987.48	0.02
		Base		30.813003	733,780.86	17.670000	420,793.38	-312,987.48	0.02
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	25,442.000	37.947525	965,460.93	141.710000	3,605,385.82	2,639,924.89	0.14
		Base		37.947525	965,460.93	141.710000	3,605,385.82	2,639,924.89	0.14
92276F100	VENTAS INC REIT USD.25								
		Local	28,989.000	45.652584	1,323,422.76	42.130000	1,221,306.57	-102,116.19	0.05
		Base		45.652584	1,323,422.76	42.130000	1,221,306.57	-102,116.19	0.05
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
		Local	22,000.000	370.388168	8,148,539.70	392.700000	8,639,400.00	490,860.30	0.33
		Base		370.388168	8,148,539.70	392.700000	8,639,400.00	490,860.30	0.33
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	6,465.000	73.184764	473,139.50	202.530000	1,309,356.45	836,216.95	0.05
		Base		73.184764	473,139.50	202.530000	1,309,356.45	836,216.95	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
	302,885.000	Local	44.232523	13,397,367.58	32.410000	9,816,502.85	-3,580,864.73	0.37
		Base	44.232523	13,397,367.58	32.410000	9,816,502.85	-3,580,864.73	0.37
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
	10,449.000	Local	94.736262	989,899.20	236.240000	2,468,471.76	1,478,572.56	0.09
		Base	94.736262	989,899.20	236.240000	2,468,471.76	1,478,572.56	0.09
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
	18,595.000	Local	112.787314	2,097,280.10	347.740000	6,466,225.30	4,368,945.20	0.25
		Base	112.787314	2,097,280.10	347.740000	6,466,225.30	4,368,945.20	0.25
92556H206	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001							
	34,742.000	Local	47.761408	1,659,326.82	12.900000	448,171.80	-1,211,155.02	0.02
		Base	47.761408	1,659,326.82	12.900000	448,171.80	-1,211,155.02	0.02
92556V106	VIATRIS INC COMMON STOCK							
	125,473.000	Local	14.863617	1,864,982.64	9.860000	1,237,163.78	-627,818.86	0.05
		Base	14.863617	1,864,982.64	9.860000	1,237,163.78	-627,818.86	0.05
925652109	VICI PROPERTIES INC REIT USD.01							
	73,013.000	Local	30.066054	2,195,212.77	29.100000	2,124,678.30	-70,534.47	0.08
		Base	30.066054	2,195,212.77	29.100000	2,124,678.30	-70,534.47	0.08
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
	115,763.000	Local	48.019744	5,558,909.59	230.010000	26,626,647.63	21,067,738.04	1.01
		Base	48.019744	5,558,909.59	230.010000	26,626,647.63	21,067,738.04	1.01
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
	9,573.000	Local	72.856565	697,455.90	202.020000	1,933,937.46	1,236,481.56	0.07
		Base	72.856565	697,455.90	202.020000	1,933,937.46	1,236,481.56	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
	22,726.000	Local	45.200985	1,027,237.59	80.550000	1,830,579.30	803,341.71	0.07
		Base	45.200985	1,027,237.59	80.550000	1,830,579.30	803,341.71	0.07
929740108	WABTEC CORP COMMON STOCK USD.01							
	12,906.000	Local	74.215371	957,823.58	106.270000	1,371,520.62	413,697.04	0.05
		Base	74.215371	957,823.58	106.270000	1,371,520.62	413,697.04	0.05

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931142103	WALMART INC COMMON STOCK USD.1							
	102,824.000	Local	69.600717	7,156,624.08	159.930000	16,444,642.32	9,288,018.24	0.62
		Base	69.600717	7,156,624.08	159.930000	16,444,642.32	9,288,018.24	0.62
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
	51,622.000	Local	41.594954	2,147,214.73	22.240000	1,148,073.28	-999,141.45	0.04
		Base	41.594954	2,147,214.73	22.240000	1,148,073.28	-999,141.45	0.04
934423104	WARNER BROS DISCOVERY INC COMMON STOCK							
	159,800.000	Local	29.673147	4,741,768.84	10.860000	1,735,428.00	-3,006,340.84	0.07
		Base	29.673147	4,741,768.84	10.860000	1,735,428.00	-3,006,340.84	0.07
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
	26,557.000	Local	43.653666	1,159,310.40	152.440000	4,048,349.08	2,889,038.68	0.15
		Base	43.653666	1,159,310.40	152.440000	4,048,349.08	2,889,038.68	0.15
941848103	WATERS CORP COMMON STOCK USD.01							
	4,259.000	Local	79.213945	337,372.19	274.210000	1,167,860.39	830,488.20	0.04
		Base	79.213945	337,372.19	274.210000	1,167,860.39	830,488.20	0.04
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
	263,601.000	Local	37.685619	9,933,966.82	40.860000	10,770,736.86	836,770.04	0.41
		Base	37.685619	9,933,966.82	40.860000	10,770,736.86	836,770.04	0.41
95040Q104	WELLTOWER INC REIT USD1.0							
	37,372.000	Local	63.151539	2,360,099.32	81.920000	3,061,514.24	701,414.92	0.12
		Base	63.151539	2,360,099.32	81.920000	3,061,514.24	701,414.92	0.12
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
	5,322.000	Local	218.809476	1,164,504.03	375.210000	1,996,867.62	832,363.59	0.08
		Base	218.809476	1,164,504.03	375.210000	1,996,867.62	832,363.59	0.08
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	23,051.000	Local	42.578230	981,470.78	45.630000	1,051,817.13	70,346.35	0.04
		Base	42.578230	981,470.78	45.630000	1,051,817.13	70,346.35	0.04
96145D105	WESTROCK CO COMMON STOCK							
	18,463.000	Local	43.354994	800,463.26	35.800000	660,975.40	-139,487.86	0.03
		Base	43.354994	800,463.26	35.800000	660,975.40	-139,487.86	0.03

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962166104	WEYERHAEUSER CO REIT USD1.25							
	52,648.000	Local	28.295573	1,489,705.31	30.660000	1,614,187.68	124,482.37	0.06
		Base	28.295573	1,489,705.31	30.660000	1,614,187.68	124,482.37	0.06
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
	3,950.000	Local	100.436268	396,723.26	133.700000	528,115.00	131,391.74	0.02
		Base	100.436268	396,723.26	133.700000	528,115.00	131,391.74	0.02
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
	87,639.000	Local	28.295863	2,479,821.13	33.690000	2,952,557.91	472,736.78	0.11
		Base	28.295863	2,479,821.13	33.690000	2,952,557.91	472,736.78	0.11
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	8,929.000	Local	66.857401	596,969.73	69.540000	620,922.66	23,952.93	0.02
		Base	66.857401	596,969.73	69.540000	620,922.66	23,952.93	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
	6,978.000	Local	90.368098	630,588.59	92.410000	644,836.98	14,248.39	0.02
		Base	90.368098	630,588.59	92.410000	644,836.98	14,248.39	0.02
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
	39,736.000	Local	32.899488	1,307,294.05	57.220000	2,273,693.92	966,399.87	0.09
		Base	32.899488	1,307,294.05	57.220000	2,273,693.92	966,399.87	0.09
98419M100	XYLEM INC COMMON STOCK							
	17,350.000	Local	52.180571	905,332.90	91.030000	1,579,370.50	674,037.60	0.06
		Base	52.180571	905,332.90	91.030000	1,579,370.50	674,037.60	0.06
988498101	YUM BRANDS INC COMMON STOCK							
	20,189.000	Local	33.464890	675,622.66	124.940000	2,522,413.66	1,846,791.00	0.10
		Base	33.464890	675,622.66	124.940000	2,522,413.66	1,846,791.00	0.10
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
	3,699.000	Local	260.256269	962,687.94	236.530000	874,924.47	-87,763.47	0.03
		Base	260.256269	962,687.94	236.530000	874,924.47	-87,763.47	0.03
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
	15,056.000	Local	77.938735	1,173,445.59	112.220000	1,689,584.32	516,138.73	0.06
		Base	77.938735	1,173,445.59	112.220000	1,689,584.32	516,138.73	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
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
	10,674.000	Local	38.086724	406,537.69	34.890000	372,415.86	-34,121.83	0.01
		Base	38.086724	406,537.69	34.890000	372,415.86	-34,121.83	0.01
98978V103	ZOETIS INC COMMON STOCK USD.01							
	33,164.000	Local	50.514002	1,675,246.37	173.980000	5,769,872.72	4,094,626.35	0.22
		Base	50.514002	1,675,246.37	173.980000	5,769,872.72	4,094,626.35	0.22
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
	6,325.000	Local	40.518836	256,281.64	104.200000	659,065.00	402,783.36	0.02
		Base	40.518836	256,281.64	104.200000	659,065.00	402,783.36	0.02
G0250X107	AMCOR PLC COMMON STOCK USD.01							
	106,012.000	Local	11.098883	1,176,614.80	9.160000	971,069.92	-205,544.88	0.04
		Base	11.098883	1,176,614.80	9.160000	971,069.92	-205,544.88	0.04
G0403H108	AON PLC CLASS A COMMON STOCK							
	14,616.000	Local	62.921589	919,661.95	324.220000	4,738,799.52	3,819,137.57	0.18
		Base	62.921589	919,661.95	324.220000	4,738,799.52	3,819,137.57	0.18
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01							
	26,870.000	Local	57.179471	1,536,412.39	79.710000	2,141,807.70	605,395.31	0.08
		Base	57.179471	1,536,412.39	79.710000	2,141,807.70	605,395.31	0.08
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
	45,447.000	Local	95.329723	4,332,449.93	307.110000	13,957,228.17	9,624,778.24	0.53
		Base	95.329723	4,332,449.93	307.110000	13,957,228.17	9,624,778.24	0.53
G16962105	BUNGE LTD COMMON STOCK USD.01							
	10,854.000	Local	96.094291	1,043,007.43	108.250000	1,174,945.50	131,938.07	0.04
		Base	96.094291	1,043,007.43	108.250000	1,174,945.50	131,938.07	0.04
G29183103	EATON CORP PLC COMMON STOCK USD.01							
	28,747.000	Local	48.680333	1,399,413.53	213.280000	6,131,160.16	4,731,746.63	0.23
		Base	48.680333	1,399,413.53	213.280000	6,131,160.16	4,731,746.63	0.23
G3223R108	EVEREST GROUP LTD COMMON STOCK USD.01							
	3,127.000	Local	264.315344	826,514.08	371.670000	1,162,212.09	335,698.01	0.04
		Base	264.315344	826,514.08	371.670000	1,162,212.09	335,698.01	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G491BT108	INVESCO LTD COMMON STOCK USD.2							
	32,322.000	Local	20.733407	670,145.18	14.520000	469,315.44	-200,829.74	0.02
		Base	20.733407	670,145.18	14.520000	469,315.44	-200,829.74	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
	35,604.000	Local	38.469649	1,369,673.38	53.210000	1,894,488.84	524,815.46	0.07
		Base	38.469649	1,369,673.38	53.210000	1,894,488.84	524,815.46	0.07
G54950103	LINDE PLC COMMON STOCK							
	35,155.000	Local	170.728152	6,001,948.17	372.350000	13,089,964.25	7,088,016.08	0.50
		Base	170.728152	6,001,948.17	372.350000	13,089,964.25	7,088,016.08	0.50
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
	95,905.000	Local	78.612912	7,539,371.37	78.360000	7,515,115.80	-24,255.57	0.29
		Base	78.612912	7,539,371.37	78.360000	7,515,115.80	-24,255.57	0.29
G6095L109	APTIV PLC COMMON STOCK USD.01							
	20,376.000	Local	47.747888	972,910.97	98.590000	2,008,869.84	1,035,958.87	0.08
		Base	47.747888	972,910.97	98.590000	2,008,869.84	1,035,958.87	0.08
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
	30,650.000	Local	37.112486	1,137,497.71	16.480000	505,112.00	-632,385.71	0.02
		Base	37.112486	1,137,497.71	16.480000	505,112.00	-632,385.71	0.02
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001							
	13,896.000	Local	36.095974	501,589.65	65.950000	916,441.20	414,851.55	0.03
		Base	36.095974	501,589.65	65.950000	916,441.20	414,851.55	0.03
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
	11,896.000	Local	29.898996	355,678.46	64.750000	770,266.00	414,587.54	0.03
		Base	29.898996	355,678.46	64.750000	770,266.00	414,587.54	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	7,108.000	Local	162.610169	1,155,833.08	219.420000	1,559,637.36	403,804.28	0.06
		Base	162.610169	1,155,833.08	219.420000	1,559,637.36	403,804.28	0.06
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
	16,456.000	Local	41.014171	674,929.20	202.910000	3,339,086.96	2,664,157.76	0.13
		Base	41.014171	674,929.20	202.910000	3,339,086.96	2,664,157.76	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
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
			7,553.000	136.251505	1,029,107.62	208.960000	1,578,274.88	549,167.26	0.06
		Base		136.251505	1,029,107.62	208.960000	1,578,274.88	549,167.26	0.06
H1467J104	CHUBB LTD COMMON STOCK								
			29,592.000	89.724606	2,655,130.53	208.180000	6,160,462.56	3,505,332.03	0.23
		Base		89.724606	2,655,130.53	208.180000	6,160,462.56	3,505,332.03	0.23
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
			11,035.000	60.690668	669,721.52	105.200000	1,160,882.00	491,160.48	0.04
		Base		60.690668	669,721.52	105.200000	1,160,882.00	491,160.48	0.04
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
			22,619.000	45.270631	1,023,976.40	123.530000	2,794,125.07	1,770,148.67	0.11
		Base		45.270631	1,023,976.40	123.530000	2,794,125.07	1,770,148.67	0.11
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
			18,452.000	60.179252	1,110,427.56	94.700000	1,747,404.40	636,976.84	0.07
		Base		60.179252	1,110,427.56	94.700000	1,747,404.40	636,976.84	0.07
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK								
			18,574.000	194.362145	3,610,082.48	199.920000	3,713,314.08	103,231.60	0.14
		Base		194.362145	3,610,082.48	199.920000	3,713,314.08	103,231.60	0.14
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
			16,979.000	80.257178	1,362,686.62	92.140000	1,564,445.06	201,758.44	0.06
		Base		80.257178	1,362,686.62	92.140000	1,564,445.06	201,758.44	0.06
US DOLLAR Total									
			23,209,982.000		1,182,768,032.09		2,632,381,823.65	1,449,613,791.56	99.85
		Base			1,182,768,032.09		2,632,381,823.65	1,449,613,791.56	99.85
EQUITY Total									
			23,209,982.000	Base	1,182,768,032.09		2,632,381,823.65	1,449,613,791.56	99.85

& 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									
		27,113,372.810	Base		1,186,671,422.90		2,636,285,214.46	1,449,613,791.56	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								
		Local	100,000.010	1.000000	100,000.01	1.000000	100,000.01	0.00	0.00
		Base		1.000000	100,000.01	1.000000	100,000.01	0.00	0.00
US DOLLAR Total									
		Local	100,000.010		100,000.01		100,000.01	0.00	0.00
		Base			100,000.01		100,000.01	0.00	0.00
CASH Total									
		Base	100,000.010		100,000.01		100,000.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
912796YJ2	TREASURY BILL 10/23 0.00000					4.376000	05 Oct 2023		
		Local	25,000,000.000	99.951378	24,987,844.44	99.951378	24,987,844.44	0.00	0.96
		Base		99.951378	24,987,844.44	99.951378	24,987,844.44	0.00	0.96
912796YT0	TREASURY BILL 11/23 0.00000					4.379500	02 Nov 2023		
		Local	25,000,000.000	99.610711	24,902,677.78	99.610711	24,902,677.78	0.00	0.96
		Base		99.610711	24,902,677.78	99.610711	24,902,677.78	0.00	0.96
912796Z28	TREASURY BILL 02/24 0.00000					5.336000	22 Feb 2024		
		Local	40,000,000.000	97.865600	39,146,240.00	97.892339	39,156,935.60	10,695.60	1.50
		Base		97.865600	39,146,240.00	97.892339	39,156,935.60	10,695.60	1.50
912796ZD4	TREASURY BILL 11/23 0.00000					4.455000	30 Nov 2023		
		Local	25,000,000.000	99.257500	24,814,375.00	99.257500	24,814,375.00	0.00	0.95
		Base		99.257500	24,814,375.00	99.257500	24,814,375.00	0.00	0.95
912796ZY8	TREASURY BILL 01/24 0.00000					5.269800	25 Jan 2024		
		Local	155,000,000.000	98.526400	152,715,919.73	98.306385	152,486,795.92	-229,123.81	5.86
		Base		98.526400	152,715,919.73	98.306385	152,486,795.92	-229,123.81	5.86

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
912797FB8	TREASURY BILL 10/23 0.00000					4.870000	19 Oct 2023		
		Local	25,000,000.000	99.756500	24,939,125.00	99.756500	24,939,125.00	0.00	0.96
		Base		99.756500	24,939,125.00	99.756500	24,939,125.00	0.00	0.96
912797FC6	TREASURY BILL 10/23 0.00000					4.832000	26 Oct 2023		
		Local	50,000,000.000	99.666875	49,833,437.50	99.666875	49,833,437.50	0.00	1.91
		Base		99.666875	49,833,437.50	99.666875	49,833,437.50	0.00	1.91
912797FH5	TREASURY BILL 05/24 0.00000					5.085000	16 May 2024		
		Local	40,000,000.000	96.779500	38,711,800.00	96.698253	38,679,301.20	-32,498.80	1.49
		Base		96.779500	38,711,800.00	96.698253	38,679,301.20	-32,498.80	1.49
912797FS1	TREASURY BILL 06/24 0.00000					5.121000	13 Jun 2024		
		Local	25,000,000.000	96.358400	24,089,600.00	96.299194	24,074,798.50	-14,801.50	0.93
		Base		96.358400	24,089,600.00	96.299194	24,074,798.50	-14,801.50	0.93
912797FV4	TREASURY BILL 12/23 0.00000					5.179300	21 Dec 2023		
		Local	25,000,000.000	98.834657	24,708,664.37	98.834657	24,708,664.37	0.00	0.95
		Base		98.834657	24,708,664.37	98.834657	24,708,664.37	0.00	0.95
912797GM3	TREASURY BILL 02/24 0.00000					5.255000	08 Feb 2024		
		Local	40,000,000.000	98.102361	39,240,944.44	98.102177	39,240,870.80	-73.64	1.51
		Base		98.102361	39,240,944.44	98.102177	39,240,870.80	-73.64	1.51
912797HL4	TREASURY BILL 11/23 0.00000					5.311000	21 Nov 2023		
		Local	40,000,000.000	99.247608	39,699,043.33	99.247608	39,699,043.33	0.00	1.53
		Base		99.247608	39,699,043.33	99.247608	39,699,043.33	0.00	1.53
912797JA6	TREASURY BILL 01/24 0.00000					5.335000	23 Jan 2024		
		Local	40,000,000.000	98.310583	39,324,233.33	98.326501	39,330,600.40	6,367.07	1.51
		Base		98.310583	39,324,233.33	98.326501	39,330,600.40	6,367.07	1.51
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					5.290000	31 Oct 2023		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.76
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.76
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					5.260000	02 Oct 2023		
		Local	43,126,609.410	100.000000	43,126,609.41	100.000000	43,126,609.41	0.00	1.66
		Base		100.000000	43,126,609.41	100.000000	43,126,609.41	0.00	1.66

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
978UHK000	DAIWA CAPITAL MARKETS REPO				5.250000	02 Oct 2023		
	155,747,931.120	Local	100.000000	155,747,931.12	100.000000	155,747,931.12	0.00	5.98
		Base	100.000000	155,747,931.12	100.000000	155,747,931.12	0.00	5.98
985FHY004	MITSUBISHI UFJ REPO				5.280000	02 Oct 2023		
	256,128,099.060	Local	100.000000	256,128,099.06	100.000000	256,128,099.06	0.00	9.84
		Base	100.000000	256,128,099.06	100.000000	256,128,099.06	0.00	9.84
US DOLLAR Total								
	1,160,002,639.590	Local		1,152,116,544.51		1,151,857,109.43	-259,435.08	44.26
		Base		1,152,116,544.51		1,151,857,109.43	-259,435.08	44.26
CASH EQUIVALENT Total								
	1,160,002,639.590	Base		1,152,116,544.51		1,151,857,109.43	-259,435.08	44.26
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
	103,347,618.270	Local	1.000000	103,347,618.27	1.000000	103,347,618.27	0.00	3.97
		Base	1.000000	103,347,618.27	1.000000	103,347,618.27	0.00	3.97
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN							
	104,646,735.450	Local	1.000000	104,646,735.45	1.000000	104,646,735.45	0.00	4.02
		Base	1.000000	104,646,735.45	1.000000	104,646,735.45	0.00	4.02
US DOLLAR Total								
	207,994,353.720	Local		207,994,353.72		207,994,353.72	0.00	7.99
		Base		207,994,353.72		207,994,353.72	0.00	7.99
EQUITY Total								
	207,994,353.720	Base		207,994,353.72		207,994,353.72	0.00	7.99
FIXED INCOME								

& 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
US DOLLAR						Exchange Rate:	1.000000	
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				3.875000	20 Apr 2042		
	410,684.550	Local	102.295467	420,111.68	98.288772	403,656.80	-16,454.88	0.02
Original Face:	15,000,000.000	Base	102.295467	420,111.68	98.288772	403,656.80	-16,454.88	0.02
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				2.625000	20 Jul 2047		
	405,406.950	Local	100.324119	406,720.95	97.086773	393,596.53	-13,124.42	0.02
Original Face:	5,000,000.000	Base	100.324119	406,720.95	97.086773	393,596.53	-13,124.42	0.02
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	1,702,525.600	Local	99.899186	1,700,809.21	96.081723	1,635,815.93	-64,993.28	0.06
Original Face:	10,000,000.000	Base	99.899186	1,700,809.21	96.081723	1,635,815.93	-64,993.28	0.06
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
	241,891.940	Local	104.339012	252,387.66	96.395230	233,172.29	-19,215.37	0.01
Original Face:	17,600,000.000	Base	104.339012	252,387.66	96.395230	233,172.29	-19,215.37	0.01
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
	910,119.500	Local	104.293964	949,199.70	95.797840	871,874.82	-77,324.88	0.03
Original Face:	50,000,000.000	Base	104.293964	949,199.70	95.797840	871,874.82	-77,324.88	0.03
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				5.839320	20 Jun 2042		
	440,560.560	Local	100.055452	440,804.86	97.550050	429,767.05	-11,037.81	0.02
Original Face:	10,000,000.000	Base	100.055452	440,804.86	97.550050	429,767.05	-11,037.81	0.02
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
	4,610,296.740	Local	101.935423	4,699,525.49	90.069620	4,152,476.75	-547,048.74	0.16
Original Face:	41,570,000.000	Base	101.935423	4,699,525.49	90.069620	4,152,476.75	-547,048.74	0.16
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				5.745050	16 Jun 2037		
	729,842.210	Local	100.140681	730,868.96	98.409150	718,231.52	-12,637.44	0.03
Original Face:	32,313,742.000	Base	100.140681	730,868.96	98.409150	718,231.52	-12,637.44	0.03
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
	32,759.360	Local	99.817915	32,699.71	94.445530	30,939.75	-1,759.96	0.00
Original Face:	8,021,011.000	Base	99.817915	32,699.71	94.445530	30,939.75	-1,759.96	0.00
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	8,071.750	Local	99.712454	8,048.54	93.359310	7,535.73	-512.81	0.00

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Base Currency: USD - US DOLLAR

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Original Face:	2,750,000.000	Base	99.712454	8,048.54	93.359310	7,535.73	-512.81	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	370,225.570	Local	105.061295	388,963.78	96.262150	356,387.09	-32,576.69	0.01
Original Face:	10,300,000.000	Base	105.061295	388,963.78	96.262150	356,387.09	-32,576.69	0.01
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	198,038.890	Local	104.368223	206,689.67	95.855040	189,830.26	-16,859.41	0.01
Original Face:	7,350,000.000	Base	104.368223	206,689.67	95.855040	189,830.26	-16,859.41	0.01
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
	28,584.450	Local	100.765311	28,803.21	98.589660	28,181.31	-621.90	0.00
Original Face:	5,000,000.000	Base	100.765311	28,803.21	98.589660	28,181.31	-621.90	0.00
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	371,516.130	Local	99.855799	370,980.40	93.830670	348,596.07	-22,384.33	0.01
Original Face:	10,815,142.000	Base	99.855799	370,980.40	93.830670	348,596.07	-22,384.33	0.01
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	188,958.780	Local	101.874795	192,501.37	96.190340	181,760.09	-10,741.28	0.01
Original Face:	5,648,629.000	Base	101.874795	192,501.37	96.190340	181,760.09	-10,741.28	0.01
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				5.739320	20 Nov 2042		
	4,774,815.900	Local	100.000000	4,774,815.90	96.863920	4,625,073.85	-149,742.05	0.18
Original Face:	25,333,333.000	Base	100.000000	4,774,815.90	96.863920	4,625,073.85	-149,742.05	0.18
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				5.795050	16 Nov 2041		
	1,247,619.410	Local	100.116108	1,249,068.00	97.791030	1,220,059.87	-29,008.13	0.05
Original Face:	10,000,000.000	Base	100.116108	1,249,068.00	97.791030	1,220,059.87	-29,008.13	0.05
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	355,605.800	Local	103.628501	368,508.96	95.682180	340,251.38	-28,257.58	0.01
Original Face:	10,359,452.000	Base	103.628501	368,508.96	95.682180	340,251.38	-28,257.58	0.01
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				5.795050	16 Dec 2041		
	2,319,830.810	Local	100.116311	2,322,529.02	97.564110	2,263,322.28	-59,206.74	0.09
Original Face:	12,911,372.000	Base	100.116311	2,322,529.02	97.564110	2,263,322.28	-59,206.74	0.09
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	1,286,204.500	Local	95.931925	1,233,880.73	87.445400	1,124,726.67	-109,154.06	0.04

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Original Face:	10,000,000.000	Base	95.931925	1,233,880.73	87.445400	1,124,726.67	-109,154.06	0.04
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
	414,199.840	Local	100.787021	417,459.68	97.582600	404,186.97	-13,272.71	0.02
Original Face:	25,000,000.000	Base	100.787021	417,459.68	97.582600	404,186.97	-13,272.71	0.02
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	1,112,204.900	Local	100.142662	1,113,791.59	88.771910	987,325.53	-126,466.06	0.04
Original Face:	10,000,000.000	Base	100.142662	1,113,791.59	88.771910	987,325.53	-126,466.06	0.04
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,112,204.900	Local	100.683275	1,119,804.32	89.280450	992,981.54	-126,822.78	0.04
Original Face:	10,000,000.000	Base	100.683275	1,119,804.32	89.280450	992,981.54	-126,822.78	0.04
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	1,107,105.280	Local	101.472652	1,123,409.09	89.579790	991,742.58	-131,666.51	0.04
Original Face:	18,249,312.000	Base	101.472652	1,123,409.09	89.579790	991,742.58	-131,666.51	0.04
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	1,198,532.200	Local	99.999998	1,198,532.18	82.260050	985,913.19	-212,618.99	0.04
Original Face:	10,000,000.000	Base	99.999998	1,198,532.18	82.260050	985,913.19	-212,618.99	0.04
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	1,198,532.200	Local	101.332431	1,214,501.81	84.109100	1,008,074.65	-206,427.16	0.04
Original Face:	10,000,000.000	Base	101.332431	1,214,501.81	84.109100	1,008,074.65	-206,427.16	0.04
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	1,318,330.460	Local	101.453267	1,337,489.32	89.137500	1,175,126.81	-162,362.51	0.05
Original Face:	10,000,000.000	Base	101.453267	1,337,489.32	89.137500	1,175,126.81	-162,362.51	0.05
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	2,735,185.800	Local	95.030211	2,599,252.85	79.225480	2,166,964.08	-432,288.77	0.08
Original Face:	10,000,000.000	Base	95.030211	2,599,252.85	79.225480	2,166,964.08	-432,288.77	0.08
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	3,160,141.200	Local	99.441828	3,142,502.19	84.995080	2,685,964.54	-456,537.65	0.10
Original Face:	15,000,000.000	Base	99.441828	3,142,502.19	84.995080	2,685,964.54	-456,537.65	0.10
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	49,314.090	Local	101.156100	49,884.21	93.834960	46,273.86	-3,610.35	0.00

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Original Face:	1,000,000.000	Base	101.156100	49,884.21	93.834960	46,273.86	-3,610.35	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.030000	16 Aug 2052		
	449,445.100	Local	100.651953	452,375.27	84.459010	379,596.88	-72,778.39	0.01
Original Face:	2,000,000.000	Base	100.651953	452,375.27	84.459010	379,596.88	-72,778.39	0.01
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	33,036.300	Local	100.725021	33,275.82	95.483660	31,544.27	-1,731.55	0.00
Original Face:	1,000,000.000	Base	100.725021	33,275.82	95.483660	31,544.27	-1,731.55	0.00
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	188,950.550	Local	100.926248	190,700.70	84.562300	159,780.93	-30,919.77	0.01
Original Face:	5,000,000.000	Base	100.926248	190,700.70	84.562300	159,780.93	-30,919.77	0.01
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	706,660.200	Local	97.945532	692,142.09	86.983230	614,675.87	-77,466.22	0.02
Original Face:	5,000,000.000	Base	97.945532	692,142.09	86.983230	614,675.87	-77,466.22	0.02
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	1,066,185.600	Local	100.712293	1,073,779.97	83.228360	887,368.79	-186,411.18	0.03
Original Face:	20,000,000.000	Base	100.712293	1,073,779.97	83.228360	887,368.79	-186,411.18	0.03
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	503,247.770	Local	100.196494	504,236.62	82.345840	414,403.60	-89,833.02	0.02
Original Face:	10,000,000.000	Base	100.196494	504,236.62	82.345840	414,403.60	-89,833.02	0.02
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	1,472,874.520	Local	96.246701	1,417,593.14	81.002030	1,193,058.26	-224,534.88	0.05
Original Face:	4,000,000.000	Base	96.246701	1,417,593.14	81.002030	1,193,058.26	-224,534.88	0.05
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	2,145,532.950	Local	96.735044	2,075,482.25	82.008410	1,759,517.46	-315,964.79	0.07
Original Face:	5,000,000.000	Base	96.735044	2,075,482.25	82.008410	1,759,517.46	-315,964.79	0.07
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	160,147.940	Local	99.913343	160,009.16	95.673740	153,219.52	-6,789.64	0.01
Original Face:	10,000,000.000	Base	99.913343	160,009.16	95.673740	153,219.52	-6,789.64	0.01
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	874,901.810	Local	100.078184	875,585.84	96.684930	845,898.20	-29,687.64	0.03

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Original Face:		Base	5,000,000.000	100.078184	875,585.84	96.684930	845,898.20	-29,687.64	0.03
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD					3.000000	20 Mar 2049		
		Local	313,008.400	100.000000	313,008.40	91.465140	286,293.57	-26,714.83	0.01
Original Face:		Base	10,000,000.000	100.000000	313,008.40	91.465140	286,293.57	-26,714.83	0.01
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.470000	20 Jun 2036		
		Local	4,724,876.510	103.769725	4,902,991.38	87.390310	4,129,084.23	-773,907.15	0.16
Original Face:		Base	8,000,000.000	103.769725	4,902,991.38	87.390310	4,129,084.23	-773,907.15	0.16
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR					5.600000	15 Mar 2030		
		Local	16,250,000.000	100.000000	16,250,000.00	100.000000	16,250,000.00	0.00	0.62
Original Face:		Base	25,000,000.000	100.000000	16,250,000.00	100.000000	16,250,000.00	0.00	0.62
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					5.550000	20 Jan 2027		
		Local	8,749,999.950	100.000000	8,749,999.96	100.000000	8,749,999.95	-0.01	0.34
Original Face:		Base	15,000,000.000	100.000000	8,749,999.96	100.000000	8,749,999.95	-0.01	0.34
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					5.600000	15 Sep 2026		
		Local	1,000,000.010	100.000000	1,000,000.01	100.000000	1,000,000.01	0.00	0.04
Original Face:		Base	2,000,000.000	100.000000	1,000,000.01	100.000000	1,000,000.01	0.00	0.04
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
		Local	3,000,000.000	99.970211	2,999,106.32	95.399917	2,861,997.51	-137,108.81	0.11
		Base		99.970211	2,999,106.32	95.399917	2,861,997.51	-137,108.81	0.11
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.320000	01 Apr 2027		
		Local	582,822.700	103.539353	603,450.85	97.277890	566,957.63	-36,493.22	0.02
Original Face:		Base	28,600,000.000	103.539353	603,450.85	97.277890	566,957.63	-36,493.22	0.02
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR					9.575000	25 Jan 2025		
		Local	20,270.440	95.796441	19,418.36	98.932078	20,053.97	635.61	0.00
Original Face:		Base	10,243,765.000	95.796441	19,418.36	98.932078	20,053.97	635.61	0.00
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR					9.640000	25 Jan 2029		
		Local	719,697.850	106.036444	763,142.01	103.236994	742,994.43	-20,147.58	0.03
Original Face:		Base	5,000,000.000	106.036444	763,142.01	103.236994	742,994.43	-20,147.58	0.03
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					0.010000	24 Jan 2025		
		Local	2,700,000.000	101.987280	2,753,656.56	95.682220	2,583,419.94	-170,236.62	0.10

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		Base	101.987280	2,753,656.56	95.682220	2,583,419.94	-170,236.62	0.10
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027		
	3,000,000.000	Local	102.074414	3,062,232.43	92.636394	2,779,091.82	-283,140.61	0.11
		Base	102.074414	3,062,232.43	92.636394	2,779,091.82	-283,140.61	0.11
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	3,104,531.470	Local	102.035680	3,167,729.80	93.265308	2,895,450.84	-272,278.96	0.11
Original Face:	3,400,000.000	Base	102.035680	3,167,729.80	93.265308	2,895,450.84	-272,278.96	0.11
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	7,000,000.000	Local	102.220156	7,155,410.94	91.473520	6,403,146.40	-752,264.54	0.25
		Base	102.220156	7,155,410.94	91.473520	6,403,146.40	-752,264.54	0.25
912796ZD4	TREASURY BILL 11/23 0.00000				0.010000	30 Nov 2023		
	40,000,000.000	Local	99.238317	39,695,326.66	99.127292	39,650,916.80	-44,409.86	1.52
		Base	99.238317	39,695,326.66	99.127292	39,650,916.80	-44,409.86	1.52
9128285U0	US TREASURY N/B 12/23 2.625				2.625000	31 Dec 2023		
	15,000,000.000	Local	100.397012	15,059,551.77	99.304688	14,895,703.20	-163,848.57	0.57
		Base	100.397012	15,059,551.77	99.304688	14,895,703.20	-163,848.57	0.57
912828XT2	US TREASURY N/B 05/24 2				2.000000	31 May 2024		
	25,000,000.000	Local	98.178703	24,544,675.86	97.722656	24,430,664.00	-114,011.86	0.94
		Base	98.178703	24,544,675.86	97.722656	24,430,664.00	-114,011.86	0.94
912828ZC7	US TREASURY N/B 02/25 1.125				1.125000	28 Feb 2025		
	25,000,000.000	Local	96.045643	24,011,410.84	94.390625	23,597,656.25	-413,754.59	0.91
		Base	96.045643	24,011,410.84	94.390625	23,597,656.25	-413,754.59	0.91
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	20,000,000.000	Local	98.752757	19,750,551.35	92.210938	18,442,187.60	-1,308,363.75	0.71
		Base	98.752757	19,750,551.35	92.210938	18,442,187.60	-1,308,363.75	0.71
91282CAB7	US TREASURY N/B 07/25 0.25				0.250000	31 Jul 2025		
	15,000,000.000	Local	95.100106	14,265,015.93	91.562500	13,734,375.00	-530,640.93	0.53
		Base	95.100106	14,265,015.93	91.562500	13,734,375.00	-530,640.93	0.53
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	10,000,000.000	Local	98.573530	9,857,353.03	91.246094	9,124,609.40	-732,743.63	0.35

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	98.573530	9,857,353.03	91.246094	9,124,609.40	-732,743.63	0.35
91282CAP6	US TREASURY N/B 10/23 0.125				0.125000	15 Oct 2023		
	25,000,000.000	Local	99.989422	24,997,355.56	99.812733	24,953,183.25	-44,172.31	0.96
		Base	99.989422	24,997,355.56	99.812733	24,953,183.25	-44,172.31	0.96
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	99.204518	19,840,903.61	90.023438	18,004,687.60	-1,836,216.01	0.69
		Base	99.204518	19,840,903.61	90.023438	18,004,687.60	-1,836,216.01	0.69
91282CDH1	US TREASURY N/B 11/24 0.75				0.750000	15 Nov 2024		
	10,000,000.000	Local	99.940247	9,994,024.73	94.988281	9,498,828.10	-495,196.63	0.36
		Base	99.940247	9,994,024.73	94.988281	9,498,828.10	-495,196.63	0.36
91282CDM0	US TREASURY N/B 11/23 0.5				0.500000	30 Nov 2023		
	20,000,000.000	Local	99.998715	19,999,743.03	99.208081	19,841,616.20	-158,126.83	0.76
		Base	99.998715	19,999,743.03	99.208081	19,841,616.20	-158,126.83	0.76
91282CDS7	US TREASURY N/B 01/25 1.125				1.125000	15 Jan 2025		
	25,000,000.000	Local	96.101046	24,025,261.41	94.804688	23,701,172.00	-324,089.41	0.91
		Base	96.101046	24,025,261.41	94.804688	23,701,172.00	-324,089.41	0.91
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	20,000,000.000	Local	99.832298	19,966,459.63	94.992188	18,998,437.60	-968,022.03	0.73
		Base	99.832298	19,966,459.63	94.992188	18,998,437.60	-968,022.03	0.73
91282CEA5	US TREASURY N/B 02/24 1.5				1.500000	29 Feb 2024		
	10,000,000.000	Local	99.733002	9,973,300.16	98.390625	9,839,062.50	-134,237.66	0.38
		Base	99.733002	9,973,300.16	98.390625	9,839,062.50	-134,237.66	0.38
91282CED9	US TREASURY N/B 03/25 1.75				1.750000	15 Mar 2025		
	10,000,000.000	Local	99.636209	9,963,620.90	95.097656	9,509,765.60	-453,855.30	0.37
		Base	99.636209	9,963,620.90	95.097656	9,509,765.60	-453,855.30	0.37
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024		
	75,000,000.000	Local	99.913756	74,935,317.36	98.429688	73,822,266.00	-1,113,051.36	2.84
		Base	99.913756	74,935,317.36	98.429688	73,822,266.00	-1,113,051.36	2.84
91282CEH0	US TREASURY N/B 04/25 2.625				2.625000	15 Apr 2025		
	25,000,000.000	Local	97.733807	24,433,451.67	96.179688	24,044,922.00	-388,529.67	0.92

& 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
		Base	97.733807	24,433,451.67	96.179688	24,044,922.00	-388,529.67	0.92
91282CEK3	US TREASURY N/B 04/24 2.5				2.500000	30 Apr 2024		
	45,000,000.000	Local	99.906474	44,957,913.48	98.300781	44,235,351.45	-722,562.03	1.70
		Base	99.906474	44,957,913.48	98.300781	44,235,351.45	-722,562.03	1.70
91282CEQ0	US TREASURY N/B 05/25 2.75				2.750000	15 May 2025		
	90,000,000.000	Local	100.136401	90,122,760.77	96.210938	86,589,844.20	-3,532,916.57	3.33
		Base	100.136401	90,122,760.77	96.210938	86,589,844.20	-3,532,916.57	3.33
91282CER8	US TREASURY N/B 05/24 2.5				2.500000	31 May 2024		
	20,000,000.000	Local	99.544337	19,908,867.32	98.058594	19,611,718.80	-297,148.52	0.75
		Base	99.544337	19,908,867.32	98.058594	19,611,718.80	-297,148.52	0.75
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025		
	25,000,000.000	Local	99.052545	24,763,136.19	96.277344	24,069,336.00	-693,800.19	0.92
		Base	99.052545	24,763,136.19	96.277344	24,069,336.00	-693,800.19	0.92
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
	50,000,000.000	Local	99.886511	49,943,255.60	98.183594	49,091,797.00	-851,458.60	1.89
		Base	99.886511	49,943,255.60	98.183594	49,091,797.00	-851,458.60	1.89
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024		
	225,000,000.000	Local	99.261469	223,338,304.61	97.972656	220,438,476.00	-2,899,828.61	8.47
		Base	99.261469	223,338,304.61	97.972656	220,438,476.00	-2,899,828.61	8.47
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024		
	70,000,000.000	Local	99.578702	69,705,091.46	97.996094	68,597,265.80	-1,107,825.66	2.64
		Base	99.578702	69,705,091.46	97.996094	68,597,265.80	-1,107,825.66	2.64
91282CFQ9	US TREASURY N/B 10/24 4.375				4.375000	31 Oct 2024		
	50,000,000.000	Local	99.922734	49,961,366.90	98.882812	49,441,406.00	-519,960.90	1.90
		Base	99.922734	49,961,366.90	98.882812	49,441,406.00	-519,960.90	1.90
91282CFX4	US TREASURY N/B 11/24 4.5				4.500000	30 Nov 2024		
	25,000,000.000	Local	100.288486	25,072,121.61	98.996094	24,749,023.50	-323,098.11	0.95
		Base	100.288486	25,072,121.61	98.996094	24,749,023.50	-323,098.11	0.95
91282CGG0	US TREASURY N/B 01/25 4.125				4.125000	31 Jan 2025		
	25,000,000.000	Local	99.933767	24,983,441.66	98.468750	24,617,187.50	-366,254.16	0.95

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	99.933767	24,983,441.66	98.468750	24,617,187.50	-366,254.16	0.95
91282CGN5	US TREASURY N/B 02/25 4.625				4.625000	28 Feb 2025		
	25,000,000.000	Local	100.819260	25,204,814.94	99.097656	24,774,414.00	-430,400.94	0.95
		Base	100.819260	25,204,814.94	99.097656	24,774,414.00	-430,400.94	0.95
91282CGU9	US TREASURY N/B 03/25 3.875				3.875000	31 Mar 2025		
	25,000,000.000	Local	99.755433	24,938,858.37	98.019531	24,504,882.75	-433,975.62	0.94
		Base	99.755433	24,938,858.37	98.019531	24,504,882.75	-433,975.62	0.94
91282CGX3	US TREASURY N/B 04/25 3.875				3.875000	30 Apr 2025		
	20,000,000.000	Local	99.668434	19,933,686.74	97.949219	19,589,843.80	-343,842.94	0.75
		Base	99.668434	19,933,686.74	97.949219	19,589,843.80	-343,842.94	0.75
91282CHL8	US TREASURY N/B 06/25 4.625				4.625000	30 Jun 2025		
	25,000,000.000	Local	99.230627	24,807,656.77	99.148438	24,787,109.50	-20,547.27	0.95
		Base	99.230627	24,807,656.77	99.148438	24,787,109.50	-20,547.27	0.95
91282CHN4	US TREASURY N/B 07/25 4.75				4.750000	31 Jul 2025		
	25,000,000.000	Local	99.518971	24,879,742.66	99.339844	24,834,961.00	-44,781.66	0.95
		Base	99.518971	24,879,742.66	99.339844	24,834,961.00	-44,781.66	0.95
91282CHV6	US TREASURY N/B 08/25 5				5.000000	31 Aug 2025		
	50,000,000.000	Local	99.808971	49,904,485.28	99.804688	49,902,344.00	-2,141.28	1.92
		Base	99.808971	49,904,485.28	99.804688	49,902,344.00	-2,141.28	1.92
US DOLLAR Total								
	1,277,805,500.340	Local		1,271,048,700.78		1,242,632,378.27	-28,416,322.51	47.75
Original Face:	593,465,758.000	Base		1,271,048,700.78		1,242,632,378.27	-28,416,322.51	47.75
FIXED INCOME Total								
	1,277,805,500.340	Base		1,271,048,700.78		1,242,632,378.27	-28,416,322.51	47.75
Original Face:	593,465,758.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,645,902,493.660	Base		2,631,259,599.02		2,602,583,841.43	-28,675,757.59	100.00
	Original Face:	593,465,758.000							

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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								
			-371,256.360	1.000000	-371,256.36	1.000000	-371,256.36	0.00	0.01
		Base		1.000000	-371,256.36	1.000000	-371,256.36	0.00	0.01
US DOLLAR Total									
			-371,256.360		-371,256.36		-371,256.36	0.00	0.01
		Base			-371,256.36		-371,256.36	0.00	0.01
CASH Total									
			-371,256.360	Base	-371,256.36		-371,256.36	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A3ZK9	AT+T INC					5.340000	19 Dec 2023		
			16,707,000.000	98.828167	16,511,221.81	98.828167	16,511,221.81	0.00	0.27
		Base		98.828167	16,511,221.81	98.828167	16,511,221.81	0.00	0.27
0020A3ZL7	AT+T INC					5.420000	20 Dec 2023		
			25,000,000.000	98.795556	24,698,888.89	98.795556	24,698,888.89	0.00	0.40
		Base		98.795556	24,698,888.89	98.795556	24,698,888.89	0.00	0.40
13443DXB0	CAMPBELL SOUP CO.					5.520000	11 Oct 2023		
			22,500,000.000	99.846667	22,465,500.00	99.846667	22,465,500.00	0.00	0.37
		Base		99.846667	22,465,500.00	99.846667	22,465,500.00	0.00	0.37
138994009	CANTOR FITZGERALD REPO REPO					5.350000	02 Oct 2023		
			32,000,000.000	100.000000	32,000,000.00	100.000000	32,000,000.00	0.00	0.52
		Base		100.000000	32,000,000.00	100.000000	32,000,000.00	0.00	0.52
138994009	CANTOR FITZGERALD REPO REPO					5.380000	04 Oct 2023		
			30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.49
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
19121AGB1	COCA COLA COMPANY					5.250000	11 Jul 2024		
		Local	10,000,000.000	95.858333	9,585,833.33	95.747300	9,574,730.00	-11,103.33	0.16
		Base		95.858333	9,585,833.33	95.747300	9,574,730.00	-11,103.33	0.16
19121AGH8	COCA COLA COMPANY 07/24 ZCP					5.250000	17 Jul 2024		
		Local	15,000,000.000	95.770833	14,365,625.00	95.660500	14,349,075.00	-16,550.00	0.23
		Base		95.770833	14,365,625.00	95.660500	14,349,075.00	-16,550.00	0.23
22599G006	CREDIT AGRICOLE REPO REPO					5.270000	02 Oct 2023		
		Local	250,000,000.000	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	4.07
		Base		100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	4.07
23102VXQ8	CUMMINS INC 10/23 ZCP					5.400000	24 Oct 2023		
		Local	25,000,000.000	99.655000	24,913,750.00	99.655000	24,913,750.00	0.00	0.41
		Base		99.655000	24,913,750.00	99.655000	24,913,750.00	0.00	0.41
26082NX67	DOWDUPONT INC					5.390000	06 Oct 2023		
		Local	20,000,000.000	99.925139	19,985,027.78	99.925139	19,985,027.78	0.00	0.33
		Base		99.925139	19,985,027.78	99.925139	19,985,027.78	0.00	0.33
26244JY11	DUKE ENERGY CORP					5.530000	01 Nov 2023		
		Local	25,000,000.000	99.523806	24,880,951.39	99.523806	24,880,951.39	0.00	0.41
		Base		99.523806	24,880,951.39	99.523806	24,880,951.39	0.00	0.41
30601VD32	FAIRWAY FINANCE CORP					5.630000	03 Apr 2024		
		Local	10,000,000.000	97.106806	9,710,680.56	97.064100	9,706,410.00	-4,270.56	0.16
		Base		97.106806	9,710,680.56	97.064100	9,706,410.00	-4,270.56	0.16
41282KX37	HARLEY DAVIDSON FND CP					6.050000	03 Oct 2023		
		Local	13,500,000.000	99.966389	13,495,462.50	99.966389	13,495,462.50	0.00	0.22
		Base		99.966389	13,495,462.50	99.966389	13,495,462.50	0.00	0.22
46514TZN1	ISRAEL ST 05/26 0					1.830000	01 May 2026		
		Local	1,500,000.000	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
		Base		100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
46593LUH0	JPMORGAN CHASE BK N A INSTL CT					5.000000	14 Jun 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	99.587394	14,938,109.10	-61,890.90	0.24
		Base		100.000000	15,000,000.00	99.587394	14,938,109.10	-61,890.90	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46651VBL9	J.P. MORGAN SECURITIES					5.290000	02 Feb 2024		
		Local	45,000,000.000	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	0.73
		Base		100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	0.73
46651VDT0	J.P. MORGAN SECURITIES					5.960000	07 Jun 2024		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.41
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.41
60689GYM2	MIZUHO BANK LTD					5.480000	21 Nov 2023		
		Local	25,000,000.000	99.223667	24,805,916.67	99.223667	24,805,916.67	0.00	0.40
		Base		99.223667	24,805,916.67	99.223667	24,805,916.67	0.00	0.40
71344UZJ1	PEPSICO INC					5.310000	18 Dec 2023		
		Local	25,000,000.000	98.849500	24,712,375.00	98.849500	24,712,375.00	0.00	0.40
		Base		98.849500	24,712,375.00	98.849500	24,712,375.00	0.00	0.40
74271TAW3	PROCTOR GAMBLE AND CO					5.360000	30 Jan 2024		
		Local	25,000,000.000	98.198444	24,549,611.11	98.214100	24,553,525.00	3,913.89	0.40
		Base		98.198444	24,549,611.11	98.214100	24,553,525.00	3,913.89	0.40
74271UXL9	PROCTOR GAMBLE AND CO					4.940000	20 Oct 2023		
		Local	25,000,000.000	99.739278	24,934,819.44	99.739278	24,934,819.44	0.00	0.41
		Base		99.739278	24,934,819.44	99.739278	24,934,819.44	0.00	0.41
78015DYF1	ROYAL BK CDA					5.190000	15 Nov 2023		
		Local	25,000,000.000	99.351250	24,837,812.50	99.351250	24,837,812.50	0.00	0.40
		Base		99.351250	24,837,812.50	99.351250	24,837,812.50	0.00	0.40
86563HXJ4	SUMITOMO MITSUI TRUST NY					5.350000	18 Oct 2023		
		Local	25,000,000.000	99.747361	24,936,840.28	99.747361	24,936,840.28	0.00	0.41
		Base		99.747361	24,936,840.28	99.747361	24,936,840.28	0.00	0.41
88580DY73	3M CO					5.640000	07 Nov 2023		
		Local	25,000,000.000	99.420333	24,855,083.33	99.420333	24,855,083.33	0.00	0.40
		Base		99.420333	24,855,083.33	99.420333	24,855,083.33	0.00	0.40
90782BYT1	UNION PACIFIC CORP					5.400000	27 Nov 2023		
		Local	25,000,000.000	99.145000	24,786,250.00	99.145000	24,786,250.00	0.00	0.40
		Base		99.145000	24,786,250.00	99.145000	24,786,250.00	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
912796Z28	TREASURY BILL 02/24 0.00000					4.810000	22 Feb 2024		
		Local	40,000,000.000	98.076000	39,230,400.00	97.892339	39,156,935.60	-73,464.40	0.64
		Base		98.076000	39,230,400.00	97.892339	39,156,935.60	-73,464.40	0.64
912797FC6	TREASURY BILL 10/23 0.00000					4.832000	26 Oct 2023		
		Local	80,000,000.000	99.664444	79,731,555.56	99.664444	79,731,555.56	0.00	1.30
		Base		99.664444	79,731,555.56	99.664444	79,731,555.56	0.00	1.30
912797GB7	TREASURY BILL 07/24 0.00000					5.050000	11 Jul 2024		
		Local	40,000,000.000	96.016111	38,406,444.45	95.906588	38,362,635.20	-43,809.25	0.62
		Base		96.016111	38,406,444.45	95.906588	38,362,635.20	-43,809.25	0.62
912797GK7	TREASURY BILL 08/24 0.00000					5.051000	08 Aug 2024		
		Local	40,000,000.000	95.622467	38,248,986.67	95.511665	38,204,666.00	-44,320.67	0.62
		Base		95.622467	38,248,986.67	95.511665	38,204,666.00	-44,320.67	0.62
912797HU4	TREASURY BILL 12/23 0.00000					5.285500	12 Dec 2023		
		Local	40,000,000.000	98.942900	39,577,160.00	98.942900	39,577,160.00	0.00	0.64
		Base		98.942900	39,577,160.00	98.942900	39,577,160.00	0.00	0.64
926NKW009	AMHERST PIERPONT 04/15 VAR					5.310000	13 Oct 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.33
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.33
926NKW009	AMHERST PIERPONT 04/15 VAR					5.390000	18 Oct 2023		
		Local	35,000,000.000	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	0.57
		Base		100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	0.57
926NKW009	AMHERST PIERPONT 04/15 VAR					5.310000	20 Oct 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.33
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.33
92780KXW3	VIRGINIA ELECT.+ PWR					5.450000	30 Oct 2023		
		Local	10,545,000.000	99.560972	10,498,704.52	99.560972	10,498,704.52	0.00	0.17
		Base		99.560972	10,498,704.52	99.560972	10,498,704.52	0.00	0.17
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					5.260000	02 Oct 2023		
		Local	500,000,000.000	100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	8.14
		Base		100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	8.14

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
93114FYL2	WAL MART STORES INC					5.330000	20 Nov 2023		
		Local	24,690,000.000	99.259722	24,507,225.41	99.259722	24,507,225.41	0.00	0.40
		Base		99.259722	24,507,225.41	99.259722	24,507,225.41	0.00	0.40
979QHR003	SOUTH STREET REPO					5.350000	02 Oct 2023		
		Local	20,960,346.430	100.000000	20,960,346.43	100.000000	20,960,346.43	0.00	0.34
		Base		100.000000	20,960,346.43	100.000000	20,960,346.43	0.00	0.34
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.550000	01 Oct 2023		
		Local	90,519.350	100.000000	90,519.35	100.000000	90,519.35	0.00	0.00
		Base		100.000000	90,519.35	100.000000	90,519.35	0.00	0.00
985FHY004	MITSUBISHI UFJ REPO					5.280000	02 Oct 2023		
		Local	249,371,900.930	100.000000	249,371,900.93	100.000000	249,371,900.93	0.00	4.06
		Base		100.000000	249,371,900.93	100.000000	249,371,900.93	0.00	4.06
985FHY004	MITSUBISHI UFJ REPO					5.300000	02 Nov 2023		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.63
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.63
US DOLLAR Total									
		Local	2,001,864,766.710		1,993,154,892.91		1,992,903,397.69	-251,495.22	32.46
		Base			1,993,154,892.91		1,992,903,397.69	-251,495.22	32.46
CASH EQUIVALENT Total									
		Base	2,001,864,766.710		1,993,154,892.91		1,992,903,397.69	-251,495.22	32.46

EQUITY

US DOLLAR Exchange Rate: 1.000000

31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST								
		Local	73,674,806.030	1.000000	73,674,806.03	1.000000	73,674,806.03	0.00	1.20
		Base		1.000000	73,674,806.03	1.000000	73,674,806.03	0.00	1.20
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
		Local	108,847,936.110	1.000000	108,847,936.11	1.000000	108,847,936.11	0.00	1.77
		Base		1.000000	108,847,936.11	1.000000	108,847,936.11	0.00	1.77

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	110,590,547.590	Local	1.000000	110,590,547.59	1.000000	110,590,547.59	0.00	1.80
		Base	1.000000	110,590,547.59	1.000000	110,590,547.59	0.00	1.80
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	103,831,868.720	Local	1.000000	103,831,868.72	1.000000	103,831,868.72	0.00	1.69
		Base	1.000000	103,831,868.72	1.000000	103,831,868.72	0.00	1.69
US DOLLAR Total								
	396,945,158.450	Local		396,945,158.45		396,945,158.45	0.00	6.47
		Base		396,945,158.45		396,945,158.45	0.00	6.47
EQUITY Total								
	396,945,158.450	Base		396,945,158.45		396,945,158.45	0.00	6.47
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	99.984772	6,998,934.06	97.660161	6,836,211.27	-162,722.79	0.11
		Base	99.984772	6,998,934.06	97.660161	6,836,211.27	-162,722.79	0.11
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	7,000,000.000	Local	99.917231	6,994,206.15	90.737038	6,351,592.66	-642,613.49	0.10
		Base	99.917231	6,994,206.15	90.737038	6,351,592.66	-642,613.49	0.10
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75				3.750000	14 Nov 2023		
	5,500,000.000	Local	100.110847	5,506,096.60	99.744062	5,485,923.41	-20,173.19	0.09
		Base	100.110847	5,506,096.60	99.744062	5,485,923.41	-20,173.19	0.09
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	10,000,000.000	Local	99.970161	9,997,016.05	96.900468	9,690,046.80	-306,969.25	0.16
		Base	99.970161	9,997,016.05	96.900468	9,690,046.80	-306,969.25	0.16
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	7,000,000.000	Local	99.850959	6,989,567.13	94.100425	6,587,029.75	-402,537.38	0.11
		Base	99.850959	6,989,567.13	94.100425	6,587,029.75	-402,537.38	0.11

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
		Local	20,000,000.000	99.995589	19,999,117.71	98.733049	19,746,609.80	-252,507.91	0.32
		Base		99.995589	19,999,117.71	98.733049	19,746,609.80	-252,507.91	0.32
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1					1.000000	01 Nov 2025		
		Local	3,000,000.000	99.902589	2,997,077.66	90.621853	2,718,655.59	-278,422.07	0.04
		Base		99.902589	2,997,077.66	90.621853	2,718,655.59	-278,422.07	0.04
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	10,000,000.000	99.946598	9,994,659.77	97.254793	9,725,479.30	-269,180.47	0.16
		Base		99.946598	9,994,659.77	97.254793	9,725,479.30	-269,180.47	0.16
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					6.240000	04 Mar 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.407803	2,008,156.06	8,156.06	0.03
		Base		100.000000	2,000,000.00	100.407803	2,008,156.06	8,156.06	0.03
025816CU1	AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR					6.030000	03 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.087519	10,008,751.90	8,751.90	0.16
		Base		100.000000	10,000,000.00	100.087519	10,008,751.90	8,751.90	0.16
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
		Local	10,000,000.000	99.937389	9,993,738.93	96.746135	9,674,613.50	-319,125.43	0.16
		Base		99.937389	9,993,738.93	96.746135	9,674,613.50	-319,125.43	0.16
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR					5.389000	28 Jul 2027		
		Local	20,000,000.000	100.000000	20,000,000.00	98.613291	19,722,658.20	-277,341.80	0.32
		Base		100.000000	20,000,000.00	98.613291	19,722,658.20	-277,341.80	0.32
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A					4.950000	15 Oct 2027		
		Local	6,000,000.000	99.996522	5,999,791.32	98.941780	5,936,506.80	-63,284.52	0.10
Original Face:		Base	6,000,000.000	99.996522	5,999,791.32	98.941780	5,936,506.80	-63,284.52	0.10
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
		Local	8,000,000.000	99.980473	7,998,437.87	95.762165	7,660,973.20	-337,464.67	0.12
		Base		99.980473	7,998,437.87	95.762165	7,660,973.20	-337,464.67	0.12
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	15,000,000.000	99.965794	14,994,869.17	94.855788	14,228,368.20	-766,500.97	0.23
		Base		99.965794	14,994,869.17	94.855788	14,228,368.20	-766,500.97	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
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR					6.240000	12 Jan 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.631482	15,094,722.30	94,722.30	0.25
		Base		100.000000	15,000,000.00	100.631482	15,094,722.30	94,722.30	0.25
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45					1.450000	15 Sep 2026		
		Local	3,000,000.000	99.686327	2,990,589.81	88.142774	2,644,283.22	-346,306.59	0.04
		Base		99.686327	2,990,589.81	88.142774	2,644,283.22	-346,306.59	0.04
03027XCC2	AMERICAN TOWER CORP SR UNSECURED 07/28 5.25					5.250000	15 Jul 2028		
		Local	10,000,000.000	99.729522	9,972,952.22	96.679750	9,667,975.00	-304,977.22	0.16
		Base		99.729522	9,972,952.22	96.679750	9,667,975.00	-304,977.22	0.16
03040WAL9	AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4					3.400000	01 Mar 2025		
		Local	9,046,000.000	97.748544	8,842,333.28	96.701204	8,747,590.91	-94,742.37	0.14
		Base		97.748544	8,842,333.28	96.701204	8,747,590.91	-94,742.37	0.14
031162DN7	AMGEN INC SR UNSECURED 03/26 5.507					5.507000	02 Mar 2026		
		Local	13,000,000.000	100.000000	13,000,000.00	99.417718	12,924,303.34	-75,696.66	0.21
		Base		100.000000	13,000,000.00	99.417718	12,924,303.34	-75,696.66	0.21
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15					5.150000	02 Mar 2028		
		Local	3,000,000.000	99.843991	2,995,319.74	98.362125	2,950,863.75	-44,455.99	0.05
		Base		99.843991	2,995,319.74	98.362125	2,950,863.75	-44,455.99	0.05
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
		Local	10,000,000.000	99.910951	9,991,095.07	91.726417	9,172,641.70	-818,453.37	0.15
		Base		99.910951	9,991,095.07	91.726417	9,172,641.70	-818,453.37	0.15
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
		Local	5,000,000.000	99.893907	4,994,695.37	90.176499	4,508,824.95	-485,870.42	0.07
		Base		99.893907	4,994,695.37	90.176499	4,508,824.95	-485,870.42	0.07
037833ES5	APPLE INC SR UNSECURED 05/26 4.421					4.421000	08 May 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	98.410950	11,809,314.00	-190,686.00	0.19
		Base		100.000000	12,000,000.00	98.410950	11,809,314.00	-190,686.00	0.19
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
		Local	5,000,000.000	103.216049	5,160,802.43	95.825697	4,791,284.85	-369,517.58	0.08
		Base		103.216049	5,160,802.43	95.825697	4,791,284.85	-369,517.58	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
		Local	12,000,000.000	99.914053	11,989,686.30	95.922126	11,510,655.12	-479,031.18	0.19
		Base		99.914053	11,989,686.30	95.922126	11,510,655.12	-479,031.18	0.19
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05					5.050000	15 Jul 2026		
		Local	7,000,000.000	99.885508	6,991,985.57	98.555693	6,898,898.51	-93,087.06	0.11
		Base		99.885508	6,991,985.57	98.555693	6,898,898.51	-93,087.06	0.11
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.850000	23 Dec 2025		
		Local	5,000,000.000	99.864709	4,993,235.45	89.576276	4,478,813.80	-514,421.65	0.07
		Base		99.864709	4,993,235.45	89.576276	4,478,813.80	-514,421.65	0.07
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR					0.500000	16 Feb 2024		
		Local	25,000,000.000	99.981096	24,995,273.97	97.756150	24,439,037.50	-556,236.47	0.40
		Base		99.981096	24,995,273.97	97.756150	24,439,037.50	-556,236.47	0.40
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
		Local	5,371,000.000	98.319083	5,280,717.96	87.833438	4,717,533.95	-563,184.01	0.08
		Base		98.319083	5,280,717.96	87.833438	4,717,533.95	-563,184.01	0.08
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75					0.750000	26 Sep 2024		
		Local	15,000,000.000	99.929492	14,989,423.82	94.215937	14,132,390.55	-857,033.27	0.23
		Base		99.929492	14,989,423.82	94.215937	14,132,390.55	-857,033.27	0.23
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	96.678019	9,667,801.90	-332,198.10	0.16
		Base		100.000000	10,000,000.00	96.678019	9,667,801.90	-332,198.10	0.16
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	96.336234	15,413,797.44	-586,202.56	0.25
		Base		100.000000	16,000,000.00	96.336234	15,413,797.44	-586,202.56	0.25
06048WV64	BANK OF AMERICA CORP SR UNSECURED 11/25 4					4.000000	17 Nov 2025		
		Local	25,000,000.000	99.906360	24,976,590.02	95.707160	23,926,790.00	-1,049,800.02	0.39
		Base		99.906360	24,976,590.02	95.707160	23,926,790.00	-1,049,800.02	0.39
06048WW63	BANK OF AMERICA CORP SR UNSECURED 06/27 5					5.000000	22 Jun 2027		
		Local	20,000,000.000	99.884853	19,976,970.55	95.368106	19,073,621.20	-903,349.35	0.31
		Base		99.884853	19,976,970.55	95.368106	19,073,621.20	-903,349.35	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
06048WX70	BANK OF AMERICA CORP SR UNSECURED 09/26 VAR					4.150000	01 Sep 2026		
		20,000,000.000	Local	100.000000	20,000,000.00	96.312652	19,262,530.40	-737,469.60	0.31
			Base	100.000000	20,000,000.00	96.312652	19,262,530.40	-737,469.60	0.31
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6					6.000000	20 Oct 2027		
		10,000,000.000	Local	100.000000	10,000,000.00	99.169263	9,916,926.30	-83,073.70	0.16
			Base	100.000000	10,000,000.00	99.169263	9,916,926.30	-83,073.70	0.16
06048WZ86	BANK OF AMERICA CORP SR UNSECURED 10/27 6.35					6.350000	28 Oct 2027		
		20,000,000.000	Local	100.000000	20,000,000.00	100.232372	20,046,474.40	46,474.40	0.33
			Base	100.000000	20,000,000.00	100.232372	20,046,474.40	46,474.40	0.33
06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4					5.400000	25 Jan 2028		
		20,000,000.000	Local	100.000000	20,000,000.00	97.584071	19,516,814.20	-483,185.80	0.32
			Base	100.000000	20,000,000.00	97.584071	19,516,814.20	-483,185.80	0.32
06055JAX7	BANK OF AMERICA CORP SR UNSECURED 05/28 5.4					5.400000	04 May 2028		
		10,000,000.000	Local	100.000000	10,000,000.00	96.643026	9,664,302.60	-335,697.40	0.16
			Base	100.000000	10,000,000.00	96.643026	9,664,302.60	-335,697.40	0.16
06055JBR9	BANK OF AMERICA CORP SR UNSECURED 07/28 6					6.000000	21 Jul 2028		
		10,000,000.000	Local	100.000000	10,000,000.00	98.939850	9,893,985.00	-106,015.00	0.16
			Base	100.000000	10,000,000.00	98.939850	9,893,985.00	-106,015.00	0.16
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					2.650000	18 Nov 2026		
		10,000,000.000	Local	100.000000	10,000,000.00	90.733000	9,073,300.00	-926,700.00	0.15
			Base	100.000000	10,000,000.00	90.733000	9,073,300.00	-926,700.00	0.15
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.250000	30 Jul 2025		
		10,000,000.000	Local	100.000000	10,000,000.00	91.575334	9,157,533.40	-842,466.60	0.15
			Base	100.000000	10,000,000.00	91.575334	9,157,533.40	-842,466.60	0.15
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					5.660000	08 Dec 2023		
		10,000,000.000	Local	100.000000	10,000,000.00	99.996882	9,999,688.20	-311.80	0.16
			Base	100.000000	10,000,000.00	99.996882	9,999,688.20	-311.80	0.16
06368GC54	BANK OF MONTREAL SR UNSECURED 12/26 2					2.000000	22 Dec 2026		
		20,000,000.000	Local	100.000000	20,000,000.00	87.119770	17,423,954.00	-2,576,046.00	0.28
			Base	100.000000	20,000,000.00	87.119770	17,423,954.00	-2,576,046.00	0.28

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06368GR74	BANK OF MONTREAL SR UNSECURED 05/24 VAR					4.000000	10 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	98.535686	9,853,568.60	-146,431.40	0.16
		Base		100.000000	10,000,000.00	98.535686	9,853,568.60	-146,431.40	0.16
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	94.450910	15,112,145.60	-887,854.40	0.25
		Base		100.000000	16,000,000.00	94.450910	15,112,145.60	-887,854.40	0.25
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
		Local	9,000,000.000	99.969321	8,997,238.88	98.299420	8,846,947.80	-150,291.08	0.14
		Base		99.969321	8,997,238.88	98.299420	8,846,947.80	-150,291.08	0.14
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
		Local	14,000,000.000	99.964388	13,995,014.29	95.849039	13,418,865.46	-576,148.83	0.22
		Base		99.964388	13,995,014.29	95.849039	13,418,865.46	-576,148.83	0.22
06368LGV2	BANK OF MONTREAL SR UNSECURED 02/28 5.203					5.203000	01 Feb 2028		
		Local	10,000,000.000	99.996510	9,999,650.99	97.578732	9,757,873.20	-241,777.79	0.16
		Base		99.996510	9,999,650.99	97.578732	9,757,873.20	-241,777.79	0.16
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	96.797722	19,359,544.40	-640,455.60	0.32
		Base		100.000000	20,000,000.00	96.797722	19,359,544.40	-640,455.60	0.32
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	98.538910	19,707,782.00	-292,218.00	0.32
		Base		100.000000	20,000,000.00	98.538910	19,707,782.00	-292,218.00	0.32
06405LAD3	BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR					5.148000	22 May 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	99.065071	11,887,808.52	-112,191.48	0.19
		Base		100.000000	12,000,000.00	99.065071	11,887,808.52	-112,191.48	0.19
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	7,000,000.000	99.962739	6,997,391.76	96.083655	6,725,855.85	-271,535.91	0.11
		Base		99.962739	6,997,391.76	96.083655	6,725,855.85	-271,535.91	0.11
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	10,000,000.000	99.993453	9,999,345.29	99.056147	9,905,614.70	-93,730.59	0.16
		Base		99.993453	9,999,345.29	99.056147	9,905,614.70	-93,730.59	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
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75					0.750000	28 Jan 2026		
		Local	7,000,000.000	99.899918	6,992,994.24	89.802990	6,286,209.30	-706,784.94	0.10
		Base		99.899918	6,992,994.24	89.802990	6,286,209.30	-706,784.94	0.10
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	10,000,000.000	99.979693	9,997,969.34	97.044635	9,704,463.50	-293,505.84	0.16
		Base		99.979693	9,997,969.34	97.044635	9,704,463.50	-293,505.84	0.16
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					5.570000	26 Apr 2024		
		Local	8,000,000.000	100.000000	8,000,000.00	99.869115	7,989,529.20	-10,470.80	0.13
		Base		100.000000	8,000,000.00	99.869115	7,989,529.20	-10,470.80	0.13
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					5.930000	25 Apr 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.948560	9,994,856.00	-5,144.00	0.16
		Base		100.000000	10,000,000.00	99.948560	9,994,856.00	-5,144.00	0.16
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	98.117000	14,717,550.00	-282,450.00	0.24
		Base		100.000000	15,000,000.00	98.117000	14,717,550.00	-282,450.00	0.24
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					5.770000	10 Jan 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.426775	14,914,016.25	-85,983.75	0.24
		Base		100.000000	15,000,000.00	99.426775	14,914,016.25	-85,983.75	0.24
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45					1.450000	10 Jan 2025		
		Local	5,000,000.000	99.971186	4,998,559.30	94.498647	4,724,932.35	-273,626.95	0.08
		Base		99.971186	4,998,559.30	94.498647	4,724,932.35	-273,626.95	0.08
06417XAN1	BANK OF NOVA SCOTIA SR UNSECURED 02/26 4.75					4.750000	02 Feb 2026		
		Local	10,000,000.000	99.930427	9,993,042.68	97.628270	9,762,827.00	-230,215.68	0.16
		Base		99.930427	9,993,042.68	97.628270	9,762,827.00	-230,215.68	0.16
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	98.469766	7,877,581.28	-122,418.72	0.13
		Base		100.000000	8,000,000.00	98.469766	7,877,581.28	-122,418.72	0.13
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55					5.550000	23 Jan 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	97.900000	14,685,000.00	-315,000.00	0.24
		Base		100.000000	15,000,000.00	97.900000	14,685,000.00	-315,000.00	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	94.667605	23,666,901.25	-1,333,098.75	0.39
		Base		100.000000	25,000,000.00	94.667605	23,666,901.25	-1,333,098.75	0.39
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	2,000,000.000	99.959803	1,999,196.05	95.396217	1,907,924.34	-91,271.71	0.03
		Base		99.959803	1,999,196.05	95.396217	1,907,924.34	-91,271.71	0.03
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
		Local	17,000,000.000	99.985895	16,997,602.22	98.621276	16,765,616.92	-231,985.30	0.27
		Base		99.985895	16,997,602.22	98.621276	16,765,616.92	-231,985.30	0.27
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	2,000,000.000	99.910079	1,998,201.58	97.215323	1,944,306.46	-53,895.12	0.03
		Base		99.910079	1,998,201.58	97.215323	1,944,306.46	-53,895.12	0.03
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5					5.000000	20 Feb 2026		
		Local	12,000,000.000	99.725355	11,967,042.59	98.459750	11,815,170.00	-151,872.59	0.19
		Base		99.725355	11,967,042.59	98.459750	11,815,170.00	-151,872.59	0.19
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2					5.900000	16 Feb 2027		
		Local	15,000,000.000	99.996978	14,999,546.70	100.012320	15,001,848.00	2,301.30	0.24
Original Face:		Base	15,000,000.000	99.996978	14,999,546.70	100.012320	15,001,848.00	2,301.30	0.24
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	0.16
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.16
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	87.660000	4,383,000.00	-617,000.00	0.07
		Base		100.000000	5,000,000.00	87.660000	4,383,000.00	-617,000.00	0.07
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	89.470499	13,420,574.85	-1,579,425.15	0.22
		Base		100.000000	15,000,000.00	89.470499	13,420,574.85	-1,579,425.15	0.22
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	96.687874	14,503,181.10	-496,818.90	0.24
		Base		100.000000	15,000,000.00	96.687874	14,503,181.10	-496,818.90	0.24

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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	88.350643	8,835,064.30	-1,164,935.70	0.14
		Base		100.000000	10,000,000.00	88.350643	8,835,064.30	-1,164,935.70	0.14
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	93.434510	9,343,451.00	-656,549.00	0.15
		Base		100.000000	10,000,000.00	93.434510	9,343,451.00	-656,549.00	0.15
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	86.901638	8,690,163.80	-1,309,836.20	0.14
		Base		100.000000	10,000,000.00	86.901638	8,690,163.80	-1,309,836.20	0.14
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					4.920000	09 May 2025		
		Local	40,000,000.000	100.000000	40,000,000.00	97.903117	39,161,246.80	-838,753.20	0.64
		Base		100.000000	40,000,000.00	97.903117	39,161,246.80	-838,753.20	0.64
13607XAL1	CANADIAN IMPERIAL BANK SR UNSECURED 07/25 4.35					4.350000	28 Jul 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	97.104480	19,420,896.00	-579,104.00	0.32
		Base		100.000000	20,000,000.00	97.104480	19,420,896.00	-579,104.00	0.32
13607XNG8	CANADIAN IMPERIAL BANK SR UNSECURED 10/26 VAR					7.000000	06 Oct 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.820000	9,982,000.00	-18,000.00	0.16
		Base		100.000000	10,000,000.00	99.820000	9,982,000.00	-18,000.00	0.16
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	98.793000	19,758,600.00	-241,400.00	0.32
		Base		100.000000	20,000,000.00	98.793000	19,758,600.00	-241,400.00	0.32
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	8,000,000.000	99.987883	7,999,030.65	98.224723	7,857,977.84	-141,052.81	0.13
		Base		99.987883	7,999,030.65	98.224723	7,857,977.84	-141,052.81	0.13
141781BU7	CARGILL INC SR UNSECURED 144A 04/25 3.5					3.500000	22 Apr 2025		
		Local	2,000,000.000	99.851484	1,997,029.68	96.998103	1,939,962.06	-57,067.62	0.03
		Base		99.851484	1,997,029.68	96.998103	1,939,962.06	-57,067.62	0.03
141781BY9	CARGILL INC SR UNSECURED 144A 10/25 4.875					4.875000	10 Oct 2025		
		Local	3,000,000.000	99.939178	2,998,175.34	98.918810	2,967,564.30	-30,611.04	0.05
		Base		99.939178	2,998,175.34	98.918810	2,967,564.30	-30,611.04	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
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5					4.500000	24 Jun 2026		
		Local	8,000,000.000	99.827003	7,986,160.20	97.814851	7,825,188.08	-160,972.12	0.13
		Base		99.827003	7,986,160.20	97.814851	7,825,188.08	-160,972.12	0.13
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	10,000,000.000	99.956587	9,995,658.69	95.373924	9,537,392.40	-458,266.29	0.16
		Base		99.956587	9,995,658.69	95.373924	9,537,392.40	-458,266.29	0.16
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
		Local	10,000,000.000	99.929971	9,992,997.11	96.692645	9,669,264.50	-323,732.61	0.16
		Base		99.929971	9,992,997.11	96.692645	9,669,264.50	-323,732.61	0.16
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
		Local	10,000,000.000	99.980823	9,998,082.28	98.904779	9,890,477.90	-107,604.38	0.16
		Base		99.980823	9,998,082.28	98.904779	9,890,477.90	-107,604.38	0.16
161571HS6	CHASE ISSUANCE TRUST CHAIT 2022 A1 A					3.970000	15 Sep 2027		
		Local	7,500,000.000	99.988948	7,499,171.10	97.159870	7,286,990.25	-212,180.85	0.12
Original Face:		Base	7,500,000.000	99.988948	7,499,171.10	97.159870	7,286,990.25	-212,180.85	0.12
17290A5R7	CITIGROUP INC SR UNSECURED 06/27 VAR					4.118000	02 Jun 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	95.986152	9,598,615.20	-401,384.80	0.16
		Base		100.000000	10,000,000.00	95.986152	9,598,615.20	-401,384.80	0.16
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.550000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	94.998820	9,499,882.00	-500,118.00	0.15
		Base		100.000000	10,000,000.00	94.998820	9,499,882.00	-500,118.00	0.15
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	91.484274	4,574,213.70	-425,786.30	0.07
		Base		100.000000	5,000,000.00	91.484274	4,574,213.70	-425,786.30	0.07
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					1.500000	30 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	92.165126	9,216,512.60	-783,487.40	0.15
		Base		100.000000	10,000,000.00	92.165126	9,216,512.60	-783,487.40	0.15
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR					1.000000	25 Nov 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	89.080367	13,362,055.05	-1,637,944.95	0.22
		Base		100.000000	15,000,000.00	89.080367	13,362,055.05	-1,637,944.95	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
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	87.988086	4,399,404.30	-600,595.70	0.07
		Base		100.000000	5,000,000.00	87.988086	4,399,404.30	-600,595.70	0.07
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5					6.048750	22 Apr 2026		
		Local	20,000,000.000	100.125823	20,025,164.50	100.246310	20,049,262.00	24,097.50	0.33
Original Face:		Base	20,000,000.000	100.125823	20,025,164.50	100.246310	20,049,262.00	24,097.50	0.33
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.250000	31 Jul 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	91.332241	13,699,836.15	-1,300,163.85	0.22
		Base		100.000000	15,000,000.00	91.332241	13,699,836.15	-1,300,163.85	0.22
17330RME2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/24 5.45					5.450000	21 Oct 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.108678	9,910,867.80	-89,132.20	0.16
		Base		100.000000	10,000,000.00	99.108678	9,910,867.80	-89,132.20	0.16
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR					5.500000	21 Feb 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	99.606873	19,921,374.60	-78,625.40	0.32
		Base		100.000000	20,000,000.00	99.606873	19,921,374.60	-78,625.40	0.32
17331HH90	CITIGROUP GLOBAL MARKETS COMPANY GUAR 04/28 5.5					5.500000	04 Apr 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	102.145170	10,214,517.00	214,517.00	0.17
		Base		100.000000	10,000,000.00	102.145170	10,214,517.00	214,517.00	0.17
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
		Local	10,000,000.000	100.571245	10,057,124.46	96.511766	9,651,176.60	-405,947.86	0.16
		Base		100.571245	10,057,124.46	96.511766	9,651,176.60	-405,947.86	0.16
194162AM5	COLGATE PALMOLIVE CO SR UNSECURED 08/25 3.1					3.100000	15 Aug 2025		
		Local	5,000,000.000	99.941911	4,997,095.54	96.230594	4,811,529.70	-185,565.84	0.08
		Base		99.941911	4,997,095.54	96.230594	4,811,529.70	-185,565.84	0.08
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3					4.300000	01 May 2024		
		Local	20,700,000.000	100.205497	20,742,537.85	98.956931	20,484,084.72	-258,453.13	0.33
		Base		100.205497	20,742,537.85	98.956931	20,484,084.72	-258,453.13	0.33
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5					5.000000	02 Feb 2026		
		Local	4,000,000.000	99.864693	3,994,587.72	98.199356	3,927,974.24	-66,613.48	0.06
		Base		99.864693	3,994,587.72	98.199356	3,927,974.24	-66,613.48	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
21688AAV4	COOPERAT RABOBANK UA/NY SR UNSECURED 01/25 5					5.000000	13 Jan 2025		
		Local	15,000,000.000	99.990222	14,998,533.36	99.104414	14,865,662.10	-132,871.26	0.24
		Base		99.990222	14,998,533.36	99.104414	14,865,662.10	-132,871.26	0.24
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
		Local	9,000,000.000	99.992690	8,999,342.11	98.471574	8,862,441.66	-136,900.45	0.14
		Base		99.992690	8,999,342.11	98.471574	8,862,441.66	-136,900.45	0.14
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
		Local	10,000,000.000	99.979824	9,997,982.38	94.766594	9,476,659.40	-521,322.98	0.15
		Base		99.979824	9,997,982.38	94.766594	9,476,659.40	-521,322.98	0.15
24422EWW5	JOHN DEERE CAPITAL CORP SR UNSECURED 06/25 4.95					4.950000	06 Jun 2025		
		Local	7,000,000.000	99.952501	6,996,675.04	99.352271	6,954,658.97	-42,016.07	0.11
		Base		99.952501	6,996,675.04	99.352271	6,954,658.97	-42,016.07	0.11
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A					2.110000	23 Aug 2027		
		Local	345,820.330	99.999691	345,819.26	99.836010	345,253.22	-566.04	0.01
Original Face:		Base	5,000,000.000	99.999691	345,819.26	99.836010	345,253.22	-566.04	0.01
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35					3.350000	24 Mar 2025		
		Local	7,000,000.000	103.483470	7,243,842.93	96.789166	6,775,241.62	-468,601.31	0.11
		Base		103.483470	7,243,842.93	96.789166	6,775,241.62	-468,601.31	0.11
278642AV5	EBAY INC SR UNSECURED 03/25 1.9					1.900000	11 Mar 2025		
		Local	2,000,000.000	101.006210	2,020,124.19	94.576744	1,891,534.88	-128,589.31	0.03
		Base		101.006210	2,020,124.19	94.576744	1,891,534.88	-128,589.31	0.03
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
		Local	5,000,000.000	99.932223	4,996,611.17	89.562921	4,478,146.05	-518,465.12	0.07
		Base		99.932223	4,996,611.17	89.562921	4,478,146.05	-518,465.12	0.07
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	89.495022	8,949,502.20	-1,050,497.80	0.15
		Base		100.000000	10,000,000.00	89.495022	8,949,502.20	-1,050,497.80	0.15
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	88.838352	6,218,684.64	-781,315.36	0.10
		Base		100.000000	7,000,000.00	88.838352	6,218,684.64	-781,315.36	0.10

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3130APL45	FEDERAL HOME LOAN BANK BONDS 04/25 1					1.000000	28 Apr 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	93.371587	9,337,158.70	-662,841.30	0.15
		Base		100.000000	10,000,000.00	93.371587	9,337,158.70	-662,841.30	0.15
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	93.102714	6,982,703.55	-517,296.45	0.11
		Base		100.000000	7,500,000.00	93.102714	6,982,703.55	-517,296.45	0.11
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	95.405337	954,053.37	-45,946.63	0.02
		Base		100.000000	1,000,000.00	95.405337	954,053.37	-45,946.63	0.02
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	98.357522	4,917,876.10	-82,123.90	0.08
		Base		100.000000	5,000,000.00	98.357522	4,917,876.10	-82,123.90	0.08
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	98.492361	19,698,472.20	-301,527.80	0.32
		Base		100.000000	20,000,000.00	98.492361	19,698,472.20	-301,527.80	0.32
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5					5.000000	14 Sep 2027		
		Local	16,985,000.000	100.000000	16,985,000.00	97.540929	16,567,326.79	-417,673.21	0.27
		Base		100.000000	16,985,000.00	97.540929	16,567,326.79	-417,673.21	0.27
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625					4.625000	13 Dec 2024		
		Local	5,000,000.000	100.290827	5,014,541.34	99.091555	4,954,577.75	-59,963.59	0.08
		Base		100.290827	5,014,541.34	99.091555	4,954,577.75	-59,963.59	0.08
3130ATXQ5	FEDERAL HOME LOAN BANK BONDS 12/24 5.25					5.250000	13 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.329292	9,932,929.20	-67,070.80	0.16
		Base		100.000000	10,000,000.00	99.329292	9,932,929.20	-67,070.80	0.16
3130AUEN0	FEDERAL HOME LOAN BANK BONDS 01/24 5.01					5.010000	17 Jan 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	99.815054	14,972,258.10	-27,741.90	0.24
		Base		100.000000	15,000,000.00	99.815054	14,972,258.10	-27,741.90	0.24
3130AUEQ3	FEDERAL HOME LOAN BANK BONDS 10/23 4.75					4.750000	03 Oct 2023		
		Local	15,000,000.000	99.999653	14,999,947.98	99.996829	14,999,524.35	-423.63	0.24
		Base		99.999653	14,999,947.98	99.996829	14,999,524.35	-423.63	0.24

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3130AUNX8	FEDERAL HOME LOAN BANK BONDS 02/24 5					5.000000	21 Feb 2024		
		Local	45,000,000.000	100.000000	45,000,000.00	99.749821	44,887,419.45	-112,580.55	0.73
		Base		100.000000	45,000,000.00	99.749821	44,887,419.45	-112,580.55	0.73
3130AUPG3	FEDERAL HOME LOAN BANK BONDS 02/26 5.3					5.300000	05 Feb 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.820551	9,882,055.10	-117,944.90	0.16
		Base		100.000000	10,000,000.00	98.820551	9,882,055.10	-117,944.90	0.16
3130AVKB7	FEDERAL HOME LOAN BANK BONDS 01/24 5					5.000000	05 Jan 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.828937	9,982,893.70	-17,106.30	0.16
		Base		100.000000	10,000,000.00	99.828937	9,982,893.70	-17,106.30	0.16
3130AWMA5	FEDERAL HOME LOAN BANK BONDS 07/24 5.65					5.650000	12 Jul 2024		
		Local	3,700,000.000	100.000000	3,700,000.00	99.766508	3,691,360.80	-8,639.20	0.06
		Base		100.000000	3,700,000.00	99.766508	3,691,360.80	-8,639.20	0.06
3130AWQ78	FEDERAL HOME LOAN BANK BONDS 04/24 5.5					5.500000	01 Apr 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.977242	9,997,724.20	-2,275.80	0.16
		Base		100.000000	10,000,000.00	99.977242	9,997,724.20	-2,275.80	0.16
3130AWUY4	FEDERAL HOME LOAN BANK BONDS 08/26 5.875					5.875000	10 Aug 2026		
		Local	20,000,000.000	99.927859	19,985,571.73	99.331263	19,866,252.60	-119,319.13	0.32
		Base		99.927859	19,985,571.73	99.331263	19,866,252.60	-119,319.13	0.32
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53					0.530000	29 Sep 2025		
		Local	15,000,000.000	99.940115	14,991,017.24	91.163172	13,674,475.80	-1,316,541.44	0.22
		Base		99.940115	14,991,017.24	91.163172	13,674,475.80	-1,316,541.44	0.22
3133EMHF2	FEDERAL FARM CREDIT BANK BONDS 11/25 0.6					0.600000	24 Nov 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	90.574007	4,528,700.35	-471,299.65	0.07
		Base		100.000000	5,000,000.00	90.574007	4,528,700.35	-471,299.65	0.07
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71					0.710000	21 Apr 2025		
		Local	5,000,000.000	99.980535	4,999,026.73	93.152324	4,657,616.20	-341,410.53	0.08
		Base		99.980535	4,999,026.73	93.152324	4,657,616.20	-341,410.53	0.08
3133ENGF1	FEDERAL FARM CREDIT BANK BONDS 12/23 0.5					0.500000	01 Dec 2023		
		Local	10,000,000.000	99.987834	9,998,783.40	99.189318	9,918,931.80	-79,851.60	0.16
		Base		99.987834	9,998,783.40	99.189318	9,918,931.80	-79,851.60	0.16

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3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375					2.375000	01 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	91.428134	9,142,813.40	-857,186.60	0.15
		Base		100.000000	10,000,000.00	91.428134	9,142,813.40	-857,186.60	0.15
3133ENX88	FEDERAL FARM CREDIT BANK BONDS 11/25 5.2					5.200000	03 Nov 2025		
		Local	25,000,000.000	100.000000	25,000,000.00	98.851682	24,712,920.50	-287,079.50	0.40
		Base		100.000000	25,000,000.00	98.851682	24,712,920.50	-287,079.50	0.40
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	98.546433	9,854,643.30	-145,356.70	0.16
		Base		100.000000	10,000,000.00	98.546433	9,854,643.30	-145,356.70	0.16
3133EPAA3	FEDERAL FARM CREDIT BANK BONDS 02/28 5					5.000000	01 Feb 2028		
		Local	10,000,000.000	99.903147	9,990,314.74	97.397815	9,739,781.50	-250,533.24	0.16
		Base		99.903147	9,990,314.74	97.397815	9,739,781.50	-250,533.24	0.16
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR					5.475000	06 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.034974	5,001,748.70	1,748.70	0.08
		Base		100.000000	5,000,000.00	100.034974	5,001,748.70	1,748.70	0.08
3133EPDR3	FEDERAL FARM CREDIT BANK BONDS 03/28 5.375					5.375000	21 Mar 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	98.115195	9,811,519.50	-188,480.50	0.16
		Base		100.000000	10,000,000.00	98.115195	9,811,519.50	-188,480.50	0.16
3133EPSP1	FEDERAL FARM CREDIT BANK BONDS 08/28 6					6.000000	08 Aug 2028		
		Local	9,950,000.000	99.995061	9,949,508.56	98.834654	9,834,048.07	-115,460.49	0.16
		Base		99.995061	9,949,508.56	98.834654	9,834,048.07	-115,460.49	0.16
3133EPWE1	FEDERAL FARM CREDIT BANK BONDS 09/26 5.8					5.800000	21 Sep 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.855215	4,992,760.75	-7,239.25	0.08
		Base		100.000000	5,000,000.00	99.855215	4,992,760.75	-7,239.25	0.08
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	7,018,176.300	101.958229	7,155,608.29	83.891212	5,887,633.16	-1,267,975.13	0.10
Original Face:		Base	10,000,000.000	101.958229	7,155,608.29	83.891212	5,887,633.16	-1,267,975.13	0.10
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	92.710909	9,271,090.90	-728,909.10	0.15
		Base		100.000000	10,000,000.00	92.710909	9,271,090.90	-728,909.10	0.15

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3134GWH82	FREDDIE MAC NOTES 09/25 0.625					0.625000	08 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	91.530029	4,576,501.45	-423,498.55	0.07
		Base		100.000000	5,000,000.00	91.530029	4,576,501.45	-423,498.55	0.07
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5					0.500000	15 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	91.302220	4,565,111.00	-434,889.00	0.07
		Base		100.000000	5,000,000.00	91.302220	4,565,111.00	-434,889.00	0.07
3134GXG24	FREDDIE MAC NOTES 07/25 4.05					4.050000	21 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	97.569373	9,756,937.30	-243,062.70	0.16
		Base		100.000000	10,000,000.00	97.569373	9,756,937.30	-243,062.70	0.16
3134GXM76	FREDDIE MAC NOTES 08/25 VAR					5.000000	25 Aug 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.425082	9,942,508.20	-57,491.80	0.16
		Base		100.000000	10,000,000.00	99.425082	9,942,508.20	-57,491.80	0.16
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	97.735834	14,660,375.10	-339,624.90	0.24
		Base		100.000000	15,000,000.00	97.735834	14,660,375.10	-339,624.90	0.24
3134GXS88	FREDDIE MAC NOTES 02/25 4					4.000000	28 Feb 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	97.860419	19,572,083.80	-427,916.20	0.32
		Base		100.000000	20,000,000.00	97.860419	19,572,083.80	-427,916.20	0.32
3134GY4B5	FREDDIE MAC NOTES 08/24 5					5.000000	26 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.359265	9,935,926.50	-64,073.50	0.16
		Base		100.000000	10,000,000.00	99.359265	9,935,926.50	-64,073.50	0.16
3134GYB27	FREDDIE MAC NOTES 01/28 5.35					5.350000	06 Jan 2028		
		Local	20,000,000.000	100.000000	20,000,000.00	98.130192	19,626,038.40	-373,961.60	0.32
		Base		100.000000	20,000,000.00	98.130192	19,626,038.40	-373,961.60	0.32
3134GYP71	FREDDIE MAC NOTES 11/24 5.25					5.250000	04 Nov 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	99.382951	6,956,806.57	-43,193.43	0.11
		Base		100.000000	7,000,000.00	99.382951	6,956,806.57	-43,193.43	0.11
3134H1DE0	FREDDIE MAC NOTES 09/28 6					6.000000	28 Sep 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	99.834409	9,983,440.90	-16,559.10	0.16
		Base		100.000000	10,000,000.00	99.834409	9,983,440.90	-16,559.10	0.16

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3135GAEU1	FANNIE MAE NOTES 02/24 5.125					5.125000	09 Feb 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.801038	9,980,103.80	-19,896.20	0.16
		Base		100.000000	10,000,000.00	99.801038	9,980,103.80	-19,896.20	0.16
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	319,665.850	101.258051	323,687.41	87.915470	281,035.73	-42,651.68	0.00
Original Face:		Base	5,677,376.000	101.258051	323,687.41	87.915470	281,035.73	-42,651.68	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	428,147.100	101.169171	433,152.87	84.903190	363,510.55	-69,642.32	0.01
Original Face:		Base	5,677,376.000	101.169171	433,152.87	84.903190	363,510.55	-69,642.32	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	458,222.820	100.670453	461,294.99	92.149860	422,251.69	-39,043.30	0.01
Original Face:		Base	6,713,909.000	100.670453	461,294.99	92.149860	422,251.69	-39,043.30	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	456,291.270	99.858792	455,646.95	92.921120	423,990.96	-31,655.99	0.01
Original Face:		Base	5,677,376.000	99.858792	455,646.95	92.921120	423,990.96	-31,655.99	0.01
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	742,800.060	101.279013	752,300.57	89.694970	666,254.29	-86,046.28	0.01
Original Face:		Base	6,995,663.000	101.279013	752,300.57	89.694970	666,254.29	-86,046.28	0.01
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	456,291.270	100.136650	456,914.79	93.331180	425,862.03	-31,052.76	0.01
Original Face:		Base	5,677,376.000	100.136650	456,914.79	93.331180	425,862.03	-31,052.76	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	641,482.800	100.583275	645,224.41	86.467320	554,672.99	-90,551.42	0.01
Original Face:		Base	11,354,753.000	100.583275	645,224.41	86.467320	554,672.99	-90,551.42	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	275,469.820	98.824859	272,232.66	91.352480	251,648.51	-20,584.15	0.00
Original Face:		Base	2,000,000.000	98.824859	272,232.66	91.352480	251,648.51	-20,584.15	0.00
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	784,024.970	101.326338	794,423.79	84.903190	665,662.21	-128,761.58	0.01
Original Face:		Base	8,516,065.000	101.326338	794,423.79	84.903190	665,662.21	-128,761.58	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
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	340,334.280	99.931318	340,100.53	94.254840	320,781.53	-19,319.00	0.01
Original Face:		Base	5,677,376.000	99.931318	340,100.53	94.254840	320,781.53	-19,319.00	0.01
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	726,541.400	99.038180	719,553.38	91.943620	668,008.46	-51,544.92	0.01
Original Face:		Base	6,060,416.000	99.038180	719,553.38	91.943620	668,008.46	-51,544.92	0.01
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
		Local	4,440,393.300	99.764704	4,429,945.24	71.287800	3,165,458.69	-1,264,486.55	0.05
Original Face:		Base	7,000,000.000	99.764704	4,429,945.24	71.287800	3,165,458.69	-1,264,486.55	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	91.981606	9,198,160.60	-801,839.40	0.15
		Base		100.000000	10,000,000.00	91.981606	9,198,160.60	-801,839.40	0.15
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
		Local	10,000,000.000	99.988525	9,998,852.50	91.467117	9,146,711.70	-852,140.80	0.15
		Base		99.988525	9,998,852.50	91.467117	9,146,711.70	-852,140.80	0.15
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	71,985.900	98.559676	70,949.07	94.648150	68,133.32	-2,815.75	0.00
Original Face:		Base	2,838,688.000	98.559676	70,949.07	94.648150	68,133.32	-2,815.75	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	12,275.900	100.108831	12,289.26	99.644040	12,232.20	-57.06	0.00
Original Face:		Base	5,946,910.000	100.108831	12,289.26	99.644040	12,232.20	-57.06	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	21,011.380	101.356551	21,296.41	97.587860	20,504.56	-791.85	0.00
Original Face:		Base	500,000.000	101.356551	21,296.41	97.587860	20,504.56	-791.85	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	129,028.990	99.981229	129,004.77	93.818900	121,053.58	-7,951.19	0.00
Original Face:		Base	2,838,688.000	99.981229	129,004.77	93.818900	121,053.58	-7,951.19	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	119,222.720	99.962616	119,178.15	94.605960	112,791.80	-6,386.35	0.00
Original Face:		Base	3,247,459.000	99.962616	119,178.15	94.605960	112,791.80	-6,386.35	0.00

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3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	229,840.040	100.101101	230,072.41	94.813910	217,920.33	-12,152.08	0.00
Original Face:		Base	5,677,376.000	100.101101	230,072.41	94.813910	217,920.33	-12,152.08	0.00
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	22,535.300	100.303790	22,603.76	99.378980	22,395.35	-208.41	0.00
Original Face:		Base	8,516,065.000	100.303790	22,603.76	99.378980	22,395.35	-208.41	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	610,818.140	100.036471	611,040.91	93.363770	570,282.84	-40,758.07	0.01
Original Face:		Base	7,380,589.000	100.036471	611,040.91	93.363770	570,282.84	-40,758.07	0.01
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,214,046.520	101.077128	1,227,123.36	86.929720	1,055,367.24	-171,756.12	0.02
Original Face:		Base	5,677,376.000	101.077128	1,227,123.36	86.929720	1,055,367.24	-171,756.12	0.02
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	682,224.190	100.020259	682,362.40	89.365530	609,673.26	-72,689.14	0.01
Original Face:		Base	5,677,376.000	100.020259	682,362.40	89.365530	609,673.26	-72,689.14	0.01
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	1,705,560.650	100.628135	1,716,273.87	90.015370	1,535,266.73	-181,007.14	0.03
Original Face:		Base	14,193,441.000	100.628135	1,716,273.87	90.015370	1,535,266.73	-181,007.14	0.03
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	261,592.770	100.400913	262,641.53	97.516080	255,095.01	-7,546.52	0.00
Original Face:		Base	14,193,441.000	100.400913	262,641.53	97.516080	255,095.01	-7,546.52	0.00
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	399,561.490	99.909994	399,201.86	89.281870	356,735.97	-42,465.89	0.01
Original Face:		Base	3,250,000.000	99.909994	399,201.86	89.281870	356,735.97	-42,465.89	0.01
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	13,928.580	100.431846	13,988.73	99.693910	13,885.95	-102.78	0.00
Original Face:		Base	5,677,376.000	100.431846	13,988.73	99.693910	13,885.95	-102.78	0.00
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,206,191.420	99.919383	1,205,219.02	86.892920	1,048,094.95	-157,124.07	0.02
Original Face:		Base	8,516,065.000	99.919383	1,205,219.02	86.892920	1,048,094.95	-157,124.07	0.02

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3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	227,753.200	98.443807	224,208.92	93.125500	212,096.31	-12,112.61	0.00
Original Face:		Base	2,500,000.000	98.443807	224,208.92	93.125500	212,096.31	-12,112.61	0.00
3137H3UP5	FREDDIE MAC FHR 5159 TC					1.500000	25 Oct 2051		
		Local	4,297,561.700	100.163000	4,304,566.73	79.306860	3,408,261.24	-896,305.49	0.06
Original Face:		Base	5,000,000.000	100.163000	4,304,566.73	79.306860	3,408,261.24	-896,305.49	0.06
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	266,756.420	100.869906	269,076.95	94.098630	251,014.14	-18,062.81	0.00
Original Face:		Base	44,567,405.000	100.869906	269,076.95	94.098630	251,014.14	-18,062.81	0.00
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	7,338.540	103.833460	7,619.86	98.659420	7,240.16	-379.70	0.00
Original Face:		Base	1,000,000.000	103.833460	7,619.86	98.659420	7,240.16	-379.70	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	416,615.750	105.135838	438,012.46	94.949380	395,574.07	-42,438.39	0.01
Original Face:		Base	24,898,134.000	105.135838	438,012.46	94.949380	395,574.07	-42,438.39	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	121,002.130	104.148051	126,021.36	96.013360	116,178.21	-9,843.15	0.00
Original Face:		Base	8,516,065.000	104.148051	126,021.36	96.013360	116,178.21	-9,843.15	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	99.463641	9,946,364.10	-53,635.90	0.16
		Base		100.000000	10,000,000.00	99.463641	9,946,364.10	-53,635.90	0.16
345340AA1	FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A					1.370000	17 Oct 2033		
		Local	5,000,000.000	94.832254	4,741,612.70	89.730230	4,486,511.50	-255,101.20	0.07
Original Face:		Base	5,000,000.000	94.832254	4,741,612.70	89.730230	4,486,511.50	-255,101.20	0.07
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	100.000000	5,000,000.00	0.00	0.08
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.08
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	88.601827	17,720,365.40	-2,279,634.60	0.29
		Base		100.000000	20,000,000.00	88.601827	17,720,365.40	-2,279,634.60	0.29

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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	88.513619	8,851,361.90	-1,148,638.10	0.14
		Base		100.000000	10,000,000.00	88.513619	8,851,361.90	-1,148,638.10	0.14
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	97.028677	4,851,433.85	-148,566.15	0.08
		Base		100.000000	5,000,000.00	97.028677	4,851,433.85	-148,566.15	0.08
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	88.926782	8,892,678.20	-1,107,321.80	0.14
		Base		100.000000	10,000,000.00	88.926782	8,892,678.20	-1,107,321.80	0.14
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	87.611816	8,761,181.60	-1,238,818.40	0.14
		Base		100.000000	10,000,000.00	87.611816	8,761,181.60	-1,238,818.40	0.14
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	32,925.440	104.424694	34,382.29	95.082450	31,306.32	-3,075.97	0.00
Original Face:		Base	877,500.000	104.424694	34,382.29	95.082450	31,306.32	-3,075.97	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	533,483.160	99.024361	528,278.29	83.109490	443,375.13	-84,903.16	0.01
Original Face:		Base	3,000,000.000	99.024361	528,278.29	83.109490	443,375.13	-84,903.16	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	1,286,204.500	95.931925	1,233,880.73	87.445400	1,124,726.67	-109,154.06	0.02
Original Face:		Base	10,000,000.000	95.931925	1,233,880.73	87.445400	1,124,726.67	-109,154.06	0.02
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	1,167,091.660	101.744782	1,187,454.86	89.280450	1,041,984.69	-145,470.17	0.02
Original Face:		Base	10,493,495.000	101.744782	1,187,454.86	89.280450	1,041,984.69	-145,470.17	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	2,145,532.950	96.735044	2,075,482.25	82.008410	1,759,517.46	-315,964.79	0.03
Original Face:		Base	5,000,000.000	96.735044	2,075,482.25	82.008410	1,759,517.46	-315,964.79	0.03
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	80,073.970	99.913330	80,004.57	95.673740	76,609.76	-3,394.81	0.00
Original Face:		Base	5,000,000.000	99.913330	80,004.57	95.673740	76,609.76	-3,394.81	0.00

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38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	324,941.430	100.609931	326,923.35	84.967470	276,094.51	-50,828.84	0.00
Original Face:		Base	5,000,000.000	100.609931	326,923.35	84.967470	276,094.51	-50,828.84	0.00
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	2,714,171.930	102.122040	2,771,767.74	76.668140	2,080,905.14	-690,862.60	0.03
Original Face:		Base	5,000,000.000	102.122040	2,771,767.74	76.668140	2,080,905.14	-690,862.60	0.03
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	6,253,000.000	99.890755	6,246,168.91	96.203413	6,015,599.41	-230,569.50	0.10
		Base		99.890755	6,246,168.91	96.203413	6,015,599.41	-230,569.50	0.10
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.980811	999,808.11	96.282500	962,825.00	-36,983.11	0.02
		Base		99.980811	999,808.11	96.282500	962,825.00	-36,983.11	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.938299	1,998,765.98	92.711104	1,854,222.08	-144,543.90	0.03
		Base		99.938299	1,998,765.98	92.711104	1,854,222.08	-144,543.90	0.03
427866BH0	HERSHEY COMPANY SR UNSECURED 05/28 4.25					4.250000	04 May 2028		
		Local	5,000,000.000	99.867578	4,993,378.91	96.859867	4,842,993.35	-150,385.56	0.08
		Base		99.867578	4,993,378.91	96.859867	4,842,993.35	-150,385.56	0.08
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4					4.000000	15 Sep 2025		
		Local	5,000,000.000	99.975965	4,998,798.26	97.594059	4,879,702.95	-119,095.31	0.08
		Base		99.975965	4,998,798.26	97.594059	4,879,702.95	-119,095.31	0.08
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	3,000,000.000	99.996690	2,999,900.70	93.599851	2,807,995.53	-191,905.17	0.05
		Base		99.996690	2,999,900.70	93.599851	2,807,995.53	-191,905.17	0.05
458140BD1	INTEL CORP SR UNSECURED 05/24 2.875					2.875000	11 May 2024		
		Local	25,000,000.000	98.466834	24,616,708.59	98.274040	24,568,510.00	-48,198.59	0.40
		Base		98.466834	24,616,708.59	98.274040	24,568,510.00	-48,198.59	0.40
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
		Local	22,000,000.000	99.214784	21,827,252.46	98.301325	21,626,291.50	-200,960.96	0.35
		Base		99.214784	21,827,252.46	98.301325	21,626,291.50	-200,960.96	0.35

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459200KM2	IBM CORP SR UNSECURED 02/27 2.2					2.200000	09 Feb 2027		
		Local	2,000,000.000	99.990437	1,999,808.73	89.968435	1,799,368.70	-200,440.03	0.03
		Base		99.990437	1,999,808.73	89.968435	1,799,368.70	-200,440.03	0.03
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	97.375084	19,475,016.80	-524,983.20	0.32
		Base		100.000000	20,000,000.00	97.375084	19,475,016.80	-524,983.20	0.32
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
		Local	20,000,000.000	99.843660	19,968,731.90	97.826818	19,565,363.60	-403,368.30	0.32
		Base		99.843660	19,968,731.90	97.826818	19,565,363.60	-403,368.30	0.32
46647PCV6	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					2.595000	24 Feb 2026		
		Local	5,850,000.000	97.603696	5,709,816.20	95.210031	5,569,786.81	-140,029.39	0.09
		Base		97.603696	5,709,816.20	95.210031	5,569,786.81	-140,029.39	0.09
46647PDE3	JPMORGAN CHASE + CO SR UNSECURED 06/25 VAR					3.845000	14 Jun 2025		
		Local	5,000,000.000	99.690566	4,984,528.30	98.236617	4,911,830.85	-72,697.45	0.08
		Base		99.690566	4,984,528.30	98.236617	4,911,830.85	-72,697.45	0.08
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	99.334316	19,866,863.20	-133,136.80	0.32
		Base		100.000000	20,000,000.00	99.334316	19,866,863.20	-133,136.80	0.32
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2					5.760000	17 Aug 2026		
		Local	17,000,000.000	99.993373	16,998,873.41	99.956920	16,992,676.40	-6,197.01	0.28
Original Face:		Base	17,000,000.000	99.993373	16,998,873.41	99.956920	16,992,676.40	-6,197.01	0.28
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3					2.320000	16 Sep 2026		
		Local	3,000,000.000	99.985300	2,999,559.00	96.818490	2,904,554.70	-95,004.30	0.05
Original Face:		Base	3,000,000.000	99.985300	2,999,559.00	96.818490	2,904,554.70	-95,004.30	0.05
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
		Local	4,000,000.000	99.994585	3,999,783.40	99.844760	3,993,790.40	-5,993.00	0.07
Original Face:		Base	4,000,000.000	99.994585	3,999,783.40	99.844760	3,993,790.40	-5,993.00	0.07
47800AAB6	JOHN DEERE OWNER TRUST JDOT 2022 B A2					3.730000	16 Jun 2025		
		Local	4,234,666.700	99.989410	4,234,218.25	99.356720	4,207,425.94	-26,792.31	0.07
Original Face:		Base	8,500,000.000	99.989410	4,234,218.25	99.356720	4,207,425.94	-26,792.31	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
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	5,000,000.000	99.958315	4,997,915.73	91.480859	4,574,042.95	-423,872.78	0.07
		Base		99.958315	4,997,915.73	91.480859	4,574,042.95	-423,872.78	0.07
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	89.716112	4,485,805.60	-514,194.40	0.07
		Base		100.000000	5,000,000.00	89.716112	4,485,805.60	-514,194.40	0.07
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	96.370012	4,818,500.60	-181,499.40	0.08
		Base		100.000000	5,000,000.00	96.370012	4,818,500.60	-181,499.40	0.08
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	98.187577	4,909,378.85	-90,621.15	0.08
		Base		100.000000	5,000,000.00	98.187577	4,909,378.85	-90,621.15	0.08
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	98.285853	19,657,170.60	-342,829.40	0.32
		Base		100.000000	20,000,000.00	98.285853	19,657,170.60	-342,829.40	0.32
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	99.699159	34,894,705.65	-105,294.35	0.57
		Base		100.000000	35,000,000.00	99.699159	34,894,705.65	-105,294.35	0.57
48133U5S7	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/25 5.15					5.150000	28 Apr 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.600112	9,860,011.20	-139,988.80	0.16
		Base		100.000000	10,000,000.00	98.600112	9,860,011.20	-139,988.80	0.16
48133UAJ1	JPMORGAN CHASE FINANCIAL COMPANY GUAR 08/24 VAR					7.000000	20 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.990056	9,999,005.60	-994.40	0.16
		Base		100.000000	10,000,000.00	99.990056	9,999,005.60	-994.40	0.16
48133WM54	JPMORGAN CHASE FINANCIAL COMPANY GUAR 08/28 6					6.000000	29 Aug 2028		
		Local	15,000,000.000	99.557061	14,933,559.20	99.338105	14,900,715.75	-32,843.45	0.24
		Base		99.557061	14,933,559.20	99.338105	14,900,715.75	-32,843.45	0.24
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR					5.650000	03 Jan 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.626061	4,981,303.05	-18,696.95	0.08
		Base		100.000000	5,000,000.00	99.626061	4,981,303.05	-18,696.95	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
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7					4.700000	26 Jan 2026		
		Local	3,000,000.000	99.934897	2,998,046.92	94.845481	2,845,364.43	-152,682.49	0.05
		Base		99.934897	2,998,046.92	94.845481	2,845,364.43	-152,682.49	0.05
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5					5.000000	27 Feb 2026		
		Local	10,000,000.000	99.865845	9,986,584.53	99.753243	9,975,324.30	-11,260.23	0.16
		Base		99.865845	9,986,584.53	99.753243	9,975,324.30	-11,260.23	0.16
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95					4.950000	15 Oct 2025		
		Local	2,000,000.000	99.800293	1,996,005.86	99.244484	1,984,889.68	-11,116.18	0.03
		Base		99.800293	1,996,005.86	99.244484	1,984,889.68	-11,116.18	0.03
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4					4.400000	08 Sep 2025		
		Local	5,000,000.000	99.983494	4,999,174.68	97.766752	4,888,337.60	-110,837.08	0.08
		Base		99.983494	4,999,174.68	97.766752	4,888,337.60	-110,837.08	0.08
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8					4.800000	01 Apr 2026		
		Local	2,000,000.000	99.985621	1,999,712.41	98.133959	1,962,679.18	-37,033.23	0.03
		Base		99.985621	1,999,712.41	98.133959	1,962,679.18	-37,033.23	0.03
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65					4.650000	27 Jan 2026		
		Local	20,000,000.000	99.863376	19,972,675.13	95.317830	19,063,566.00	-909,109.13	0.31
		Base		99.863376	19,972,675.13	95.317830	19,063,566.00	-909,109.13	0.31
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.948875	2,998,466.25	98.765386	2,962,961.58	-35,504.67	0.05
		Base		99.948875	2,998,466.25	98.765386	2,962,961.58	-35,504.67	0.05
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9					0.900000	15 Feb 2026		
		Local	5,000,000.000	99.874780	4,993,739.01	89.552081	4,477,604.05	-516,134.96	0.07
		Base		99.874780	4,993,739.01	89.552081	4,477,604.05	-516,134.96	0.07
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
		Local	10,000,000.000	99.971910	9,997,191.02	96.312195	9,631,219.50	-365,971.52	0.16
		Base		99.971910	9,997,191.02	96.312195	9,631,219.50	-365,971.52	0.16
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8					4.800000	14 Aug 2028		
		Local	18,000,000.000	99.965819	17,993,847.35	97.827724	17,608,990.32	-384,857.03	0.29
		Base		99.965819	17,993,847.35	97.827724	17,608,990.32	-384,857.03	0.29

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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
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7					1.700000	10 Jun 2027		
		Local	4,250,000.000	99.971385	4,248,783.86	88.596067	3,765,332.85	-483,451.01	0.06
		Base		99.971385	4,248,783.86	88.596067	3,765,332.85	-483,451.01	0.06
609207AZ8	MONDELEZ INTERNATIONAL SR UNSECURED 03/24 2.125					2.125000	17 Mar 2024		
		Local	12,806,000.000	98.628195	12,630,326.62	98.310364	12,589,625.21	-40,701.41	0.21
		Base		98.628195	12,630,326.62	98.310364	12,589,625.21	-40,701.41	0.21
60920LAQ7	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75					0.750000	24 Sep 2024		
		Local	4,000,000.000	99.949246	3,997,969.83	95.143181	3,805,727.24	-192,242.59	0.06
		Base		99.949246	3,997,969.83	95.143181	3,805,727.24	-192,242.59	0.06
60920LAS3	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25					4.250000	15 Sep 2025		
		Local	5,000,000.000	99.788733	4,989,436.63	97.390773	4,869,538.65	-119,897.98	0.08
		Base		99.788733	4,989,436.63	97.390773	4,869,538.65	-119,897.98	0.08
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR					5.935000	24 Jan 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.818600	4,990,930.00	-9,070.00	0.08
		Base		100.000000	5,000,000.00	99.818600	4,990,930.00	-9,070.00	0.08
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	90.954420	18,190,884.00	-1,809,116.00	0.30
		Base		100.000000	20,000,000.00	90.954420	18,190,884.00	-1,809,116.00	0.30
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125					5.125000	30 Sep 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	97.958276	19,591,655.20	-408,344.80	0.32
		Base		100.000000	20,000,000.00	97.958276	19,591,655.20	-408,344.80	0.32
63305LSR5	NATIONAL BANK OF CANADA SR UNSECURED 06/26 6					6.000000	29 Jun 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.877817	9,987,781.70	-12,218.30	0.16
		Base		100.000000	10,000,000.00	99.877817	9,987,781.70	-12,218.30	0.16
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
		Local	10,000,000.000	99.991808	9,999,180.81	98.118392	9,811,839.20	-187,341.61	0.16
		Base		99.991808	9,999,180.81	98.118392	9,811,839.20	-187,341.61	0.16
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1					1.000000	15 Jun 2026		
		Local	15,000,000.000	99.868913	14,980,336.91	88.896436	13,334,465.40	-1,645,871.51	0.22
		Base		99.868913	14,980,336.91	88.896436	13,334,465.40	-1,645,871.51	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
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1					1.000000	18 Oct 2024		
		Local	5,000,000.000	99.967742	4,998,387.09	95.122724	4,756,136.20	-242,250.89	0.08
		Base		99.967742	4,998,387.09	95.122724	4,756,136.20	-242,250.89	0.08
63743HFE7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45					3.450000	15 Jun 2025		
		Local	5,000,000.000	99.984572	4,999,228.60	96.224884	4,811,244.20	-187,984.40	0.08
		Base		99.984572	4,999,228.60	96.224884	4,811,244.20	-187,984.40	0.08
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45					5.450000	30 Oct 2025		
		Local	7,000,000.000	99.904794	6,993,335.60	99.881965	6,991,737.55	-1,598.05	0.11
		Base		99.904794	6,993,335.60	99.881965	6,991,737.55	-1,598.05	0.11
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8					4.800000	15 Mar 2028		
		Local	10,000,000.000	99.855596	9,985,559.61	97.510643	9,751,064.30	-234,495.31	0.16
		Base		99.855596	9,985,559.61	97.510643	9,751,064.30	-234,495.31	0.16
63743HFH0	NATIONAL RURAL UTIL COOP SR UNSECURED 03/26 4.45					4.450000	13 Mar 2026		
		Local	5,000,000.000	99.942904	4,997,145.20	97.693121	4,884,656.05	-112,489.15	0.08
		Base		99.942904	4,997,145.20	97.693121	4,884,656.05	-112,489.15	0.08
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
		Local	5,000,000.000	99.992352	4,999,617.58	99.045953	4,952,297.65	-47,319.93	0.08
		Base		99.992352	4,999,617.58	99.045953	4,952,297.65	-47,319.93	0.08
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
		Local	15,000,000.000	99.979009	14,996,851.36	98.482133	14,772,319.95	-224,531.41	0.24
		Base		99.979009	14,996,851.36	98.482133	14,772,319.95	-224,531.41	0.24
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25					5.250000	13 Mar 2026		
		Local	7,000,000.000	99.972650	6,998,085.47	99.777455	6,984,421.85	-13,663.62	0.11
		Base		99.972650	6,998,085.47	99.777455	6,984,421.85	-13,663.62	0.11
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
		Local	3,000,000.000	100.180058	3,005,401.74	100.157116	3,004,713.48	-688.26	0.05
		Base		100.180058	3,005,401.74	100.157116	3,004,713.48	-688.26	0.05
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR					6.330000	21 Mar 2024		
		Local	9,000,000.000	100.000000	9,000,000.00	100.040950	9,003,685.50	3,685.50	0.15
		Base		100.000000	9,000,000.00	100.040950	9,003,685.50	3,685.50	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
65339KCG3	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45					4.450000	20 Jun 2025		
		Local	5,000,000.000	99.985247	4,999,262.35	97.548739	4,877,436.95	-121,825.40	0.08
		Base		99.985247	4,999,262.35	97.548739	4,877,436.95	-121,825.40	0.08
65473PAN5	NISOURCE INC SR UNSECURED 03/28 5.25					5.250000	30 Mar 2028		
		Local	5,000,000.000	99.844704	4,992,235.19	97.979254	4,898,962.70	-93,272.49	0.08
		Base		99.844704	4,992,235.19	97.979254	4,898,962.70	-93,272.49	0.08
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05					1.050000	08 Mar 2024		
		Local	7,000,000.000	99.998693	6,999,908.52	97.576346	6,830,344.22	-169,564.30	0.11
		Base		99.998693	6,999,908.52	97.576346	6,830,344.22	-169,564.30	0.11
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
		Local	4,455,000.000	106.643058	4,750,948.23	96.377262	4,293,607.02	-457,341.21	0.07
		Base		106.643058	4,750,948.23	96.377262	4,293,607.02	-457,341.21	0.07
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	5,000,000.000	99.879904	4,993,995.19	94.567203	4,728,360.15	-265,635.04	0.08
		Base		99.879904	4,993,995.19	94.567203	4,728,360.15	-265,635.04	0.08
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	8,000,000.000	99.976197	7,998,095.76	90.591993	7,247,359.44	-750,736.32	0.12
		Base		99.976197	7,998,095.76	90.591993	7,247,359.44	-750,736.32	0.12
68389XCF0	ORACLE CORP SR UNSECURED 11/25 5.8					5.800000	10 Nov 2025		
		Local	5,000,000.000	99.905715	4,995,285.74	100.383013	5,019,150.65	23,864.91	0.08
		Base		99.905715	4,995,285.74	100.383013	5,019,150.65	23,864.91	0.08
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
		Local	10,000,000.000	98.003647	9,800,364.69	94.836547	9,483,654.70	-316,709.99	0.15
		Base		98.003647	9,800,364.69	94.836547	9,483,654.70	-316,709.99	0.15
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45					4.500000	30 Mar 2026		
		Local	12,000,000.000	99.943617	11,993,234.03	98.444143	11,813,297.16	-179,936.87	0.19
		Base		99.943617	11,993,234.03	98.444143	11,813,297.16	-179,936.87	0.19
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65					3.650000	15 Jun 2024		
		Local	12,000,000.000	99.975139	11,997,016.71	98.452232	11,814,267.84	-182,748.87	0.19
		Base		99.975139	11,997,016.71	98.452232	11,814,267.84	-182,748.87	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
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	9,909,000.000	100.001147	9,909,113.64	99.900006	9,899,091.59	-10,022.05	0.16
		Base		100.001147	9,909,113.64	99.900006	9,899,091.59	-10,022.05	0.16
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR					5.710000	13 Feb 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.351881	15,052,782.15	52,782.15	0.25
		Base		100.000000	15,000,000.00	100.351881	15,052,782.15	52,782.15	0.25
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
		Local	4,753,000.000	101.775911	4,837,409.05	98.562577	4,684,679.28	-152,729.77	0.08
		Base		101.775911	4,837,409.05	98.562577	4,684,679.28	-152,729.77	0.08
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.996584	11,999,590.13	92.431387	11,091,766.44	-907,823.69	0.18
		Base		99.996584	11,999,590.13	92.431387	11,091,766.44	-907,823.69	0.18
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					5.760000	12 Apr 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.882496	4,994,124.80	-5,875.20	0.08
		Base		100.000000	5,000,000.00	99.882496	4,994,124.80	-5,875.20	0.08
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
		Local	15,000,000.000	99.932663	14,989,899.39	90.942363	13,641,354.45	-1,348,544.94	0.22
		Base		99.932663	14,989,899.39	90.942363	13,641,354.45	-1,348,544.94	0.22
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	5,500,000.000	99.980030	5,498,901.65	90.461873	4,975,403.02	-523,498.63	0.08
		Base		99.980030	5,498,901.65	90.461873	4,975,403.02	-523,498.63	0.08
742718FZ7	PROCTER + GAMBLE CO/THE SR UNSECURED 01/28 3.95					3.950000	26 Jan 2028		
		Local	4,000,000.000	99.909908	3,996,396.30	96.750741	3,870,029.64	-126,366.66	0.06
		Base		99.909908	3,996,396.30	96.750741	3,870,029.64	-126,366.66	0.06
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR					5.550000	05 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	99.999747	6,999,982.29	-17.71	0.11
		Base		100.000000	7,000,000.00	99.999747	6,999,982.29	-17.71	0.11
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					5.870000	10 Mar 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	100.336665	15,050,499.75	50,499.75	0.25
		Base		100.000000	15,000,000.00	100.336665	15,050,499.75	50,499.75	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					4.874000	27 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	97.897000	9,789,700.00	-210,300.00	0.16
		Base		100.000000	10,000,000.00	97.897000	9,789,700.00	-210,300.00	0.16
78014RDC1	ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR					0.625000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	91.050000	4,552,500.00	-447,500.00	0.07
		Base		100.000000	5,000,000.00	91.050000	4,552,500.00	-447,500.00	0.07
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					3.000000	14 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	95.822012	9,582,201.20	-417,798.80	0.16
		Base		100.000000	10,000,000.00	95.822012	9,582,201.20	-417,798.80	0.16
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR					4.800000	05 Aug 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	99.145705	14,871,855.75	-128,144.25	0.24
		Base		100.000000	15,000,000.00	99.145705	14,871,855.75	-128,144.25	0.24
78014RGE4	ROYAL BANK OF CANADA SR UNSECURED 08/24 4.1					4.100000	29 Aug 2024		
		Local	25,000,000.000	100.000000	25,000,000.00	97.960634	24,490,158.50	-509,841.50	0.40
		Base		100.000000	25,000,000.00	97.960634	24,490,158.50	-509,841.50	0.40
78014RJF8	ROYAL BANK OF CANADA SR UNSECURED 12/23 5.25					5.250000	29 Dec 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	99.097692	24,774,423.00	-225,577.00	0.40
		Base		100.000000	25,000,000.00	99.097692	24,774,423.00	-225,577.00	0.40
78014RJG6	ROYAL BANK OF CANADA SR UNSECURED 05/24 5.4					5.400000	30 May 2024		
		Local	25,000,000.000	100.000000	25,000,000.00	99.057332	24,764,333.00	-235,667.00	0.40
		Base		100.000000	25,000,000.00	99.057332	24,764,333.00	-235,667.00	0.40
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15					5.150000	30 Dec 2027		
		Local	20,000,000.000	100.000000	20,000,000.00	96.876008	19,375,201.60	-624,798.40	0.32
		Base		100.000000	20,000,000.00	96.876008	19,375,201.60	-624,798.40	0.32
78014RKA7	ROYAL BANK OF CANADA SR UNSECURED 01/24 5.1					5.100000	17 Jan 2024		
		Local	20,000,000.000	100.000000	20,000,000.00	99.389458	19,877,891.60	-122,108.40	0.32
		Base		100.000000	20,000,000.00	99.389458	19,877,891.60	-122,108.40	0.32
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425					0.425000	19 Jan 2024		
		Local	15,000,000.000	99.999699	14,999,954.79	98.419543	14,762,931.45	-237,023.34	0.24
		Base		99.999699	14,999,954.79	98.419543	14,762,931.45	-237,023.34	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75					0.750000	07 Oct 2024		
		Local	15,000,000.000	99.954586	14,993,187.97	94.868453	14,230,267.95	-762,920.02	0.23
		Base		99.954586	14,993,187.97	94.868453	14,230,267.95	-762,920.02	0.23
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					6.130000	25 Jan 2029		
		Local	611,891.010	100.000000	611,891.01	96.106240	588,065.44	-23,825.57	0.01
	Original Face:	Base	2,838,688.000	100.000000	611,891.01	96.106240	588,065.44	-23,825.57	0.01
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	5,000,000.000	99.986635	4,999,331.76	96.107212	4,805,360.60	-193,971.16	0.08
		Base		99.986635	4,999,331.76	96.107212	4,805,360.60	-193,971.16	0.08
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45					2.450000	03 Mar 2027		
		Local	5,000,000.000	99.924647	4,996,232.35	89.086718	4,454,335.90	-541,896.45	0.07
		Base		99.924647	4,996,232.35	89.086718	4,454,335.90	-541,896.45	0.07
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					6.360000	03 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	98.957628	9,895,762.80	-104,237.20	0.16
		Base		100.000000	10,000,000.00	98.957628	9,895,762.80	-104,237.20	0.16
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25					4.250000	08 Aug 2025		
		Local	3,000,000.000	99.993033	2,999,790.98	97.249453	2,917,483.59	-82,307.39	0.05
		Base		99.993033	2,999,790.98	97.249453	2,917,483.59	-82,307.39	0.05
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR					4.475000	01 Aug 2024		
		Local	5,000,000.000	100.174367	5,008,718.35	98.546846	4,927,342.30	-81,376.05	0.08
		Base		100.174367	5,008,718.35	98.546846	4,927,342.30	-81,376.05	0.08
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15					5.150000	06 Oct 2025		
		Local	8,000,000.000	99.852748	7,988,219.84	98.998493	7,919,879.44	-68,340.40	0.13
		Base		99.852748	7,988,219.84	98.998493	7,919,879.44	-68,340.40	0.13
8426EPAA6	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45					2.450000	01 Oct 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.24
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.24
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8					5.800000	01 Dec 2027		
		Local	5,000,000.000	99.886638	4,994,331.89	100.020252	5,001,012.60	6,680.71	0.08
		Base		99.886638	4,994,331.89	100.020252	5,001,012.60	6,680.71	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
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	8,000,000.000	99.935989	7,994,879.15	95.152927	7,612,234.16	-382,644.99	0.12
		Base		99.935989	7,994,879.15	95.152927	7,612,234.16	-382,644.99	0.12
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					5.730000	14 Feb 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	99.989799	2,999,693.97	-306.03	0.05
		Base		100.000000	3,000,000.00	99.989799	2,999,693.97	-306.03	0.05
855244BE8	STARBUCKS CORP SR UNSECURED 02/26 4.75					4.750000	15 Feb 2026		
		Local	7,000,000.000	99.902876	6,993,201.34	98.540337	6,897,823.59	-95,377.75	0.11
		Base		99.902876	6,993,201.34	98.540337	6,897,823.59	-95,377.75	0.11
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.920641	4,996,032.06	92.755028	4,637,751.40	-358,280.66	0.08
		Base		99.920641	4,996,032.06	92.755028	4,637,751.40	-358,280.66	0.08
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464					5.464000	13 Jan 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.016631	9,901,663.10	-98,336.90	0.16
		Base		100.000000	10,000,000.00	99.016631	9,901,663.10	-98,336.90	0.16
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
		Local	3,678,000.000	102.282079	3,761,934.88	98.339278	3,616,918.64	-145,016.24	0.06
		Base		102.282079	3,761,934.88	98.339278	3,616,918.64	-145,016.24	0.06
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
		Local	10,000,000.000	100.057045	10,005,704.48	95.302225	9,530,222.50	-475,481.98	0.16
		Base		100.057045	10,005,704.48	95.302225	9,530,222.50	-475,481.98	0.16
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
		Local	21,515,000.000	102.324823	22,015,185.68	97.522195	20,981,900.25	-1,033,285.43	0.34
		Base		102.324823	22,015,185.68	97.522195	20,981,900.25	-1,033,285.43	0.34
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875					3.875000	15 Mar 2028		
		Local	12,000,000.000	99.262418	11,911,490.16	96.528917	11,583,470.04	-328,020.12	0.19
		Base		99.262418	11,911,490.16	96.528917	11,583,470.04	-328,020.12	0.19
883556CT7	THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8					4.800000	21 Nov 2027		
		Local	4,000,000.000	99.966241	3,998,649.63	98.853281	3,954,131.24	-44,518.39	0.06
		Base		99.966241	3,998,649.63	98.853281	3,954,131.24	-44,518.39	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.750000	14 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	96.583354	9,658,335.40	-341,664.60	0.16
		Base		100.000000	10,000,000.00	96.583354	9,658,335.40	-341,664.60	0.16
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					5.665000	04 Mar 2024		
		Local	11,000,000.000	100.000000	11,000,000.00	99.984728	10,998,320.08	-1,679.92	0.18
		Base		100.000000	11,000,000.00	99.984728	10,998,320.08	-1,679.92	0.18
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	90.614417	9,061,441.70	-938,558.30	0.15
		Base		100.000000	10,000,000.00	90.614417	9,061,441.70	-938,558.30	0.15
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	92.207509	15,675,276.53	-1,324,723.47	0.26
		Base		100.000000	17,000,000.00	92.207509	15,675,276.53	-1,324,723.47	0.26
89114X6D0	TORONTO DOMINION BANK SR UNSECURED 02/28 5.6					5.600000	28 Feb 2028		
		Local	15,000,000.000	100.000000	15,000,000.00	100.005055	15,000,758.25	758.25	0.24
		Base		100.000000	15,000,000.00	100.005055	15,000,758.25	758.25	0.24
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766					3.766000	06 Jun 2025		
		Local	26,000,000.000	100.000000	26,000,000.00	96.725038	25,148,509.88	-851,490.12	0.41
		Base		100.000000	26,000,000.00	96.725038	25,148,509.88	-851,490.12	0.41
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR					6.330000	06 Jun 2025		
		Local	25,000,000.000	100.000000	25,000,000.00	100.388718	25,097,179.50	97,179.50	0.41
		Base		100.000000	25,000,000.00	100.388718	25,097,179.50	97,179.50	0.41
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	98.398409	17,711,713.62	-288,286.38	0.29
		Base		100.000000	18,000,000.00	98.398409	17,711,713.62	-288,286.38	0.29
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103					5.103000	09 Jan 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	98.645773	19,729,154.60	-270,845.40	0.32
		Base		100.000000	20,000,000.00	98.645773	19,729,154.60	-270,845.40	0.32
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156					5.156000	10 Jan 2028		
		Local	20,000,000.000	100.000000	20,000,000.00	97.613162	19,522,632.40	-477,367.60	0.32
		Base		100.000000	20,000,000.00	97.613162	19,522,632.40	-477,367.60	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
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.981627	9,998,162.72	95.033189	9,503,318.90	-494,843.82	0.15
		Base		99.981627	9,998,162.72	95.033189	9,503,318.90	-494,843.82	0.15
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	90.319466	4,515,973.30	-484,026.70	0.07
		Base		100.000000	5,000,000.00	90.319466	4,515,973.30	-484,026.70	0.07
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	89.980365	4,499,018.25	-500,981.75	0.07
		Base		100.000000	5,000,000.00	89.980365	4,499,018.25	-500,981.75	0.07
89236TJP1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR					5.600000	13 Sep 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	99.820560	6,987,439.20	-12,560.80	0.11
		Base		100.000000	7,000,000.00	99.820560	6,987,439.20	-12,560.80	0.11
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	10,000,000.000	99.993603	9,999,360.27	92.726329	9,272,632.90	-726,727.37	0.15
		Base		99.993603	9,999,360.27	92.726329	9,272,632.90	-726,727.37	0.15
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65					3.650000	18 Aug 2025		
		Local	10,000,000.000	99.942466	9,994,246.56	96.737345	9,673,734.50	-320,512.06	0.16
		Base		99.942466	9,994,246.56	96.737345	9,673,734.50	-320,512.06	0.16
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4					5.400000	10 Nov 2025		
		Local	20,000,000.000	99.915139	19,983,027.76	99.961922	19,992,384.40	9,356.64	0.33
		Base		99.915139	19,983,027.76	99.961922	19,992,384.40	9,356.64	0.33
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8					4.800000	10 Jan 2025		
		Local	15,000,000.000	99.972088	14,995,813.21	99.061491	14,859,223.65	-136,589.56	0.24
		Base		99.972088	14,995,813.21	99.061491	14,859,223.65	-136,589.56	0.24
89352HBF5	TRANSCANADA PIPELINES SR UNSECURED 03/26 VAR					6.830000	09 Mar 2026		
		Local	23,000,000.000	100.000000	23,000,000.00	100.300922	23,069,212.06	69,212.06	0.38
		Base		100.000000	23,000,000.00	100.300922	23,069,212.06	69,212.06	0.38
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	2,000,000.000	99.940692	1,998,813.83	93.207510	1,864,150.20	-134,663.63	0.03
		Base		99.940692	1,998,813.83	93.207510	1,864,150.20	-134,663.63	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
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR					5.510000	17 Jan 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	99.673520	6,977,146.40	-22,853.60	0.11
		Base		100.000000	7,000,000.00	99.673520	6,977,146.40	-22,853.60	0.11
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR					5.710000	09 Jun 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	97.778814	14,666,822.10	-333,177.90	0.24
		Base		100.000000	15,000,000.00	97.778814	14,666,822.10	-333,177.90	0.24
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	96.277931	6,739,455.17	-260,544.83	0.11
		Base		100.000000	7,000,000.00	96.277931	6,739,455.17	-260,544.83	0.11
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	98.905559	11,868,667.08	-131,332.92	0.19
		Base		100.000000	12,000,000.00	98.905559	11,868,667.08	-131,332.92	0.19
90291VAB6	USAA AUTO OWNER TRUST USAOT 2023 A A2 144A					5.830000	15 Jul 2026		
		Local	5,000,000.000	99.993278	4,999,663.90	99.967230	4,998,361.50	-1,302.40	0.08
Original Face:		Base	5,000,000.000	99.993278	4,999,663.90	99.967230	4,998,361.50	-1,302.40	0.08
90327QD71	USAA CAPITAL CORP SR UNSECURED 144A 05/24 0.5					0.500000	01 May 2024		
		Local	4,025,000.000	97.465587	3,922,989.86	96.852157	3,898,299.32	-24,690.54	0.06
		Base		97.465587	3,922,989.86	96.852157	3,898,299.32	-24,690.54	0.06
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
		Local	11,000,000.000	99.819297	10,980,122.68	96.366906	10,600,359.66	-379,763.02	0.17
		Base		99.819297	10,980,122.68	96.366906	10,600,359.66	-379,763.02	0.17
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75					4.750000	21 Feb 2026		
		Local	3,000,000.000	99.946726	2,998,401.79	98.758784	2,962,763.52	-35,638.27	0.05
		Base		99.946726	2,998,401.79	98.758784	2,962,763.52	-35,638.27	0.05
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	2,000,000.000	99.983756	1,999,675.12	97.136573	1,942,731.46	-56,943.66	0.03
		Base		99.983756	1,999,675.12	97.136573	1,942,731.46	-56,943.66	0.03
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	20,000,000.000	99.291052	19,858,210.35	90.023438	18,004,687.60	-1,853,522.75	0.29
		Base		99.291052	19,858,210.35	90.023438	18,004,687.60	-1,853,522.75	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
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
		Local	15,000,000.000	99.919371	14,987,905.64	98.429688	14,764,453.20	-223,452.44	0.24
		Base		99.919371	14,987,905.64	98.429688	14,764,453.20	-223,452.44	0.24
91282CEH0	US TREASURY N/B 04/25 2.625					2.625000	15 Apr 2025		
		Local	25,000,000.000	99.633895	24,908,473.85	96.179688	24,044,922.00	-863,551.85	0.39
		Base		99.633895	24,908,473.85	96.179688	24,044,922.00	-863,551.85	0.39
91282CEX5	US TREASURY N/B 06/24 3					3.000000	30 Jun 2024		
		Local	80,000,000.000	98.458947	78,767,157.58	98.183594	78,546,875.20	-220,282.38	1.28
		Base		98.458947	78,767,157.58	98.183594	78,546,875.20	-220,282.38	1.28
91282CFA4	US TREASURY N/B 07/24 3					3.000000	31 Jul 2024		
		Local	165,000,000.000	99.023073	163,388,070.11	97.972656	161,654,882.40	-1,733,187.71	2.63
		Base		99.023073	163,388,070.11	97.972656	161,654,882.40	-1,733,187.71	2.63
913017DD8	RTX CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
		Local	10,000,000.000	100.963432	10,096,343.17	96.765628	9,676,562.80	-419,780.37	0.16
		Base		100.963432	10,096,343.17	96.765628	9,676,562.80	-419,780.37	0.16
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
		Local	10,000,000.000	101.073934	10,107,393.37	99.163706	9,916,370.60	-191,022.77	0.16
		Base		101.073934	10,107,393.37	99.163706	9,916,370.60	-191,022.77	0.16
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
		Local	8,018,000.000	100.767533	8,079,540.78	97.177691	7,791,707.26	-287,833.52	0.13
		Base		100.767533	8,079,540.78	97.177691	7,791,707.26	-287,833.52	0.13
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7					3.700000	15 May 2027		
		Local	7,000,000.000	99.959813	6,997,186.89	94.797883	6,635,851.81	-361,335.08	0.11
		Base		99.959813	6,997,186.89	94.797883	6,635,851.81	-361,335.08	0.11
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
		Local	5,000,000.000	99.993669	4,999,683.47	99.715307	4,985,765.35	-13,918.12	0.08
		Base		99.993669	4,999,683.47	99.715307	4,985,765.35	-13,918.12	0.08
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					6.100000	20 Mar 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	100.476231	12,057,147.72	57,147.72	0.20
		Base		100.000000	12,000,000.00	100.476231	12,057,147.72	57,147.72	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
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	3,000,000.000	99.999053	2,999,971.58	97.577148	2,927,314.44	-72,657.14	0.05
		Base		99.999053	2,999,971.58	97.577148	2,927,314.44	-72,657.14	0.05
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	8,000,000.000	100.259210	8,020,736.77	90.303500	7,224,280.00	-796,456.77	0.12
		Base		100.259210	8,020,736.77	90.303500	7,224,280.00	-796,456.77	0.12
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	1,559,505.190	99.994348	1,559,417.04	99.551420	1,552,509.56	-6,907.48	0.03
Original Face:		Base	20,000,000.000	99.994348	1,559,417.04	99.551420	1,552,509.56	-6,907.48	0.03
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A					4.890000	13 Apr 2028		
		Local	15,000,000.000	99.998763	14,999,814.45	98.726000	14,808,900.00	-190,914.45	0.24
Original Face:		Base	15,000,000.000	99.998763	14,999,814.45	98.726000	14,808,900.00	-190,914.45	0.24
92348KBS1	VERIZON MASTER TRUST VZMT 2023 4 A1A					5.160000	20 Jun 2029		
		Local	19,000,000.000	99.989784	18,998,058.96	99.281590	18,863,502.10	-134,556.86	0.31
Original Face:		Base	19,000,000.000	99.989784	18,998,058.96	99.281590	18,863,502.10	-134,556.86	0.31
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95					2.950000	15 Nov 2026		
		Local	6,735,000.000	97.799374	6,586,787.86	92.687524	6,242,504.74	-344,283.12	0.10
		Base		97.799374	6,586,787.86	92.687524	6,242,504.74	-344,283.12	0.10
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	5,000,000.000	99.992864	4,999,643.18	99.325382	4,966,269.10	-33,374.08	0.08
		Base		99.992864	4,999,643.18	99.325382	4,966,269.10	-33,374.08	0.08
928668BR2	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95					3.950000	06 Jun 2025		
		Local	8,630,000.000	99.535650	8,589,926.62	96.711578	8,346,209.18	-243,717.44	0.14
		Base		99.535650	8,589,926.62	96.711578	8,346,209.18	-243,717.44	0.14
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
		Local	15,000,000.000	99.881101	14,982,165.14	98.368137	14,755,220.55	-226,944.59	0.24
		Base		99.881101	14,982,165.14	98.368137	14,755,220.55	-226,944.59	0.24
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
		Local	1,000,000.000	100.877033	1,008,770.33	98.715363	987,153.63	-21,616.70	0.02
		Base		100.877033	1,008,770.33	98.715363	987,153.63	-21,616.70	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
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	4,886,000.000	100.637742	4,917,160.06	97.953510	4,786,008.50	-131,151.56	0.08
		Base		100.637742	4,917,160.06	97.953510	4,786,008.50	-131,151.56	0.08
931142ER0	WALMART INC SR UNSECURED 09/26 1.05					1.050000	17 Sep 2026		
		Local	5,000,000.000	99.886820	4,994,340.99	89.182454	4,459,122.70	-535,218.29	0.07
		Base		99.886820	4,994,340.99	89.182454	4,459,122.70	-535,218.29	0.07
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
		Local	6,000,000.000	99.962344	5,997,740.62	97.380748	5,842,844.88	-154,895.74	0.10
		Base		99.962344	5,997,740.62	97.380748	5,842,844.88	-154,895.74	0.10
931427AU2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/23 0.95					0.950000	17 Nov 2023		
		Local	3,000,000.000	99.998967	2,999,969.00	99.354528	2,980,635.84	-19,333.16	0.05
		Base		99.998967	2,999,969.00	99.354528	2,980,635.84	-19,333.16	0.05
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
		Local	5,000,000.000	99.927250	4,996,362.50	90.682899	4,534,144.95	-462,217.55	0.07
		Base		99.927250	4,996,362.50	90.682899	4,534,144.95	-462,217.55	0.07
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	10,000,000.000	97.065995	9,706,599.52	94.993386	9,499,338.60	-207,260.92	0.15
		Base		97.065995	9,706,599.52	94.993386	9,499,338.60	-207,260.92	0.15
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55					3.550000	29 Sep 2025		
		Local	10,000,000.000	99.626834	9,962,683.37	95.593399	9,559,339.90	-403,343.47	0.16
		Base		99.626834	9,962,683.37	95.593399	9,559,339.90	-403,343.47	0.16
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45					5.450000	07 Aug 2026		
		Local	10,000,000.000	99.992359	9,999,235.94	99.383978	9,938,397.80	-60,838.14	0.16
		Base		99.992359	9,999,235.94	99.383978	9,938,397.80	-60,838.14	0.16
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR					6.370000	07 Aug 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.445575	15,066,836.25	66,836.25	0.25
		Base		100.000000	15,000,000.00	100.445575	15,066,836.25	66,836.25	0.25
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	5,000,000.000	99.988600	4,999,430.02	99.275699	4,963,784.95	-35,645.07	0.08
		Base		99.988600	4,999,430.02	99.275699	4,963,784.95	-35,645.07	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
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	96.440633	6,750,844.31	-249,155.69	0.11
		Base		100.000000	7,000,000.00	96.440633	6,750,844.31	-249,155.69	0.11
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	96.373759	9,637,375.90	-362,624.10	0.16
		Base		100.000000	10,000,000.00	96.373759	9,637,375.90	-362,624.10	0.16
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	96.660652	9,666,065.20	-333,934.80	0.16
		Base		100.000000	10,000,000.00	96.660652	9,666,065.20	-333,934.80	0.16
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	96.732947	19,346,589.40	-653,410.60	0.32
		Base		100.000000	20,000,000.00	96.732947	19,346,589.40	-653,410.60	0.32
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	96.812560	9,681,256.00	-318,744.00	0.16
		Base		100.000000	10,000,000.00	96.812560	9,681,256.00	-318,744.00	0.16
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	95.948835	9,594,883.50	-405,116.50	0.16
		Base		100.000000	10,000,000.00	95.948835	9,594,883.50	-405,116.50	0.16
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	97.745817	4,887,290.85	-112,709.15	0.08
		Base		100.000000	5,000,000.00	97.745817	4,887,290.85	-112,709.15	0.08
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25					6.250000	21 Oct 2027		
		Local	18,000,000.000	100.000000	18,000,000.00	98.641440	17,755,459.20	-244,540.80	0.29
		Base		100.000000	18,000,000.00	98.641440	17,755,459.20	-244,540.80	0.29
95001DCQ1	WELLS FARGO + COMPANY SR UNSECURED 12/25 5.35					5.350000	07 Dec 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	98.022056	19,604,411.20	-395,588.80	0.32
		Base		100.000000	20,000,000.00	98.022056	19,604,411.20	-395,588.80	0.32
976843BP6	WISCONSIN PUBLIC SERVICE SR UNSECURED 11/25 5.35					5.350000	10 Nov 2025		
		Local	5,000,000.000	99.984184	4,999,209.19	99.698158	4,984,907.90	-14,301.29	0.08
		Base		99.984184	4,999,209.19	99.698158	4,984,907.90	-14,301.29	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
US DOLLAR Total									
			3,870,676,001.240	Local	3,866,506,239.17		3,748,744,841.13	-117,761,398.04	61.06
	Original Face:		464,849,823.000	Base	3,866,506,239.17		3,748,744,841.13	-117,761,398.04	61.06
FIXED INCOME Total									
			3,870,676,001.240	Base	3,866,506,239.17		3,748,744,841.13	-117,761,398.04	61.06
	Original Face:		464,849,823.000						

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									
		6,269,114,670.040	Base		6,256,235,034.17		6,138,222,140.91	-118,012,893.26	100.00
	Original Face:	464,849,823.000							

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								
		-8,645.380	Local	1.000000	-8,645.38	1.000000	-8,645.38	0.00	0.01
			Base	1.000000	-8,645.38	1.000000	-8,645.38	0.00	0.01
US DOLLAR Total									
		-8,645.380	Local		-8,645.38		-8,645.38	0.00	0.01
			Base		-8,645.38		-8,645.38	0.00	0.01
CASH Total									
		-8,645.380	Base		-8,645.38		-8,645.38	0.00	0.01
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					5.239502	31 Dec 2030		
		406,052.840	Local	100.000000	406,052.84	100.000000	406,052.84	0.00	0.35
			Base	100.000000	406,052.84	100.000000	406,052.84	0.00	0.35
US DOLLAR Total									
		406,052.840	Local		406,052.84		406,052.84	0.00	0.35
			Base		406,052.84		406,052.84	0.00	0.35
CASH EQUIVALENT Total									
		406,052.840	Base		406,052.84		406,052.84	0.00	0.35
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
02008DAB5	ALLY AUTO RECEIVABLES TRUST ALLYA 2022 3 A2					5.290000	16 Jun 2025		
		393,421.830	Local	99.902763	393,039.28	99.855740	392,854.28	-185.00	0.34
Original Face:		620,000.000	Base	99.902763	393,039.28	99.855740	392,854.28	-185.00	0.34

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023135CD6	AMAZON.COM INC SR UNSECURED 04/24 2.73					2.730000	13 Apr 2024		
		Local	550,000.000	100.000000	550,000.00	98.527728	541,902.50	-8,097.50	0.47
		Base		100.000000	550,000.00	98.527728	541,902.50	-8,097.50	0.47
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
		Local	600,000.000	99.995587	599,973.52	98.733049	592,398.29	-7,575.23	0.52
		Base		99.995587	599,973.52	98.733049	592,398.29	-7,575.23	0.52
025816CK3	AMERICAN EXPRESS CO SR UNSECURED 11/23 0.75					0.750000	03 Nov 2023		
		Local	500,000.000	99.999556	499,997.78	99.563977	497,819.89	-2,177.89	0.43
		Base		99.999556	499,997.78	99.563977	497,819.89	-2,177.89	0.43
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
		Local	1,200,000.000	97.411888	1,168,942.66	96.746135	1,160,953.62	-7,989.04	1.01
		Base		97.411888	1,168,942.66	96.746135	1,160,953.62	-7,989.04	1.01
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A					0.900000	15 Nov 2026		
		Local	795,000.000	99.993985	794,952.18	94.733600	753,132.12	-41,820.06	0.66
Original Face:		Base	795,000.000	99.993985	794,952.18	94.733600	753,132.12	-41,820.06	0.66
02582JJT8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 2 A					3.390000	15 May 2027		
		Local	775,000.000	99.977880	774,828.57	96.513810	747,982.03	-26,846.54	0.65
Original Face:		Base	775,000.000	99.977880	774,828.57	96.513810	747,982.03	-26,846.54	0.65
032095AM3	AMPHENOL CORP SR UNSECURED 03/26 4.75					4.750000	30 Mar 2026		
		Local	465,000.000	99.711925	463,660.45	98.235867	456,796.78	-6,863.67	0.40
		Base		99.711925	463,660.45	98.235867	456,796.78	-6,863.67	0.40
037833AS9	APPLE INC SR UNSECURED 05/24 3.45					3.450000	06 May 2024		
		Local	650,000.000	101.672408	660,870.65	98.702723	641,567.70	-19,302.95	0.56
		Base		101.672408	660,870.65	98.702723	641,567.70	-19,302.95	0.56
037833ES5	APPLE INC SR UNSECURED 05/26 4.421					4.421000	08 May 2026		
		Local	1,500,000.000	100.000000	1,500,000.00	98.410950	1,476,164.25	-23,835.75	1.29
		Base		100.000000	1,500,000.00	98.410950	1,476,164.25	-23,835.75	1.29
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75					3.750000	06 Dec 2023		
		Local	500,000.000	100.335624	501,678.12	99.496715	497,483.58	-4,194.54	0.43
		Base		100.335624	501,678.12	99.496715	497,483.58	-4,194.54	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
05592XAB6	BMW VEHICLE OWNER TRUST BMWOT 2023 A A2A				5.720000	27 Apr 2026		
	300,000.000	Local	99.996070	299,988.21	99.862090	299,586.27	-401.94	0.26
Original Face:	300,000.000	Base	99.996070	299,988.21	99.862090	299,586.27	-401.94	0.26
05602RAB7	BMW VEHICLE OWNER TRUST BMWOT 2022 A A2A				2.520000	26 Dec 2024		
	40,549.510	Local	99.999334	40,549.24	99.606600	40,389.99	-159.25	0.04
Original Face:	235,000.000	Base	99.999334	40,549.24	99.606600	40,389.99	-159.25	0.04
05602RAD3	BMW VEHICLE OWNER TRUST BMWOT 2022 A A3				3.210000	25 Aug 2026		
	850,000.000	Local	98.059705	833,507.49	97.522020	828,937.17	-4,570.32	0.72
Original Face:	850,000.000	Base	98.059705	833,507.49	97.522020	828,937.17	-4,570.32	0.72
06051GKE8	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				1.530000	06 Dec 2025		
	1,000,000.000	Local	100.000000	1,000,000.00	94.427652	944,276.52	-55,723.48	0.82
		Base	100.000000	1,000,000.00	94.427652	944,276.52	-55,723.48	0.82
06051GKN8	BANK OF AMERICA CORP SR UNSECURED 04/26 VAR				6.640000	02 Apr 2026		
	550,000.000	Local	100.286609	551,576.35	100.557000	553,063.50	1,487.15	0.48
		Base	100.286609	551,576.35	100.557000	553,063.50	1,487.15	0.48
06405LAC5	BANK OF NEW YORK MELLON SR UNSECURED 11/25 VAR				5.224000	21 Nov 2025		
	750,000.000	Local	100.000000	750,000.00	99.109594	743,321.96	-6,678.04	0.65
		Base	100.000000	750,000.00	99.109594	743,321.96	-6,678.04	0.65
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	605,000.000	Local	99.993451	604,960.38	99.056147	599,289.69	-5,670.69	0.52
		Base	99.993451	604,960.38	99.056147	599,289.69	-5,670.69	0.52
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				5.570000	26 Apr 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	99.869115	998,691.15	-1,308.85	0.87
		Base	100.000000	1,000,000.00	99.869115	998,691.15	-1,308.85	0.87
06428CAC8	BANK OF AMERICA NA SR UNSECURED 08/25 5.65				5.650000	18 Aug 2025		
	1,100,000.000	Local	100.000000	1,100,000.00	99.790341	1,097,693.75	-2,306.25	0.96
		Base	100.000000	1,100,000.00	99.790341	1,097,693.75	-2,306.25	0.96
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024		
	594,000.000	Local	99.975697	593,855.64	97.738448	580,566.38	-13,289.26	0.51
		Base	99.975697	593,855.64	97.738448	580,566.38	-13,289.26	0.51

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3				0.400000	15 Dec 2025		
	156,359.770	Local	99.989140	156,342.79	97.067510	151,774.54	-4,568.25	0.13
Original Face:	305,000.000	Base	99.989140	156,342.79	97.067510	151,774.54	-4,568.25	0.13
12660DAB3	CNH EQUIPMENT TRUST CNH 2022 A A2				2.390000	15 Aug 2025		
	136,516.490	Local	99.999582	136,515.92	99.230040	135,465.37	-1,050.55	0.12
Original Face:	325,000.000	Base	99.999582	136,515.92	99.230040	135,465.37	-1,050.55	0.12
12663JAB7	CNH EQUIPMENT TRUST CNH 2022 B A2				3.940000	15 Dec 2025		
	176,834.340	Local	99.997557	176,830.02	99.327290	175,644.76	-1,185.26	0.15
Original Face:	410,000.000	Base	99.997557	176,830.02	99.327290	175,644.76	-1,185.26	0.15
12664JAB6	CNH EQUIPMENT TRUST CNH 2022 C A2				5.420000	15 Jul 2026		
	324,267.550	Local	99.999812	324,266.94	99.719460	323,357.85	-909.09	0.28
Original Face:	425,000.000	Base	99.999812	324,266.94	99.719460	323,357.85	-909.09	0.28
12664QAB0	CNH EQUIPMENT TRUST CNH 2023 A A2				5.340000	15 Sep 2026		
	1,000,000.000	Local	99.994501	999,945.01	99.530930	995,309.30	-4,635.71	0.87
Original Face:	1,000,000.000	Base	99.994501	999,945.01	99.530930	995,309.30	-4,635.71	0.87
14040HCR4	CAPITAL ONE FINANCIAL CO SR UNSECURED 05/25 VAR				6.660000	09 May 2025		
	500,000.000	Local	100.018226	500,091.13	99.418863	497,094.32	-2,996.81	0.43
		Base	100.018226	500,091.13	99.418863	497,094.32	-2,996.81	0.43
14041NGB1	CAPITAL ONE MULTI ASSET EXECUT COMET 2022 A3 A				4.950000	15 Oct 2027		
	1,000,000.000	Local	99.989000	999,890.00	98.860710	988,607.10	-11,282.90	0.86
Original Face:	1,000,000.000	Base	99.989000	999,890.00	98.860710	988,607.10	-11,282.90	0.86
14043GAB0	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 2 A2A				3.740000	15 Sep 2025		
	166,106.530	Local	99.998122	166,103.41	99.259380	164,876.31	-1,227.10	0.14
Original Face:	320,000.000	Base	99.998122	166,103.41	99.259380	164,876.31	-1,227.10	0.14
14043QAB8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 1 A2				2.710000	16 Jun 2025		
	210,749.420	Local	99.997822	210,744.83	99.316570	209,309.10	-1,435.73	0.18
Original Face:	635,000.000	Base	99.997822	210,744.83	99.316570	209,309.10	-1,435.73	0.18
14913R2M8	CATERPILLAR FINL SERVICE SR UNSECURED 05/24 VAR				5.555000	17 May 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	99.990500	999,905.00	-95.00	0.87
		Base	100.000000	1,000,000.00	99.990500	999,905.00	-95.00	0.87

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14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	500,000.000	99.956582	499,782.91	95.373924	476,869.62	-22,913.29	0.42
		Base		99.956582	499,782.91	95.373924	476,869.62	-22,913.29	0.42
14913R3C9	CATERPILLAR FINL SERVICE SR UNSECURED 03/25 5.4					5.400000	10 Mar 2025		
		Local	750,000.000	99.984639	749,884.79	100.142931	751,071.98	1,187.19	0.66
		Base		99.984639	749,884.79	100.142931	751,071.98	1,187.19	0.66
17252MAP5	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/25 3.45					3.450000	01 May 2025		
		Local	1,330,000.000	98.922889	1,315,674.43	96.604498	1,284,839.82	-30,834.61	1.12
		Base		98.922889	1,315,674.43	96.604498	1,284,839.82	-30,834.61	1.12
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR					5.979000	01 May 2025		
		Local	500,000.000	100.000000	500,000.00	99.838000	499,190.00	-810.00	0.44
		Base		100.000000	500,000.00	99.838000	499,190.00	-810.00	0.44
172967MX6	CITIGROUP INC SR UNSECURED 05/25 VAR					0.981000	01 May 2025		
		Local	600,000.000	99.262098	595,572.59	96.784022	580,704.13	-14,868.46	0.51
		Base		99.262098	595,572.59	96.784022	580,704.13	-14,868.46	0.51
17327CAP8	CITIGROUP INC SR UNSECURED 01/26 VAR					6.004000	25 Jan 2026		
		Local	1,100,000.000	100.000000	1,100,000.00	99.597000	1,095,567.00	-4,433.00	0.96
		Base		100.000000	1,100,000.00	99.597000	1,095,567.00	-4,433.00	0.96
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65					2.650000	24 Jun 2024		
		Local	500,000.000	101.593254	507,966.27	97.848080	489,240.40	-18,725.87	0.43
		Base		101.593254	507,966.27	97.848080	489,240.40	-18,725.87	0.43
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45					0.450000	07 Jun 2024		
		Local	190,000.000	99.971411	189,945.68	96.689386	183,709.83	-6,235.85	0.16
		Base		99.971411	189,945.68	96.689386	183,709.83	-6,235.85	0.16
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
		Local	425,000.000	99.979828	424,914.27	94.766594	402,758.02	-22,156.25	0.35
		Base		99.979828	424,914.27	94.766594	402,758.02	-22,156.25	0.35
24422EWP0	JOHN DEERE CAPITAL CORP SR UNSECURED 01/26 4.8					4.800000	09 Jan 2026		
		Local	700,000.000	99.963821	699,746.75	98.853119	691,971.83	-7,774.92	0.60
		Base		99.963821	699,746.75	98.853119	691,971.83	-7,774.92	0.60

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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
254683CP8	DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1					0.580000	15 Sep 2026		
		Local	600,000.000	99.978590	599,871.54	95.075180	570,451.08	-29,420.46	0.50
Original Face:		Base	600,000.000	99.978590	599,871.54	95.075180	570,451.08	-29,420.46	0.50
254683CS2	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A2 A					3.320000	15 May 2027		
		Local	465,000.000	99.995469	464,978.93	96.351370	448,033.87	-16,945.06	0.39
Original Face:		Base	465,000.000	99.995469	464,978.93	96.351370	448,033.87	-16,945.06	0.39
254683CX1	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A					5.030000	15 Oct 2027		
		Local	325,000.000	99.990763	324,969.98	99.185700	322,353.53	-2,616.45	0.28
Original Face:		Base	325,000.000	99.990763	324,969.98	99.185700	322,353.53	-2,616.45	0.28
254683CZ6	DISCOVER CARD EXECUTION NOTE T DCENT 2023 A2 A					4.930000	15 Jun 2028		
		Local	700,000.000	99.987623	699,913.36	98.786500	691,505.50	-8,407.86	0.60
Original Face:		Base	700,000.000	99.987623	699,913.36	98.786500	691,505.50	-8,407.86	0.60
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
		Local	500,000.000	100.484852	502,424.26	96.464183	482,320.92	-20,103.34	0.42
		Base		100.484852	502,424.26	96.464183	482,320.92	-20,103.34	0.42
278865BK5	ECOLAB INC SR UNSECURED 12/23 0.9					0.900000	15 Dec 2023		
		Local	345,000.000	99.992881	344,975.44	99.001085	341,553.74	-3,421.70	0.30
		Base		99.992881	344,975.44	99.001085	341,553.74	-3,421.70	0.30
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
		Local	550,955.550	101.144415	557,260.77	94.941785	523,087.03	-34,173.74	0.46
Original Face:		Base	3,600,000.000	101.144415	557,260.77	94.941785	523,087.03	-34,173.74	0.46
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85					0.850000	26 Feb 2026		
		Local	500,000.000	99.903406	499,517.03	90.182525	450,912.63	-48,604.40	0.39
		Base		99.903406	499,517.03	90.182525	450,912.63	-48,604.40	0.39
3130ATVC8	FEDERAL HOME LOAN BANK BONDS 06/24 4.875					4.875000	14 Jun 2024		
		Local	1,000,000.000	100.067807	1,000,678.07	99.417349	994,173.49	-6,504.58	0.87
		Base		100.067807	1,000,678.07	99.417349	994,173.49	-6,504.58	0.87
3130AUNQ3	FEDERAL HOME LOAN BANK BONDS 02/24 5					5.000000	21 Feb 2024		
		Local	900,000.000	99.998130	899,983.17	99.782278	898,040.50	-1,942.67	0.78
		Base		99.998130	899,983.17	99.782278	898,040.50	-1,942.67	0.78

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130AVA36	FEDERAL HOME LOAN BANK BONDS 04/24 5.5				5.500000	01 Apr 2024		
	1,100,000.000	Local	100.000000	1,100,000.00	99.949901	1,099,448.91	-551.09	0.96
		Base	100.000000	1,100,000.00	99.949901	1,099,448.91	-551.09	0.96
3130AWHM5	FEDERAL HOME LOAN BANK BONDS 07/24 5.62				5.620000	23 Jul 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	99.762653	997,626.53	-2,373.47	0.87
		Base	100.000000	1,000,000.00	99.762653	997,626.53	-2,373.47	0.87
3130AWTQ3	FEDERAL HOME LOAN BANK BONDS 09/26 4.625				4.625000	11 Sep 2026		
	1,200,000.000	Local	99.351826	1,192,221.91	99.216929	1,190,603.15	-1,618.76	1.04
		Base	99.351826	1,192,221.91	99.216929	1,190,603.15	-1,618.76	1.04
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39				0.390000	17 Jun 2024		
	1,000,000.000	Local	99.978387	999,783.87	96.382397	963,823.97	-35,959.90	0.84
		Base	99.978387	999,783.87	96.382397	963,823.97	-35,959.90	0.84
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28				0.280000	13 Oct 2023		
	500,000.000	Local	99.998896	499,994.48	99.793492	498,967.46	-1,027.02	0.44
		Base	99.998896	499,994.48	99.793492	498,967.46	-1,027.02	0.44
3133ENKS8	FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125				1.125000	06 Jan 2025		
	1,005,000.000	Local	99.903838	1,004,033.57	94.863987	953,383.07	-50,650.50	0.83
		Base	99.903838	1,004,033.57	94.863987	953,383.07	-50,650.50	0.83
3133ENQX1	FEDERAL FARM CREDIT BANK BONDS 03/24 1.67				1.670000	08 Mar 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	98.345397	983,453.97	-16,546.03	0.86
		Base	100.000000	1,000,000.00	98.345397	983,453.97	-16,546.03	0.86
3133EPAF2	FEDERAL FARM CREDIT BANK BONDS 02/24 4.75				4.750000	08 Feb 2024		
	1,050,000.000	Local	99.985941	1,049,852.38	99.717821	1,047,037.12	-2,815.26	0.91
		Base	99.985941	1,049,852.38	99.717821	1,047,037.12	-2,815.26	0.91
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025		
	1,100,000.000	Local	99.065550	1,089,721.05	97.735834	1,075,094.17	-14,626.88	0.94
		Base	99.065550	1,089,721.05	97.735834	1,075,094.17	-14,626.88	0.94
3134GYFG2	FREDDIE MAC NOTES 01/25 5.125				5.125000	27 Jan 2025		
	1,100,000.000	Local	100.000000	1,100,000.00	99.410371	1,093,514.08	-6,485.92	0.95
		Base	100.000000	1,100,000.00	99.410371	1,093,514.08	-6,485.92	0.95

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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
3134GYFM9	FREDDIE MAC NOTES 08/24 5.05					5.050000	01 Aug 2024		
		Local	1,100,000.000	100.000000	1,100,000.00	99.440068	1,093,840.75	-6,159.25	0.95
		Base		100.000000	1,100,000.00	99.440068	1,093,840.75	-6,159.25	0.95
3134GYJQ6	FREDDIE MAC NOTES 02/25 5.3					5.300000	24 Feb 2025		
		Local	900,000.000	99.858200	898,723.80	99.221417	892,992.75	-5,731.05	0.78
		Base		99.858200	898,723.80	99.221417	892,992.75	-5,731.05	0.78
3135G05S8	FANNIE MAE NOTES 08/25 0.5					0.500000	14 Aug 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	91.544818	915,448.18	-84,551.82	0.80
		Base		100.000000	1,000,000.00	91.544818	915,448.18	-84,551.82	0.80
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25					0.250000	27 Nov 2023		
		Local	500,000.000	99.994074	499,970.37	99.224503	496,122.52	-3,847.85	0.43
		Base		99.994074	499,970.37	99.224503	496,122.52	-3,847.85	0.43
3135G06Y4	FANNIE MAE NOTES 02/26 5.2					5.200000	17 Feb 2026		
		Local	1,100,000.000	100.000000	1,100,000.00	98.703330	1,085,736.63	-14,263.37	0.95
		Base		100.000000	1,100,000.00	98.703330	1,085,736.63	-14,263.37	0.95
3137BEVH4	FHLMC MULTIFAMILY STRUCTURED P FHMS K040 A2					3.241000	25 Sep 2024		
		Local	2,300,000.000	97.948406	2,252,813.34	97.713870	2,247,419.01	-5,394.33	1.96
Original Face:		Base	2,300,000.000	97.948406	2,252,813.34	97.713870	2,247,419.01	-5,394.33	1.96
3137BKRJ1	FHLMC MULTIFAMILY STRUCTURED P FHMS K047 A2					3.330000	25 May 2025		
		Local	1,100,000.000	98.239992	1,080,639.91	96.590320	1,062,493.52	-18,146.39	0.93
Original Face:		Base	1,100,000.000	98.239992	1,080,639.91	96.590320	1,062,493.52	-18,146.39	0.93
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125					0.125000	16 Oct 2023		
		Local	1,000,000.000	99.994890	999,948.90	99.794477	997,944.77	-2,004.13	0.87
		Base		99.994890	999,948.90	99.794477	997,944.77	-2,004.13	0.87
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25					0.250000	06 Nov 2023		
		Local	500,000.000	99.997042	499,985.21	99.514993	497,574.97	-2,410.24	0.43
		Base		99.997042	499,985.21	99.514993	497,574.97	-2,410.24	0.43
3137FCM43	FHLMC MULTIFAMILY STRUCTURED P FHMS K729 A2					3.136000	25 Oct 2024		
		Local	750,000.000	97.610281	732,077.11	97.473760	731,053.20	-1,023.91	0.64
Original Face:		Base	750,000.000	97.610281	732,077.11	97.473760	731,053.20	-1,023.91	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
316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65					3.650000	25 Jan 2024		
		Local	500,000.000	100.695582	503,477.91	99.039102	495,195.51	-8,282.40	0.43
		Base		100.695582	503,477.91	99.039102	495,195.51	-8,282.40	0.43
31677QBT5	FIFTH THIRD BANK SR UNSECURED 10/25 VAR					5.852000	27 Oct 2025		
		Local	600,000.000	100.000000	600,000.00	98.380914	590,285.48	-9,714.52	0.51
		Base		100.000000	600,000.00	98.380914	590,285.48	-9,714.52	0.51
31680EAB7	FIFTH THIRD AUTO TRUST FITAT 2023 1 A2A					5.800000	16 Nov 2026		
		Local	670,000.000	99.997961	669,986.34	99.922590	669,481.35	-504.99	0.58
Original Face:		Base	670,000.000	99.997961	669,986.34	99.922590	669,481.35	-504.99	0.58
344928AB2	FORD CREDIT AUTO OWNER TRUST FORDO 2023 A A2A					5.140000	15 Mar 2026		
		Local	1,062,177.620	99.809514	1,060,154.32	99.600980	1,057,939.32	-2,215.00	0.92
Original Face:		Base	1,090,000.000	99.809514	1,060,154.32	99.600980	1,057,939.32	-2,215.00	0.92
345286AB4	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A A2					0.730000	15 Sep 2024		
		Local	0.010	100.000000	0.01	100.000000	0.01	0.00	0.00
Original Face:		Base	695,000.000	100.000000	0.01	100.000000	0.01	0.00	0.00
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3					0.300000	15 Aug 2025		
		Local	374,650.000	99.029953	371,015.72	98.033300	367,281.76	-3,733.96	0.32
Original Face:		Base	1,070,000.000	99.029953	371,015.72	98.033300	367,281.76	-3,733.96	0.32
34534LAB3	FORD CREDIT AUTO OWNER TRUST FORDO 2022 B A2A					3.440000	15 Feb 2025		
		Local	119,820.740	99.994342	119,813.96	99.629930	119,377.32	-436.64	0.10
Original Face:		Base	450,000.000	99.994342	119,813.96	99.629930	119,377.32	-436.64	0.10
34535AAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A2A					4.520000	15 Apr 2025		
		Local	212,063.830	99.998774	212,061.23	99.729230	211,489.62	-571.61	0.18
Original Face:		Base	465,000.000	99.998774	212,061.23	99.729230	211,489.62	-571.61	0.18
362554AC1	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A3					0.680000	16 Sep 2026		
		Local	517,352.940	96.196260	497,674.18	95.940690	496,351.98	-1,322.20	0.43
Original Face:		Base	600,000.000	96.196260	497,674.18	95.940690	496,351.98	-1,322.20	0.43
362583AB2	GM FINANCIAL SECURITIZED TERM GMCAR 2023 2 A2A					5.100000	18 May 2026		
		Local	240,000.000	99.996863	239,992.47	99.466080	238,718.59	-1,273.88	0.21
Original Face:		Base	240,000.000	99.996863	239,992.47	99.466080	238,718.59	-1,273.88	0.21

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
362585AB7	GM FINANCIAL SECURITIZED TERM GMCAR 2022 2 A2				2.520000	16 May 2025		
	80,871.350	Local	99.997045	80,868.96	99.451630	80,427.88	-441.08	0.07
Original Face:	340,000.000	Base	99.997045	80,868.96	99.451630	80,427.88	-441.08	0.07
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3				0.350000	16 Oct 2025		
	57,652.800	Local	99.993131	57,648.84	97.930350	56,459.59	-1,189.25	0.05
Original Face:	185,000.000	Base	99.993131	57,648.84	97.930350	56,459.59	-1,189.25	0.05
36265QAD8	GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A3				4.820000	16 Aug 2027		
	1,200,000.000	Local	99.986756	1,199,841.07	98.667950	1,184,015.40	-15,825.67	1.03
Original Face:	1,200,000.000	Base	99.986756	1,199,841.07	98.667950	1,184,015.40	-15,825.67	1.03
370334CS1	GENERAL MILLS INC SR UNSECURED 11/25 5.241				5.241000	18 Nov 2025		
	250,000.000	Local	100.000000	250,000.00	99.106682	247,766.71	-2,233.29	0.22
		Base	100.000000	250,000.00	99.106682	247,766.71	-2,233.29	0.22
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625				3.625000	20 Feb 2024		
	500,000.000	Local	100.905468	504,527.34	99.054200	495,271.00	-9,256.34	0.43
		Base	100.905468	504,527.34	99.054200	495,271.00	-9,256.34	0.43
38141GZJ6	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				6.010000	24 Jan 2025		
	475,000.000	Local	100.000109	475,000.52	99.658000	473,375.50	-1,625.02	0.41
		Base	100.000109	475,000.52	99.658000	473,375.50	-1,625.02	0.41
41284NAC4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A3				0.370000	15 Apr 2026		
	790,474.560	Local	98.088644	775,365.78	98.026770	774,876.68	-489.10	0.68
Original Face:	2,827,000.000	Base	98.088644	775,365.78	98.026770	774,876.68	-489.10	0.68
437076BC5	HOME DEPOT INC SR UNSECURED 02/24 3.75				3.750000	15 Feb 2024		
	500,000.000	Local	100.157256	500,786.28	99.327014	496,635.07	-4,151.21	0.43
		Base	100.157256	500,786.28	99.327014	496,635.07	-4,151.21	0.43
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4				4.000000	15 Sep 2025		
	160,000.000	Local	99.975963	159,961.54	97.594059	156,150.49	-3,811.05	0.14
		Base	99.975963	159,961.54	97.594059	156,150.49	-3,811.05	0.14
437927AB2	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 2 A2				5.410000	15 Apr 2026		
	425,000.000	Local	99.995089	424,979.13	99.569420	423,170.04	-1,809.09	0.37
Original Face:	425,000.000	Base	99.995089	424,979.13	99.569420	423,170.04	-1,809.09	0.37

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43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3					0.270000	21 Apr 2025		
		Local	83,496.040	99.999317	83,495.47	98.222080	82,011.55	-1,483.92	0.07
Original Face:		Base	300,000.000	99.999317	83,495.47	98.222080	82,011.55	-1,483.92	0.07
43815EAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A3					0.410000	18 Nov 2025		
		Local	376,354.470	96.938583	364,832.69	96.839240	364,458.81	-373.88	0.32
Original Face:		Base	565,000.000	96.938583	364,832.69	96.839240	364,458.81	-373.88	0.32
43815JAB9	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 1 A2					5.220000	21 Oct 2025		
		Local	275,000.000	99.996116	274,989.32	99.667840	274,086.56	-902.76	0.24
Original Face:		Base	275,000.000	99.996116	274,989.32	99.667840	274,086.56	-902.76	0.24
43815PAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A2					3.810000	18 Mar 2025		
		Local	592,881.700	99.995431	592,854.61	99.428140	589,491.25	-3,363.36	0.51
Original Face:		Base	1,100,000.000	99.995431	592,854.61	99.428140	589,491.25	-3,363.36	0.51
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65					0.650000	03 Jun 2024		
		Local	625,000.000	99.556654	622,229.09	96.620361	603,877.26	-18,351.83	0.53
		Base		99.556654	622,229.09	96.620361	603,877.26	-18,351.83	0.53
446150AM6	HUNTINGTON BANCSHARES SR UNSECURED 05/25 4					4.000000	15 May 2025		
		Local	550,000.000	99.716069	548,438.38	95.732578	526,529.18	-21,909.20	0.46
		Base		99.716069	548,438.38	95.732578	526,529.18	-21,909.20	0.46
44644MAD3	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR					4.008000	16 May 2025		
		Local	550,000.000	99.989851	549,944.18	97.480317	536,141.74	-13,802.44	0.47
		Base		99.989851	549,944.18	97.480317	536,141.74	-13,802.44	0.47
44644MAE1	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR					6.500000	16 May 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	97.650530	976,505.30	-23,494.70	0.85
		Base		100.000000	1,000,000.00	97.650530	976,505.30	-23,494.70	0.85
448977AB4	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 A A2A					1.810000	18 Feb 2025		
		Local	66,768.930	99.997020	66,766.94	99.620240	66,515.37	-251.57	0.06
Original Face:		Base	465,000.000	99.997020	66,766.94	99.620240	66,515.37	-251.57	0.06
448979AB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2023 A A2A					5.190000	15 Dec 2025		
		Local	345,000.000	99.995194	344,983.42	99.631000	343,726.95	-1,256.47	0.30
Original Face:		Base	345,000.000	99.995194	344,983.42	99.631000	343,726.95	-1,256.47	0.30

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44933DAD3	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A3					5.390000	15 Jun 2027		
		Local	1,070,000.000	99.999646	1,069,996.21	99.557770	1,065,268.14	-4,728.07	0.93
Original Face:		Base	1,070,000.000	99.999646	1,069,996.21	99.557770	1,065,268.14	-4,728.07	0.93
44935FAD6	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A3					0.740000	15 May 2026		
		Local	514,120.390	96.629756	496,793.28	96.642180	496,857.15	63.87	0.43
Original Face:		Base	600,000.000	96.629756	496,793.28	96.642180	496,857.15	63.87	0.43
45866FAT1	INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65					3.650000	23 May 2025		
		Local	880,000.000	99.684538	877,223.93	96.564440	849,767.07	-27,456.86	0.74
		Base		99.684538	877,223.93	96.564440	849,767.07	-27,456.86	0.74
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	1,100,000.000	100.000000	1,100,000.00	97.375084	1,071,125.92	-28,874.08	0.93
		Base		100.000000	1,100,000.00	97.375084	1,071,125.92	-28,874.08	0.93
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
		Local	1,100,000.000	99.843660	1,098,280.26	97.826818	1,076,095.00	-22,185.26	0.94
		Base		99.843660	1,098,280.26	97.826818	1,076,095.00	-22,185.26	0.94
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	0.000	0.000000	-29.67	0.000000	0.00	29.67	0.00
		Base		0.000000	-29.67	0.000000	0.00	29.67	0.00
46124HAE6	INTUIT INC SR UNSECURED 09/26 5.25					5.250000	15 Sep 2026		
		Local	1,455,000.000	99.911234	1,453,708.46	99.817209	1,452,340.39	-1,368.07	1.27
		Base		99.911234	1,453,708.46	99.817209	1,452,340.39	-1,368.07	1.27
46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR					0.563000	16 Feb 2025		
		Local	215,000.000	100.000000	215,000.00	97.765269	210,195.33	-4,804.67	0.18
		Base		100.000000	215,000.00	97.765269	210,195.33	-4,804.67	0.18
46647PCX2	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					6.230000	24 Feb 2026		
		Local	500,000.000	100.000000	500,000.00	100.130756	500,653.78	653.78	0.44
		Base		100.000000	500,000.00	100.130756	500,653.78	653.78	0.44
47787JAB4	JOHN DEERE OWNER TRUST JDOT 2022 A A2					1.900000	15 Nov 2024		
		Local	7,972.110	99.997617	7,971.92	99.851660	7,960.28	-11.64	0.01
Original Face:		Base	150,000.000	99.997617	7,971.92	99.851660	7,960.28	-11.64	0.01

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47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3					0.360000	15 Sep 2025		
		Local	36,729.040	99.991641	36,725.97	97.630990	35,858.93	-867.04	0.03
	Original Face:	Base	85,000.000	99.991641	36,725.97	97.630990	35,858.93	-867.04	0.03
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
		Local	500,000.000	99.994584	499,972.92	99.844760	499,223.80	-749.12	0.44
	Original Face:	Base	500,000.000	99.994584	499,972.92	99.844760	499,223.80	-749.12	0.44
49326EEL3	KEYCORP SR UNSECURED 05/25 VAR					3.878000	23 May 2025		
		Local	500,000.000	100.000000	500,000.00	96.401511	482,007.56	-17,992.44	0.42
		Base		100.000000	500,000.00	96.401511	482,007.56	-17,992.44	0.42
49327M3B8	KEY BANK NA SR UNSECURED 01/24 VAR					5.650000	03 Jan 2024		
		Local	500,000.000	99.997464	499,987.32	99.537611	497,688.06	-2,299.26	0.43
		Base		99.997464	499,987.32	99.537611	497,688.06	-2,299.26	0.43
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7					4.700000	26 Jan 2026		
		Local	265,000.000	99.934898	264,827.48	94.845481	251,340.52	-13,486.96	0.22
		Base		99.934898	264,827.48	94.845481	251,340.52	-13,486.96	0.22
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5					5.000000	27 Feb 2026		
		Local	515,000.000	99.865849	514,309.12	99.753243	513,729.20	-579.92	0.45
		Base		99.865849	514,309.12	99.753243	513,729.20	-579.92	0.45
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95					4.950000	15 Oct 2025		
		Local	195,000.000	99.800297	194,610.58	99.244484	193,526.74	-1,083.84	0.17
		Base		99.800297	194,610.58	99.244484	193,526.74	-1,083.84	0.17
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4					4.400000	08 Sep 2025		
		Local	1,100,000.000	98.379274	1,082,172.01	97.766752	1,075,434.27	-6,737.74	0.94
		Base		98.379274	1,082,172.01	97.766752	1,075,434.27	-6,737.74	0.94
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8					4.800000	01 Apr 2026		
		Local	1,200,000.000	100.820152	1,209,841.82	98.133959	1,177,607.51	-32,234.31	1.03
		Base		100.820152	1,209,841.82	98.133959	1,177,607.51	-32,234.31	1.03
55279HAT7	MANUF + TRADERS TRUST CO SR UNSECURED 11/25 5.4					5.400000	21 Nov 2025		
		Local	1,000,000.000	99.956279	999,562.79	96.984763	969,847.63	-29,715.16	0.85
		Base		99.956279	999,562.79	96.984763	969,847.63	-29,715.16	0.85

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65				4.650000	27 Jan 2026		
	650,000.000	Local	99.980374	649,872.43	95.317830	619,565.90	-30,306.53	0.54
		Base	99.980374	649,872.43	95.317830	619,565.90	-30,306.53	0.54
58768PAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2022 1 A2				5.260000	15 Oct 2025		
	342,758.370	Local	99.996995	342,748.07	99.775450	341,988.71	-759.36	0.30
Original Face:	545,000.000	Base	99.996995	342,748.07	99.775450	341,988.71	-759.36	0.30
58770AAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A3				4.510000	15 Nov 2027		
	900,000.000	Local	99.720103	897,480.93	98.065000	882,585.00	-14,895.93	0.77
Original Face:	900,000.000	Base	99.720103	897,480.93	98.065000	882,585.00	-14,895.93	0.77
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3				0.460000	15 Jun 2026		
	566,727.540	Local	96.686671	547,949.99	96.548500	547,166.94	-783.05	0.48
Original Face:	815,000.000	Base	96.686671	547,949.99	96.548500	547,166.94	-783.05	0.48
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9				2.900000	07 Mar 2024		
	500,000.000	Local	100.851112	504,255.56	98.784177	493,920.89	-10,334.67	0.43
		Base	100.851112	504,255.56	98.784177	493,920.89	-10,334.67	0.43
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR				5.765000	25 Jan 2024		
	500,000.000	Local	100.000000	500,000.00	99.979000	499,895.00	-105.00	0.44
		Base	100.000000	500,000.00	99.979000	499,895.00	-105.00	0.44
61746BDQ6	MORGAN STANLEY SR UNSECURED 04/24 3.875				3.875000	29 Apr 2024		
	500,000.000	Local	101.482420	507,412.10	98.777042	493,885.21	-13,526.89	0.43
		Base	101.482420	507,412.10	98.777042	493,885.21	-13,526.89	0.43
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR				5.935000	24 Jan 2025		
	300,000.000	Local	99.437493	298,312.48	99.818600	299,455.80	1,143.32	0.26
		Base	99.437493	298,312.48	99.818600	299,455.80	1,143.32	0.26
65479MAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 A A3				1.380000	16 Dec 2024		
	57,000.120	Local	100.268526	57,153.18	99.698920	56,828.50	-324.68	0.05
Original Face:	1,200,000.000	Base	100.268526	57,153.18	99.698920	56,828.50	-324.68	0.05
65479QAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 A A2				1.320000	15 Nov 2024		
	43,042.060	Local	100.000000	43,042.06	99.667250	42,898.84	-143.22	0.04
Original Face:	350,000.000	Base	100.000000	43,042.06	99.667250	42,898.84	-143.22	0.04

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65480JAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 B A2				4.500000	15 Aug 2025		
	381,738.540	Local	99.998604	381,733.21	99.496000	379,814.58	-1,918.63	0.33
Original Face:	560,000.000	Base	99.998604	381,733.21	99.496000	379,814.58	-1,918.63	0.33
65480WAB7	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A2A				5.340000	17 Feb 2026		
	370,000.000	Local	99.999989	369,999.96	99.646450	368,691.87	-1,308.09	0.32
Original Face:	370,000.000	Base	99.999989	369,999.96	99.646450	368,691.87	-1,308.09	0.32
67066GAL8	NVIDIA CORP SR UNSECURED 06/24 0.584				0.584000	14 Jun 2024		
	385,000.000	Local	100.000000	385,000.00	96.533998	371,655.89	-13,344.11	0.32
		Base	100.000000	385,000.00	96.533998	371,655.89	-13,344.11	0.32
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35				0.350000	02 Feb 2024		
	280,000.000	Local	99.986864	279,963.22	98.207538	274,981.11	-4,982.11	0.24
		Base	99.986864	279,963.22	98.207538	274,981.11	-4,982.11	0.24
69371RR40	PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5				0.500000	09 Aug 2024		
	590,000.000	Local	99.984508	589,908.60	95.706341	564,667.41	-25,241.19	0.49
		Base	99.984508	589,908.60	95.706341	564,667.41	-25,241.19	0.49
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9				0.900000	08 Nov 2024		
	420,000.000	Local	99.997776	419,990.66	94.836547	398,313.50	-21,677.16	0.35
		Base	99.997776	419,990.66	94.836547	398,313.50	-21,677.16	0.35
69371RR73	PACCAR FINANCIAL CORP SR UNSECURED 04/25 2.85				2.850000	07 Apr 2025		
	500,000.000	Local	99.986578	499,932.89	96.020433	480,102.17	-19,830.72	0.42
		Base	99.986578	499,932.89	96.020433	480,102.17	-19,830.72	0.42
69371RR81	PACCAR FINANCIAL CORP SR UNSECURED 06/24 3.15				3.150000	13 Jun 2024		
	550,000.000	Local	99.991805	549,954.93	98.216717	540,191.94	-9,762.99	0.47
		Base	99.991805	549,954.93	98.216717	540,191.94	-9,762.99	0.47
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023		
	280,000.000	Local	99.999686	279,999.12	99.900006	279,720.02	-279.10	0.24
		Base	99.999686	279,999.12	99.900006	279,720.02	-279.10	0.24
713448FQ6	PEPSICO INC SR UNSECURED 02/26 4.55				4.550000	13 Feb 2026		
	1,165,000.000	Local	99.953537	1,164,458.71	98.939944	1,152,650.35	-11,808.36	1.01
		Base	99.953537	1,164,458.71	98.939944	1,152,650.35	-11,808.36	1.01

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716973AA0	PFIZER INVESTMENT ENTER COMPANY GUAR 05/25 4.65				4.650000	19 May 2025		
	835,000.000	Local	99.953095	834,608.34	98.627553	823,540.07	-11,068.27	0.72
		Base	99.953095	834,608.34	98.627553	823,540.07	-11,068.27	0.72
74460WAB3	PUBLIC STORAGE OP CO COMPANY GUAR 04/24 VAR				5.780000	23 Apr 2024		
	1,731,000.000	Local	99.986796	1,730,771.44	99.957118	1,730,257.71	-513.73	1.51
		Base	99.986796	1,730,771.44	99.957118	1,730,257.71	-513.73	1.51
74460WAJ6	PUBLIC STORAGE OP CO COMPANY GUAR 07/25 VAR				5.910000	25 Jul 2025		
	215,000.000	Local	100.000000	215,000.00	100.102572	215,220.53	220.53	0.19
		Base	100.000000	215,000.00	100.102572	215,220.53	220.53	0.19
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	96.688812	1,160,265.74	-39,734.26	1.01
		Base	100.000000	1,200,000.00	96.688812	1,160,265.74	-39,734.26	1.01
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	96.487133	1,157,845.60	-42,154.40	1.01
		Base	100.000000	1,200,000.00	96.487133	1,157,845.60	-42,154.40	1.01
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
	1,000,000.000	Local	99.986634	999,866.34	96.107212	961,072.12	-38,794.22	0.84
		Base	99.986634	999,866.34	96.107212	961,072.12	-38,794.22	0.84
828807DG9	SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2				2.000000	13 Sep 2024		
	600,000.000	Local	100.713248	604,279.49	96.275542	577,653.25	-26,626.24	0.50
		Base	100.713248	604,279.49	96.275542	577,653.25	-26,626.24	0.50
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3				2.300000	24 Feb 2025		
	610,000.000	Local	99.935997	609,609.58	95.152927	580,432.85	-29,176.73	0.51
		Base	99.935997	609,609.58	95.152927	580,432.85	-29,176.73	0.51
855244AQ2	STARBUCKS CORP SR UNSECURED 08/25 3.8				3.800000	15 Aug 2025		
	1,100,000.000	Local	98.899486	1,087,894.35	96.820817	1,065,028.99	-22,865.36	0.93
		Base	98.899486	1,087,894.35	96.820817	1,065,028.99	-22,865.36	0.93
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				5.730000	14 Feb 2024		
	200,000.000	Local	100.000000	200,000.00	99.989799	199,979.60	-20.40	0.17
		Base	100.000000	200,000.00	99.989799	199,979.60	-20.40	0.17

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863667AF8	STRYKER CORP SR UNSECURED 05/24 3.375					3.375000	15 May 2024		
		Local	1,000,000.000	101.011457	1,010,114.57	98.510050	985,100.50	-25,014.07	0.86
		Base		101.011457	1,010,114.57	98.510050	985,100.50	-25,014.07	0.86
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	600,000.000	99.995188	599,971.13	99.106267	594,637.60	-5,333.53	0.52
		Base		99.995188	599,971.13	99.106267	594,637.60	-5,333.53	0.52
883556CP5	THERMO FISHER SCIENTIFIC SR UNSECURED 10/23 0.797					0.797000	18 Oct 2023		
		Local	500,000.000	99.996984	499,984.92	99.783896	498,919.48	-1,065.44	0.44
		Base		99.996984	499,984.92	99.783896	498,919.48	-1,065.44	0.44
883556CS9	THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.215					1.215000	18 Oct 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	95.334491	953,344.91	-46,655.09	0.83
		Base		100.000000	1,000,000.00	95.334491	953,344.91	-46,655.09	0.83
883556CV2	THERMO FISHER SCIENTIFIC SR UNSECURED 08/26 4.953					4.953000	10 Aug 2026		
		Local	880,000.000	100.000000	880,000.00	99.004401	871,238.73	-8,761.27	0.76
		Base		100.000000	880,000.00	99.004401	871,238.73	-8,761.27	0.76
891940AB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 A A2					5.050000	15 Jan 2026		
		Local	129,450.660	99.997644	129,447.61	99.574340	128,899.64	-547.97	0.11
Original Face:		Base	145,000.000	99.997644	129,447.61	99.574340	128,899.64	-547.97	0.11
891941AB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 B A2A					5.280000	15 May 2026		
		Local	335,000.000	99.998164	334,993.85	99.603670	333,672.29	-1,321.56	0.29
Original Face:		Base	335,000.000	99.998164	334,993.85	99.603670	333,672.29	-1,321.56	0.29
89231FAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A2A					5.600000	17 Aug 2026		
		Local	270,000.000	99.994337	269,984.71	99.781590	269,410.29	-574.42	0.24
Original Face:		Base	270,000.000	99.994337	269,984.71	99.781590	269,410.29	-574.42	0.24
89238FAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 B A2A					2.350000	15 Jan 2025		
		Local	117,504.240	99.995643	117,499.12	99.602620	117,037.30	-461.82	0.10
Original Face:		Base	550,000.000	99.995643	117,499.12	99.602620	117,037.30	-461.82	0.10
89238JAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A3					0.710000	15 Apr 2026		
		Local	951,463.320	96.331271	916,556.71	96.200030	915,308.00	-1,248.71	0.80
Original Face:		Base	1,100,000.000	96.331271	916,556.71	96.200030	915,308.00	-1,248.71	0.80

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89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3					0.260000	15 May 2025		
		Local	116,107.050	99.992946	116,098.86	98.276530	114,105.98	-1,992.88	0.10
Original Face:		Base	415,000.000	99.992946	116,098.86	98.276530	114,105.98	-1,992.88	0.10
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR					5.510000	17 Jan 2024		
		Local	500,000.000	100.000000	500,000.00	99.673520	498,367.60	-1,632.40	0.43
		Base		100.000000	500,000.00	99.673520	498,367.60	-1,632.40	0.43
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR					5.710000	09 Jun 2025		
		Local	1,100,000.000	99.565731	1,095,223.04	97.778814	1,075,566.95	-19,656.09	0.94
		Base		99.565731	1,095,223.04	97.778814	1,075,566.95	-19,656.09	0.94
907818FA1	UNION PACIFIC CORP SR UNSECURED 03/24 3.15					3.150000	01 Mar 2024		
		Local	725,000.000	99.007708	717,805.88	98.938897	717,307.00	-498.88	0.63
		Base		99.007708	717,805.88	98.938897	717,307.00	-498.88	0.63
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75					4.750000	21 Feb 2026		
		Local	310,000.000	99.946726	309,834.85	98.758784	306,152.23	-3,682.62	0.27
		Base		99.946726	309,834.85	98.758784	306,152.23	-3,682.62	0.27
912828X70	US TREASURY N/B 04/24 2					2.000000	30 Apr 2024		
		Local	1,100,000.000	98.154778	1,079,702.56	98.039062	1,078,429.68	-1,272.88	0.94
		Base		98.154778	1,079,702.56	98.039062	1,078,429.68	-1,272.88	0.94
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
		Local	800,000.000	99.937945	799,503.56	98.062500	784,500.00	-15,003.56	0.68
		Base		99.937945	799,503.56	98.062500	784,500.00	-15,003.56	0.68
91282CCX7	US TREASURY N/B 09/24 0.375					0.375000	15 Sep 2024		
		Local	1,000,000.000	99.832629	998,326.29	95.296875	952,968.75	-45,357.54	0.83
		Base		99.832629	998,326.29	95.296875	952,968.75	-45,357.54	0.83
91282CEU1	US TREASURY N/B 06/25 2.875					2.875000	15 Jun 2025		
		Local	550,000.000	99.714131	548,427.72	96.277344	529,525.39	-18,902.33	0.46
		Base		99.714131	548,427.72	96.277344	529,525.39	-18,902.33	0.46
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55					0.550000	15 May 2024		
		Local	295,000.000	99.977803	294,934.52	96.876385	285,785.34	-9,149.18	0.25
		Base		99.977803	294,934.52	96.876385	285,785.34	-9,149.18	0.25

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91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
		Local	600,000.000	99.993670	599,962.02	99.715307	598,291.84	-1,670.18	0.52
		Base		99.993670	599,962.02	99.715307	598,291.84	-1,670.18	0.52
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					6.100000	20 Mar 2026		
		Local	550,000.000	99.827438	549,050.91	100.476231	552,619.27	3,568.36	0.48
		Base		99.827438	549,050.91	100.476231	552,619.27	3,568.36	0.48
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	500,000.000	100.045364	500,226.82	97.577148	487,885.74	-12,341.08	0.43
		Base		100.045364	500,226.82	97.577148	487,885.74	-12,341.08	0.43
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	1,344,000.000	90.646188	1,218,284.77	90.303500	1,213,679.04	-4,605.73	1.06
		Base		90.646188	1,218,284.77	90.303500	1,213,679.04	-4,605.73	1.06
92867WAB4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 1 A2A					5.500000	21 Dec 2026		
		Local	535,000.000	99.995536	534,976.12	99.676580	533,269.70	-1,706.42	0.47
Original Face:		Base	535,000.000	99.995536	534,976.12	99.676580	533,269.70	-1,706.42	0.47
92868JAD8	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2020 1 A3					0.980000	20 Nov 2024		
		Local	22,463.120	100.000000	22,463.12	99.736470	22,403.92	-59.20	0.02
Original Face:		Base	1,300,000.000	100.000000	22,463.12	99.736470	22,403.92	-59.20	0.02
92868KAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A3					1.020000	22 Jun 2026		
		Local	904,731.970	96.901283	876,696.89	96.485660	872,936.61	-3,760.28	0.76
Original Face:		Base	1,100,000.000	96.901283	876,696.89	96.485660	872,936.61	-3,760.28	0.76
931142EW9	WALMART INC SR UNSECURED 09/25 3.9					3.900000	09 Sep 2025		
		Local	435,000.000	99.953825	434,799.14	97.486688	424,067.09	-10,732.05	0.37
		Base		99.953825	434,799.14	97.486688	424,067.09	-10,732.05	0.37
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
		Local	180,000.000	99.962339	179,932.21	97.380748	175,285.35	-4,646.86	0.15
		Base		99.962339	179,932.21	97.380748	175,285.35	-4,646.86	0.15
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3					3.000000	19 Feb 2025		
		Local	1,100,000.000	102.592959	1,128,522.55	96.079449	1,056,873.94	-71,648.61	0.92
		Base		102.592959	1,128,522.55	96.079449	1,056,873.94	-71,648.61	0.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95000U2Y8	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					6.630000	25 Apr 2026		
		Local	1,100,000.000	100.000000	1,100,000.00	100.570328	1,106,273.61	6,273.61	0.97
		Base		100.000000	1,100,000.00	100.570328	1,106,273.61	6,273.61	0.97
98389BAZ3	XCEL ENERGY INC SR UNSECURED 10/23 0.5					0.500000	15 Oct 2023		
		Local	1,000,000.000	99.989246	999,892.46	99.815644	998,156.44	-1,736.02	0.87
		Base		99.989246	999,892.46	99.815644	998,156.44	-1,736.02	0.87
US DOLLAR Total									
		Local	116,551,134.510		116,117,995.36		114,224,585.57	-1,893,409.79	99.64
Original Face:		Base	44,037,000.000		116,117,995.36		114,224,585.57	-1,893,409.79	99.64
FIXED INCOME Total									
		Base	116,551,134.510		116,117,995.36		114,224,585.57	-1,893,409.79	99.64
Original Face:			44,037,000.000						

& 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									
		116,948,541.970	Base		116,515,402.82		114,621,993.03	-1,893,409.79	100.00
	Original Face:	44,037,000.000							

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								
		Local	100,000.020	1.000000	100,000.02	1.000000	100,000.02	0.00	0.01
		Base		1.000000	100,000.02	1.000000	100,000.02	0.00	0.01
US DOLLAR Total									
		Local	100,000.020		100,000.02		100,000.02	0.00	0.01
		Base			100,000.02		100,000.02	0.00	0.01
CASH Total									
		Base	100,000.020		100,000.02		100,000.02	0.00	0.01
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					5.380000	04 Oct 2023		
		Local	22,000,000.000	100.000000	22,000,000.00	100.000000	22,000,000.00	0.00	1.84
		Base		100.000000	22,000,000.00	100.000000	22,000,000.00	0.00	1.84
912796ZY8	TREASURY BILL 01/24 0.00000					4.626500	25 Jan 2024		
		Local	20,000,000.000	98.509239	19,701,847.78	98.306385	19,661,277.00	-40,570.78	1.64
		Base		98.509239	19,701,847.78	98.306385	19,661,277.00	-40,570.78	1.64
912797GM3	TREASURY BILL 02/24 0.00000					5.255000	08 Feb 2024		
		Local	40,000,000.000	98.102361	39,240,944.45	98.102177	39,240,870.80	-73.65	3.27
		Base		98.102361	39,240,944.45	98.102177	39,240,870.80	-73.65	3.27
926NKW009	AMHERST PIERPONT 04/15 VAR					5.390000	18 Oct 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.09
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.09
979QHR003	SOUTH STREET REPO					5.350000	02 Oct 2023		
		Local	211,671,855.940	100.000000	211,671,855.94	100.000000	211,671,855.94	0.00	17.66
		Base		100.000000	211,671,855.94	100.000000	211,671,855.94	0.00	17.66

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
985FHY004	MITSUBISHI UFJ REPO				5.300000	02 Nov 2023		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.17
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.17
US DOLLAR Total								
	368,671,855.940	Local		367,614,648.17		367,574,003.74	-40,644.43	30.67
		Base		367,614,648.17		367,574,003.74	-40,644.43	30.67
CASH EQUIVALENT Total								
	368,671,855.940	Base		367,614,648.17		367,574,003.74	-40,644.43	30.67
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	52,395,843.970	Local	1.000000	52,395,843.97	1.000000	52,395,843.97	0.00	4.37
		Base	1.000000	52,395,843.97	1.000000	52,395,843.97	0.00	4.37
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	73,287,219.700	Local	1.000000	73,287,219.70	1.000000	73,287,219.70	0.00	6.11
		Base	1.000000	73,287,219.70	1.000000	73,287,219.70	0.00	6.11
US DOLLAR Total								
	125,683,063.670	Local		125,683,063.67		125,683,063.67	0.00	10.49
		Base		125,683,063.67		125,683,063.67	0.00	10.49
EQUITY Total								
	125,683,063.670	Base		125,683,063.67		125,683,063.67	0.00	10.49
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	2,027,699.140	Local	100.646882	2,040,815.97	95.006053	1,926,436.92	-114,379.05	0.16
Original Face:	20,540,000.000	Base	100.646882	2,040,815.97	95.006053	1,926,436.92	-114,379.05	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
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	90.300508	13,545,076.20	-1,454,923.80	1.13
		Base	100.000000	15,000,000.00	90.300508	13,545,076.20	-1,454,923.80	1.13
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	89.870594	17,974,118.80	-2,025,881.20	1.50
		Base	100.000000	20,000,000.00	89.870594	17,974,118.80	-2,025,881.20	1.50
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	96.579887	7,243,491.53	-256,508.47	0.60
		Base	100.000000	7,500,000.00	96.579887	7,243,491.53	-256,508.47	0.60
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	95.994364	9,599,436.40	-400,563.60	0.80
		Base	100.000000	10,000,000.00	95.994364	9,599,436.40	-400,563.60	0.80
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	90.639264	6,344,748.48	-655,251.52	0.53
		Base	100.000000	7,000,000.00	90.639264	6,344,748.48	-655,251.52	0.53
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	88.838352	2,665,150.56	-334,849.44	0.22
		Base	100.000000	3,000,000.00	88.838352	2,665,150.56	-334,849.44	0.22
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	97.092458	9,709,245.80	-290,754.20	0.81
		Base	100.000000	10,000,000.00	97.092458	9,709,245.80	-290,754.20	0.81
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	96.873316	9,687,331.60	-312,668.40	0.81
		Base	100.000000	10,000,000.00	96.873316	9,687,331.60	-312,668.40	0.81
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	99.036727	9,903,672.70	-96,327.30	0.83
		Base	100.000000	10,000,000.00	99.036727	9,903,672.70	-96,327.30	0.83
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	94.759451	14,213,917.65	-786,082.35	1.19
		Base	100.000000	15,000,000.00	94.759451	14,213,917.65	-786,082.35	1.19

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
3130AQCP6	FEDERAL HOME LOAN BANK BONDS 06/25 1.2					1.200000	30 Jun 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	93.127205	4,656,360.25	-343,639.75	0.39
		Base		100.000000	5,000,000.00	93.127205	4,656,360.25	-343,639.75	0.39
3130AQD59	FEDERAL HOME LOAN BANK BONDS 09/24 1					1.000000	30 Sep 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	95.593591	4,779,679.55	-220,320.45	0.40
		Base		100.000000	5,000,000.00	95.593591	4,779,679.55	-220,320.45	0.40
3130AQTZ6	FEDERAL HOME LOAN BANK BONDS 02/24 VAR					2.300000	22 Feb 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	98.833139	9,883,313.90	-116,686.10	0.82
		Base		100.000000	10,000,000.00	98.833139	9,883,313.90	-116,686.10	0.82
3130AR2B6	FEDERAL HOME LOAN BANK BONDS 03/27 2.375					2.375000	08 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	91.391495	4,569,574.75	-430,425.25	0.38
		Base		100.000000	5,000,000.00	91.391495	4,569,574.75	-430,425.25	0.38
3130AR4C2	FEDERAL HOME LOAN BANK BONDS 11/25 2.05					2.050000	26 Nov 2025		
		Local	2,500,000.000	100.000000	2,500,000.00	93.458038	2,336,450.95	-163,549.05	0.19
		Base		100.000000	2,500,000.00	93.458038	2,336,450.95	-163,549.05	0.19
3130ART76	FEDERAL HOME LOAN BANK BONDS 05/25 3.15					3.150000	12 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	96.502106	9,650,210.60	-349,789.40	0.81
		Base		100.000000	10,000,000.00	96.502106	9,650,210.60	-349,789.40	0.81
3130ARVY4	FEDERAL HOME LOAN BANK BONDS 05/25 3.35					3.350000	19 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	96.760207	9,676,020.70	-323,979.30	0.81
		Base		100.000000	10,000,000.00	96.760207	9,676,020.70	-323,979.30	0.81
3130AS2R9	FEDERAL HOME LOAN BANK BONDS 11/24 3.15					3.150000	25 Nov 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	97.347227	4,867,361.35	-132,638.65	0.41
		Base		100.000000	5,000,000.00	97.347227	4,867,361.35	-132,638.65	0.41
3130AS5E5	FEDERAL HOME LOAN BANK BONDS 05/25 VAR					3.500000	23 May 2025		
		Local	10,000,000.000	100.271869	10,027,186.94	97.681096	9,768,109.60	-259,077.34	0.82
		Base		100.271869	10,027,186.94	97.681096	9,768,109.60	-259,077.34	0.82
3130ASAU3	FEDERAL HOME LOAN BANK BONDS 06/26 3.25					3.250000	08 Jun 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	95.052425	4,752,621.25	-247,378.75	0.40
		Base		100.000000	5,000,000.00	95.052425	4,752,621.25	-247,378.75	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
3130ASPT0	FEDERAL HOME LOAN BANK BONDS 01/26 VAR					4.500000	28 Jan 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	98.716122	4,935,806.10	-64,193.90	0.41
		Base		100.000000	5,000,000.00	98.716122	4,935,806.10	-64,193.90	0.41
3130ASRH4	FEDERAL HOME LOAN BANK BONDS 08/24 VAR					5.000000	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.581150	4,979,057.50	-20,942.50	0.42
		Base		100.000000	5,000,000.00	99.581150	4,979,057.50	-20,942.50	0.42
3130ASYR4	FEDERAL HOME LOAN BANK BONDS 08/25 4					4.000000	28 Aug 2025		
		Local	25,000,000.000	100.000000	25,000,000.00	97.441223	24,360,305.75	-639,694.25	2.03
		Base		100.000000	25,000,000.00	97.441223	24,360,305.75	-639,694.25	2.03
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5					5.000000	14 Sep 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	97.540929	9,754,092.90	-245,907.10	0.81
		Base		100.000000	10,000,000.00	97.540929	9,754,092.90	-245,907.10	0.81
3130AT4R5	FEDERAL HOME LOAN BANK BONDS 12/24 3.75					3.750000	13 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	97.899195	9,789,919.50	-210,080.50	0.82
		Base		100.000000	10,000,000.00	97.899195	9,789,919.50	-210,080.50	0.82
3130ATFY8	FEDERAL HOME LOAN BANK BONDS 10/25 5					5.000000	20 Oct 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	98.672084	14,800,812.60	-199,187.40	1.23
		Base		100.000000	15,000,000.00	98.672084	14,800,812.60	-199,187.40	1.23
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625					4.625000	13 Dec 2024		
		Local	10,000,000.000	100.290827	10,029,082.69	99.091555	9,909,155.50	-119,927.19	0.83
		Base		100.290827	10,029,082.69	99.091555	9,909,155.50	-119,927.19	0.83
3130AUFQ2	FEDERAL HOME LOAN BANK BONDS 01/25 5.25					5.250000	27 Jan 2025		
		Local	3,400,000.000	100.000000	3,400,000.00	99.222451	3,373,563.33	-26,436.67	0.28
		Base		100.000000	3,400,000.00	99.222451	3,373,563.33	-26,436.67	0.28
3130AUKB9	FEDERAL HOME LOAN BANK BONDS 01/25 5.25					5.250000	24 Jan 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.214461	9,921,446.10	-78,553.90	0.83
		Base		100.000000	10,000,000.00	99.214461	9,921,446.10	-78,553.90	0.83
3130AUV35	FEDERAL HOME LOAN BANK BONDS 03/24 5.165					5.165000	08 Mar 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.821471	9,982,147.10	-17,852.90	0.83
		Base		100.000000	10,000,000.00	99.821471	9,982,147.10	-17,852.90	0.83

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	4,673,415.680	Local	103.950602	4,858,043.72	88.946300	4,156,830.33	-701,213.39	0.35
Original Face:	24,487,993.000	Base	103.950602	4,858,043.72	88.946300	4,156,830.33	-701,213.39	0.35
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	1,090,329.500	Local	103.883089	1,132,667.96	88.929297	969,622.36	-163,045.60	0.08
Original Face:	10,000,000.000	Base	103.883089	1,132,667.96	88.929297	969,622.36	-163,045.60	0.08
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78				0.780000	16 Jun 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	92.557110	9,255,711.00	-744,289.00	0.77
		Base	100.000000	10,000,000.00	92.557110	9,255,711.00	-744,289.00	0.77
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57				0.570000	02 Jul 2024		
	10,000,000.000	Local	99.981126	9,998,112.55	96.317598	9,631,759.80	-366,352.75	0.80
		Base	99.981126	9,998,112.55	96.317598	9,631,759.80	-366,352.75	0.80
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58				0.580000	29 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	91.817272	4,590,863.60	-409,136.40	0.38
		Base	100.000000	5,000,000.00	91.817272	4,590,863.60	-409,136.40	0.38
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	89.835360	4,491,768.00	-508,232.00	0.37
		Base	100.000000	5,000,000.00	89.835360	4,491,768.00	-508,232.00	0.37
3133ENAF7	FEDERAL FARM CREDIT BANK BONDS 10/26 1				1.000000	07 Oct 2026		
	5,000,000.000	Local	94.315878	4,715,793.89	88.639022	4,431,951.10	-283,842.79	0.37
		Base	94.315878	4,715,793.89	88.639022	4,431,951.10	-283,842.79	0.37
3133ENDP2	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR				5.360000	09 Nov 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.994798	4,999,739.90	-260.10	0.42
		Base	100.000000	5,000,000.00	99.994798	4,999,739.90	-260.10	0.42
3133ENQJ2	FEDERAL FARM CREDIT BANK BONDS 03/24 VAR				5.350000	04 Mar 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.994829	4,999,741.45	-258.55	0.42
		Base	100.000000	5,000,000.00	99.994829	4,999,741.45	-258.55	0.42
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	98.402568	9,840,256.80	-159,743.20	0.82
		Base	100.000000	10,000,000.00	98.402568	9,840,256.80	-159,743.20	0.82

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133ENXS4	FEDERAL FARM CREDIT BANK BONDS 05/26 3.375					3.375000	26 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	95.422026	9,542,202.60	-457,797.40	0.80
		Base		100.000000	10,000,000.00	95.422026	9,542,202.60	-457,797.40	0.80
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44					0.440000	24 Sep 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	95.123898	9,512,389.80	-487,610.20	0.79
		Base		100.000000	10,000,000.00	95.123898	9,512,389.80	-487,610.20	0.79
3134GXG57	FREDDIE MAC NOTES 01/25 3.5					3.500000	28 Jan 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.343430	4,867,171.50	-132,828.50	0.41
		Base		100.000000	5,000,000.00	97.343430	4,867,171.50	-132,828.50	0.41
3134GXJ39	FREDDIE MAC NOTES 08/24 4					4.000000	08 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	98.658350	9,865,835.00	-134,165.00	0.82
		Base		100.000000	10,000,000.00	98.658350	9,865,835.00	-134,165.00	0.82
3134GXMX9	FREDDIE MAC NOTES 03/25 2.2					2.200000	25 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	95.369007	4,768,450.35	-231,549.65	0.40
		Base		100.000000	5,000,000.00	95.369007	4,768,450.35	-231,549.65	0.40
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.735834	4,886,791.70	-113,208.30	0.41
		Base		100.000000	5,000,000.00	97.735834	4,886,791.70	-113,208.30	0.41
3134GXRJ5	FREDDIE MAC NOTES 11/24 3					3.000000	13 Nov 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	97.136492	4,856,824.60	-143,175.40	0.41
		Base		100.000000	5,000,000.00	97.136492	4,856,824.60	-143,175.40	0.41
3134GXT61	FREDDIE MAC NOTES 09/24 4					4.000000	13 Sep 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	98.506152	9,850,615.20	-149,384.80	0.82
		Base		100.000000	10,000,000.00	98.506152	9,850,615.20	-149,384.80	0.82
3134GXTD6	FREDDIE MAC NOTES 05/25 3.5					3.500000	23 May 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	96.958460	4,847,923.00	-152,077.00	0.40
		Base		100.000000	5,000,000.00	96.958460	4,847,923.00	-152,077.00	0.40
3134GYBP6	FREDDIE MAC NOTES 12/24 5.125					5.125000	30 Dec 2024		
		Local	8,173,000.000	100.000000	8,173,000.00	99.229046	8,109,989.93	-63,010.07	0.68
		Base		100.000000	8,173,000.00	99.229046	8,109,989.93	-63,010.07	0.68

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134GYD58	FREDDIE MAC NOTES 10/25 5					5.000000	30 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.349578	4,967,478.90	-32,521.10	0.41
		Base		100.000000	5,000,000.00	99.349578	4,967,478.90	-32,521.10	0.41
3134GYE65	FREDDIE MAC NOTES 01/25 5.02					5.020000	27 Jan 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.021740	9,902,174.00	-97,826.00	0.83
		Base		100.000000	10,000,000.00	99.021740	9,902,174.00	-97,826.00	0.83
3134GYEK4	FREDDIE MAC NOTES 01/26 5.15					5.150000	27 Jan 2026		
		Local	10,000,000.000	99.948889	9,994,888.94	98.681757	9,868,175.70	-126,713.24	0.82
		Base		99.948889	9,994,888.94	98.681757	9,868,175.70	-126,713.24	0.82
3135GAEE7	FANNIE MAE NOTES 02/25 5.06					5.060000	07 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.023831	9,902,383.10	-97,616.90	0.83
		Base		100.000000	10,000,000.00	99.023831	9,902,383.10	-97,616.90	0.83
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		Local	1,448,184.580	99.804350	1,445,351.20	85.486550	1,238,003.04	-207,348.16	0.10
Original Face:		Base	11,452,445.000	99.804350	1,445,351.20	85.486550	1,238,003.04	-207,348.16	0.10
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	1,750,118.290	100.241860	1,754,351.13	84.648050	1,481,441.01	-272,910.12	0.12
Original Face:		Base	11,058,708.000	100.241860	1,754,351.13	84.648050	1,481,441.01	-272,910.12	0.12
3136G4YH0	FANNIE MAE NOTES 07/25 0.7					0.700000	14 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	92.162863	4,608,143.15	-391,856.85	0.38
		Base		100.000000	5,000,000.00	92.162863	4,608,143.15	-391,856.85	0.38
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	454,537.400	99.981240	454,452.13	93.818900	426,441.99	-28,010.14	0.04
Original Face:		Base	10,000,000.000	99.981240	454,452.13	93.818900	426,441.99	-28,010.14	0.04
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	513,131.060	100.615289	516,288.30	92.174760	472,977.32	-43,310.98	0.04
Original Face:		Base	12,022,600.000	100.615289	516,288.30	92.174760	472,977.32	-43,310.98	0.04
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	40,655.570	100.303796	40,779.08	99.378980	40,403.09	-375.99	0.00
Original Face:		Base	15,363,692.000	100.303796	40,779.08	99.378980	40,403.09	-375.99	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	1,325,264.160	100.700566	1,334,548.51	94.760940	1,255,832.78	-78,715.73	0.10
Original Face:		Base	24,000,000.000	100.700566	1,334,548.51	94.760940	1,255,832.78	-78,715.73	0.10
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	438,516.820	101.383318	444,582.90	87.856620	385,266.06	-59,316.84	0.03
Original Face:		Base	9,815,000.000	101.383318	444,582.90	87.856620	385,266.06	-59,316.84	0.03
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	284,978.600	101.130941	288,201.54	93.229720	265,684.75	-22,516.79	0.02
Original Face:		Base	10,000,000.000	101.130941	288,201.54	93.229720	265,684.75	-22,516.79	0.02
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	428,805.830	106.275834	455,716.97	98.927440	424,206.63	-31,510.34	0.04
Original Face:		Base	12,777,000.000	106.275834	455,716.97	98.927440	424,206.63	-31,510.34	0.04
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	167,328.100	105.135832	175,921.79	94.949380	158,876.99	-17,044.80	0.01
Original Face:		Base	10,000,000.000	105.135832	175,921.79	94.949380	158,876.99	-17,044.80	0.01
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	141,037.200	103.494043	145,965.10	93.755860	132,230.64	-13,734.46	0.01
Original Face:		Base	5,000,000.000	103.494043	145,965.10	93.755860	132,230.64	-13,734.46	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	71,043.450	104.148039	73,990.36	96.013360	68,211.20	-5,779.16	0.01
Original Face:		Base	5,000,000.000	104.148039	73,990.36	96.013360	68,211.20	-5,779.16	0.01
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	90.322399	9,032,239.90	-967,760.10	0.75
		Base		100.000000	10,000,000.00	90.322399	9,032,239.90	-967,760.10	0.75
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					3.875000	20 Apr 2042		
		Local	270,389.920	102.295433	276,596.54	98.288772	265,762.93	-10,833.61	0.02
Original Face:		Base	9,875,825.000	102.295433	276,596.54	98.288772	265,762.93	-10,833.61	0.02
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	126,196.850	99.957788	126,143.58	92.412969	116,622.26	-9,521.32	0.01
Original Face:		Base	5,000,000.000	99.957788	126,143.58	92.412969	116,622.26	-9,521.32	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
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	813,580.500	100.828340	820,319.71	92.166490	749,848.59	-70,471.12	0.06
Original Face:		Base	10,000,000.000	100.828340	820,319.71	92.166490	749,848.59	-70,471.12	0.06
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	5,870.360	99.712454	5,853.48	93.359310	5,480.53	-372.95	0.00
Original Face:		Base	2,000,000.000	99.712454	5,853.48	93.359310	5,480.53	-372.95	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	1,286,204.500	95.931925	1,233,880.73	87.445400	1,124,726.67	-109,154.06	0.09
Original Face:		Base	10,000,000.000	95.931925	1,233,880.73	87.445400	1,124,726.67	-109,154.06	0.09
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,735,185.800	95.030211	2,599,252.85	79.225480	2,166,964.08	-432,288.77	0.18
Original Face:		Base	10,000,000.000	95.030211	2,599,252.85	79.225480	2,166,964.08	-432,288.77	0.18
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	706,660.200	97.945532	692,142.09	86.983230	614,675.87	-77,466.22	0.05
Original Face:		Base	5,000,000.000	97.945532	692,142.09	86.983230	614,675.87	-77,466.22	0.05
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	533,092.800	100.712292	536,889.98	83.228360	443,684.39	-93,205.59	0.04
Original Face:		Base	10,000,000.000	100.712292	536,889.98	83.228360	443,684.39	-93,205.59	0.04
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	503,247.770	100.196494	504,236.62	82.345840	414,403.60	-89,833.02	0.03
Original Face:		Base	10,000,000.000	100.196494	504,236.62	82.345840	414,403.60	-89,833.02	0.03
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	1,472,874.520	96.246701	1,417,593.14	81.002030	1,193,058.26	-224,534.88	0.10
Original Face:		Base	4,000,000.000	96.246701	1,417,593.14	81.002030	1,193,058.26	-224,534.88	0.10
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	2,145,532.950	96.735044	2,075,482.25	82.008410	1,759,517.46	-315,964.79	0.15
Original Face:		Base	5,000,000.000	96.735044	2,075,482.25	82.008410	1,759,517.46	-315,964.79	0.15
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	160,147.940	99.913343	160,009.16	95.673740	153,219.52	-6,789.64	0.01
Original Face:		Base	10,000,000.000	99.913343	160,009.16	95.673740	153,219.52	-6,789.64	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
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	874,901.810	100.063969	875,461.48	96.684930	845,898.20	-29,563.28	0.07
Original Face:		Base	5,000,000.000	100.063969	875,461.48	96.684930	845,898.20	-29,563.28	0.07
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
		Local	1,969,453.710	99.665849	1,962,872.76	93.161880	1,834,780.10	-128,092.66	0.15
Original Face:		Base	5,000,000.000	99.665849	1,962,872.76	93.161880	1,834,780.10	-128,092.66	0.15
38381HWD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB					3.250000	16 Jan 2054		
		Local	4,926,827.810	92.914705	4,577,747.52	89.452380	4,407,164.73	-170,582.79	0.37
Original Face:		Base	5,000,000.000	92.914705	4,577,747.52	89.452380	4,407,164.73	-170,582.79	0.37
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
		Local	472,522.260	99.883326	471,970.95	88.901880	420,081.17	-51,889.78	0.04
Original Face:		Base	10,000,000.000	99.883326	471,970.95	88.901880	420,081.17	-51,889.78	0.04
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 0.00000						16 Aug 2027		
		Local	5,000,000.000	112.922636	5,646,131.81	107.792691	5,389,634.55	-256,497.26	0.45
		Base		112.922636	5,646,131.81	107.792691	5,389,634.55	-256,497.26	0.45
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
		Local	16,183,000.000	101.511867	16,427,665.51	97.522195	15,782,016.82	-645,648.69	1.32
		Base		101.511867	16,427,665.51	97.522195	15,782,016.82	-645,648.69	1.32
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75					0.750000	15 May 2025		
		Local	20,000,000.000	99.933129	19,986,625.76	92.742613	18,548,522.60	-1,438,103.16	1.55
		Base		99.933129	19,986,625.76	92.742613	18,548,522.60	-1,438,103.16	1.55
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	10,000,000.000	99.310962	9,931,096.15	90.023438	9,002,343.80	-928,752.35	0.75
		Base		99.310962	9,931,096.15	90.023438	9,002,343.80	-928,752.35	0.75
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
		Local	50,000,000.000	99.850939	49,925,469.37	98.429688	49,214,844.00	-710,625.37	4.11
		Base		99.850939	49,925,469.37	98.429688	49,214,844.00	-710,625.37	4.11
91282CEU1	US TREASURY N/B 06/25 2.875					2.875000	15 Jun 2025		
		Local	25,000,000.000	99.581296	24,895,323.92	96.277344	24,069,336.00	-825,987.92	2.01
		Base		99.581296	24,895,323.92	96.277344	24,069,336.00	-825,987.92	2.01

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
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024		
	25,000,000.000	Local	99.810930	24,952,732.59	97.996094	24,499,023.50	-453,709.09	2.04
		Base	99.810930	24,952,732.59	97.996094	24,499,023.50	-453,709.09	2.04
91282CFQ9	US TREASURY N/B 10/24 4.375				4.375000	31 Oct 2024		
	25,000,000.000	Local	100.161443	25,040,360.77	98.882812	24,720,703.00	-319,657.77	2.06
		Base	100.161443	25,040,360.77	98.882812	24,720,703.00	-319,657.77	2.06
91282CHN4	US TREASURY N/B 07/25 4.75				4.750000	31 Jul 2025		
	25,000,000.000	Local	99.511982	24,877,995.53	99.339844	24,834,961.00	-43,034.53	2.07
		Base	99.511982	24,877,995.53	99.339844	24,834,961.00	-43,034.53	2.07
91282CHV6	US TREASURY N/B 08/25 5				5.000000	31 Aug 2025		
	40,000,000.000	Local	99.913485	39,965,394.05	99.804688	39,921,875.20	-43,518.85	3.33
		Base	99.913485	39,965,394.05	99.804688	39,921,875.20	-43,518.85	3.33
US DOLLAR Total								
	731,613,735.080	Local		731,484,989.97		705,164,393.02	-26,320,596.95	58.84
Original Face:	307,393,263.000	Base		731,484,989.97		705,164,393.02	-26,320,596.95	58.84
FIXED INCOME Total								
	731,613,735.080	Base		731,484,989.97		705,164,393.02	-26,320,596.95	58.84
Original Face:	307,393,263.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,226,068,654.710	Base		1,224,882,701.83		1,198,521,460.45	-26,361,241.38	100.00
	Original Face:	307,393,263.000							

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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								
			75,000.010						
		Local		1.000000	75,000.01	1.000000	75,000.01	0.00	0.00
		Base		1.000000	75,000.01	1.000000	75,000.01	0.00	0.00
US DOLLAR Total									
			75,000.010						
		Local			75,000.01		75,000.01	0.00	0.00
		Base			75,000.01		75,000.01	0.00	0.00
CASH Total									
			75,000.010						
		Base			75,000.01		75,000.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
02314QYG8	AMAZON COM INC DISC COML					5.060000	16 Nov 2023		
			15,000,000.000						
		Local		99.353444	14,903,016.67	99.353444	14,903,016.67	0.00	0.54
		Base		99.353444	14,903,016.67	99.353444	14,903,016.67	0.00	0.54
03785EX33	APPLE INC					5.270000	03 Oct 2023		
			25,000,000.000						
		Local		99.970722	24,992,680.56	99.970722	24,992,680.56	0.00	0.91
		Base		99.970722	24,992,680.56	99.970722	24,992,680.56	0.00	0.91
03785EXL3	APPLE INC					5.280000	20 Oct 2023		
			25,000,000.000						
		Local		99.721333	24,930,333.34	99.721333	24,930,333.34	0.00	0.90
		Base		99.721333	24,930,333.34	99.721333	24,930,333.34	0.00	0.90
04821UXC1	ATLANTIC ASSET SECUR					5.470000	12 Oct 2023		
			25,000,000.000						
		Local		99.832861	24,958,215.28	99.832861	24,958,215.28	0.00	0.90
		Base		99.832861	24,958,215.28	99.832861	24,958,215.28	0.00	0.90
07644AAJ3	BEDFORD ROW FDG CORP					5.500000	18 Jan 2024		
			25,000,000.000						
		Local		98.334722	24,583,680.56	98.300100	24,575,025.00	-8,655.56	0.89
		Base		98.334722	24,583,680.56	98.300100	24,575,025.00	-8,655.56	0.89

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07644BXK3	BEDFORD ROW FDG CORP					5.410000	19 Oct 2023		
		Local	25,000,000.000	99.729500	24,932,375.00	99.729500	24,932,375.00	0.00	0.90
		Base		99.729500	24,932,375.00	99.729500	24,932,375.00	0.00	0.90
08465SX46	BERKSHIRE HATHAWAY ENE					5.450000	04 Oct 2023		
		Local	25,000,000.000	99.954583	24,988,645.83	99.954583	24,988,645.83	0.00	0.91
		Base		99.954583	24,988,645.83	99.954583	24,988,645.83	0.00	0.91
13738KZM2	CAN AST + CAN LTD JT					5.450000	21 Dec 2023		
		Local	25,000,000.000	98.773750	24,693,437.50	98.773750	24,693,437.50	0.00	0.90
		Base		98.773750	24,693,437.50	98.773750	24,693,437.50	0.00	0.90
15963UXQ4	CHARIOT FNDG LLC					5.480000	24 Oct 2023		
		Local	25,000,000.000	99.649889	24,912,472.22	99.649889	24,912,472.22	0.00	0.90
		Base		99.649889	24,912,472.22	99.649889	24,912,472.22	0.00	0.90
15963UYD2	CHARIOT FNDG LLC					5.450000	13 Nov 2023		
		Local	25,000,000.000	99.349028	24,837,256.95	99.349028	24,837,256.95	0.00	0.90
		Base		99.349028	24,837,256.95	99.349028	24,837,256.95	0.00	0.90
19121BZT9	COCA COLA COMPANY					5.350000	27 Dec 2023		
		Local	25,000,000.000	98.707083	24,676,770.83	98.707083	24,676,770.83	0.00	0.89
		Base		98.707083	24,676,770.83	98.707083	24,676,770.83	0.00	0.89
23102VXA3	CUMMINS INC					5.410000	10 Oct 2023		
		Local	25,000,000.000	99.864750	24,966,187.50	99.864750	24,966,187.50	0.00	0.91
		Base		99.864750	24,966,187.50	99.864750	24,966,187.50	0.00	0.91
23102VY87	CUMMINS INC					5.390000	08 Nov 2023		
		Local	25,000,000.000	99.431056	24,857,763.89	99.431056	24,857,763.89	0.00	0.90
		Base		99.431056	24,857,763.89	99.431056	24,857,763.89	0.00	0.90
24422MX55	JOHN DEERE CAPITAL C					5.330000	05 Oct 2023		
		Local	25,000,000.000	99.940778	24,985,194.44	99.940778	24,985,194.44	0.00	0.91
		Base		99.940778	24,985,194.44	99.940778	24,985,194.44	0.00	0.91
24422MY62	JOHN DEERE CAPITAL C					5.330000	06 Nov 2023		
		Local	25,000,000.000	99.467000	24,866,750.00	99.467000	24,866,750.00	0.00	0.90
		Base		99.467000	24,866,750.00	99.467000	24,866,750.00	0.00	0.90

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30601VA92	FAIRWAY FINANCE CORP				5.550000	09 Jan 2024		
	25,000,000.000	Local	98.458333	24,614,583.33	98.436200	24,609,050.00	-5,533.33	0.89
		Base	98.458333	24,614,583.33	98.436200	24,609,050.00	-5,533.33	0.89
30601VAN1	FAIRWAY FINANCE CORP				5.520000	22 Jan 2024		
	30,000,000.000	Local	98.267333	29,480,200.00	98.230500	29,469,150.00	-11,050.00	1.07
		Base	98.267333	29,480,200.00	98.230500	29,469,150.00	-11,050.00	1.07
34108BXA8	FLORIDA PWR + LGT CO				5.340000	10 Oct 2023		
	25,000,000.000	Local	99.866500	24,966,625.06	99.866500	24,966,625.06	0.00	0.91
		Base	99.866500	24,966,625.06	99.866500	24,966,625.06	0.00	0.91
38346MXG4	GOTHAM FDG CORP				5.440000	16 Oct 2023		
	15,000,000.000	Local	99.773333	14,966,000.00	99.773333	14,966,000.00	0.00	0.54
		Base	99.773333	14,966,000.00	99.773333	14,966,000.00	0.00	0.54
38346MXW9	GOTHAM FDG CORP				5.450000	30 Oct 2023		
	25,000,000.000	Local	99.560972	24,890,243.06	99.560972	24,890,243.06	0.00	0.90
		Base	99.560972	24,890,243.06	99.560972	24,890,243.06	0.00	0.90
38346MZ15	GOTHAM FDG CORP				5.480000	01 Dec 2023		
	10,000,000.000	Local	99.071445	9,907,144.45	99.071445	9,907,144.45	0.00	0.36
		Base	99.071445	9,907,144.45	99.071445	9,907,144.45	0.00	0.36
40060XZU7	GTA FDG LLC DISC				5.500000	28 Dec 2023		
	25,000,000.000	Local	98.655556	24,663,888.89	98.655556	24,663,888.89	0.00	0.89
		Base	98.655556	24,663,888.89	98.655556	24,663,888.89	0.00	0.89
40588MY27	HALKIN FINANCE LLC USC				5.380000	02 Nov 2023		
	25,000,000.000	Local	99.521778	24,880,444.44	99.521778	24,880,444.44	0.00	0.90
		Base	99.521778	24,880,444.44	99.521778	24,880,444.44	0.00	0.90
40588MZF7	HALKIN FINANCE LLC USC				5.480000	15 Dec 2023		
	25,000,000.000	Local	98.858333	24,714,583.33	98.858333	24,714,583.33	0.00	0.90
		Base	98.858333	24,714,583.33	98.858333	24,714,583.33	0.00	0.90
42786UXL4	HERSHEY FOODS CORP				5.300000	20 Oct 2023		
	30,000,000.000	Local	99.720278	29,916,083.33	99.720278	29,916,083.33	0.00	1.08
		Base	99.720278	29,916,083.33	99.720278	29,916,083.33	0.00	1.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47816GYD5	JOHNSON + JOHNSON				5.300000	13 Nov 2023		
	25,000,000.000	Local	99.366944	24,841,736.11	99.366944	24,841,736.11	0.00	0.90
		Base	99.366944	24,841,736.11	99.366944	24,841,736.11	0.00	0.90
4820P3X24	JUPITER SECT CO LLC				5.420000	02 Oct 2023		
	25,000,000.000	Local	99.984944	24,996,236.11	99.984944	24,996,236.11	0.00	0.91
		Base	99.984944	24,996,236.11	99.984944	24,996,236.11	0.00	0.91
4820P3Y64	JUPITER SECT CO LLC				5.490000	06 Nov 2023		
	25,000,000.000	Local	99.451000	24,862,750.00	99.451000	24,862,750.00	0.00	0.90
		Base	99.451000	24,862,750.00	99.451000	24,862,750.00	0.00	0.90
53127UYT1	LIBERTY FUNDING LLC				5.430000	27 Nov 2023		
	25,000,000.000	Local	99.140250	24,785,062.50	99.140250	24,785,062.50	0.00	0.90
		Base	99.140250	24,785,062.50	99.140250	24,785,062.50	0.00	0.90
53127UZV5	LIBERTY FUNDING LLC				5.440000	29 Dec 2023		
	15,000,000.000	Local	98.655111	14,798,266.67	98.655111	14,798,266.67	0.00	0.54
		Base	98.655111	14,798,266.67	98.655111	14,798,266.67	0.00	0.54
53245QXC5	ELI LILLY + COMPANY				5.310000	12 Oct 2023		
	25,000,000.000	Local	99.837750	24,959,437.50	99.837750	24,959,437.50	0.00	0.90
		Base	99.837750	24,959,437.50	99.837750	24,959,437.50	0.00	0.90
56274MX31	MANHATTAN ASSET FDG.				5.370000	03 Oct 2023		
	25,000,000.000	Local	99.970167	24,992,541.67	99.970167	24,992,541.67	0.00	0.91
		Base	99.970167	24,992,541.67	99.970167	24,992,541.67	0.00	0.91
56274MZN5	MANHATTAN ASSET FDG.				5.470000	22 Dec 2023		
	25,000,000.000	Local	98.754056	24,688,513.89	98.754056	24,688,513.89	0.00	0.90
		Base	98.754056	24,688,513.89	98.754056	24,688,513.89	0.00	0.90
57576KX53	MASSACHUSETTS MUT LIFE INS CO				5.330000	05 Oct 2023		
	10,000,000.000	Local	99.940778	9,994,077.78	99.940778	9,994,077.78	0.00	0.36
		Base	99.940778	9,994,077.78	99.940778	9,994,077.78	0.00	0.36
57576KXB0	MASSACHUSETTS MUT LIFE INS CO				5.340000	11 Oct 2023		
	10,000,000.000	Local	99.851667	9,985,166.67	99.851667	9,985,166.67	0.00	0.36
		Base	99.851667	9,985,166.67	99.851667	9,985,166.67	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
59157TA29	METLIFE SHORT TERM FDG				5.400000	02 Jan 2024		
	15,000,000.000	Local	98.605000	14,790,750.00	98.567000	14,785,050.00	-5,700.00	0.54
		Base	98.605000	14,790,750.00	98.567000	14,785,050.00	-5,700.00	0.54
59157UXL9	METLIFE SHORT TERM FDG				5.260000	20 Oct 2023		
	25,000,000.000	Local	99.722389	24,930,597.22	99.722389	24,930,597.22	0.00	0.90
		Base	99.722389	24,930,597.22	99.722389	24,930,597.22	0.00	0.90
59515MA39	MICROSOFT CORP				5.340000	03 Jan 2024		
	25,000,000.000	Local	98.605667	24,651,416.67	98.568500	24,642,125.00	-9,291.67	0.89
		Base	98.605667	24,651,416.67	98.568500	24,642,125.00	-9,291.67	0.89
59515NY64	MICROSOFT CORP				5.300000	06 Nov 2023		
	25,000,000.000	Local	99.470000	24,867,500.00	99.470000	24,867,500.00	0.00	0.90
		Base	99.470000	24,867,500.00	99.470000	24,867,500.00	0.00	0.90
59515NZB2	MICROSOFT CORP				5.330000	11 Dec 2023		
	25,000,000.000	Local	98.948806	24,737,201.39	98.948806	24,737,201.39	0.00	0.90
		Base	98.948806	24,737,201.39	98.948806	24,737,201.39	0.00	0.90
63763QXS1	NATIONAL SECS CLEARING				5.370000	26 Oct 2023		
	25,000,000.000	Local	99.627083	24,906,770.83	99.627083	24,906,770.83	0.00	0.90
		Base	99.627083	24,906,770.83	99.627083	24,906,770.83	0.00	0.90
64105HY71	NESTLE CAP CORP				5.020000	07 Nov 2023		
	25,000,000.000	Local	99.484056	24,871,013.89	99.484056	24,871,013.89	0.00	0.90
		Base	99.484056	24,871,013.89	99.484056	24,871,013.89	0.00	0.90
64951XYA4	NEW YORK LFE CAP COR				5.360000	10 Nov 2023		
	21,000,000.000	Local	99.404444	20,874,933.33	99.404444	20,874,933.33	0.00	0.76
		Base	99.404444	20,874,933.33	99.404444	20,874,933.33	0.00	0.76
64951XZ13	NEW YORK LFE CAP COR				5.360000	01 Dec 2023		
	10,000,000.000	Local	99.091778	9,909,177.78	99.091778	9,909,177.78	0.00	0.36
		Base	99.091778	9,909,177.78	99.091778	9,909,177.78	0.00	0.36
64951XZL9	NEW YORK LFE CAP COR				5.380000	20 Dec 2023		
	9,513,000.000	Local	98.804444	9,399,266.80	98.804444	9,399,266.80	0.00	0.34
		Base	98.804444	9,399,266.80	98.804444	9,399,266.80	0.00	0.34

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64952YZK8	NEW YORK LIFE SHORT TERM FDG L 12/23 ZCP				5.390000	19 Dec 2023		
	15,000,000.000	Local	98.817194	14,822,579.17	98.817194	14,822,579.17	0.00	0.54
		Base	98.817194	14,822,579.17	98.817194	14,822,579.17	0.00	0.54
67983UXH1	OLD LINE FUNDING LLC				5.200000	17 Oct 2023		
	15,000,000.000	Local	99.768889	14,965,333.33	99.768889	14,965,333.33	0.00	0.54
		Base	99.768889	14,965,333.33	99.768889	14,965,333.33	0.00	0.54
67983UXT5	OLD LINE FUNDING LLC				5.420000	27 Oct 2023		
	15,000,000.000	Local	99.608556	14,941,283.33	99.608556	14,941,283.33	0.00	0.54
		Base	99.608556	14,941,283.33	99.608556	14,941,283.33	0.00	0.54
67984RMQ9	OLD LINE FUNDING LLC				5.660000	06 Nov 2023		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.91
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.91
69372BX47	PACCAR FINANCIAL COR				5.310000	04 Oct 2023		
	25,000,000.000	Local	99.955750	24,988,937.50	99.955750	24,988,937.50	0.00	0.91
		Base	99.955750	24,988,937.50	99.955750	24,988,937.50	0.00	0.91
71344UXL8	PEPSICO INC				5.210000	20 Oct 2023		
	25,000,000.000	Local	99.725028	24,931,256.94	99.725028	24,931,256.94	0.00	0.90
		Base	99.725028	24,931,256.94	99.725028	24,931,256.94	0.00	0.90
71344UYF0	PEPSICO INC				5.320000	15 Nov 2023		
	25,000,000.000	Local	99.335000	24,833,750.00	99.335000	24,833,750.00	0.00	0.90
		Base	99.335000	24,833,750.00	99.335000	24,833,750.00	0.00	0.90
74271UXG0	PROCTOR GAMBLE AND CO				4.950000	16 Oct 2023		
	20,000,000.000	Local	99.793750	19,958,750.00	99.793750	19,958,750.00	0.00	0.72
		Base	99.793750	19,958,750.00	99.793750	19,958,750.00	0.00	0.72
74271UXT2	PROCTOR GAMBLE AND CO				5.100000	27 Oct 2023		
	25,000,000.000	Local	99.631667	24,907,916.67	99.631667	24,907,916.67	0.00	0.90
		Base	99.631667	24,907,916.67	99.631667	24,907,916.67	0.00	0.90
78015DXJ4	ROYAL BK CDA				5.100000	18 Oct 2023		
	10,000,000.000	Local	99.759167	9,975,916.67	99.759167	9,975,916.67	0.00	0.36
		Base	99.759167	9,975,916.67	99.759167	9,975,916.67	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
8010M3X62	SANOFI					5.350000	06 Oct 2023		
		Local	25,000,000.000	99.925694	24,981,423.61	99.925694	24,981,423.61	0.00	0.91
		Base		99.925694	24,981,423.61	99.925694	24,981,423.61	0.00	0.91
82124MYT1	SHEFFIELD RECEIVABLE					5.480000	27 Nov 2023		
		Local	25,000,000.000	99.132333	24,783,083.33	99.132333	24,783,083.33	0.00	0.90
		Base		99.132333	24,783,083.33	99.132333	24,783,083.33	0.00	0.90
88602UXX3	THUNDER BAY FNDNG LLC					5.430000	31 Oct 2023		
		Local	25,000,000.000	99.547500	24,886,875.00	99.547500	24,886,875.00	0.00	0.90
		Base		99.547500	24,886,875.00	99.547500	24,886,875.00	0.00	0.90
88603AGV9	THUNDER BAY FNDNG LLC					5.620000	12 Feb 2024		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.91
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.91
89233HXP4	TOYOTA MOTOR CREDIT					5.370000	23 Oct 2023		
		Local	25,000,000.000	99.671833	24,917,958.33	99.671833	24,917,958.33	0.00	0.90
		Base		99.671833	24,917,958.33	99.671833	24,917,958.33	0.00	0.90
9113A3X58	UNITED PARCEL SERVIC					5.325000	05 Oct 2023		
		Local	25,000,000.000	99.940833	24,985,208.33	99.940833	24,985,208.33	0.00	0.91
		Base		99.940833	24,985,208.33	99.940833	24,985,208.33	0.00	0.91
9113A3Y16	UNITED PARCEL SERVIC					5.310000	01 Nov 2023		
		Local	25,000,000.000	99.542750	24,885,687.50	99.542750	24,885,687.50	0.00	0.90
		Base		99.542750	24,885,687.50	99.542750	24,885,687.50	0.00	0.90
912796YT0	TREASURY BILL 11/23 0.00000					5.294500	02 Nov 2023		
		Local	20,000,000.000	99.529378	19,905,875.56	99.529378	19,905,875.56	0.00	0.72
		Base		99.529378	19,905,875.56	99.529378	19,905,875.56	0.00	0.72
912796Z28	TREASURY BILL 02/24 0.00000					5.336000	22 Feb 2024		
		Local	10,000,000.000	97.865600	9,786,560.00	97.892339	9,789,233.90	2,673.90	0.35
		Base		97.865600	9,786,560.00	97.892339	9,789,233.90	2,673.90	0.35
912796ZD4	TREASURY BILL 11/23 0.00000					5.247500	30 Nov 2023		
		Local	10,000,000.000	99.125417	9,912,541.67	99.125417	9,912,541.67	0.00	0.36
		Base		99.125417	9,912,541.67	99.125417	9,912,541.67	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
912797FC6	TREASURY BILL 10/23 0.00000					4.856000	26 Oct 2023		
		Local	10,000,000.000	99.662778	9,966,277.78	99.662778	9,966,277.78	0.00	0.36
		Base		99.662778	9,966,277.78	99.662778	9,966,277.78	0.00	0.36
912797FJ1	TREASURY BILL 11/23 0.00000					4.870000	09 Nov 2023		
		Local	10,000,000.000	99.472417	9,947,241.67	99.472417	9,947,241.67	0.00	0.36
		Base		99.472417	9,947,241.67	99.472417	9,947,241.67	0.00	0.36
912797FK8	TREASURY BILL 11/23 0.00000					4.942000	16 Nov 2023		
		Local	10,000,000.000	99.368522	9,936,852.22	99.368522	9,936,852.22	0.00	0.36
		Base		99.368522	9,936,852.22	99.368522	9,936,852.22	0.00	0.36
912797FL6	TREASURY BILL 11/23 0.00000					5.145000	24 Nov 2023		
		Local	10,000,000.000	99.228250	9,922,825.00	99.228250	9,922,825.00	0.00	0.36
		Base		99.228250	9,922,825.00	99.228250	9,922,825.00	0.00	0.36
912797FS1	TREASURY BILL 06/24 0.00000					4.935000	13 Jun 2024		
		Local	10,000,000.000	96.490667	9,649,066.67	96.299194	9,629,919.40	-19,147.27	0.35
		Base		96.490667	9,649,066.67	96.299194	9,629,919.40	-19,147.27	0.35
912797FW2	TREASURY BILL 01/24 0.00000					5.276000	04 Jan 2024		
		Local	10,000,000.000	98.607722	9,860,772.22	98.617025	9,861,702.50	930.28	0.36
		Base		98.607722	9,860,772.22	98.617025	9,861,702.50	930.28	0.36
912797GE1	TREASURY BILL 02/24 0.00000					5.302500	01 Feb 2024		
		Local	10,000,000.000	98.188313	9,818,831.25	98.206007	9,820,600.70	1,769.45	0.36
		Base		98.188313	9,818,831.25	98.206007	9,820,600.70	1,769.45	0.36
912797GV3	TREASURY BILL 10/23 0.00000					5.275000	03 Oct 2023		
		Local	20,000,000.000	99.970694	19,994,138.89	99.970694	19,994,138.89	0.00	0.72
		Base		99.970694	19,994,138.89	99.970694	19,994,138.89	0.00	0.72
912797HC4	TREASURY BILL 10/23 0.00000					5.190000	24 Oct 2023		
		Local	20,000,000.000	99.668417	19,933,683.33	99.668417	19,933,683.33	0.00	0.72
		Base		99.668417	19,933,683.33	99.668417	19,933,683.33	0.00	0.72
912797HK6	TREASURY BILL 11/23 0.00000					5.250000	14 Nov 2023		
		Local	20,000,000.000	99.358333	19,871,666.67	99.358333	19,871,666.67	0.00	0.72
		Base		99.358333	19,871,666.67	99.358333	19,871,666.67	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
912797HM2	TREASURY BILL 11/23 0.00000				5.290000	28 Nov 2023		
	20,000,000.000	Local	99.147722	19,829,544.44	99.147722	19,829,544.44	0.00	0.72
		Base	99.147722	19,829,544.44	99.147722	19,829,544.44	0.00	0.72
912797HW0	TREASURY BILL 12/23 0.00000				5.330000	26 Dec 2023		
	10,000,000.000	Local	98.726722	9,872,672.22	98.726722	9,872,672.22	0.00	0.36
		Base	98.726722	9,872,672.22	98.726722	9,872,672.22	0.00	0.36
912797JA6	TREASURY BILL 01/24 0.00000				5.332500	23 Jan 2024		
	10,000,000.000	Local	98.311375	9,831,137.50	98.326501	9,832,650.10	1,512.60	0.36
		Base	98.311375	9,831,137.50	98.326501	9,832,650.10	1,512.60	0.36
92646LX47	VICTORY RECEIVABLES				5.450000	04 Oct 2023		
	25,000,000.000	Local	99.954583	24,988,645.83	99.954583	24,988,645.83	0.00	0.91
		Base	99.954583	24,988,645.83	99.954583	24,988,645.83	0.00	0.91
92646LY95	VICTORY RECEIVABLES				5.450000	09 Nov 2023		
	25,000,000.000	Local	99.409583	24,852,395.83	99.409583	24,852,395.83	0.00	0.90
		Base	99.409583	24,852,395.83	99.409583	24,852,395.83	0.00	0.90
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				5.260000	02 Oct 2023		
	306,873,390.570	Local	100.000000	306,873,390.57	100.000000	306,873,390.57	0.00	11.13
		Base	100.000000	306,873,390.57	100.000000	306,873,390.57	0.00	11.13
93114FY81	WAL MART STORES INC				5.340000	08 Nov 2023		
	25,000,000.000	Local	99.436333	24,859,083.33	99.436333	24,859,083.33	0.00	0.90
		Base	99.436333	24,859,083.33	99.436333	24,859,083.33	0.00	0.90
93114FYE8	WAL MART STORES INC				5.330000	14 Nov 2023		
	25,000,000.000	Local	99.348556	24,837,138.89	99.348556	24,837,138.89	0.00	0.90
		Base	99.348556	24,837,138.89	99.348556	24,837,138.89	0.00	0.90
979QRC005	BANK OF AMERICA REPO				5.250000	02 Oct 2023		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.44
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.44
US DOLLAR Total								
	2,157,386,390.570	Local		2,147,143,294.52		2,147,090,802.92	-52,491.60	77.84
		Base		2,147,143,294.52		2,147,090,802.92	-52,491.60	77.84

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

Base Currency: 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	2,157,386,390.570		2,147,143,294.52		2,147,090,802.92	-52,491.60	77.84
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
		Local	36,443,192.020	1.000000	36,443,192.02	1.000000	36,443,192.02	0.00	1.32
		Base		1.000000	36,443,192.02	1.000000	36,443,192.02	0.00	1.32
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST								
		Local	5,972,458.290	1.000000	5,972,458.29	1.000000	5,972,458.29	0.00	0.22
		Base		1.000000	5,972,458.29	1.000000	5,972,458.29	0.00	0.22
US DOLLAR Total									
		Local	42,415,650.310		42,415,650.31		42,415,650.31	0.00	1.54
		Base			42,415,650.31		42,415,650.31	0.00	1.54
EQUITY Total									
		Base	42,415,650.310		42,415,650.31		42,415,650.31	0.00	1.54
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
12664QAA2	CNH EQUIPMENT TRUST CNH 2023 A A1					5.430000	15 May 2024		
		Local	3,802,402.440	100.000000	3,802,402.44	99.961070	3,800,922.16	-1,480.28	0.14
Original Face:		Base	6,000,000.000	100.000000	3,802,402.44	99.961070	3,800,922.16	-1,480.28	0.14
89231FAA8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A1					5.604000	15 Aug 2024		
		Local	9,967,881.780	100.000000	9,967,881.78	100.004430	9,968,323.36	441.58	0.36
Original Face:		Base	15,000,000.000	100.000000	9,967,881.78	100.004430	9,968,323.36	441.58	0.36
912796YJ2	TREASURY BILL 10/23 0.00000						05 Oct 2023		
		Local	20,000,000.000	99.941978	19,988,395.55	99.956115	19,991,223.00	2,827.45	0.72
		Base		99.941978	19,988,395.55	99.956115	19,991,223.00	2,827.45	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
912796YT0	TREASURY BILL 11/23 0.00000					02 Nov 2023		
	10,000,000.000	Local	99.569645	9,956,964.45	99.544185	9,954,418.50	-2,545.95	0.36
		Base	99.569645	9,956,964.45	99.544185	9,954,418.50	-2,545.95	0.36
912796ZD4	TREASURY BILL 11/23 0.00000					30 Nov 2023		
	20,000,000.000	Local	99.113733	19,822,746.68	99.127292	19,825,458.40	2,711.72	0.72
		Base	99.113733	19,822,746.68	99.127292	19,825,458.40	2,711.72	0.72
912796ZN2	TREASURY BILL 12/23 0.00000				0.010000	28 Dec 2023		
	30,000,000.000	Local	98.708323	29,612,496.93	98.716750	29,615,025.00	2,528.07	1.07
		Base	98.708323	29,612,496.93	98.716750	29,615,025.00	2,528.07	1.07
912796ZY8	TREASURY BILL 01/24 0.00000					25 Jan 2024		
	10,000,000.000	Local	98.303500	9,830,350.00	98.306385	9,830,638.50	288.50	0.36
		Base	98.303500	9,830,350.00	98.306385	9,830,638.50	288.50	0.36
912797FA0	TREASURY BILL 10/23 0.00000					12 Oct 2023		
	20,000,000.000	Local	99.840393	19,968,078.60	99.853542	19,970,708.40	2,629.80	0.72
		Base	99.840393	19,968,078.60	99.853542	19,970,708.40	2,629.80	0.72
912797FB8	TREASURY BILL 10/23 0.00000					19 Oct 2023		
	20,000,000.000	Local	99.736900	19,947,379.99	99.750667	19,950,133.40	2,753.41	0.72
		Base	99.736900	19,947,379.99	99.750667	19,950,133.40	2,753.41	0.72
912797FC6	TREASURY BILL 10/23 0.00000					26 Oct 2023		
	20,000,000.000	Local	99.633986	19,926,797.20	99.648567	19,929,713.40	2,916.20	0.72
		Base	99.633986	19,926,797.20	99.648567	19,929,713.40	2,916.20	0.72
912797FJ1	TREASURY BILL 11/23 0.00000					09 Nov 2023		
	10,000,000.000	Local	99.427458	9,942,745.81	99.441453	9,944,145.30	1,399.49	0.36
		Base	99.427458	9,942,745.81	99.441453	9,944,145.30	1,399.49	0.36
912797FK8	TREASURY BILL 11/23 0.00000					16 Nov 2023		
	20,000,000.000	Local	99.323353	19,864,670.53	99.338146	19,867,629.20	2,958.67	0.72
		Base	99.323353	19,864,670.53	99.338146	19,867,629.20	2,958.67	0.72
912797FL6	TREASURY BILL 11/23 0.00000					24 Nov 2023		
	20,000,000.000	Local	99.206200	19,841,240.00	99.220090	19,844,018.00	2,778.00	0.72
		Base	99.206200	19,841,240.00	99.220090	19,844,018.00	2,778.00	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
912797FT9	TREASURY BILL 12/23 0.00000					07 Dec 2023		
	30,000,000.000	Local	99.013760	29,704,128.00	99.026042	29,707,812.60	3,684.60	1.08
		Base	99.013760	29,704,128.00	99.026042	29,707,812.60	3,684.60	1.08
912797FU6	TREASURY BILL 12/23 0.00000				0.010000	14 Dec 2023		
	30,000,000.000	Local	98.916448	29,674,934.50	98.923385	29,677,015.50	2,081.00	1.08
		Base	98.916448	29,674,934.50	98.923385	29,677,015.50	2,081.00	1.08
912797FV4	TREASURY BILL 12/23 0.00000					21 Dec 2023		
	30,000,000.000	Local	98.816050	29,644,815.00	98.820278	29,646,083.40	1,268.40	1.07
		Base	98.816050	29,644,815.00	98.820278	29,646,083.40	1,268.40	1.07
912797FW2	TREASURY BILL 01/24 0.00000					04 Jan 2024		
	20,000,000.000	Local	98.653453	19,730,690.60	98.617025	19,723,405.00	-7,285.60	0.72
		Base	98.653453	19,730,690.60	98.617025	19,723,405.00	-7,285.60	0.72
912797GD3	TREASURY BILL 01/24 0.00000				0.010000	18 Jan 2024		
	10,000,000.000	Local	98.408600	9,840,860.00	98.410750	9,841,075.00	215.00	0.36
		Base	98.408600	9,840,860.00	98.410750	9,841,075.00	215.00	0.36
912797GP6	TREASURY BILL 02/24 0.00000				0.010000	29 Feb 2024		
	10,000,000.000	Local	97.759118	9,775,911.77	97.789931	9,778,993.10	3,081.33	0.35
		Base	97.759118	9,775,911.77	97.789931	9,778,993.10	3,081.33	0.35
912797GQ4	TREASURY BILL 03/24 0.00000				0.010000	07 Mar 2024		
	10,000,000.000	Local	97.667305	9,766,730.54	97.682615	9,768,261.50	1,530.96	0.35
		Base	97.667305	9,766,730.54	97.682615	9,768,261.50	1,530.96	0.35
912797GV3	TREASURY BILL 10/23 0.00000					03 Oct 2023		
	10,000,000.000	Local	99.970639	9,997,063.89	99.985424	9,998,542.40	1,478.51	0.36
		Base	99.970639	9,997,063.89	99.985424	9,998,542.40	1,478.51	0.36
912797GY7	TREASURY BILL 03/24 0.00000				0.010000	28 Mar 2024		
	10,000,000.000	Local	97.360993	9,736,099.32	97.371616	9,737,161.60	1,062.28	0.35
		Base	97.360993	9,736,099.32	97.371616	9,737,161.60	1,062.28	0.35
912797GZ4	TREASURY BILL 04/24 0.00000				0.010000	04 Apr 2024		
	10,000,000.000	Local	97.312972	9,731,297.20	97.303670	9,730,367.00	-930.20	0.35
		Base	97.312972	9,731,297.20	97.303670	9,730,367.00	-930.20	0.35

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797HA8	TREASURY BILL 10/23 0.00000					0.010000	10 Oct 2023		
		Local	30,000,000.000	99.869019	29,960,705.75	99.883056	29,964,916.80	4,211.05	1.09
		Base		99.869019	29,960,705.75	99.883056	29,964,916.80	4,211.05	1.09
912797HB6	TREASURY BILL 10/23 0.00000					0.010000	17 Oct 2023		
		Local	20,000,000.000	99.770889	19,954,177.77	99.780444	19,956,088.80	1,911.03	0.72
		Base		99.770889	19,954,177.77	99.780444	19,956,088.80	1,911.03	0.72
912797HD2	TREASURY BILL 10/23 0.00000						31 Oct 2023		
		Local	20,000,000.000	99.555000	19,910,999.96	99.576076	19,915,215.20	4,215.24	0.72
		Base		99.555000	19,910,999.96	99.576076	19,915,215.20	4,215.24	0.72
912797HJ9	TREASURY BILL 11/23 0.00000					0.010000	07 Nov 2023		
		Local	20,000,000.000	99.460006	19,892,001.10	99.472625	19,894,525.00	2,523.90	0.72
		Base		99.460006	19,892,001.10	99.472625	19,894,525.00	2,523.90	0.72
912797HK6	TREASURY BILL 11/23 0.00000						14 Nov 2023		
		Local	10,000,000.000	99.353933	9,935,393.31	99.369931	9,936,993.10	1,599.79	0.36
		Base		99.353933	9,935,393.31	99.369931	9,936,993.10	1,599.79	0.36
912797HL4	TREASURY BILL 11/23 0.00000						21 Nov 2023		
		Local	30,000,000.000	99.249591	29,774,877.44	99.262731	29,778,819.30	3,941.86	1.08
		Base		99.249591	29,774,877.44	99.262731	29,778,819.30	3,941.86	1.08
912797HU4	TREASURY BILL 12/23 0.00000					0.010000	12 Dec 2023		
		Local	10,000,000.000	98.939600	9,893,959.97	98.953079	9,895,307.90	1,347.93	0.36
		Base		98.939600	9,893,959.97	98.953079	9,895,307.90	1,347.93	0.36
912797HV2	TREASURY BILL 12/23 0.00000					0.010000	19 Dec 2023		
		Local	10,000,000.000	98.836396	9,883,639.57	98.851125	9,885,112.50	1,472.93	0.36
		Base		98.836396	9,883,639.57	98.851125	9,885,112.50	1,472.93	0.36
912797HX8	TREASURY BILL 01/24 0.00000					0.010000	02 Jan 2024		
		Local	20,000,000.000	98.623600	19,724,720.00	98.644214	19,728,842.80	4,122.80	0.72
		Base		98.623600	19,724,720.00	98.644214	19,728,842.80	4,122.80	0.72
912797HY6	TREASURY BILL 01/24 0.00000					0.010000	09 Jan 2024		
		Local	10,000,000.000	98.518056	9,851,805.55	98.542775	9,854,277.50	2,471.95	0.36
		Base		98.518056	9,851,805.55	98.542775	9,854,277.50	2,471.95	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
912797JB4	TREASURY BILL 01/24 0.00000					0.010000	30 Jan 2024		
		Local	10,000,000.000	98.232850	9,823,285.00	98.234282	9,823,428.20	143.20	0.36
		Base		98.232850	9,823,285.00	98.234282	9,823,428.20	143.20	0.36
US DOLLAR Total									
		Local	573,770,284.220		568,680,246.20		568,734,600.82	54,354.62	20.62
	Original Face:	Base	21,000,000.000		568,680,246.20		568,734,600.82	54,354.62	20.62
FIXED INCOME Total									
		Base	573,770,284.220		568,680,246.20		568,734,600.82	54,354.62	20.62
	Original Face:		21,000,000.000						

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
FUND Total									
		2,773,647,325.110	Base		2,758,314,191.04		2,758,316,054.06	1,863.02	100.00
	Original Face:	21,000,000.000							

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								
			71,602.090	1.000000	71,602.09	1.000000	71,602.09	0.00	0.00
		Base		1.000000	71,602.09	1.000000	71,602.09	0.00	0.00
US DOLLAR Total									
			71,602.090		71,602.09		71,602.09	0.00	0.00
		Base			71,602.09		71,602.09	0.00	0.00
CASH Total									
			71,602.090	Base	71,602.09		71,602.09	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					5.320000	19 Oct 2023		
			100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.53
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.53
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD PREMIER CL					5.289105	31 Dec 2030		
			6,236,702.370	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.28
		Base		100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.28
912796YT0	TREASURY BILL 11/23 0.00000					5.291000	02 Nov 2023		
			40,000,000.000	99.529689	39,811,875.56	99.529689	39,811,875.56	0.00	1.80
		Base		99.529689	39,811,875.56	99.529689	39,811,875.56	0.00	1.80
912796Z28	TREASURY BILL 02/24 0.00000					5.336000	22 Feb 2024		
			10,000,000.000	97.865600	9,786,560.00	97.892339	9,789,233.90	2,673.90	0.44
		Base		97.865600	9,786,560.00	97.892339	9,789,233.90	2,673.90	0.44
912796ZD4	TREASURY BILL 11/23 0.00000					5.247500	30 Nov 2023		
			10,000,000.000	99.125417	9,912,541.67	99.125417	9,912,541.67	0.00	0.45
		Base		99.125417	9,912,541.67	99.125417	9,912,541.67	0.00	0.45

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797FC6	TREASURY BILL 10/23 0.00000					4.856000	26 Oct 2023		
		Local	10,000,000.000	99.662778	9,966,277.78	99.662778	9,966,277.78	0.00	0.45
		Base		99.662778	9,966,277.78	99.662778	9,966,277.78	0.00	0.45
912797FJ1	TREASURY BILL 11/23 0.00000					4.870300	09 Nov 2023		
		Local	20,000,000.000	99.472384	19,894,476.83	99.472384	19,894,476.83	0.00	0.90
		Base		99.472384	19,894,476.83	99.472384	19,894,476.83	0.00	0.90
912797FK8	TREASURY BILL 11/23 0.00000					4.942000	16 Nov 2023		
		Local	10,000,000.000	99.368522	9,936,852.22	99.368522	9,936,852.22	0.00	0.45
		Base		99.368522	9,936,852.22	99.368522	9,936,852.22	0.00	0.45
912797FL6	TREASURY BILL 11/23 0.00000					5.130000	24 Nov 2023		
		Local	20,000,000.000	99.230500	19,846,100.00	99.230500	19,846,100.00	0.00	0.90
		Base		99.230500	19,846,100.00	99.230500	19,846,100.00	0.00	0.90
912797FS1	TREASURY BILL 06/24 0.00000					4.935000	13 Jun 2024		
		Local	10,000,000.000	96.490667	9,649,066.67	96.299194	9,629,919.40	-19,147.27	0.44
		Base		96.490667	9,649,066.67	96.299194	9,629,919.40	-19,147.27	0.44
912797FW2	TREASURY BILL 01/24 0.00000					5.276000	04 Jan 2024		
		Local	10,000,000.000	98.607722	9,860,772.22	98.617025	9,861,702.50	930.28	0.45
		Base		98.607722	9,860,772.22	98.617025	9,861,702.50	930.28	0.45
912797GE1	TREASURY BILL 02/24 0.00000					5.293000	01 Feb 2024		
		Local	10,000,000.000	98.191558	9,819,155.83	98.206007	9,820,600.70	1,444.87	0.44
		Base		98.191558	9,819,155.83	98.206007	9,820,600.70	1,444.87	0.44
912797GV3	TREASURY BILL 10/23 0.00000					5.267000	03 Oct 2023		
		Local	20,000,000.000	99.970739	19,994,147.78	99.970739	19,994,147.78	0.00	0.91
		Base		99.970739	19,994,147.78	99.970739	19,994,147.78	0.00	0.91
912797HC4	TREASURY BILL 10/23 0.00000					5.191000	24 Oct 2023		
		Local	20,000,000.000	99.668353	19,933,670.55	99.668353	19,933,670.55	0.00	0.90
		Base		99.668353	19,933,670.55	99.668353	19,933,670.55	0.00	0.90
912797HK6	TREASURY BILL 11/23 0.00000					5.250000	14 Nov 2023		
		Local	20,000,000.000	99.358333	19,871,666.67	99.358333	19,871,666.67	0.00	0.90
		Base		99.358333	19,871,666.67	99.358333	19,871,666.67	0.00	0.90

& 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
912797HM2	TREASURY BILL 11/23 0.00000				5.290000	28 Nov 2023		
	40,000,000.000	Local	99.147722	39,659,088.89	99.147722	39,659,088.89	0.00	1.80
		Base	99.147722	39,659,088.89	99.147722	39,659,088.89	0.00	1.80
912797HW0	TREASURY BILL 12/23 0.00000				5.330000	26 Dec 2023		
	10,000,000.000	Local	98.726722	9,872,672.22	98.726722	9,872,672.22	0.00	0.45
		Base	98.726722	9,872,672.22	98.726722	9,872,672.22	0.00	0.45
912797JA6	TREASURY BILL 01/24 0.00000				5.332500	23 Jan 2024		
	10,000,000.000	Local	98.311375	9,831,137.50	98.326501	9,832,650.10	1,512.60	0.45
		Base	98.311375	9,831,137.50	98.326501	9,832,650.10	1,512.60	0.45
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.290000	31 Oct 2023		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.53
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.53
926NKW009	AMHERST PIERPONT 04/15 VAR				5.300000	13 Oct 2023		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.53
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.53
926NKW009	AMHERST PIERPONT 04/15 VAR				5.290000	20 Oct 2023		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.53
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.53
942PVL006	WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS				5.350000	01 Oct 2023		
	75,700,973.760	Local	100.000000	75,700,973.76	100.000000	75,700,973.76	0.00	3.43
		Base	100.000000	75,700,973.76	100.000000	75,700,973.76	0.00	3.43
942PVNII4	WESTERN ALLIANCE CD 7 WESTERN ALLIANCE CD 7				5.600000	28 Mar 2024		
	19,014,787.900	Local	100.000000	19,014,787.90	100.000000	19,014,787.90	0.00	0.86
		Base	100.000000	19,014,787.90	100.000000	19,014,787.90	0.00	0.86
95763A914	WESTERN ALLIANCE CD 3 WESTERN ALLIANCE CD 3				5.400000	23 Nov 2023		
	8,087,923.080	Local	100.000000	8,087,923.08	100.000000	8,087,923.08	0.00	0.37
		Base	100.000000	8,087,923.08	100.000000	8,087,923.08	0.00	0.37
978UHK000	DAIWA CAPITAL MARKETS REPO				5.250000	02 Oct 2023		
	244,252,068.870	Local	100.000000	244,252,068.87	100.000000	244,252,068.87	0.00	11.06
		Base	100.000000	244,252,068.87	100.000000	244,252,068.87	0.00	11.06

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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
985FHY004	MITSUBISHI UFJ REPO				5.300000	02 Nov 2023		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.53
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.53
US DOLLAR Total								
	1,123,292,455.980	Local		1,120,938,518.37		1,120,925,932.75	-12,585.62	50.74
		Base		1,120,938,518.37		1,120,925,932.75	-12,585.62	50.74
CASH EQUIVALENT Total								
	1,123,292,455.980	Base		1,120,938,518.37		1,120,925,932.75	-12,585.62	50.74
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
	68,399,541.330	Local	1.000000	68,399,541.33	1.000000	68,399,541.33	0.00	3.10
		Base	1.000000	68,399,541.33	1.000000	68,399,541.33	0.00	3.10
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN							
	52,596,048.730	Local	1.000000	52,596,048.73	1.000000	52,596,048.73	0.00	2.38
		Base	1.000000	52,596,048.73	1.000000	52,596,048.73	0.00	2.38
US DOLLAR Total								
	120,995,590.060	Local		120,995,590.06		120,995,590.06	0.00	5.48
		Base		120,995,590.06		120,995,590.06	0.00	5.48
EQUITY Total								
	120,995,590.060	Base		120,995,590.06		120,995,590.06	0.00	5.48
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
912796YJ2	TREASURY BILL 10/23 0.00000					05 Oct 2023		
	30,000,000.000	Local	99.941972	29,982,591.67	99.956115	29,986,834.50	4,242.83	1.36
		Base	99.941972	29,982,591.67	99.956115	29,986,834.50	4,242.83	1.36

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
912796YT0	TREASURY BILL 11/23 0.00000				0.010000	02 Nov 2023		
	20,000,000.000	Local	99.568045	19,913,608.90	99.544185	19,908,837.00	-4,771.90	0.90
		Base	99.568045	19,913,608.90	99.544185	19,908,837.00	-4,771.90	0.90
912796ZD4	TREASURY BILL 11/23 0.00000				0.010000	30 Nov 2023		
	40,000,000.000	Local	99.113725	39,645,490.06	99.127292	39,650,916.80	5,426.74	1.79
		Base	99.113725	39,645,490.06	99.127292	39,650,916.80	5,426.74	1.79
912796ZN2	TREASURY BILL 12/23 0.00000				0.010000	28 Dec 2023		
	50,000,000.000	Local	98.704523	49,352,261.39	98.716750	49,358,375.00	6,113.61	2.23
		Base	98.704523	49,352,261.39	98.716750	49,358,375.00	6,113.61	2.23
912796ZY8	TREASURY BILL 01/24 0.00000					25 Jan 2024		
	10,000,000.000	Local	98.303500	9,830,350.00	98.306385	9,830,638.50	288.50	0.44
		Base	98.303500	9,830,350.00	98.306385	9,830,638.50	288.50	0.44
912797FB8	TREASURY BILL 10/23 0.00000				0.010000	19 Oct 2023		
	50,000,000.000	Local	99.741225	49,870,612.51	99.750667	49,875,333.50	4,720.99	2.26
		Base	99.741225	49,870,612.51	99.750667	49,875,333.50	4,720.99	2.26
912797FC6	TREASURY BILL 10/23 0.00000					26 Oct 2023		
	40,000,000.000	Local	99.634236	39,853,694.40	99.648567	39,859,426.80	5,732.40	1.80
		Base	99.634236	39,853,694.40	99.648567	39,859,426.80	5,732.40	1.80
912797FJ1	TREASURY BILL 11/23 0.00000					09 Nov 2023		
	40,000,000.000	Local	99.427458	39,770,983.26	99.441453	39,776,581.20	5,597.94	1.80
		Base	99.427458	39,770,983.26	99.441453	39,776,581.20	5,597.94	1.80
912797FK8	TREASURY BILL 11/23 0.00000					16 Nov 2023		
	40,000,000.000	Local	99.323353	39,729,341.05	99.338146	39,735,258.40	5,917.35	1.80
		Base	99.323353	39,729,341.05	99.338146	39,735,258.40	5,917.35	1.80
912797FL6	TREASURY BILL 11/23 0.00000					24 Nov 2023		
	40,000,000.000	Local	99.206200	39,682,480.00	99.220090	39,688,036.00	5,556.00	1.80
		Base	99.206200	39,682,480.00	99.220090	39,688,036.00	5,556.00	1.80
912797FT9	TREASURY BILL 12/23 0.00000					07 Dec 2023		
	50,000,000.000	Local	99.014579	49,507,289.51	99.026042	49,513,021.00	5,731.49	2.24
		Base	99.014579	49,507,289.51	99.026042	49,513,021.00	5,731.49	2.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797FU6	TREASURY BILL 12/23 0.00000					0.010000	14 Dec 2023		
		Local	50,000,000.000	98.912899	49,456,449.59	98.923385	49,461,692.50	5,242.91	2.24
		Base		98.912899	49,456,449.59	98.923385	49,461,692.50	5,242.91	2.24
912797FV4	TREASURY BILL 12/23 0.00000						21 Dec 2023		
		Local	50,000,000.000	98.810920	49,405,460.18	98.820278	49,410,139.00	4,678.82	2.24
		Base		98.810920	49,405,460.18	98.820278	49,410,139.00	4,678.82	2.24
912797FW2	TREASURY BILL 01/24 0.00000						04 Jan 2024		
		Local	40,000,000.000	98.653933	39,461,573.20	98.617025	39,446,810.00	-14,763.20	1.79
		Base		98.653933	39,461,573.20	98.617025	39,446,810.00	-14,763.20	1.79
912797GD3	TREASURY BILL 01/24 0.00000					0.010000	18 Jan 2024		
		Local	10,000,000.000	98.408600	9,840,860.00	98.410750	9,841,075.00	215.00	0.45
		Base		98.408600	9,840,860.00	98.410750	9,841,075.00	215.00	0.45
912797GP6	TREASURY BILL 02/24 0.00000					0.010000	29 Feb 2024		
		Local	10,000,000.000	97.759118	9,775,911.77	97.789931	9,778,993.10	3,081.33	0.44
		Base		97.759118	9,775,911.77	97.789931	9,778,993.10	3,081.33	0.44
912797GQ4	TREASURY BILL 03/24 0.00000					0.010000	07 Mar 2024		
		Local	10,000,000.000	97.667305	9,766,730.54	97.682615	9,768,261.50	1,530.96	0.44
		Base		97.667305	9,766,730.54	97.682615	9,768,261.50	1,530.96	0.44
912797GV3	TREASURY BILL 10/23 0.00000						03 Oct 2023		
		Local	30,000,000.000	99.970639	29,991,191.67	99.985424	29,995,627.20	4,435.53	1.36
		Base		99.970639	29,991,191.67	99.985424	29,995,627.20	4,435.53	1.36
912797GY7	TREASURY BILL 03/24 0.00000					0.010000	28 Mar 2024		
		Local	10,000,000.000	97.360993	9,736,099.32	97.371616	9,737,161.60	1,062.28	0.44
		Base		97.360993	9,736,099.32	97.371616	9,737,161.60	1,062.28	0.44
912797GZ4	TREASURY BILL 04/24 0.00000					0.010000	04 Apr 2024		
		Local	10,000,000.000	97.312972	9,731,297.20	97.303670	9,730,367.00	-930.20	0.44
		Base		97.312972	9,731,297.20	97.303670	9,730,367.00	-930.20	0.44
912797HA8	TREASURY BILL 10/23 0.00000					0.010000	10 Oct 2023		
		Local	50,000,000.000	99.868310	49,934,154.98	99.883056	49,941,528.00	7,373.02	2.26
		Base		99.868310	49,934,154.98	99.883056	49,941,528.00	7,373.02	2.26

& 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
912797HB6	TREASURY BILL 10/23 0.00000				0.010000	17 Oct 2023		
	50,000,000.000	Local	99.767236	49,883,617.77	99.780444	49,890,222.00	6,604.23	2.26
		Base	99.767236	49,883,617.77	99.780444	49,890,222.00	6,604.23	2.26
912797HD2	TREASURY BILL 10/23 0.00000					31 Oct 2023		
	40,000,000.000	Local	99.559309	39,823,723.43	99.576076	39,830,430.40	6,706.97	1.80
		Base	99.559309	39,823,723.43	99.576076	39,830,430.40	6,706.97	1.80
912797HJ9	TREASURY BILL 11/23 0.00000				0.010000	07 Nov 2023		
	20,000,000.000	Local	99.460150	19,892,029.90	99.472625	19,894,525.00	2,495.10	0.90
		Base	99.460150	19,892,029.90	99.472625	19,894,525.00	2,495.10	0.90
912797HK6	TREASURY BILL 11/23 0.00000					14 Nov 2023		
	20,000,000.000	Local	99.353933	19,870,786.61	99.369931	19,873,986.20	3,199.59	0.90
		Base	99.353933	19,870,786.61	99.369931	19,873,986.20	3,199.59	0.90
912797HL4	TREASURY BILL 11/23 0.00000				0.010000	21 Nov 2023		
	50,000,000.000	Local	99.250796	49,625,397.76	99.262731	49,631,365.50	5,967.74	2.25
		Base	99.250796	49,625,397.76	99.262731	49,631,365.50	5,967.74	2.25
912797HN0	WI TREASURY SEC 12/23 0					05 Dec 2023		
	10,000,000.000	Local	99.042153	9,904,215.29	99.056489	9,905,648.90	1,433.61	0.45
		Base	99.042153	9,904,215.29	99.056489	9,905,648.90	1,433.61	0.45
912797HU4	TREASURY BILL 12/23 0.00000				0.010000	12 Dec 2023		
	10,000,000.000	Local	98.939600	9,893,959.97	98.953079	9,895,307.90	1,347.93	0.45
		Base	98.939600	9,893,959.97	98.953079	9,895,307.90	1,347.93	0.45
912797HV2	TREASURY BILL 12/23 0.00000				0.010000	19 Dec 2023		
	20,000,000.000	Local	98.836374	19,767,274.76	98.851125	19,770,225.00	2,950.24	0.89
		Base	98.836374	19,767,274.76	98.851125	19,770,225.00	2,950.24	0.89
912797HX8	TREASURY BILL 01/24 0.00000				0.010000	02 Jan 2024		
	30,000,000.000	Local	98.624117	29,587,234.97	98.644214	29,593,264.20	6,029.23	1.34
		Base	98.624117	29,587,234.97	98.644214	29,593,264.20	6,029.23	1.34
912797HY6	TREASURY BILL 01/24 0.00000				0.010000	09 Jan 2024		
	10,000,000.000	Local	98.518056	9,851,805.55	98.542775	9,854,277.50	2,471.95	0.45
		Base	98.518056	9,851,805.55	98.542775	9,854,277.50	2,471.95	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
912797JB4	TREASURY BILL 01/24 0.00000				0.010000	30 Jan 2024		
	10,000,000.000	Local	98.232850	9,823,285.00	98.234282	9,823,428.20	143.20	0.44
		Base	98.232850	9,823,285.00	98.234282	9,823,428.20	143.20	0.44
91282CDE8	US TREASURY FRN 10/23 VAR				5.437792	31 Oct 2023		
	10,000,000.000	Local	99.996202	9,999,620.24	100.003218	10,000,321.80	701.56	0.45
		Base	99.996202	9,999,620.24	100.003218	10,000,321.80	701.56	0.45
91282CDU2	US TREASURY FRN 01/24 VAR				5.387792	31 Jan 2024		
	5,000,000.000	Local	100.003022	5,000,151.08	100.008591	5,000,429.55	278.47	0.23
		Base	100.003022	5,000,151.08	100.008591	5,000,429.55	278.47	0.23
91282CEL1	US TREASURY FRN 04/24 VAR				5.327792	30 Apr 2024		
	10,000,000.000	Local	99.973536	9,997,353.63	99.972284	9,997,228.40	-125.23	0.45
		Base	99.973536	9,997,353.63	99.972284	9,997,228.40	-125.23	0.45
US DOLLAR Total								
	975,000,000.000	Local		967,158,887.16		967,255,574.15	96,686.99	43.78
		Base		967,158,887.16		967,255,574.15	96,686.99	43.78
FIXED INCOME Total								
	975,000,000.000	Base		967,158,887.16		967,255,574.15	96,686.99	43.78

& 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									
		2,219,359,648.130	Base		2,209,164,597.68		2,209,248,699.05	84,101.37	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
913ETFII4	MSILF TAX EXEMPT PORTFOLIO MSILF TAX EXEMPT PORTFOLIO					3.649526	31 Dec 2030		
		Local	12,796,652.620	99.990003	12,795,373.34	100.000000	12,796,652.62	1,279.28	2.74
		Base		99.990003	12,795,373.34	100.000000	12,796,652.62	1,279.28	2.74
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					3.824543	31 Dec 2030		
		Local	3.730	100.000000	3.73	99.980000	3.73	0.00	0.00
		Base		100.000000	3.73	99.980000	3.73	0.00	0.00
US DOLLAR Total									
		Local	12,796,656.350		12,795,377.07		12,796,656.35	1,279.28	2.74
		Base			12,795,377.07		12,796,656.35	1,279.28	2.74
CASH EQUIVALENT Total									
		Base	12,796,656.350		12,795,377.07		12,796,656.35	1,279.28	2.74
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
052430VJ1	AUSTIN TX INDEP SCH DIST AUSSCD 08/25 FIXED 5					5.000000	01 Aug 2025		
		Local	7,500,000.000	104.855238	7,864,142.85	102.014100	7,651,057.50	-213,085.35	1.64
		Base		104.855238	7,864,142.85	102.014100	7,651,057.50	-213,085.35	1.64
083023QJ3	BENTON CNTY WA SCH DIST 400 R BENSCD 12/26 FIXED 5					5.000000	01 Dec 2026		
		Local	2,360,000.000	107.337749	2,533,170.88	104.042540	2,455,403.94	-77,766.94	0.53
		Base		107.337749	2,533,170.88	104.042540	2,455,403.94	-77,766.94	0.53
100853H94	BOSTON MA BOS 11/25 FIXED 5					5.000000	01 Nov 2025		
		Local	1,965,000.000	104.981629	2,062,889.01	102.829350	2,020,596.73	-42,292.28	0.43
		Base		104.981629	2,062,889.01	102.829350	2,020,596.73	-42,292.28	0.43
100853J27	BOSTON MA BOS 11/26 FIXED 5					5.000000	01 Nov 2026		
		Local	18,035,000.000	107.621240	19,409,490.65	104.446770	18,836,974.97	-572,515.68	4.03
		Base		107.621240	19,409,490.65	104.446770	18,836,974.97	-572,515.68	4.03

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
101547YH4	BOULDER VLY CO SCH DIST RE 2 BRVSCD 12/25 FIXED 5				5.000000	01 Dec 2025		
	13,460,000.000	Local	105.232751	14,164,328.32	102.578300	13,807,039.18	-357,289.14	2.95
		Base	105.232751	14,164,328.32	102.578300	13,807,039.18	-357,289.14	2.95
164555CT9	CHERRY CREEK CO SCH DIST 5 CHRSCD 12/24 FIXED 5				5.000000	15 Dec 2024		
	6,595,000.000	Local	104.095167	6,865,076.26	101.363020	6,684,891.17	-180,185.09	1.43
		Base	104.095167	6,865,076.26	101.363020	6,684,891.17	-180,185.09	1.43
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR				4.500000	01 Jul 2029		
	11,610,000.000	Local	100.000000	11,610,000.00	100.000000	11,610,000.00	0.00	2.48
Original Face:	11,610,000.000	Base	100.000000	11,610,000.00	100.000000	11,610,000.00	0.00	2.48
18085PMX9	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR				4.300000	01 Jul 2040		
	7,000,000.000	Local	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.50
Original Face:	7,000,000.000	Base	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.50
246381RG4	DELAWARE ST DES 03/24 FIXED 5				5.000000	01 Mar 2024		
	10,000,000.000	Local	101.611136	10,161,113.59	100.462360	10,046,236.00	-114,877.59	2.15
		Base	101.611136	10,161,113.59	100.462360	10,046,236.00	-114,877.59	2.15
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				4.350000	01 Apr 2038		
	8,480,000.000	Local	100.000000	8,480,000.00	100.000000	8,480,000.00	0.00	1.81
		Base	100.000000	8,480,000.00	100.000000	8,480,000.00	0.00	1.81
254839RZ8	DISTRICT OF COLUMBIA REVENUE DISGEN 08/38 ADJUSTABLE VAR				4.520000	15 Aug 2038		
	4,875,000.000	Local	100.000000	4,875,000.00	100.000000	4,875,000.00	0.00	1.04
Original Face:	4,875,000.000	Base	100.000000	4,875,000.00	100.000000	4,875,000.00	0.00	1.04
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				4.350000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.40
Original Face:	6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.40
340117HQ6	FLORENCE CNTY SC FLO 06/24 FIXED 5				5.000000	01 Jun 2024		
	15,670,000.000	Local	102.536805	16,067,517.32	100.736180	15,785,359.41	-282,157.91	3.38
		Base	102.536805	16,067,517.32	100.736180	15,785,359.41	-282,157.91	3.38
358776F72	FRISCO TX FSC 02/26 FIXED 4				4.000000	15 Feb 2026		
	3,175,000.000	Local	103.238221	3,277,813.51	100.329250	3,185,453.69	-92,359.82	0.68
		Base	103.238221	3,277,813.51	100.329250	3,185,453.69	-92,359.82	0.68

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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
373385GK3	GEORGIA ST GAS 08/24 FIXED 5				5.000000	01 Aug 2024		
	19,850,000.000	Local	102.923224	20,430,259.96	101.003810	20,049,256.29	-381,003.67	4.29
		Base	102.923224	20,430,259.96	101.003810	20,049,256.29	-381,003.67	4.29
37530ABM9	GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/24 FIXED 5				5.000000	15 Jul 2024		
	3,445,000.000	Local	101.991098	3,513,593.34	100.897810	3,475,929.55	-37,663.79	0.74
		Base	101.991098	3,513,593.34	100.897810	3,475,929.55	-37,663.79	0.74
391554CA8	GTR ALBANY OR SCH DIST 8J BTRSCD 06/24 FIXED 5				5.000000	15 Jun 2024		
	3,085,000.000	Local	101.851591	3,142,121.57	100.771190	3,108,791.21	-33,330.36	0.66
		Base	101.851591	3,142,121.57	100.771190	3,108,791.21	-33,330.36	0.66
401784G23	GUILFORD CNTY NC GUI 05/25 FIXED 5				5.000000	01 May 2025		
	5,000,000.000	Local	105.275543	5,263,777.15	101.965540	5,098,277.00	-165,500.15	1.09
		Base	105.275543	5,263,777.15	101.965540	5,098,277.00	-165,500.15	1.09
401784Q97	GUILFORD CNTY NC GUI 03/24 FIXED 4				4.000000	01 Mar 2024		
	2,350,000.000	Local	101.061108	2,374,936.04	100.054960	2,351,291.56	-23,644.48	0.50
		Base	101.061108	2,374,936.04	100.054960	2,351,291.56	-23,644.48	0.50
401784R21	GUILFORD CNTY NC GUI 03/25 FIXED 5				5.000000	01 Mar 2025		
	2,810,000.000	Local	104.832102	2,945,782.06	101.745380	2,859,045.18	-86,736.88	0.61
		Base	104.832102	2,945,782.06	101.745380	2,859,045.18	-86,736.88	0.61
407756P66	HAMILTON OH HAM 12/23 FIXED 4				4.000000	28 Dec 2023		
	2,575,000.000	Local	100.192444	2,579,955.44	100.002440	2,575,062.83	-4,892.61	0.55
		Base	100.192444	2,579,955.44	100.002440	2,575,062.83	-4,892.61	0.55
439867AB8	HOPKINS MN HOP 02/26 FIXED 3.5				3.500000	01 Feb 2026		
	6,410,000.000	Local	100.080342	6,415,149.95	98.367190	6,305,336.88	-109,813.07	1.35
		Base	100.080342	6,415,149.95	98.367190	6,305,336.88	-109,813.07	1.35
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				4.150000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.28
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.28
495033FT4	KING CNTY WA SCH DIST 401 HIG KINSCD 12/23 FIXED 4				4.000000	01 Dec 2023		
	1,750,000.000	Local	100.359449	1,756,290.36	100.009440	1,750,165.20	-6,125.16	0.37
		Base	100.359449	1,756,290.36	100.009440	1,750,165.20	-6,125.16	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
495033FU1	KING CNTY WA SCH DIST 401 HIG KINSCD 06/24 FIXED 4				4.000000	01 Jun 2024		
	3,000,000.000	Local	101.361749	3,040,852.47	100.116530	3,003,495.90	-37,356.57	0.64
		Base	101.361749	3,040,852.47	100.116530	3,003,495.90	-37,356.57	0.64
495278Z55	KING CNTY WA SCH DIST 415 KEN KINSCD 12/23 FIXED 4				4.000000	01 Dec 2023		
	4,435,000.000	Local	100.351177	4,450,574.71	100.009440	4,435,418.66	-15,156.05	0.95
		Base	100.351177	4,450,574.71	100.009440	4,435,418.66	-15,156.05	0.95
52882PFH6	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/26 FIXED 5				5.000000	15 Aug 2026		
	1,710,000.000	Local	106.472302	1,820,676.37	103.590260	1,771,393.45	-49,282.92	0.38
		Base	106.472302	1,820,676.37	103.590260	1,771,393.45	-49,282.92	0.38
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				4.000000	15 Feb 2038		
	12,475,000.000	Local	100.000000	12,475,000.00	100.000000	12,475,000.00	0.00	2.67
Original Face:	12,475,000.000	Base	100.000000	12,475,000.00	100.000000	12,475,000.00	0.00	2.67
546398C63	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR				4.380000	01 Jul 2047		
	12,340,000.000	Local	100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.64
Original Face:	12,340,000.000	Base	100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.64
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				4.510000	01 Oct 2039		
	7,425,000.000	Local	100.000000	7,425,000.00	100.000000	7,425,000.00	0.00	1.59
Original Face:	7,425,000.000	Base	100.000000	7,425,000.00	100.000000	7,425,000.00	0.00	1.59
54659LAW4	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/43 ADJUSTABLE VAR				4.150000	01 Oct 2043		
	1,100,000.000	Local	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.24
Original Face:	1,100,000.000	Base	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.24
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024		
	3,250,000.000	Local	103.513300	3,364,182.24	100.884990	3,278,762.18	-85,420.06	0.70
		Base	103.513300	3,364,182.24	100.884990	3,278,762.18	-85,420.06	0.70
574193NH7	MARYLAND ST MDS 03/26 FIXED 5				5.000000	15 Mar 2026		
	4,195,000.000	Local	105.940125	4,444,188.24	103.222660	4,330,190.59	-113,997.65	0.93
		Base	105.940125	4,444,188.24	103.222660	4,330,190.59	-113,997.65	0.93
57582RT63	MASSACHUSETTS ST MAS 11/23 FIXED 5				5.000000	01 Nov 2023		
	8,730,000.000	Local	100.244230	8,751,321.30	100.084910	8,737,412.64	-13,908.66	1.87
		Base	100.244230	8,751,321.30	100.084910	8,737,412.64	-13,908.66	1.87

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
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				4.300000	01 Apr 2043		
	12,525,000.000	Local	100.000000	12,525,000.00	100.000000	12,525,000.00	0.00	2.68
Original Face:	12,525,000.000	Base	100.000000	12,525,000.00	100.000000	12,525,000.00	0.00	2.68
60528ABW3	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR				4.500000	01 Dec 2030		
	17,300,000.000	Local	100.000000	17,300,000.00	100.000000	17,300,000.00	0.00	3.70
		Base	100.000000	17,300,000.00	100.000000	17,300,000.00	0.00	3.70
6133407M4	MONTGOMERY CNTY MD MON 10/26 FIXED 5				5.000000	01 Oct 2026		
	13,390,000.000	Local	104.146000	13,945,149.40	104.074000	13,935,508.60	-9,640.80	2.98
		Base	104.146000	13,945,149.40	104.074000	13,935,508.60	-9,640.80	2.98
6446826U5	NEW HAMPSHIRE ST NHS 12/23 FIXED 5				5.000000	01 Dec 2023		
	7,075,000.000	Local	100.538719	7,113,114.39	100.182110	7,087,884.28	-25,230.11	1.52
		Base	100.538719	7,113,114.39	100.182110	7,087,884.28	-25,230.11	1.52
645793BK5	NEW JERSEY ST HLTH CARE FACS F NJSMED 07/35 ADJUSTABLE VAR				4.350000	01 Jul 2035		
	10,655,000.000	Local	100.000000	10,655,000.00	100.000000	10,655,000.00	0.00	2.28
		Base	100.000000	10,655,000.00	100.000000	10,655,000.00	0.00	2.28
647293SG5	NEW MEXICO ST NMS 03/24 FIXED 5				5.000000	01 Mar 2024		
	4,850,000.000	Local	101.133918	4,904,995.02	100.462360	4,872,424.46	-32,570.56	1.04
		Base	101.133918	4,904,995.02	100.462360	4,872,424.46	-32,570.56	1.04
647293SS9	NEW MEXICO ST NMS 03/26 FIXED 5				5.000000	01 Mar 2026		
	9,410,000.000	Local	106.795030	10,049,412.35	103.022180	9,694,387.14	-355,025.21	2.07
		Base	106.795030	10,049,412.35	103.022180	9,694,387.14	-355,025.21	2.07
648176KW4	NEW PRAGUE MN INDEP SCH DIST NWPSCD 02/25 FIXED 5				5.000000	01 Feb 2025		
	3,020,000.000	Local	103.652813	3,130,314.96	101.452900	3,063,877.58	-66,437.38	0.66
		Base	103.652813	3,130,314.96	101.452900	3,063,877.58	-66,437.38	0.66
677520YJ1	OHIO ST OHS 03/24 ADJUSTABLE VAR				4.450000	15 Mar 2024		
	7,515,000.000	Local	100.000000	7,515,000.00	100.000000	7,515,000.00	0.00	1.61
Original Face:	7,515,000.000	Base	100.000000	7,515,000.00	100.000000	7,515,000.00	0.00	1.61
718814V94	PHOENIX AZ PHO 07/24 FIXED 5				5.000000	01 Jul 2024		
	1,600,000.000	Local	101.998573	1,631,977.16	100.892340	1,614,277.44	-17,699.72	0.35
		Base	101.998573	1,631,977.16	100.892340	1,614,277.44	-17,699.72	0.35

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
727177C47	PLANO TX PNO 09/26 FIXED 5				5.000000	01 Sep 2026		
	6,925,000.000	Local	106.693792	7,388,545.09	103.601350	7,174,393.49	-214,151.60	1.53
		Base	106.693792	7,388,545.09	103.601350	7,174,393.49	-214,151.60	1.53
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				4.500000	01 Dec 2044		
	20,250,000.000	Local	100.000000	20,250,000.00	100.000000	20,250,000.00	0.00	4.33
		Base	100.000000	20,250,000.00	100.000000	20,250,000.00	0.00	4.33
7417017W0	PRINCE GEORGES CNTY MD PRI 07/26 FIXED 5				5.000000	01 Jul 2026		
	7,500,000.000	Local	105.616743	7,921,255.70	103.672410	7,775,430.75	-145,824.95	1.66
		Base	105.616743	7,921,255.70	103.672410	7,775,430.75	-145,824.95	1.66
763665B21	RICHLAND CNTY SC SCH DIST 1 RICSCD 03/24 FIXED 5				5.000000	01 Mar 2024		
	4,525,000.000	Local	101.674753	4,600,782.57	100.441950	4,544,998.24	-55,784.33	0.97
		Base	101.674753	4,600,782.57	100.441950	4,544,998.24	-55,784.33	0.97
849476QN9	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5				5.000000	01 Feb 2024		
	3,065,000.000	Local	100.905881	3,092,765.26	100.318260	3,074,754.67	-18,010.59	0.66
		Base	100.905881	3,092,765.26	100.318260	3,074,754.67	-18,010.59	0.66
849476QX7	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5				5.000000	01 Feb 2024		
	4,855,000.000	Local	100.905881	4,898,980.53	100.318260	4,870,451.52	-28,529.01	1.04
		Base	100.905881	4,898,980.53	100.318260	4,870,451.52	-28,529.01	1.04
882723H93	TEXAS ST TXS 12/43 ADJUSTABLE VAR				4.450000	01 Dec 2043		
	6,205,000.000	Local	100.000000	6,205,000.00	100.000000	6,205,000.00	0.00	1.33
Original Face:	6,413,326.930	Base	100.000000	6,205,000.00	100.000000	6,205,000.00	0.00	1.33
930864FH1	WAKE CNTY NC WAK 02/24 FIXED 5				5.000000	01 Feb 2024		
	2,040,000.000	Local	101.291963	2,066,356.05	100.360840	2,047,361.14	-18,994.91	0.44
		Base	101.291963	2,066,356.05	100.360840	2,047,361.14	-18,994.91	0.44
930864GD9	WAKE CNTY NC WAK 05/26 FIXED 5				5.000000	01 May 2026		
	16,510,000.000	Local	106.760118	17,626,095.48	103.441460	17,078,185.05	-547,910.43	3.65
		Base	106.760118	17,626,095.48	103.441460	17,078,185.05	-547,910.43	3.65
93974ENF9	WASHINGTON ST WAS 06/26 FIXED 5				5.000000	01 Jun 2026		
	5,910,000.000	Local	103.495000	6,116,554.50	103.414780	6,111,813.50	-4,741.00	1.31
		Base	103.495000	6,116,554.50	103.414780	6,111,813.50	-4,741.00	1.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				4.370000	01 Jun 2034		
	17,355,000.000	Local	100.000000	17,355,000.00	100.000000	17,355,000.00	0.00	3.71
Original Face:	17,355,000.000	Base	100.000000	17,355,000.00	100.000000	17,355,000.00	0.00	3.71
963439D92	WHITE BEAR LAKE MN INDEP SCH D WHISCD 02/24 FIXED 5				5.000000	01 Feb 2024		
	3,985,000.000	Local	101.264833	4,035,403.58	100.370670	3,999,771.20	-35,632.38	0.86
		Base	101.264833	4,035,403.58	100.370670	3,999,771.20	-35,632.38	0.86
969888BK1	WILLIAMSON CNTY TX WIL 02/26 FIXED 5				5.000000	15 Feb 2026		
	20,025,000.000	Local	105.566494	21,139,690.38	102.775090	20,580,711.77	-558,978.61	4.40
		Base	105.566494	21,139,690.38	102.775090	20,580,711.77	-558,978.61	4.40
US DOLLAR Total								
	449,685,000.000	Local		460,005,596.01		454,774,072.54	-5,231,523.47	97.26
Original Face:	127,168,326.930	Base		460,005,596.01		454,774,072.54	-5,231,523.47	97.26
FIXED INCOME Total								
	449,685,000.000	Base		460,005,596.01		454,774,072.54	-5,231,523.47	97.26
Original Face:	127,168,326.930							

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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									
		462,481,656.350	Base		472,800,973.08		467,570,728.89	-5,230,244.19	100.00
	Original Face:	127,168,326.930							

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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								
			201,793.590	1.000000	201,793.59	1.000000	201,793.59	0.00	0.04
		Base		1.000000	201,793.59	1.000000	201,793.59	0.00	0.04
US DOLLAR Total									
			201,793.590		201,793.59		201,793.59	0.00	0.04
		Base			201,793.59		201,793.59	0.00	0.04
CASH Total									
			201,793.590		201,793.59		201,793.59	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A3XK1	AT+T INC					5.700000	19 Oct 2023		
			5,000,000.000	99.715000	4,985,750.00	99.715000	4,985,750.00	0.00	0.90
		Base		99.715000	4,985,750.00	99.715000	4,985,750.00	0.00	0.90
20632C3G0	CONCORD MINUTEMEN CAP 12/23 ZCP					5.740000	04 Dec 2023		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.90
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.90
38346MZJ6	GOTHAM FDG CORP					5.500000	18 Dec 2023		
			5,000,000.000	98.808333	4,940,416.67	98.808333	4,940,416.67	0.00	0.89
		Base		98.808333	4,940,416.67	98.808333	4,940,416.67	0.00	0.89
979QHR003	SOUTH STREET REPO					5.350000	02 Oct 2023		
			27,000,000.000	100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	4.86
		Base		100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	4.86
US DOLLAR Total									
			42,000,000.000		41,926,166.67		41,926,166.67	0.00	7.55
		Base			41,926,166.67		41,926,166.67	0.00	7.55

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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	42,000,000.000		41,926,166.67		41,926,166.67	0.00	7.55
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	99.952585	4,997,629.24	89.674846	4,483,742.30	-513,886.94	0.81
		Base		99.952585	4,997,629.24	89.674846	4,483,742.30	-513,886.94	0.81
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	5,000,000.000	99.684365	4,984,218.25	76.391593	3,819,579.65	-1,164,638.60	0.69
		Base		99.684365	4,984,218.25	76.391593	3,819,579.65	-1,164,638.60	0.69
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	5,000,000.000	99.993454	4,999,672.71	89.938830	4,496,941.50	-502,731.21	0.81
		Base		99.993454	4,999,672.71	89.938830	4,496,941.50	-502,731.21	0.81
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	7,500,000.000	99.812642	7,485,948.16	85.802447	6,435,183.53	-1,050,764.63	1.16
		Base		99.812642	7,485,948.16	85.802447	6,435,183.53	-1,050,764.63	1.16
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR					5.960000	04 Nov 2026		
		Local	6,000,000.000	100.000000	6,000,000.00	99.096747	5,945,804.82	-54,195.18	1.07
		Base		100.000000	6,000,000.00	99.096747	5,945,804.82	-54,195.18	1.07
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					6.240000	04 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.407803	5,020,390.15	20,390.15	0.90
		Base		100.000000	5,000,000.00	100.407803	5,020,390.15	20,390.15	0.90
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	5,309,000.000	98.680663	5,238,956.42	85.613864	4,545,240.04	-693,716.38	0.82
		Base		98.680663	5,238,956.42	85.613864	4,545,240.04	-693,716.38	0.82
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.862207	4,993,110.34	88.967285	4,448,364.25	-544,746.09	0.80
		Base		99.862207	4,993,110.34	88.967285	4,448,364.25	-544,746.09	0.80

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.695363	3,489,337.72	80.704527	2,824,658.45	-664,679.27	0.51
		Base	99.695363	3,489,337.72	80.704527	2,824,658.45	-664,679.27	0.51
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	88.930208	2,223,255.20	-276,744.80	0.40
		Base	100.000000	2,500,000.00	88.930208	2,223,255.20	-276,744.80	0.40
06048WV98	BANK OF AMERICA CORP SR UNSECURED 05/26 4.05				4.050000	27 May 2026		
	10,000,000.000	Local	99.727337	9,972,733.68	94.225285	9,422,528.50	-550,205.18	1.70
		Base	99.727337	9,972,733.68	94.225285	9,422,528.50	-550,205.18	1.70
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	2,500,000.000	Local	105.565417	2,639,135.43	94.425871	2,360,646.78	-278,488.65	0.42
		Base	105.565417	2,639,135.43	94.425871	2,360,646.78	-278,488.65	0.42
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR				5.660000	08 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.996882	4,999,844.10	-155.90	0.90
		Base	100.000000	5,000,000.00	99.996882	4,999,844.10	-155.90	0.90
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024		
	5,000,000.000	Local	99.969321	4,998,466.04	98.299420	4,914,971.00	-83,495.04	0.88
		Base	99.969321	4,998,466.04	98.299420	4,914,971.00	-83,495.04	0.88
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4				5.400000	31 Jan 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	96.066246	4,803,312.30	-196,687.70	0.86
		Base	100.000000	5,000,000.00	96.066246	4,803,312.30	-196,687.70	0.86
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				4.000000	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	98.589855	4,929,492.75	-70,507.25	0.89
		Base	100.000000	5,000,000.00	98.589855	4,929,492.75	-70,507.25	0.89
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.960979	4,998,048.93	97.420200	4,871,010.00	-127,038.93	0.88
		Base	99.960979	4,998,048.93	97.420200	4,871,010.00	-127,038.93	0.88
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.948681	2,498,717.03	83.363771	2,084,094.28	-414,622.75	0.38
		Base	99.948681	2,498,717.03	83.363771	2,084,094.28	-414,622.75	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
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.929428	4,996,471.40	84.188442	4,209,422.10	-787,049.30	0.76
		Base	99.929428	4,996,471.40	84.188442	4,209,422.10	-787,049.30	0.76
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062		
	4,979,054.370	Local	91.123943	4,537,110.67	88.232460	4,393,142.16	-143,968.51	0.79
Original Face:	5,000,000.000	Base	91.123943	4,537,110.67	88.232460	4,393,142.16	-143,968.51	0.79
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	3,601,507.550	Local	95.644654	3,444,649.42	83.278910	2,999,296.23	-445,353.19	0.54
Original Face:	5,000,000.000	Base	95.644654	3,444,649.42	83.278910	2,999,296.23	-445,353.19	0.54
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	7,762,761.700	Local	94.246653	7,316,143.07	85.664170	6,649,905.38	-666,237.69	1.20
Original Face:	9,000,000.000	Base	94.246653	7,316,143.07	85.664170	6,649,905.38	-666,237.69	1.20
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
	4,372,745.190	Local	95.410523	4,172,059.05	86.519630	3,783,282.96	-388,776.09	0.68
Original Face:	5,000,000.000	Base	95.410523	4,172,059.05	86.519630	3,783,282.96	-388,776.09	0.68
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3				5.600000	15 Feb 2029		
	5,000,000.000	Local	99.987045	4,999,352.25	99.986420	4,999,321.00	-31.25	0.90
Original Face:	5,000,000.000	Base	99.987045	4,999,352.25	99.986420	4,999,321.00	-31.25	0.90
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	0.89
		Base	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.89
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
	5,000,000.000	Local	99.647135	4,982,356.76	85.650337	4,282,516.85	-699,839.91	0.77
		Base	99.647135	4,982,356.76	85.650337	4,282,516.85	-699,839.91	0.77
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025		
	1,240,000.000	Local	110.943294	1,375,696.85	102.604871	1,272,300.40	-103,396.45	0.23
		Base	110.943294	1,375,696.85	102.604871	1,272,300.40	-103,396.45	0.23
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				5.950000	06 Oct 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	95.811985	4,790,599.25	-209,400.75	0.86
		Base	100.000000	5,000,000.00	95.811985	4,790,599.25	-209,400.75	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
17331H5T9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/28 5.15				5.150000	30 Mar 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	96.107471	4,805,373.55	-194,626.45	0.87
		Base	100.000000	5,000,000.00	96.107471	4,805,373.55	-194,626.45	0.87
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.411194	2,485,279.86	78.821493	1,970,537.33	-514,742.53	0.35
		Base	99.411194	2,485,279.86	78.821493	1,970,537.33	-514,742.53	0.35
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				6.050000	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	100.077510	4,003,100.40	3,100.40	0.72
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.077510	4,003,100.40	3,100.40	0.72
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024		
	3,000,000.000	Local	99.865415	2,995,962.44	96.001627	2,880,048.81	-115,913.63	0.52
		Base	99.865415	2,995,962.44	96.001627	2,880,048.81	-115,913.63	0.52
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	92.487890	2,312,197.25	-187,802.75	0.42
		Base	100.000000	2,500,000.00	92.487890	2,312,197.25	-187,802.75	0.42
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	605,100.150	Local	101.073163	611,593.86	85.775360	519,026.83	-92,567.03	0.09
Original Face:	5,000,000.000	Base	101.073163	611,593.86	85.775360	519,026.83	-92,567.03	0.09
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	741,004.650	Local	102.106367	756,612.93	95.388420	706,832.63	-49,780.30	0.13
Original Face:	5,000,000.000	Base	102.106367	756,612.93	95.388420	706,832.63	-49,780.30	0.13
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	89.979230	2,249,480.75	-250,519.25	0.40
		Base	100.000000	2,500,000.00	89.979230	2,249,480.75	-250,519.25	0.40
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32				2.320000	28 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	95.519928	4,775,996.40	-224,003.60	0.86
		Base	100.000000	5,000,000.00	95.519928	4,775,996.40	-224,003.60	0.86
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027		
	1,480,000.000	Local	99.777128	1,476,701.50	97.540929	1,443,605.75	-33,095.75	0.26
		Base	99.777128	1,476,701.50	97.540929	1,443,605.75	-33,095.75	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
3130AW5Z9	FEDERAL HOME LOAN BANK BONDS 05/24 5.35				5.350000	23 May 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.722826	4,986,141.30	-13,858.70	0.90
		Base	100.000000	5,000,000.00	99.722826	4,986,141.30	-13,858.70	0.90
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035		
	6,000,000.000	Local	120.439613	7,226,376.76	85.023708	5,101,422.48	-2,124,954.28	0.92
		Base	120.439613	7,226,376.76	85.023708	5,101,422.48	-2,124,954.28	0.92
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	116.793674	4,671,746.94	90.093603	3,603,744.12	-1,068,002.82	0.65
		Base	116.793674	4,671,746.94	90.093603	3,603,744.12	-1,068,002.82	0.65
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
	2,070,000.000	Local	122.652516	2,538,907.09	87.662738	1,814,618.68	-724,288.41	0.33
		Base	122.652516	2,538,907.09	87.662738	1,814,618.68	-724,288.41	0.33
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				5.772100	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.047264	5,002,363.20	2,363.20	0.90
		Base	100.000000	5,000,000.00	100.047264	5,002,363.20	2,363.20	0.90
3133EPHJ7	FEDERAL FARM CREDIT BANK BONDS 04/33 6.08				6.080000	28 Apr 2033		
	8,000,000.000	Local	100.000000	8,000,000.00	99.384320	7,950,745.60	-49,254.40	1.43
		Base	100.000000	8,000,000.00	99.384320	7,950,745.60	-49,254.40	1.43
3133EPLH6	FEDERAL FARM CREDIT BANK BONDS 05/30 5.95				5.950000	30 May 2030		
	6,000,000.000	Local	99.756380	5,985,382.81	97.955931	5,877,355.86	-108,026.95	1.06
		Base	99.756380	5,985,382.81	97.955931	5,877,355.86	-108,026.95	1.06
3134GYYG1	FREDDIE MAC NOTES 08/27 6				6.000000	16 Aug 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	99.137141	4,956,857.05	-43,142.95	0.89
		Base	100.000000	5,000,000.00	99.137141	4,956,857.05	-43,142.95	0.89
3134H1BW2	FREDDIE MAC NOTES 09/26 6				6.000000	18 Sep 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	100.025672	5,001,283.60	1,283.60	0.90
		Base	100.000000	5,000,000.00	100.025672	5,001,283.60	1,283.60	0.90
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.917838	2,497,945.94	85.530187	2,138,254.68	-359,691.26	0.38
		Base	99.917838	2,497,945.94	85.530187	2,138,254.68	-359,691.26	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
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	4,000,000.000	Local	99.849015	3,993,960.59	90.945622	3,637,824.88	-356,135.71	0.65
		Base	99.849015	3,993,960.59	90.945622	3,637,824.88	-356,135.71	0.65
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	642,215.870	Local	102.178682	656,207.71	90.048280	578,304.34	-77,903.37	0.10
Original Face:	5,100,000.000	Base	102.178682	656,207.71	90.048280	578,304.34	-77,903.37	0.10
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	309,838.670	Local	98.870060	306,337.68	84.827420	262,828.15	-43,509.53	0.05
Original Face:	2,025,000.000	Base	98.870060	306,337.68	84.827420	262,828.15	-43,509.53	0.05
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	818,718.450	Local	98.869108	809,459.63	89.363320	731,633.99	-77,825.64	0.13
Original Face:	5,000,000.000	Base	98.869108	809,459.63	89.363320	731,633.99	-77,825.64	0.13
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	583,770.810	Local	101.146366	590,462.96	84.300380	492,121.01	-98,341.95	0.09
Original Face:	3,000,000.000	Base	101.146366	590,462.96	84.300380	492,121.01	-98,341.95	0.09
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	583,770.810	Local	99.880578	583,073.66	84.300380	492,121.01	-90,952.65	0.09
Original Face:	3,000,000.000	Base	99.880578	583,073.66	84.300380	492,121.01	-90,952.65	0.09
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	3,070,136.860	Local	103.687120	3,183,336.49	85.855520	2,635,881.97	-547,454.52	0.47
Original Face:	4,036,000.000	Base	103.687120	3,183,336.49	85.855520	2,635,881.97	-547,454.52	0.47
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	3,802,830.650	Local	103.957537	3,953,329.08	85.870480	3,265,508.93	-687,820.15	0.59
Original Face:	5,000,000.000	Base	103.957537	3,953,329.08	85.870480	3,265,508.93	-687,820.15	0.59
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	1,725,372.220	Local	100.399056	1,732,257.42	70.002130	1,207,797.30	-524,460.12	0.22
Original Face:	3,015,000.000	Base	100.399056	1,732,257.42	70.002130	1,207,797.30	-524,460.12	0.22
3136BL6F2	FANNIE MAE FNR 2022 13 LV				3.000000	25 Jul 2033		
	2,858,185.850	Local	98.929792	2,827,597.31	89.847820	2,568,017.68	-259,579.63	0.46
Original Face:	3,250,145.000	Base	98.929792	2,827,597.31	89.847820	2,568,017.68	-259,579.63	0.46

Base Currency: USD - US DOLLAR

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3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033		
	1,309,343.320	Local	100.607492	1,317,297.47	89.923380	1,177,405.77	-139,891.70	0.21
Original Face:	1,500,000.000	Base	100.607492	1,317,297.47	89.923380	1,177,405.77	-139,891.70	0.21
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	5,000,000.000	Local	99.930818	4,996,540.88	76.696730	3,834,836.50	-1,161,704.38	0.69
		Base	99.930818	4,996,540.88	76.696730	3,834,836.50	-1,161,704.38	0.69
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	126,794.300	Local	98.559667	124,968.04	94.648150	120,008.46	-4,959.58	0.02
Original Face:	5,000,000.000	Base	98.559667	124,968.04	94.648150	120,008.46	-4,959.58	0.02
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026		
	84,045.480	Local	100.739243	84,666.78	97.587860	82,018.19	-2,648.59	0.01
Original Face:	2,000,000.000	Base	100.739243	84,666.78	97.587860	82,018.19	-2,648.59	0.01
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	412,074.200	Local	101.417398	417,914.93	96.911970	399,349.23	-18,565.70	0.07
Original Face:	2,000,000.000	Base	101.417398	417,914.93	96.911970	399,349.23	-18,565.70	0.07
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	80,967.000	Local	100.101140	81,048.89	94.813910	76,767.98	-4,280.91	0.01
Original Face:	2,000,000.000	Base	100.101140	81,048.89	94.813910	76,767.98	-4,280.91	0.01
3137BFXT3	FHLMC MULTIFAMILY STRUCTURED P FHMS K042 A2				2.670000	25 Dec 2024		
	3,000,000.000	Local	99.049594	2,971,487.82	96.642220	2,899,266.60	-72,221.22	0.52
Original Face:	3,000,000.000	Base	99.049594	2,971,487.82	96.642220	2,899,266.60	-72,221.22	0.52
3137BL6J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K048 A1				2.689000	25 Dec 2024		
	1,138,731.050	Local	99.553631	1,133,648.11	98.118610	1,117,307.08	-16,341.03	0.20
Original Face:	5,990,000.000	Base	99.553631	1,133,648.11	98.118610	1,117,307.08	-16,341.03	0.20
3137F2HJ8	FREDDIE MAC FHR 4702 VA				3.000000	15 Dec 2028		
	5,491,213.360	Local	98.216314	5,393,267.37	98.260500	5,395,693.70	2,426.33	0.97
Original Face:	11,779,000.000	Base	98.216314	5,393,267.37	98.260500	5,395,693.70	2,426.33	0.97
3137FDKH4	FREDDIE MAC FHR 4759 NA				3.000000	15 Aug 2044		
	164,308.980	Local	98.856027	162,429.33	98.335920	161,574.75	-854.58	0.03
Original Face:	5,500,000.000	Base	98.856027	162,429.33	98.335920	161,574.75	-854.58	0.03

& Issue has redenominated but Local is not converted
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3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					5.510000	25 Oct 2026		
		Local	3,705,458.300	99.628205	3,691,681.59	98.792830	3,660,727.12	-30,954.47	0.66
Original Face:		Base	5,000,000.000	99.628205	3,691,681.59	98.792830	3,660,727.12	-30,954.47	0.66
3137H8MH1	FREDDIE MAC FHR 5245 DV					4.000000	25 Oct 2033		
		Local	1,342,305.510	97.603941	1,310,143.08	94.146190	1,263,729.50	-46,413.58	0.23
Original Face:		Base	1,466,009.000	97.603941	1,310,143.08	94.146190	1,263,729.50	-46,413.58	0.23
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
		Local	20,489.470	100.633057	20,619.18	96.528335	19,778.14	-841.04	0.00
Original Face:		Base	500,000.000	100.633057	20,619.18	96.528335	19,778.14	-841.04	0.00
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	821,020.500	100.398393	824,291.39	91.382099	750,265.77	-74,025.62	0.14
Original Face:		Base	5,000,000.000	100.398393	824,291.39	91.382099	750,265.77	-74,025.62	0.14
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	1,285,616.850	103.425322	1,329,653.37	92.927814	1,194,695.64	-134,957.73	0.22
Original Face:		Base	7,000,000.000	103.425322	1,329,653.37	92.927814	1,194,695.64	-134,957.73	0.22
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	1,450,979.320	101.675670	1,475,292.94	96.172990	1,395,450.20	-79,842.74	0.25
Original Face:		Base	7,000,000.000	101.675670	1,475,292.94	96.172990	1,395,450.20	-79,842.74	0.25
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	71,043.450	104.148039	73,990.36	96.013360	68,211.20	-5,779.16	0.01
Original Face:		Base	5,000,000.000	104.148039	73,990.36	96.013360	68,211.20	-5,779.16	0.01
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.500000	01 Jan 2034		
		Local	882,572.390	101.796994	898,432.16	92.209421	813,814.89	-84,617.27	0.15
Original Face:		Base	7,000,000.000	101.796994	898,432.16	92.209421	813,814.89	-84,617.27	0.15
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B					1.910000	15 Jul 2027		
		Local	2,000,000.000	96.984000	1,939,679.99	91.958300	1,839,166.00	-100,513.99	0.33
Original Face:		Base	2,000,000.000	96.984000	1,939,679.99	91.958300	1,839,166.00	-100,513.99	0.33
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A					1.060000	15 Apr 2033		
		Local	5,750,000.000	99.790483	5,737,952.75	90.877080	5,225,432.10	-512,520.65	0.94
Original Face:		Base	5,750,000.000	99.790483	5,737,952.75	90.877080	5,225,432.10	-512,520.65	0.94

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34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	100.971128	6,058,267.68	96.501030	5,790,061.80	-268,205.88	1.04
Original Face:	6,000,000.000	Base	100.971128	6,058,267.68	96.501030	5,790,061.80	-268,205.88	1.04
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5				5.000000	20 May 2063		
	4,740,903.800	Local	97.883304	4,640,553.28	93.450582	4,430,402.19	-210,151.09	0.80
Original Face:	5,000,000.000	Base	97.883304	4,640,553.28	93.450582	4,430,402.19	-210,151.09	0.80
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
	5,000,000.000	Local	99.950291	4,997,514.53	85.062526	4,253,126.30	-744,388.23	0.77
		Base	99.950291	4,997,514.53	85.062526	4,253,126.30	-744,388.23	0.77
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	100.000000	5,000,000.00	0.00	0.90
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.90
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
	1,200,000.000	Local	104.281388	1,251,376.66	81.918849	983,026.19	-268,350.47	0.18
		Base	104.281388	1,251,376.66	81.918849	983,026.19	-268,350.47	0.18
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR				5.810000	10 Sep 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.800328	4,990,016.40	-9,983.60	0.90
		Base	100.000000	5,000,000.00	99.800328	4,990,016.40	-9,983.60	0.90
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				6.130000	10 Sep 2027		
	2,600,000.000	Local	99.684819	2,591,805.29	98.163103	2,552,240.68	-39,564.61	0.46
		Base	99.684819	2,591,805.29	98.163103	2,552,240.68	-39,564.61	0.46
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	98.798954	4,939,947.70	-60,052.30	0.89
		Base	100.000000	5,000,000.00	98.798954	4,939,947.70	-60,052.30	0.89
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	89.259908	4,462,995.40	-537,004.60	0.80
		Base	100.000000	5,000,000.00	89.259908	4,462,995.40	-537,004.60	0.80
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	94.692277	4,734,613.85	-265,386.15	0.85
		Base	100.000000	5,000,000.00	94.692277	4,734,613.85	-265,386.15	0.85

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38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	103,054.440	99.855736	102,905.77	93.830670	96,696.67	-6,209.10	0.02
Original Face:		Base	3,000,000.000	99.855736	102,905.77	93.830670	96,696.67	-6,209.10	0.02
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
		Local	166,559.000	96.774440	161,186.54	84.542490	140,813.13	-20,373.41	0.03
Original Face:		Base	675,000.000	96.774440	161,186.54	84.542490	140,813.13	-20,373.41	0.03
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	266,546.400	100.712296	268,445.00	83.228360	221,842.20	-46,602.80	0.04
Original Face:		Base	5,000,000.000	100.712296	268,445.00	83.228360	221,842.20	-46,602.80	0.04
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
		Local	569,159.380	96.375490	548,530.14	78.154390	444,823.04	-103,707.10	0.08
Original Face:		Base	1,600,000.000	96.375490	548,530.14	78.154390	444,823.04	-103,707.10	0.08
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	2,675,464.240	101.266738	2,709,355.37	92.462983	2,473,814.05	-235,541.32	0.45
Original Face:		Base	5,000,000.000	101.266738	2,709,355.37	92.462983	2,473,814.05	-235,541.32	0.45
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA					2.250000	20 Jul 2069		
		Local	3,008,670.240	101.880458	3,065,247.03	96.439790	2,901,555.26	-163,691.77	0.52
Original Face:		Base	10,465,550.000	101.880458	3,065,247.03	96.439790	2,901,555.26	-163,691.77	0.52
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
		Local	3,497,700.260	100.547529	3,516,851.20	95.248280	3,331,499.34	-185,351.86	0.60
Original Face:		Base	7,878,829.000	100.547529	3,516,851.20	95.248280	3,331,499.34	-185,351.86	0.60
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					6.378960	20 Aug 2070		
		Local	3,048,800.340	103.606257	3,158,747.92	100.407700	3,061,230.30	-97,517.62	0.55
Original Face:		Base	5,000,000.000	103.606257	3,158,747.92	100.407700	3,061,230.30	-97,517.62	0.55
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					6.378960	20 Aug 2070		
		Local	3,049,576.530	104.607229	3,190,077.49	100.902460	3,077,097.74	-112,979.75	0.55
Original Face:		Base	5,000,000.000	104.607229	3,190,077.49	100.902460	3,077,097.74	-112,979.75	0.55
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.500000	20 Jan 2030		
		Local	3,768,872.240	100.531527	3,788,904.83	97.655970	3,680,528.74	-108,376.09	0.66
Original Face:		Base	6,180,040.000	100.531527	3,788,904.83	97.655970	3,680,528.74	-108,376.09	0.66

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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
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
	1,087,580.310	Local	100.498894	1,093,006.18	85.220340	926,839.64	-166,166.54	0.17
Original Face:	6,993,000.000	Base	100.498894	1,093,006.18	85.220340	926,839.64	-166,166.54	0.17
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB				3.728690	20 Jul 2067		
	3,742,494.940	Local	97.687248	3,655,940.32	97.660600	3,654,943.01	-997.31	0.66
Original Face:	7,000,000.000	Base	97.687248	3,655,940.32	97.660600	3,654,943.01	-997.31	0.66
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA				4.500000	20 Oct 2048		
	4,580,017.270	Local	98.224333	4,498,691.41	95.429900	4,370,705.90	-127,985.51	0.79
Original Face:	5,000,000.000	Base	98.224333	4,498,691.41	95.429900	4,370,705.90	-127,985.51	0.79
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA				6.000000	20 Feb 2050		
	4,929,041.660	Local	100.614695	4,959,340.23	99.543070	4,906,519.39	-52,820.84	0.88
Original Face:	5,000,000.000	Base	100.614695	4,959,340.23	99.543070	4,906,519.39	-52,820.84	0.88
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA				6.000000	20 Nov 2049		
	2,606,171.880	Local	99.890816	2,603,326.36	99.151100	2,584,048.09	-19,278.27	0.47
Original Face:	2,628,000.000	Base	99.890816	2,603,326.36	99.151100	2,584,048.09	-19,278.27	0.47
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA				6.000000	20 Nov 2049		
	4,975,307.660	Local	99.976595	4,974,143.21	99.051380	4,928,110.90	-46,032.31	0.89
Original Face:	5,000,000.000	Base	99.976595	4,974,143.21	99.051380	4,928,110.90	-46,032.31	0.89
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.938299	1,499,074.49	92.711104	1,390,666.56	-108,407.93	0.25
		Base	99.938299	1,499,074.49	92.711104	1,390,666.56	-108,407.93	0.25
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	5,000,000.000	Local	99.755364	4,987,768.20	91.237217	4,561,860.85	-425,907.35	0.82
		Base	99.755364	4,987,768.20	91.237217	4,561,860.85	-425,907.35	0.82
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25				4.250000	15 Jan 2029		
	5,000,000.000	Local	99.785545	4,989,277.24	95.515528	4,775,776.40	-213,500.84	0.86
		Base	99.785545	4,989,277.24	95.515528	4,775,776.40	-213,500.84	0.86
45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35				4.350000	15 Jun 2029		
	7,000,000.000	Local	99.911977	6,993,838.40	94.095700	6,586,699.00	-407,139.40	1.19
		Base	99.911977	6,993,838.40	94.095700	6,586,699.00	-407,139.40	1.19

& 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
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5					5.500000	15 Oct 2040		
		Local	1,000,000.000	141.330224	1,413,302.24	94.438244	944,382.44	-468,919.80	0.17
		Base		141.330224	1,413,302.24	94.438244	944,382.44	-468,919.80	0.17
46647PBA3	JPMORGAN CHASE + CO SR UNSECURED 01/27 VAR					3.960000	29 Jan 2027		
		Local	3,212,000.000	97.087672	3,118,456.04	95.594568	3,070,497.52	-47,958.52	0.55
		Base		97.087672	3,118,456.04	95.594568	3,070,497.52	-47,958.52	0.55
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					5.910000	10 Dec 2025		
		Local	5,000,000.000	100.059987	5,002,999.34	99.427384	4,971,369.20	-31,630.14	0.89
		Base		100.059987	5,002,999.34	99.427384	4,971,369.20	-31,630.14	0.89
47800AAD2	JOHN DEERE OWNER TRUST JDOT 2022 B A4					3.800000	15 May 2029		
		Local	3,750,000.000	99.973690	3,749,013.38	95.958640	3,598,449.00	-150,564.38	0.65
Original Face:		Base	3,750,000.000	99.973690	3,749,013.38	95.958640	3,598,449.00	-150,564.38	0.65
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	5,000,000.000	99.437951	4,971,897.55	63.931068	3,196,553.40	-1,775,344.15	0.58
		Base		99.437951	4,971,897.55	63.931068	3,196,553.40	-1,775,344.15	0.58
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	5,000,000.000	99.808665	4,990,433.25	84.952473	4,247,623.65	-742,809.60	0.76
		Base		99.808665	4,990,433.25	84.952473	4,247,623.65	-742,809.60	0.76
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
		Local	2,500,000.000	99.858962	2,496,474.05	95.119831	2,377,995.78	-118,478.27	0.43
		Base		99.858962	2,496,474.05	95.119831	2,377,995.78	-118,478.27	0.43
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5					5.500000	15 Mar 2027		
		Local	5,000,000.000	106.165557	5,308,277.84	101.890688	5,094,534.40	-213,743.44	0.92
		Base		106.165557	5,308,277.84	101.890688	5,094,534.40	-213,743.44	0.92
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	5,000,000.000	98.904539	4,945,226.94	56.474309	2,823,715.45	-2,121,511.49	0.51
		Base		98.904539	4,945,226.94	56.474309	2,823,715.45	-2,121,511.49	0.51
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7					3.700000	23 Oct 2024		
		Local	10,000,000.000	100.254898	10,025,489.79	97.705984	9,770,598.40	-254,891.39	1.76
		Base		100.254898	10,025,489.79	97.705984	9,770,598.40	-254,891.39	1.76

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05				5.050000	15 Sep 2028		
	5,000,000.000	Local	99.989370	4,999,468.52	98.255518	4,912,775.90	-86,692.62	0.88
		Base	99.989370	4,999,468.52	98.255518	4,912,775.90	-86,692.62	0.88
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.756689	4,987,834.47	84.891437	4,244,571.85	-743,262.62	0.76
		Base	99.756689	4,987,834.47	84.891437	4,244,571.85	-743,262.62	0.76
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025		
	2,500,000.000	Local	100.180058	2,504,501.45	100.157116	2,503,927.90	-573.55	0.45
		Base	100.180058	2,504,501.45	100.157116	2,503,927.90	-573.55	0.45
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.750516	3,491,268.05	79.644161	2,787,545.64	-703,722.41	0.50
		Base	99.750516	3,491,268.05	79.644161	2,787,545.64	-703,722.41	0.50
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	1,000,000.000	Local	99.879906	998,799.06	94.567203	945,672.03	-53,127.03	0.17
		Base	99.879906	998,799.06	94.567203	945,672.03	-53,127.03	0.17
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	5,000,000.000	Local	99.976197	4,998,809.84	90.591993	4,529,599.65	-469,210.19	0.82
		Base	99.976197	4,998,809.84	90.591993	4,529,599.65	-469,210.19	0.82
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	107.192260	5,359,613.02	86.667170	4,333,358.50	-1,026,254.52	0.78
		Base	107.192260	5,359,613.02	86.667170	4,333,358.50	-1,026,254.52	0.78
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	10,000,000.000	Local	99.795060	9,979,506.03	78.757783	7,875,778.30	-2,103,727.73	1.42
		Base	99.795060	9,979,506.03	78.757783	7,875,778.30	-2,103,727.73	1.42
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.914632	4,995,731.60	80.606511	4,030,325.55	-965,406.05	0.73
		Base	99.914632	4,995,731.60	80.606511	4,030,325.55	-965,406.05	0.73
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				5.310000	18 Nov 2027		
	2,500,000.000	Local	100.000000	2,500,000.00	97.463000	2,436,575.00	-63,425.00	0.44
		Base	100.000000	2,500,000.00	97.463000	2,436,575.00	-63,425.00	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
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.000000	14 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	95.822012	4,791,100.60	-208,899.40	0.86
		Base	100.000000	5,000,000.00	95.822012	4,791,100.60	-208,899.40	0.86
78014RNM8	ROYAL BANK OF CANADA SR UNSECURED 06/26 VAR				6.500000	09 Jun 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	99.490719	4,974,535.95	-25,464.05	0.90
		Base	100.000000	5,000,000.00	99.490719	4,974,535.95	-25,464.05	0.90
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.360000	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	98.957628	4,947,881.40	-52,118.60	0.89
		Base	100.000000	5,000,000.00	98.957628	4,947,881.40	-52,118.60	0.89
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				5.500000	25 May 2047		
	4,189,022.650	Local	100.000000	4,189,022.65	98.522102	4,127,113.17	-61,909.48	0.74
Original Face:	5,000,000.000	Base	100.000000	4,189,022.65	98.522102	4,127,113.17	-61,909.48	0.74
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.915759	4,995,787.96	78.675211	3,933,760.55	-1,062,027.41	0.71
		Base	99.915759	4,995,787.96	78.675211	3,933,760.55	-1,062,027.41	0.71
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027		
	5,000,000.000	Local	99.886638	4,994,331.89	100.020252	5,001,012.60	6,680.71	0.90
		Base	99.886638	4,994,331.89	100.020252	5,001,012.60	6,680.71	0.90
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	99.995188	4,999,759.42	99.106267	4,955,313.35	-44,446.07	0.89
		Base	99.995188	4,999,759.42	99.106267	4,955,313.35	-44,446.07	0.89
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
	3,000,000.000	Local	99.775065	2,993,251.95	82.373861	2,471,215.83	-522,036.12	0.44
		Base	99.775065	2,993,251.95	82.373861	2,471,215.83	-522,036.12	0.44
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	97.488887	3,899,555.48	-100,444.52	0.70
		Base	100.000000	4,000,000.00	97.488887	3,899,555.48	-100,444.52	0.70
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.976944	2,499,423.60	90.360508	2,259,012.70	-240,410.90	0.41
		Base	99.976944	2,499,423.60	90.360508	2,259,012.70	-240,410.90	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
		Local	5,000,000.000	99.819297	4,990,964.85	96.366906	4,818,345.30	-172,619.55	0.87
		Base		99.819297	4,990,964.85	96.366906	4,818,345.30	-172,619.55	0.87
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2					2.200000	01 Sep 2024		
		Local	3,000,000.000	99.984321	2,999,529.63	96.908597	2,907,257.91	-92,271.72	0.52
		Base		99.984321	2,999,529.63	96.908597	2,907,257.91	-92,271.72	0.52
91282CFW6	US TREASURY N/B 11/25 4.5					4.500000	15 Nov 2025		
		Local	5,000,000.000	100.542808	5,027,140.39	98.953125	4,947,656.25	-79,484.14	0.89
		Base		100.542808	5,027,140.39	98.953125	4,947,656.25	-79,484.14	0.89
91282CGG0	US TREASURY N/B 01/25 4.125					4.125000	31 Jan 2025		
		Local	5,000,000.000	99.996962	4,999,848.12	98.468750	4,923,437.50	-76,410.62	0.89
		Base		99.996962	4,999,848.12	98.468750	4,923,437.50	-76,410.62	0.89
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3					5.300000	15 Feb 2030		
		Local	5,000,000.000	99.868736	4,993,436.78	99.424403	4,971,220.15	-22,216.63	0.89
		Base		99.868736	4,993,436.78	99.424403	4,971,220.15	-22,216.63	0.89
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	2,000,000.000	99.922677	1,998,453.53	76.018445	1,520,368.90	-478,084.63	0.27
		Base		99.922677	1,998,453.53	76.018445	1,520,368.90	-478,084.63	0.27
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					6.100000	20 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.476231	5,023,811.55	23,811.55	0.90
		Base		100.000000	5,000,000.00	100.476231	5,023,811.55	23,811.55	0.90
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	389,876.300	99.994344	389,854.25	99.551420	388,127.39	-1,726.86	0.07
Original Face:		Base	5,000,000.000	99.994344	389,854.25	99.551420	388,127.39	-1,726.86	0.07
92348KAD5	VERIZON MASTER TRUST VZMT 2021 2 A					0.990000	20 Apr 2028		
		Local	3,830,000.000	95.777779	3,668,288.94	95.022420	3,639,358.69	-28,930.25	0.66
Original Face:		Base	3,830,000.000	95.777779	3,668,288.94	95.022420	3,639,358.69	-28,930.25	0.66
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	103.330530	5,166,526.48	82.580883	4,129,044.15	-1,037,482.33	0.74
		Base		103.330530	5,166,526.48	82.580883	4,129,044.15	-1,037,482.33	0.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027		
	5,000,000.000	Local	99.939653	4,996,982.65	85.438887	4,271,944.35	-725,038.30	0.77
		Base	99.939653	4,996,982.65	85.438887	4,271,944.35	-725,038.30	0.77
931142FB4	WALMART INC SR UNSECURED 04/28 3.9				3.900000	15 Apr 2028		
	2,000,000.000	Local	99.831291	1,996,625.81	95.480083	1,909,601.66	-87,024.15	0.34
		Base	99.831291	1,996,625.81	95.480083	1,909,601.66	-87,024.15	0.34
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	5,000,000.000	Local	97.065995	4,853,299.76	94.993386	4,749,669.30	-103,630.46	0.86
		Base	97.065995	4,853,299.76	94.993386	4,749,669.30	-103,630.46	0.86
94989NBD8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A3				3.411000	15 Sep 2058		
	484,408.180	Local	94.630208	458,396.47	95.096360	460,654.55	2,258.08	0.08
Original Face:	520,000.000	Base	94.630208	458,396.47	95.096360	460,654.55	2,258.08	0.08
US DOLLAR Total								
	555,664,205.000	Local		557,839,554.87		513,367,569.84	-44,471,985.03	92.42
Original Face:	271,431,573.000	Base		557,839,554.87		513,367,569.84	-44,471,985.03	92.42
FIXED INCOME Total								
	555,664,205.000	Base		557,839,554.87		513,367,569.84	-44,471,985.03	92.42
Original Face:	271,431,573.000							

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									
		597,865,998.590	Base		599,967,515.13		555,495,530.10	-44,471,985.03	100.00
	Original Face:	271,431,573.000							

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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								
			376,189.630	1.000000	376,189.63	1.000000	376,189.63	0.00	0.01
		Base		1.000000	376,189.63	1.000000	376,189.63	0.00	0.01
US DOLLAR Total									
			376,189.630		376,189.63		376,189.63	0.00	0.01
		Base			376,189.63		376,189.63	0.00	0.01
CASH Total									
			376,189.630	Base	376,189.63		376,189.63	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A3ZU7	AT+T INC					5.700000	28 Dec 2023		
			25,000,000.000	98.606667	24,651,666.67	98.606667	24,651,666.67	0.00	0.56
		Base		98.606667	24,651,666.67	98.606667	24,651,666.67	0.00	0.56
02665KYT8	AMERICAN HONDA FINAN					5.570000	27 Nov 2023		
			25,000,000.000	99.118083	24,779,520.83	99.118083	24,779,520.83	0.00	0.56
		Base		99.118083	24,779,520.83	99.118083	24,779,520.83	0.00	0.56
06369LCR4	BANK MONTREAL DISC COML PAPER					5.580000	25 Mar 2024		
			25,000,000.000	97.272000	24,318,000.00	97.232100	24,308,025.00	-9,975.00	0.55
		Base		97.272000	24,318,000.00	97.232100	24,308,025.00	-9,975.00	0.55
06744HJZ4	BARCLAYS BK PLC					5.390000	16 Oct 2023		
			20,500,000.000	99.775417	20,453,960.42	99.775417	20,453,960.42	0.00	0.46
		Base		99.775417	20,453,960.42	99.775417	20,453,960.42	0.00	0.46
08465SXA2	BERKSHIRE HATHAWAY ENE					5.450000	10 Oct 2023		
			25,000,000.000	99.863750	24,965,937.50	99.863750	24,965,937.50	0.00	0.57
		Base		99.863750	24,965,937.50	99.863750	24,965,937.50	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
13608ABL9	CANADIAN IMPERIAL BK					5.170000	20 Feb 2024		
		Local	25,000,000.000	97.960722	24,490,180.55	97.818400	24,454,600.00	-35,580.55	0.55
		Base		97.960722	24,490,180.55	97.818400	24,454,600.00	-35,580.55	0.55
138994009	CANTOR FITZGERALD REPO REPO					5.300000	02 Oct 2023		
		Local	650,000,000.000	100.000000	650,000,000.00	100.000000	650,000,000.00	0.00	14.74
		Base		100.000000	650,000,000.00	100.000000	650,000,000.00	0.00	14.74
138994009	CANTOR FITZGERALD REPO REPO					5.350000	02 Oct 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.45
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.45
138994009	CANTOR FITZGERALD REPO REPO					5.380000	04 Oct 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.57
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.57
138994009	CANTOR FITZGERALD REPO REPO					5.380000	17 Nov 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.34
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.34
17327ACM7	CITIGROUP GLOBAL MKTS INC S					5.600000	21 Mar 2024		
		Local	25,000,000.000	97.324444	24,331,111.11	97.286000	24,321,500.00	-9,611.11	0.55
		Base		97.324444	24,331,111.11	97.286000	24,321,500.00	-9,611.11	0.55
19121AEM9	COCA COLA COMPANY					5.100000	21 May 2024		
		Local	15,000,000.000	96.699167	14,504,875.00	96.489300	14,473,395.00	-31,480.00	0.33
		Base		96.699167	14,504,875.00	96.489300	14,473,395.00	-31,480.00	0.33
19121AGH8	COCA COLA COMPANY 07/24 ZCP					5.250000	17 Jul 2024		
		Local	10,000,000.000	95.770833	9,577,083.33	95.660500	9,566,050.00	-11,033.33	0.22
		Base		95.770833	9,577,083.33	95.660500	9,566,050.00	-11,033.33	0.22
19121BYG8	COCA COLA COMPANY					5.310000	16 Nov 2023		
		Local	25,000,000.000	99.321500	24,830,375.00	99.321500	24,830,375.00	0.00	0.56
		Base		99.321500	24,830,375.00	99.321500	24,830,375.00	0.00	0.56
22599G006	CREDIT AGRICOLE REPO REPO					5.270000	02 Oct 2023		
		Local	250,000,000.000	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	5.67
		Base		100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	5.67

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26244JXA2	DUKE ENERGY CORP					5.460000	10 Oct 2023		
		Local	25,000,000.000	99.863500	24,965,875.00	99.863500	24,965,875.00	0.00	0.57
		Base		99.863500	24,965,875.00	99.863500	24,965,875.00	0.00	0.57
34108BXS9	FLORIDA PWR + LGT CO					5.310000	26 Oct 2023		
		Local	25,000,000.000	99.631250	24,907,812.50	99.631250	24,907,812.50	0.00	0.56
		Base		99.631250	24,907,812.50	99.631250	24,907,812.50	0.00	0.56
3703E1X45	GENERAL MILLS INC.					5.310000	04 Oct 2023		
		Local	15,000,000.000	99.955750	14,993,362.50	99.955750	14,993,362.50	0.00	0.34
		Base		99.955750	14,993,362.50	99.955750	14,993,362.50	0.00	0.34
38346MXG4	GOTHAM FDG CORP					5.440000	16 Oct 2023		
		Local	5,000,000.000	99.773333	4,988,666.67	99.773333	4,988,666.67	0.00	0.11
		Base		99.773333	4,988,666.67	99.773333	4,988,666.67	0.00	0.11
41282KXA1	HARLEY DAVIDSON FND CP					5.940000	10 Oct 2023		
		Local	20,000,000.000	99.851500	19,970,300.00	99.851500	19,970,300.00	0.00	0.45
		Base		99.851500	19,970,300.00	99.851500	19,970,300.00	0.00	0.45
42786UXC4	HERSHEY FOODS CORP					5.290000	12 Oct 2023		
		Local	25,000,000.000	99.838361	24,959,590.28	99.838361	24,959,590.28	0.00	0.57
		Base		99.838361	24,959,590.28	99.838361	24,959,590.28	0.00	0.57
47816GZB8	JOHNSON + JOHNSON					5.300000	11 Dec 2023		
		Local	25,000,000.000	98.954722	24,738,680.55	98.954722	24,738,680.55	0.00	0.56
		Base		98.954722	24,738,680.55	98.954722	24,738,680.55	0.00	0.56
59157UXL9	METLIFE SHORT TERM FDG					5.260000	20 Oct 2023		
		Local	10,000,000.000	99.722389	9,972,238.89	99.722389	9,972,238.89	0.00	0.23
		Base		99.722389	9,972,238.89	99.722389	9,972,238.89	0.00	0.23
59515NYL1	MICROSOFT CORP					5.320000	20 Nov 2023		
		Local	25,000,000.000	99.261111	24,815,277.78	99.261111	24,815,277.78	0.00	0.56
		Base		99.261111	24,815,277.78	99.261111	24,815,277.78	0.00	0.56
63307LAG6	NATIONAL BK OF CANAD					5.530000	16 Jan 2024		
		Local	4,000,000.000	98.356361	3,934,254.45	98.331600	3,933,264.00	-990.45	0.09
		Base		98.356361	3,934,254.45	98.331600	3,933,264.00	-990.45	0.09

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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
64105HXA5	NESTLE CAP CORP					5.040000	10 Oct 2023		
		Local	25,000,000.000	99.874000	24,968,500.00	99.874000	24,968,500.00	0.00	0.57
		Base		99.874000	24,968,500.00	99.874000	24,968,500.00	0.00	0.57
67983UXT5	OLD LINE FUNDING LLC					5.420000	27 Oct 2023		
		Local	20,000,000.000	99.608556	19,921,711.11	99.608556	19,921,711.11	0.00	0.45
		Base		99.608556	19,921,711.11	99.608556	19,921,711.11	0.00	0.45
70109MYG3	PARKER HANNIFIN CORP					5.510000	16 Nov 2023		
		Local	16,750,000.000	99.295944	16,632,070.70	99.295944	16,632,070.70	0.00	0.38
		Base		99.295944	16,632,070.70	99.295944	16,632,070.70	0.00	0.38
71344UXG9	PEPSICO INC					5.210000	16 Oct 2023		
		Local	25,000,000.000	99.782917	24,945,729.17	99.782917	24,945,729.17	0.00	0.57
		Base		99.782917	24,945,729.17	99.782917	24,945,729.17	0.00	0.57
71344UY29	PEPSICO INC					5.310000	02 Nov 2023		
		Local	5,000,000.000	99.528000	4,976,400.00	99.528000	4,976,400.00	0.00	0.11
		Base		99.528000	4,976,400.00	99.528000	4,976,400.00	0.00	0.11
74271UXG0	PROCTOR GAMBLE AND CO					4.950000	16 Oct 2023		
		Local	25,000,000.000	99.793750	24,948,437.50	99.793750	24,948,437.50	0.00	0.57
		Base		99.793750	24,948,437.50	99.793750	24,948,437.50	0.00	0.57
74271UXT2	PROCTOR GAMBLE AND CO					5.100000	27 Oct 2023		
		Local	25,000,000.000	99.631667	24,907,916.67	99.631667	24,907,916.67	0.00	0.56
		Base		99.631667	24,907,916.67	99.631667	24,907,916.67	0.00	0.56
77119MXW2	ROCHE HOLDING INC					5.290000	30 Oct 2023		
		Local	15,000,000.000	99.573861	14,936,079.16	99.573861	14,936,079.16	0.00	0.34
		Base		99.573861	14,936,079.16	99.573861	14,936,079.16	0.00	0.34
78015DXJ4	ROYAL BK CDA					5.100000	18 Oct 2023		
		Local	10,000,000.000	99.759167	9,975,916.67	99.759167	9,975,916.67	0.00	0.23
		Base		99.759167	9,975,916.67	99.759167	9,975,916.67	0.00	0.23
8085A3ZB4	SCHWAB CHARLES CORP					5.640000	11 Dec 2023		
		Local	20,000,000.000	98.887667	19,777,533.34	98.887667	19,777,533.34	0.00	0.45
		Base		98.887667	19,777,533.34	98.887667	19,777,533.34	0.00	0.45

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90782BYT1	UNION PACIFIC CORP					5.390000	27 Nov 2023		
		Local	20,000,000.000	99.146583	19,829,316.67	99.146583	19,829,316.67	0.00	0.45
		Base		99.146583	19,829,316.67	99.146583	19,829,316.67	0.00	0.45
912796YJ2	TREASURY BILL 10/23 0.00000					5.214300	05 Oct 2023		
		Local	80,000,000.000	99.944921	79,955,936.44	99.944921	79,955,936.44	0.00	1.81
		Base		99.944921	79,955,936.44	99.944921	79,955,936.44	0.00	1.81
912796YT0	TREASURY BILL 11/23 0.00000					5.200000	02 Nov 2023		
		Local	40,000,000.000	99.537778	39,815,111.11	99.537778	39,815,111.11	0.00	0.90
		Base		99.537778	39,815,111.11	99.537778	39,815,111.11	0.00	0.90
912796Z28	TREASURY BILL 02/24 0.00000					4.810000	22 Feb 2024		
		Local	40,000,000.000	98.076000	39,230,400.00	97.892339	39,156,935.60	-73,464.40	0.89
		Base		98.076000	39,230,400.00	97.892339	39,156,935.60	-73,464.40	0.89
912797FC6	TREASURY BILL 10/23 0.00000					4.856000	26 Oct 2023		
		Local	25,000,000.000	99.662778	24,915,694.44	99.662778	24,915,694.44	0.00	0.56
		Base		99.662778	24,915,694.44	99.662778	24,915,694.44	0.00	0.56
912797FJ1	TREASURY BILL 11/23 0.00000					4.895000	09 Nov 2023		
		Local	25,000,000.000	99.469708	24,867,427.08	99.469708	24,867,427.08	0.00	0.56
		Base		99.469708	24,867,427.08	99.469708	24,867,427.08	0.00	0.56
912797FK8	TREASURY BILL 11/23 0.00000					4.942000	16 Nov 2023		
		Local	25,000,000.000	99.368522	24,842,130.56	99.368522	24,842,130.56	0.00	0.56
		Base		99.368522	24,842,130.56	99.368522	24,842,130.56	0.00	0.56
912797FL6	TREASURY BILL 11/23 0.00000					5.127500	24 Nov 2023		
		Local	25,000,000.000	99.230875	24,807,718.75	99.230875	24,807,718.75	0.00	0.56
		Base		99.230875	24,807,718.75	99.230875	24,807,718.75	0.00	0.56
912797FW2	TREASURY BILL 01/24 0.00000					5.253600	04 Jan 2024		
		Local	40,000,000.000	98.613633	39,445,453.33	98.617025	39,446,810.00	1,356.67	0.89
		Base		98.613633	39,445,453.33	98.617025	39,446,810.00	1,356.67	0.89
912797GE1	TREASURY BILL 02/24 0.00000					5.287000	01 Feb 2024		
		Local	20,000,000.000	98.193608	19,638,721.67	98.206007	19,641,201.40	2,479.73	0.45
		Base		98.193608	19,638,721.67	98.206007	19,641,201.40	2,479.73	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
912797HJ9	TREASURY BILL 11/23 0.00000					5.265000	07 Nov 2023		
		Local	40,000,000.000	99.458875	39,783,550.00	99.458875	39,783,550.00	0.00	0.90
		Base		99.458875	39,783,550.00	99.458875	39,783,550.00	0.00	0.90
912797HK6	TREASURY BILL 11/23 0.00000					5.255500	14 Nov 2023		
		Local	25,000,000.000	99.357661	24,839,415.28	99.357661	24,839,415.28	0.00	0.56
		Base		99.357661	24,839,415.28	99.357661	24,839,415.28	0.00	0.56
912797HM2	TREASURY BILL 11/23 0.00000					5.295200	28 Nov 2023		
		Local	20,000,000.000	99.146884	19,829,376.89	99.146884	19,829,376.89	0.00	0.45
		Base		99.146884	19,829,376.89	99.146884	19,829,376.89	0.00	0.45
91842KY26	VW CR INC					5.550000	02 Nov 2023		
		Local	25,000,000.000	99.506667	24,876,666.67	99.506667	24,876,666.67	0.00	0.56
		Base		99.506667	24,876,666.67	99.506667	24,876,666.67	0.00	0.56
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					5.260000	02 Oct 2023		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	3.40
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	3.40
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					5.270000	02 Oct 2023		
		Local	250,000,000.000	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	5.67
		Base		100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	5.67
926NKW009	AMHERST PIERPONT 04/15 VAR					5.280000	02 Oct 2023		
		Local	600,000,000.000	100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	13.60
		Base		100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	13.60
926NKW009	AMHERST PIERPONT 04/15 VAR					5.310000	13 Oct 2023		
		Local	70,000,000.000	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.59
		Base		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.59
926NKW009	AMHERST PIERPONT 04/15 VAR					5.390000	18 Oct 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.57
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.57
926NKW009	AMHERST PIERPONT 04/15 VAR					5.310000	20 Oct 2023		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.70
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.70

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92780KXP8	VIRGINIA ELECT.+ PWR				5.530000	23 Oct 2023		
	25,000,000.000	Local	99.662056	24,915,513.89	99.662056	24,915,513.89	0.00	0.56
		Base	99.662056	24,915,513.89	99.662056	24,915,513.89	0.00	0.56
93114FYN8	WAL MART STORES INC				5.330000	22 Nov 2023		
	25,000,000.000	Local	99.230111	24,807,527.78	99.230111	24,807,527.78	0.00	0.56
		Base	99.230111	24,807,527.78	99.230111	24,807,527.78	0.00	0.56
979QHR003	SOUTH STREET REPO				5.150000	02 Oct 2023		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	5.67
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	5.67
979QHR003	SOUTH STREET REPO				5.350000	02 Oct 2023		
	371,782,613.990	Local	100.000000	371,782,613.99	100.000000	371,782,613.99	0.00	8.43
		Base	100.000000	371,782,613.99	100.000000	371,782,613.99	0.00	8.43
US DOLLAR Total								
	3,838,032,613.990	Local		3,829,321,637.90		3,829,153,339.46	-168,298.44	86.83
		Base		3,829,321,637.90		3,829,153,339.46	-168,298.44	86.83
CASH EQUIVALENT Total								
	3,838,032,613.990	Base		3,829,321,637.90		3,829,153,339.46	-168,298.44	86.83
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	63,528,745.280	Local	1.000000	63,528,745.28	1.000000	63,528,745.28	0.00	1.44
		Base	1.000000	63,528,745.28	1.000000	63,528,745.28	0.00	1.44
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	122,908,299.410	Local	1.000000	122,908,299.41	1.000000	122,908,299.41	0.00	2.79
		Base	1.000000	122,908,299.41	1.000000	122,908,299.41	0.00	2.79
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	205,531,404.060	Local	1.000000	205,531,404.06	1.000000	205,531,404.06	0.00	4.66
		Base	1.000000	205,531,404.06	1.000000	205,531,404.06	0.00	4.66

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	391,968,448.750		391,968,448.75		391,968,448.75	0.00	8.89
		Base			391,968,448.75		391,968,448.75	0.00	8.89
EQUITY Total									
		Base	391,968,448.750		391,968,448.75		391,968,448.75	0.00	8.89
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
912796YT0	TREASURY BILL 11/23 0.00000						02 Nov 2023		
		Local	25,000,000.000	99.569644	24,892,411.12	99.544185	24,886,046.25	-6,364.87	0.56
		Base		99.569644	24,892,411.12	99.544185	24,886,046.25	-6,364.87	0.56
912796ZY8	TREASURY BILL 01/24 0.00000						25 Jan 2024		
		Local	20,000,000.000	98.303500	19,660,700.00	98.306385	19,661,277.00	577.00	0.45
		Base		98.303500	19,660,700.00	98.306385	19,661,277.00	577.00	0.45
912797FA0	TREASURY BILL 10/23 0.00000						12 Oct 2023		
		Local	10,000,000.000	99.839858	9,983,985.84	99.853542	9,985,354.20	1,368.36	0.23
		Base		99.839858	9,983,985.84	99.853542	9,985,354.20	1,368.36	0.23
912797FB8	TREASURY BILL 10/23 0.00000						19 Oct 2023		
		Local	50,000,000.000	99.737150	49,868,574.98	99.750667	49,875,333.50	6,758.52	1.13
		Base		99.737150	49,868,574.98	99.750667	49,875,333.50	6,758.52	1.13
912797FC6	TREASURY BILL 10/23 0.00000						26 Oct 2023		
		Local	25,000,000.000	99.633958	24,908,489.56	99.648567	24,912,141.75	3,652.19	0.56
		Base		99.633958	24,908,489.56	99.648567	24,912,141.75	3,652.19	0.56
912797GC5	TREASURY BILL 01/24 0.00000					0.010000	11 Jan 2024		
		Local	30,000,000.000	98.501139	29,550,341.57	98.513406	29,554,021.80	3,680.23	0.67
		Base		98.501139	29,550,341.57	98.513406	29,554,021.80	3,680.23	0.67
912797HL4	TREASURY BILL 11/23 0.00000					0.010000	21 Nov 2023		
		Local	30,000,000.000	99.253275	29,775,982.54	99.262731	29,778,819.30	2,836.76	0.68
		Base		99.253275	29,775,982.54	99.262731	29,778,819.30	2,836.76	0.68

Base Currency: 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									
		190,000,000.000	Local		188,640,485.61		188,652,993.80	12,508.19	4.28
			Base		188,640,485.61		188,652,993.80	12,508.19	4.28
FIXED INCOME Total									
		190,000,000.000	Base		188,640,485.61		188,652,993.80	12,508.19	4.28

& 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								
		4,420,377,252.370	Base	4,410,306,761.89		4,410,150,971.64	-155,790.25	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									
			369,402.800	Local	1.000000	369,402.80	1.000000	369,402.80	0.00	0.20
				Base	1.000000	369,402.80	1.000000	369,402.80	0.00	0.20
US DOLLAR Total										
			369,402.800	Local		369,402.80		369,402.80	0.00	0.20
				Base		369,402.80		369,402.80	0.00	0.20
CASH Total										
			369,402.800	Base		369,402.80		369,402.80	0.00	0.20
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
92646LXD7	VICTORY RECEIVABLES						5.450000	13 Oct 2023		
			1,819,000.000	Local	99.818333	1,815,695.48	99.818333	1,815,695.48	0.00	1.00
				Base	99.818333	1,815,695.48	99.818333	1,815,695.48	0.00	1.00
979QHR003	SOUTH STREET REPO						5.350000	02 Oct 2023		
			18,500,000.000	Local	100.000000	18,500,000.00	100.000000	18,500,000.00	0.00	10.24
				Base	100.000000	18,500,000.00	100.000000	18,500,000.00	0.00	10.24
US DOLLAR Total										
			20,319,000.000	Local		20,315,695.48		20,315,695.48	0.00	11.24
				Base		20,315,695.48		20,315,695.48	0.00	11.24
CASH EQUIVALENT Total										
			20,319,000.000	Base		20,315,695.48		20,315,695.48	0.00	11.24
FIXED INCOME										
US DOLLAR									Exchange Rate:	1.000000

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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
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	5,000,000.000	99.993454	4,999,672.71	89.938830	4,496,941.50	-502,731.21	2.49
		Base		99.993454	4,999,672.71	89.938830	4,496,941.50	-502,731.21	2.49
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	5,000,000.000	99.812642	4,990,632.10	85.802447	4,290,122.35	-700,509.75	2.37
		Base		99.812642	4,990,632.10	85.802447	4,290,122.35	-700,509.75	2.37
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	5,000,000.000	98.680663	4,934,033.17	85.613864	4,280,693.20	-653,339.97	2.37
		Base		98.680663	4,934,033.17	85.613864	4,280,693.20	-653,339.97	2.37
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.862207	4,993,110.34	88.967285	4,448,364.25	-544,746.09	2.46
		Base		99.862207	4,993,110.34	88.967285	4,448,364.25	-544,746.09	2.46
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.695363	3,489,337.72	80.704527	2,824,658.45	-664,679.27	1.56
		Base		99.695363	3,489,337.72	80.704527	2,824,658.45	-664,679.27	1.56
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	88.930208	2,223,255.20	-276,744.80	1.23
		Base		100.000000	2,500,000.00	88.930208	2,223,255.20	-276,744.80	1.23
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	2,500,000.000	105.565417	2,639,135.43	94.425871	2,360,646.78	-278,488.65	1.31
		Base		105.565417	2,639,135.43	94.425871	2,360,646.78	-278,488.65	1.31
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4					5.400000	31 Jan 2028		
		Local	2,500,000.000	100.000000	2,500,000.00	96.066246	2,401,656.15	-98,343.85	1.33
		Base		100.000000	2,500,000.00	96.066246	2,401,656.15	-98,343.85	1.33
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	98.589855	4,929,492.75	-70,507.25	2.73
		Base		100.000000	5,000,000.00	98.589855	4,929,492.75	-70,507.25	2.73
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
		Local	5,000,000.000	99.960979	4,998,048.93	97.420200	4,871,010.00	-127,038.93	2.70
		Base		99.960979	4,998,048.93	97.420200	4,871,010.00	-127,038.93	2.70

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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
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.948681	2,498,717.03	83.363771	2,084,094.28	-414,622.75	1.15
		Base	99.948681	2,498,717.03	83.363771	2,084,094.28	-414,622.75	1.15
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.929428	4,996,471.40	84.188442	4,209,422.10	-787,049.30	2.33
		Base	99.929428	4,996,471.40	84.188442	4,209,422.10	-787,049.30	2.33
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A				5.250000	25 Jan 2063		
	665,552.100	Local	94.381456	628,157.76	91.858330	611,365.04	-16,792.72	0.34
Original Face:	675,000.000	Base	94.381456	628,157.76	91.858330	611,365.04	-16,792.72	0.34
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	3,601,507.550	Local	95.644654	3,444,649.42	83.278910	2,999,296.23	-445,353.19	1.66
Original Face:	5,000,000.000	Base	95.644654	3,444,649.42	83.278910	2,999,296.23	-445,353.19	1.66
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	2,587,587.230	Local	98.174500	2,540,350.83	85.664170	2,216,635.12	-323,715.71	1.23
Original Face:	3,000,000.000	Base	98.174500	2,540,350.83	85.664170	2,216,635.12	-323,715.71	1.23
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024		
	5,000,000.000	Local	99.939043	4,996,952.14	97.738448	4,886,922.40	-110,029.74	2.70
		Base	99.939043	4,996,952.14	97.738448	4,886,922.40	-110,029.74	2.70
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.411194	2,485,279.86	78.821493	1,970,537.33	-514,742.53	1.09
		Base	99.411194	2,485,279.86	78.821493	1,970,537.33	-514,742.53	1.09
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	92.487890	2,312,197.25	-187,802.75	1.28
		Base	100.000000	2,500,000.00	92.487890	2,312,197.25	-187,802.75	1.28
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				5.780000	15 May 2036		
	134,669.920	Local	99.910485	134,549.37	98.584400	132,763.53	-1,785.84	0.07
Original Face:	16,000,000.000	Base	99.910485	134,549.37	98.584400	132,763.53	-1,785.84	0.07
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	605,100.150	Local	101.073163	611,593.86	85.775360	519,026.83	-92,567.03	0.29
Original Face:	5,000,000.000	Base	101.073163	611,593.86	85.775360	519,026.83	-92,567.03	0.29

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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
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	1,152,885.600	103.761648	1,196,253.10	87.185410	1,005,148.04	-191,105.06	0.56
Original Face:		Base	10,000,000.000	103.761648	1,196,253.10	87.185410	1,005,148.04	-191,105.06	0.56
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9					0.900000	26 Feb 2027		
		Local	5,000,000.000	90.230007	4,511,500.33	86.958112	4,347,905.60	-163,594.73	2.41
		Base		90.230007	4,511,500.33	86.958112	4,347,905.60	-163,594.73	2.41
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
		Local	2,500,000.000	105.803955	2,645,098.87	101.294711	2,532,367.78	-112,731.09	1.40
		Base		105.803955	2,645,098.87	101.294711	2,532,367.78	-112,731.09	1.40
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
		Local	2,500,000.000	105.653574	2,641,339.35	101.240150	2,531,003.75	-110,335.60	1.40
		Base		105.653574	2,641,339.35	101.240150	2,531,003.75	-110,335.60	1.40
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
		Local	4,000,000.000	116.793674	4,671,746.94	90.093603	3,603,744.12	-1,068,002.82	1.99
		Base		116.793674	4,671,746.94	90.093603	3,603,744.12	-1,068,002.82	1.99
3133EPHJ7	FEDERAL FARM CREDIT BANK BONDS 04/33 6.08					6.080000	28 Apr 2033		
		Local	4,395,000.000	100.000000	4,395,000.00	99.384320	4,367,940.86	-27,059.14	2.42
		Base		100.000000	4,395,000.00	99.384320	4,367,940.86	-27,059.14	2.42
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
		Local	2,500,000.000	99.917838	2,497,945.94	85.530187	2,138,254.68	-359,691.26	1.18
		Base		99.917838	2,497,945.94	85.530187	2,138,254.68	-359,691.26	1.18
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	389,180.540	99.880577	388,715.77	84.300380	328,080.67	-60,635.10	0.18
Original Face:		Base	2,000,000.000	99.880577	388,715.77	84.300380	328,080.67	-60,635.10	0.18
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	2,700,000.000	99.930818	2,698,132.08	76.696730	2,070,811.71	-627,320.37	1.15
		Base		99.930818	2,698,132.08	76.696730	2,070,811.71	-627,320.37	1.15
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.000000	15 Feb 2041		
		Local	283,692.600	100.617781	285,445.20	91.183180	258,679.93	-26,765.27	0.14
Original Face:		Base	5,000,000.000	100.617781	285,445.20	91.183180	258,679.93	-26,765.27	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
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	618,111.300	101.418693	626,880.40	96.911970	599,023.84	-27,856.56	0.33
Original Face:		Base	3,000,000.000	101.418693	626,880.40	96.911970	599,023.84	-27,856.56	0.33
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
		Local	2,821,868.590	100.894677	2,847,115.19	90.840500	2,563,399.54	-283,715.65	1.42
Original Face:		Base	5,565,000.000	100.894677	2,847,115.19	90.840500	2,563,399.54	-283,715.65	1.42
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
		Local	1,834,496.540	104.603768	1,918,952.51	96.745240	1,774,788.08	-144,164.43	0.98
Original Face:		Base	4,494,000.000	104.603768	1,918,952.51	96.745240	1,774,788.08	-144,164.43	0.98
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	80,967.000	100.101140	81,048.89	94.813910	76,767.98	-4,280.91	0.04
Original Face:		Base	2,000,000.000	100.101140	81,048.89	94.813910	76,767.98	-4,280.91	0.04
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	311,434.700	100.308338	312,394.97	89.187560	277,761.01	-34,633.96	0.15
Original Face:		Base	5,000,000.000	100.308338	312,394.97	89.187560	277,761.01	-34,633.96	0.15
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	387,998.520	100.310689	389,203.99	88.993010	345,291.56	-43,912.43	0.19
Original Face:		Base	14,878,168.000	100.310689	389,203.99	88.993010	345,291.56	-43,912.43	0.19
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	4,741,720.250	99.251003	4,706,204.93	90.121000	4,273,285.71	-432,919.22	2.36
Original Face:		Base	5,000,000.000	99.251003	4,706,204.93	90.121000	4,273,285.71	-432,919.22	2.36
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	92,152.700	99.686021	91,863.36	97.516080	89,863.70	-1,999.66	0.05
Original Face:		Base	5,000,000.000	99.686021	91,863.36	97.516080	89,863.70	-1,999.66	0.05
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	911,115.600	103.012635	938,564.19	88.806212	809,127.25	-129,436.94	0.45
Original Face:		Base	5,000,000.000	103.012635	938,564.19	88.806212	809,127.25	-129,436.94	0.45
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	821,020.500	100.398393	824,291.39	91.382099	750,265.77	-74,025.62	0.42
Original Face:		Base	5,000,000.000	100.398393	824,291.39	91.382099	750,265.77	-74,025.62	0.42

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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
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	167,328.100	105.135461	175,921.17	94.949380	158,876.99	-17,044.18	0.09
Original Face:		Base	10,000,000.000	105.135461	175,921.17	94.949380	158,876.99	-17,044.18	0.09
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	1,372,739.340	105.768770	1,451,929.51	96.828530	1,329,203.32	-122,726.19	0.74
Original Face:		Base	6,000,000.000	105.768770	1,451,929.51	96.828530	1,329,203.32	-122,726.19	0.74
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	71,043.450	104.148039	73,990.36	96.013360	68,211.20	-5,779.16	0.04
Original Face:		Base	5,000,000.000	104.148039	73,990.36	96.013360	68,211.20	-5,779.16	0.04
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					5.810000	10 Sep 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.800328	4,990,016.40	-9,983.60	2.76
		Base		100.000000	5,000,000.00	99.800328	4,990,016.40	-9,983.60	2.76
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	98.798954	4,939,947.70	-60,052.30	2.73
		Base		100.000000	5,000,000.00	98.798954	4,939,947.70	-60,052.30	2.73
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	1,367,592.900	95.030210	1,299,626.41	79.225480	1,083,482.04	-216,144.37	0.60
Original Face:		Base	5,000,000.000	95.030210	1,299,626.41	79.225480	1,083,482.04	-216,144.37	0.60
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
		Local	2,988.360	99.982265	2,987.83	99.700400	2,979.41	-8.42	0.00
Original Face:		Base	1,238,000.000	99.982265	2,987.83	99.700400	2,979.41	-8.42	0.00
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	266,546.400	100.712296	268,445.00	83.228360	221,842.20	-46,602.80	0.12
Original Face:		Base	5,000,000.000	100.712296	268,445.00	83.228360	221,842.20	-46,602.80	0.12
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	2,140,371.390	101.266737	2,167,484.27	92.462983	1,979,051.23	-188,433.04	1.10
Original Face:		Base	4,000,000.000	101.266737	2,167,484.27	92.462983	1,979,051.23	-188,433.04	1.10
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.728690	20 Jul 2067		
		Local	1,603,926.410	97.687247	1,566,831.56	97.660600	1,566,404.16	-427.40	0.87
Original Face:		Base	3,000,000.000	97.687247	1,566,831.56	97.660600	1,566,404.16	-427.40	0.87

& 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
38383UTL4	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA				4.000000	20 Aug 2042		
	4,112,530.440	Local	99.841712	4,106,020.81	96.060310	3,950,509.49	-155,511.32	2.19
Original Face:	5,675,162.000	Base	99.841712	4,106,020.81	96.060310	3,950,509.49	-155,511.32	2.19
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.938299	1,499,074.49	92.711104	1,390,666.56	-108,407.93	0.77
		Base	99.938299	1,499,074.49	92.711104	1,390,666.56	-108,407.93	0.77
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.910000	10 Dec 2025		
	2,000,000.000	Local	100.059987	2,001,199.73	99.427384	1,988,547.68	-12,652.05	1.10
		Base	100.059987	2,001,199.73	99.427384	1,988,547.68	-12,652.05	1.10
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	2,500,000.000	Local	99.437951	2,485,948.77	63.931068	1,598,276.70	-887,672.07	0.88
		Base	99.437951	2,485,948.77	63.931068	1,598,276.70	-887,672.07	0.88
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.808665	4,990,433.25	84.952473	4,247,623.65	-742,809.60	2.35
		Base	99.808665	4,990,433.25	84.952473	4,247,623.65	-742,809.60	2.35
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	2,500,000.000	Local	99.858962	2,496,474.05	95.119831	2,377,995.78	-118,478.27	1.32
		Base	99.858962	2,496,474.05	95.119831	2,377,995.78	-118,478.27	1.32
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.904539	4,945,226.94	56.474309	2,823,715.45	-2,121,511.49	1.56
		Base	98.904539	4,945,226.94	56.474309	2,823,715.45	-2,121,511.49	1.56
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.756689	4,987,834.47	84.891437	4,244,571.85	-743,262.62	2.35
		Base	99.756689	4,987,834.47	84.891437	4,244,571.85	-743,262.62	2.35
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025		
	2,500,000.000	Local	100.180058	2,504,501.45	100.157116	2,503,927.90	-573.55	1.39
		Base	100.180058	2,504,501.45	100.157116	2,503,927.90	-573.55	1.39
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.750516	3,491,268.05	79.644161	2,787,545.64	-703,722.41	1.54
		Base	99.750516	3,491,268.05	79.644161	2,787,545.64	-703,722.41	1.54

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	1,539,000.000	Local	107.192261	1,649,688.89	86.667170	1,333,807.75	-315,881.14	0.74
		Base	107.192261	1,649,688.89	86.667170	1,333,807.75	-315,881.14	0.74
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.914632	4,995,731.60	80.606511	4,030,325.55	-965,406.05	2.23
		Base	99.914632	4,995,731.60	80.606511	4,030,325.55	-965,406.05	2.23
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.360000	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	98.957628	4,947,881.40	-52,118.60	2.74
		Base	100.000000	5,000,000.00	98.957628	4,947,881.40	-52,118.60	2.74
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.976944	2,499,423.60	90.360508	2,259,012.70	-240,410.90	1.25
		Base	99.976944	2,499,423.60	90.360508	2,259,012.70	-240,410.90	1.25
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	2,000,000.000	Local	99.819297	1,996,385.94	96.366906	1,927,338.12	-69,047.82	1.07
		Base	99.819297	1,996,385.94	96.366906	1,927,338.12	-69,047.82	1.07
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025		
	2,500,000.000	Local	100.542808	2,513,570.19	98.953125	2,473,828.13	-39,742.06	1.37
		Base	100.542808	2,513,570.19	98.953125	2,473,828.13	-39,742.06	1.37
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	233,925.780	Local	99.994349	233,912.56	99.551420	232,876.44	-1,036.12	0.13
Original Face:	3,000,000.000	Base	99.994349	233,912.56	99.551420	232,876.44	-1,036.12	0.13
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	5,000,000.000	Local	97.065995	4,853,299.76	94.993386	4,749,669.30	-103,630.46	2.63
		Base	97.065995	4,853,299.76	94.993386	4,749,669.30	-103,630.46	2.63
US DOLLAR Total								
	178,514,053.960	Local		178,805,600.13		160,020,747.06	-18,784,853.07	88.55
Original Face:	149,525,330.000	Base		178,805,600.13		160,020,747.06	-18,784,853.07	88.55
FIXED INCOME Total								
	178,514,053.960	Base		178,805,600.13		160,020,747.06	-18,784,853.07	88.55

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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:		149,525,330.000						

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		199,202,456.760	Base		199,490,698.41		180,705,845.34	-18,784,853.07	100.00
	Original Face:	149,525,330.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		Local	2,050,801.780	1.000000	2,050,801.78	1.000000	2,050,801.78	0.00	0.20
		Base		1.000000	2,050,801.78	1.000000	2,050,801.78	0.00	0.20
US DOLLAR Total									
		Local	2,050,801.780		2,050,801.78		2,050,801.78	0.00	0.20
		Base			2,050,801.78		2,050,801.78	0.00	0.20
CASH Total									
		Base	2,050,801.780		2,050,801.78		2,050,801.78	0.00	0.20
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
0020A2BM3	AT+T INC					5.720000	21 Feb 2024		
		Local	3,000,000.000	97.727889	2,931,836.66	97.700900	2,931,027.00	-809.66	0.29
		Base		97.727889	2,931,836.66	97.700900	2,931,027.00	-809.66	0.29
02314QYG8	AMAZON COM INC DISC COML					5.060000	16 Nov 2023		
		Local	5,000,000.000	99.353444	4,967,672.22	99.353444	4,967,672.22	0.00	0.49
		Base		99.353444	4,967,672.22	99.353444	4,967,672.22	0.00	0.49
06417JFB3	BANK OF NOVA SCOTIA/THE					5.450000	11 Jun 2024		
		Local	5,000,000.000	96.154722	4,807,736.11	96.003500	4,800,175.00	-7,561.11	0.47
		Base		96.154722	4,807,736.11	96.003500	4,800,175.00	-7,561.11	0.47
07644AAJ3	BEDFORD ROW FDG CORP					5.500000	18 Jan 2024		
		Local	5,000,000.000	98.334722	4,916,736.11	98.300100	4,915,005.00	-1,731.11	0.49
		Base		98.334722	4,916,736.11	98.300100	4,915,005.00	-1,731.11	0.49
07644BXK3	BEDFORD ROW FDG CORP					5.410000	19 Oct 2023		
		Local	5,000,000.000	99.729500	4,986,475.00	99.729500	4,986,475.00	0.00	0.49
		Base		99.729500	4,986,475.00	99.729500	4,986,475.00	0.00	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
08465SX46	BERKSHIRE HATHAWAY ENE					5.450000	04 Oct 2023		
		Local	5,000,000.000	99.954583	4,997,729.17	99.954583	4,997,729.17	0.00	0.49
		Base		99.954583	4,997,729.17	99.954583	4,997,729.17	0.00	0.49
13738KZM2	CAN AST + CAN LTD JT					5.450000	21 Dec 2023		
		Local	5,000,000.000	98.773750	4,938,687.50	98.773750	4,938,687.50	0.00	0.49
		Base		98.773750	4,938,687.50	98.773750	4,938,687.50	0.00	0.49
138994009	CANTOR FITZGERALD REPO REPO					5.350000	02 Oct 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.49
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.49
138994009	CANTOR FITZGERALD REPO REPO					5.380000	04 Oct 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.49
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.49
15963UXQ4	CHARIOT FNDG LLC					5.480000	24 Oct 2023		
		Local	5,000,000.000	99.649889	4,982,494.44	99.649889	4,982,494.44	0.00	0.49
		Base		99.649889	4,982,494.44	99.649889	4,982,494.44	0.00	0.49
15963UYD2	CHARIOT FNDG LLC					5.450000	13 Nov 2023		
		Local	5,000,000.000	99.349028	4,967,451.39	99.349028	4,967,451.39	0.00	0.49
		Base		99.349028	4,967,451.39	99.349028	4,967,451.39	0.00	0.49
19121AEM9	COCA COLA COMPANY					5.100000	21 May 2024		
		Local	5,000,000.000	96.699167	4,834,958.33	96.489300	4,824,465.00	-10,493.33	0.48
		Base		96.699167	4,834,958.33	96.489300	4,824,465.00	-10,493.33	0.48
19121AGH8	COCA COLA COMPANY 07/24 ZCP					5.250000	17 Jul 2024		
		Local	5,000,000.000	95.770833	4,788,541.67	95.660500	4,783,025.00	-5,516.67	0.47
		Base		95.770833	4,788,541.67	95.660500	4,783,025.00	-5,516.67	0.47
19121BZT9	COCA COLA COMPANY					5.350000	27 Dec 2023		
		Local	5,000,000.000	98.707083	4,935,354.16	98.707083	4,935,354.16	0.00	0.49
		Base		98.707083	4,935,354.16	98.707083	4,935,354.16	0.00	0.49
23102VXA3	CUMMINS INC					5.410000	10 Oct 2023		
		Local	2,500,000.000	99.864750	2,496,618.75	99.864750	2,496,618.75	0.00	0.25
		Base		99.864750	2,496,618.75	99.864750	2,496,618.75	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
24422MX55	JOHN DEERE CAPITAL C				5.330000	05 Oct 2023		
	5,000,000.000	Local	99.940778	4,997,038.89	99.940778	4,997,038.89	0.00	0.49
		Base	99.940778	4,997,038.89	99.940778	4,997,038.89	0.00	0.49
24422MY62	JOHN DEERE CAPITAL C				5.330000	06 Nov 2023		
	5,000,000.000	Local	99.467000	4,973,350.00	99.467000	4,973,350.00	0.00	0.49
		Base	99.467000	4,973,350.00	99.467000	4,973,350.00	0.00	0.49
26244HBT9	DUKE ENERGY CORP				5.620000	27 Feb 2024		
	5,000,000.000	Local	97.673944	4,883,697.22	97.576400	4,878,820.00	-4,877.22	0.48
		Base	97.673944	4,883,697.22	97.576400	4,878,820.00	-4,877.22	0.48
30601VAN1	FAIRWAY FINANCE CORP				5.520000	22 Jan 2024		
	5,000,000.000	Local	98.267333	4,913,366.66	98.230500	4,911,525.00	-1,841.66	0.49
		Base	98.267333	4,913,366.66	98.230500	4,911,525.00	-1,841.66	0.49
30601VD32	FAIRWAY FINANCE CORP				5.630000	03 Apr 2024		
	3,000,000.000	Local	97.106806	2,913,204.17	97.064100	2,911,923.00	-1,281.17	0.29
		Base	97.106806	2,913,204.17	97.064100	2,911,923.00	-1,281.17	0.29
38346MXW9	GOTHAM FDG CORP				5.450000	30 Oct 2023		
	5,000,000.000	Local	99.560972	4,978,048.61	99.560972	4,978,048.61	0.00	0.49
		Base	99.560972	4,978,048.61	99.560972	4,978,048.61	0.00	0.49
38346MZ15	GOTHAM FDG CORP				5.480000	01 Dec 2023		
	5,000,000.000	Local	99.071444	4,953,572.22	99.071444	4,953,572.22	0.00	0.49
		Base	99.071444	4,953,572.22	99.071444	4,953,572.22	0.00	0.49
40060XZU7	GTA FDG LLC DISC				5.500000	28 Dec 2023		
	5,000,000.000	Local	98.655555	4,932,777.77	98.655555	4,932,777.77	0.00	0.49
		Base	98.655555	4,932,777.77	98.655555	4,932,777.77	0.00	0.49
40588MY27	HALKIN FINANCE LLC USC				5.380000	02 Nov 2023		
	5,000,000.000	Local	99.521778	4,976,088.89	99.521778	4,976,088.89	0.00	0.49
		Base	99.521778	4,976,088.89	99.521778	4,976,088.89	0.00	0.49
40588MZF7	HALKIN FINANCE LLC USC				5.480000	15 Dec 2023		
	5,000,000.000	Local	98.858333	4,942,916.67	98.858333	4,942,916.67	0.00	0.49
		Base	98.858333	4,942,916.67	98.858333	4,942,916.67	0.00	0.49

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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
46514TQB7	ISRAEL ST 05/26 1.68					1.680000	01 May 2026		
		Local	3,500,000.000	100.000000	3,500,000.00	91.403790	3,199,132.65	-300,867.35	0.32
		Base		100.000000	3,500,000.00	91.403790	3,199,132.65	-300,867.35	0.32
46593LUH0	JPMORGAN CHASE BK N A INSTL CT					5.000000	14 Jun 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.587394	4,979,369.70	-20,630.30	0.49
		Base		100.000000	5,000,000.00	99.587394	4,979,369.70	-20,630.30	0.49
46651VBL9	J.P. MORGAN SECURITIES					5.290000	02 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.49
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.49
46651VDT0	J.P. MORGAN SECURITIES					5.960000	07 Jun 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.49
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.49
4820P3X24	JUPITER SECT CO LLC					5.420000	02 Oct 2023		
		Local	5,000,000.000	99.984944	4,999,247.22	99.984944	4,999,247.22	0.00	0.49
		Base		99.984944	4,999,247.22	99.984944	4,999,247.22	0.00	0.49
53127UXQ8	LIBERTY FUNDING LLC					5.440000	24 Oct 2023		
		Local	5,000,000.000	99.652444	4,982,622.22	99.652444	4,982,622.22	0.00	0.49
		Base		99.652444	4,982,622.22	99.652444	4,982,622.22	0.00	0.49
53127UYT1	LIBERTY FUNDING LLC					5.430000	27 Nov 2023		
		Local	5,000,000.000	99.140250	4,957,012.50	99.140250	4,957,012.50	0.00	0.49
		Base		99.140250	4,957,012.50	99.140250	4,957,012.50	0.00	0.49
56274MX31	MANHATTAN ASSET FDG.					5.370000	03 Oct 2023		
		Local	5,000,000.000	99.970167	4,998,508.33	99.970167	4,998,508.33	0.00	0.49
		Base		99.970167	4,998,508.33	99.970167	4,998,508.33	0.00	0.49
56274MZN5	MANHATTAN ASSET FDG.					5.470000	22 Dec 2023		
		Local	5,000,000.000	98.754055	4,937,702.77	98.754055	4,937,702.77	0.00	0.49
		Base		98.754055	4,937,702.77	98.754055	4,937,702.77	0.00	0.49
59157TA29	METLIFE SHORT TERM FDG					5.400000	02 Jan 2024		
		Local	6,239,000.000	98.605000	6,151,965.95	98.567000	6,149,595.13	-2,370.82	0.61
		Base		98.605000	6,151,965.95	98.567000	6,149,595.13	-2,370.82	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
59157TA29	METLIFE SHORT TERM FDG				5.420000	02 Jan 2024		
	5,000,000.000	Local	98.599833	4,929,991.67	98.567000	4,928,350.00	-1,641.67	0.49
		Base	98.599833	4,929,991.67	98.567000	4,928,350.00	-1,641.67	0.49
59157UXL9	METLIFE SHORT TERM FDG				5.260000	20 Oct 2023		
	4,350,000.000	Local	99.722389	4,337,923.92	99.722389	4,337,923.92	0.00	0.43
		Base	99.722389	4,337,923.92	99.722389	4,337,923.92	0.00	0.43
59515MA39	MICROSOFT CORP				5.340000	03 Jan 2024		
	5,000,000.000	Local	98.605667	4,930,283.33	98.568500	4,928,425.00	-1,858.33	0.49
		Base	98.605667	4,930,283.33	98.568500	4,928,425.00	-1,858.33	0.49
59515NZB2	MICROSOFT CORP				5.330000	11 Dec 2023		
	5,000,000.000	Local	98.948806	4,947,440.28	98.948806	4,947,440.28	0.00	0.49
		Base	98.948806	4,947,440.28	98.948806	4,947,440.28	0.00	0.49
63763QXS1	NATIONAL SECS CLEARING				5.370000	26 Oct 2023		
	5,000,000.000	Local	99.627083	4,981,354.17	99.627083	4,981,354.17	0.00	0.49
		Base	99.627083	4,981,354.17	99.627083	4,981,354.17	0.00	0.49
64105HY71	NESTLE CAP CORP				5.020000	07 Nov 2023		
	5,000,000.000	Local	99.484056	4,974,202.78	99.484056	4,974,202.78	0.00	0.49
		Base	99.484056	4,974,202.78	99.484056	4,974,202.78	0.00	0.49
64106GCU5	NESTLE FIN FRANCE S.				5.420000	28 Mar 2024		
	5,000,000.000	Local	97.305055	4,865,252.77	97.259800	4,862,990.00	-2,262.77	0.48
		Base	97.305055	4,865,252.77	97.259800	4,862,990.00	-2,262.77	0.48
64951XZ13	NEW YORK LFE CAP COR				5.360000	01 Dec 2023		
	5,227,000.000	Local	99.091778	5,179,527.22	99.091778	5,179,527.22	0.00	0.51
		Base	99.091778	5,179,527.22	99.091778	5,179,527.22	0.00	0.51
67983UXT5	OLD LINE FUNDING LLC				5.420000	27 Oct 2023		
	5,000,000.000	Local	99.608556	4,980,427.78	99.608556	4,980,427.78	0.00	0.49
		Base	99.608556	4,980,427.78	99.608556	4,980,427.78	0.00	0.49
67984RMQ9	OLD LINE FUNDING LLC				5.660000	06 Nov 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.49
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74271UXG0	PROCTOR GAMBLE AND CO					4.950000	16 Oct 2023		
		Local	5,000,000.000	99.793750	4,989,687.50	99.793750	4,989,687.50	0.00	0.49
		Base		99.793750	4,989,687.50	99.793750	4,989,687.50	0.00	0.49
74271UXT2	PROCTOR GAMBLE AND CO					5.100000	27 Oct 2023		
		Local	5,000,000.000	99.631667	4,981,583.33	99.631667	4,981,583.33	0.00	0.49
		Base		99.631667	4,981,583.33	99.631667	4,981,583.33	0.00	0.49
74271UY61	PROCTOR GAMBLE AND CO					5.050000	06 Nov 2023		
		Local	5,000,000.000	99.495000	4,974,750.00	99.495000	4,974,750.00	0.00	0.49
		Base		99.495000	4,974,750.00	99.495000	4,974,750.00	0.00	0.49
78015DXJ4	ROYAL BK CDA					5.100000	18 Oct 2023		
		Local	5,000,000.000	99.759167	4,987,958.33	99.759167	4,987,958.33	0.00	0.49
		Base		99.759167	4,987,958.33	99.759167	4,987,958.33	0.00	0.49
8010M3X62	SANOFI					5.350000	06 Oct 2023		
		Local	5,000,000.000	99.925694	4,996,284.72	99.925694	4,996,284.72	0.00	0.49
		Base		99.925694	4,996,284.72	99.925694	4,996,284.72	0.00	0.49
82124MYT1	SHEFFIELD RECEIVABLE					5.480000	27 Nov 2023		
		Local	5,000,000.000	99.132333	4,956,616.67	99.132333	4,956,616.67	0.00	0.49
		Base		99.132333	4,956,616.67	99.132333	4,956,616.67	0.00	0.49
88602UXX3	THUNDER BAY FNDNG LLC					5.430000	31 Oct 2023		
		Local	5,000,000.000	99.547500	4,977,375.00	99.547500	4,977,375.00	0.00	0.49
		Base		99.547500	4,977,375.00	99.547500	4,977,375.00	0.00	0.49
88603AGV9	THUNDER BAY FNDNG LLC					5.620000	12 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.49
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.49
89233GCR5	TOYOTA MOTOR CREDIT					5.620000	25 Mar 2024		
		Local	5,000,000.000	97.252444	4,862,622.22	97.295800	4,864,790.00	2,167.78	0.48
		Base		97.252444	4,862,622.22	97.295800	4,864,790.00	2,167.78	0.48
89233HXP4	TOYOTA MOTOR CREDIT					5.370000	23 Oct 2023		
		Local	5,000,000.000	99.671833	4,983,591.67	99.671833	4,983,591.67	0.00	0.49
		Base		99.671833	4,983,591.67	99.671833	4,983,591.67	0.00	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796Z28	TREASURY BILL 02/24 0.00000				5.337500	22 Feb 2024		
	5,000,000.000	Local	97.865000	4,893,250.00	97.892339	4,894,616.95	1,366.95	0.48
		Base	97.865000	4,893,250.00	97.892339	4,894,616.95	1,366.95	0.48
912797FJ1	TREASURY BILL 11/23 0.00000				4.880000	09 Nov 2023		
	3,000,000.000	Local	99.471333	2,984,140.00	99.471333	2,984,140.00	0.00	0.30
		Base	99.471333	2,984,140.00	99.471333	2,984,140.00	0.00	0.30
912797FK8	TREASURY BILL 11/23 0.00000				4.947500	16 Nov 2023		
	5,000,000.000	Local	99.367819	4,968,390.97	99.367819	4,968,390.97	0.00	0.49
		Base	99.367819	4,968,390.97	99.367819	4,968,390.97	0.00	0.49
912797GV3	TREASURY BILL 10/23 0.00000				5.277500	03 Oct 2023		
	5,000,000.000	Local	99.970681	4,998,534.03	99.970681	4,998,534.03	0.00	0.49
		Base	99.970681	4,998,534.03	99.970681	4,998,534.03	0.00	0.49
91842KX27	VW CR INC				5.480000	02 Oct 2023		
	5,000,000.000	Local	99.984778	4,999,238.89	99.984778	4,999,238.89	0.00	0.49
		Base	99.984778	4,999,238.89	99.984778	4,999,238.89	0.00	0.49
91842KY26	VW CR INC				5.580000	02 Nov 2023		
	5,000,000.000	Local	99.504000	4,975,200.00	99.504000	4,975,200.00	0.00	0.49
		Base	99.504000	4,975,200.00	99.504000	4,975,200.00	0.00	0.49
92646LX47	VICTORY RECEIVABLES				5.450000	04 Oct 2023		
	5,000,000.000	Local	99.954583	4,997,729.17	99.954583	4,997,729.17	0.00	0.49
		Base	99.954583	4,997,729.17	99.954583	4,997,729.17	0.00	0.49
92646LY95	VICTORY RECEIVABLES				5.450000	09 Nov 2023		
	5,000,000.000	Local	99.409583	4,970,479.17	99.409583	4,970,479.17	0.00	0.49
		Base	99.409583	4,970,479.17	99.409583	4,970,479.17	0.00	0.49
926NKW009	AMHERST PIERPONT 04/15 VAR				5.310000	13 Oct 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.99
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.99
926NKW009	AMHERST PIERPONT 04/15 VAR				5.390000	18 Oct 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.48
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.48

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
926NKW009	AMHERST PIERPONT 04/15 VAR				5.310000	20 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.49
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.49
979QHR003	SOUTH STREET REPO				5.350000	02 Oct 2023		
	186,784,731.260	Local	100.000000	186,784,731.26	100.000000	186,784,731.26	0.00	18.47
		Base	100.000000	186,784,731.26	100.000000	186,784,731.26	0.00	18.47
US DOLLAR Total								
	522,600,731.260	Local		519,951,978.45		519,591,770.01	-360,208.44	51.38
		Base		519,951,978.45		519,591,770.01	-360,208.44	51.38
CASH EQUIVALENT Total								
	522,600,731.260	Base		519,951,978.45		519,591,770.01	-360,208.44	51.38
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	2,000,000.000	Local	99.850959	1,997,019.18	94.100425	1,882,008.50	-115,010.68	0.19
		Base	99.850959	1,997,019.18	94.100425	1,882,008.50	-115,010.68	0.19
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025		
	2,000,000.000	Local	99.995589	1,999,911.77	98.733049	1,974,660.98	-25,250.79	0.20
		Base	99.995589	1,999,911.77	98.733049	1,974,660.98	-25,250.79	0.20
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR				5.389000	28 Jul 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	98.613291	4,930,664.55	-69,335.45	0.49
		Base	100.000000	5,000,000.00	98.613291	4,930,664.55	-69,335.45	0.49
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
	2,000,000.000	Local	99.980473	1,999,609.46	95.762165	1,915,243.30	-84,366.16	0.19
		Base	99.980473	1,999,609.46	95.762165	1,915,243.30	-84,366.16	0.19
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
	2,000,000.000	Local	99.965795	1,999,315.90	94.855788	1,897,115.76	-102,200.14	0.19
		Base	99.965795	1,999,315.90	94.855788	1,897,115.76	-102,200.14	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
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				6.240000	12 Jan 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.631482	2,012,629.64	12,629.64	0.20
		Base	100.000000	2,000,000.00	100.631482	2,012,629.64	12,629.64	0.20
037833ES5	APPLE INC SR UNSECURED 05/26 4.421				4.421000	08 May 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	98.410950	2,952,328.50	-47,671.50	0.29
		Base	100.000000	3,000,000.00	98.410950	2,952,328.50	-47,671.50	0.29
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3				3.000000	27 Sep 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	96.336234	1,926,724.68	-73,275.32	0.19
		Base	100.000000	2,000,000.00	96.336234	1,926,724.68	-73,275.32	0.19
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6				6.000000	20 Oct 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	99.169263	1,983,385.26	-16,614.74	0.20
		Base	100.000000	2,000,000.00	99.169263	1,983,385.26	-16,614.74	0.20
06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4				5.400000	25 Jan 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	97.584071	4,879,203.55	-120,796.45	0.48
		Base	100.000000	5,000,000.00	97.584071	4,879,203.55	-120,796.45	0.48
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR				2.650000	18 Nov 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	90.733000	1,814,660.00	-185,340.00	0.18
		Base	100.000000	2,000,000.00	90.733000	1,814,660.00	-185,340.00	0.18
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05				1.050000	19 Feb 2027		
	5,000,000.000	Local	86.733277	4,336,663.86	84.632616	4,231,630.80	-105,033.06	0.42
		Base	86.733277	4,336,663.86	84.632616	4,231,630.80	-105,033.06	0.42
06368GQ67	BANK OF MONTREAL SR UNSECURED 04/24 3.125				3.125000	25 Apr 2024		
	1,240,000.000	Local	100.000000	1,240,000.00	98.174834	1,217,367.94	-22,632.06	0.12
		Base	100.000000	1,240,000.00	98.174834	1,217,367.94	-22,632.06	0.12
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5				5.000000	30 Sep 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	96.797722	2,903,931.66	-96,068.34	0.29
		Base	100.000000	3,000,000.00	96.797722	2,903,931.66	-96,068.34	0.29
06405LAD3	BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR				5.148000	22 May 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	99.065071	2,971,952.13	-28,047.87	0.29
		Base	100.000000	3,000,000.00	99.065071	2,971,952.13	-28,047.87	0.29

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06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024		
	2,000,000.000	Local	99.979693	1,999,593.86	97.044635	1,940,892.70	-58,701.16	0.19
		Base	99.979693	1,999,593.86	97.044635	1,940,892.70	-58,701.16	0.19
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				5.570000	26 Apr 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.869115	1,997,382.30	-2,617.70	0.20
		Base	100.000000	2,000,000.00	99.869115	1,997,382.30	-2,617.70	0.20
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				5.930000	25 Apr 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.948560	1,998,971.20	-1,028.80	0.20
		Base	100.000000	2,000,000.00	99.948560	1,998,971.20	-1,028.80	0.20
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	98.117000	1,962,340.00	-37,660.00	0.19
		Base	100.000000	2,000,000.00	98.117000	1,962,340.00	-37,660.00	0.19
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				5.770000	10 Jan 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.426775	1,988,535.50	-11,464.50	0.20
		Base	100.000000	2,000,000.00	99.426775	1,988,535.50	-11,464.50	0.20
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025		
	2,000,000.000	Local	99.971186	1,999,423.72	94.498647	1,889,972.94	-109,450.78	0.19
		Base	99.971186	1,999,423.72	94.498647	1,889,972.94	-109,450.78	0.19
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR				5.600000	18 Feb 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.809811	1,996,196.22	-3,803.78	0.20
		Base	100.000000	2,000,000.00	99.809811	1,996,196.22	-3,803.78	0.20
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55				5.550000	23 Jan 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	97.900000	2,937,000.00	-63,000.00	0.29
		Base	100.000000	3,000,000.00	97.900000	2,937,000.00	-63,000.00	0.29
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2				5.900000	16 Feb 2027		
	5,000,000.000	Local	99.996978	4,999,848.90	100.012320	5,000,616.00	767.10	0.49
Original Face:	5,000,000.000	Base	99.996978	4,999,848.90	100.012320	5,000,616.00	767.10	0.49
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.920000	09 May 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	97.903117	1,958,062.34	-41,937.66	0.19
		Base	100.000000	2,000,000.00	97.903117	1,958,062.34	-41,937.66	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
13607XG43	CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3					5.300000	28 Feb 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	95.970268	2,879,108.04	-120,891.96	0.28
		Base		100.000000	3,000,000.00	95.970268	2,879,108.04	-120,891.96	0.28
13607XMK0	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 VAR					6.000000	02 Sep 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.039217	3,001,176.51	1,176.51	0.30
		Base		100.000000	3,000,000.00	100.039217	3,001,176.51	1,176.51	0.30
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR					1.343000	06 Dec 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	98.793000	1,975,860.00	-24,140.00	0.20
		Base		100.000000	2,000,000.00	98.793000	1,975,860.00	-24,140.00	0.20
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	2,000,000.000	99.956587	1,999,131.74	95.373924	1,907,478.48	-91,653.26	0.19
		Base		99.956587	1,999,131.74	95.373924	1,907,478.48	-91,653.26	0.19
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
		Local	2,000,000.000	99.929972	1,998,599.43	96.692645	1,933,852.90	-64,746.53	0.19
		Base		99.929972	1,998,599.43	96.692645	1,933,852.90	-64,746.53	0.19
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
		Local	2,000,000.000	99.980823	1,999,616.45	98.904779	1,978,095.58	-21,520.87	0.20
		Base		99.980823	1,999,616.45	98.904779	1,978,095.58	-21,520.87	0.20
17290AH45	CITIGROUP INC SR UNSECURED 03/28 5.55					5.550000	22 Mar 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	98.727626	4,936,381.30	-63,618.70	0.49
		Base		100.000000	5,000,000.00	98.727626	4,936,381.30	-63,618.70	0.49
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5					6.048750	22 Apr 2026		
		Local	5,000,000.000	100.125823	5,006,291.13	100.246310	5,012,315.50	6,024.37	0.50
Original Face:		Base	5,000,000.000	100.125823	5,006,291.13	100.246310	5,012,315.50	6,024.37	0.50
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	98.762077	4,938,103.85	-61,896.15	0.49
		Base		100.000000	5,000,000.00	98.762077	4,938,103.85	-61,896.15	0.49
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR					5.500000	21 Feb 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.606873	1,992,137.46	-7,862.54	0.20
		Base		100.000000	2,000,000.00	99.606873	1,992,137.46	-7,862.54	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
21688AAV4	COOPERAT RABOBANK UA/NY SR UNSECURED 01/25 5				5.000000	13 Jan 2025		
	5,000,000.000	Local	99.990222	4,999,511.12	99.104414	4,955,220.70	-44,290.42	0.49
		Base	99.990222	4,999,511.12	99.104414	4,955,220.70	-44,290.42	0.49
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024		
	3,000,000.000	Local	99.979452	2,999,383.56	95.454163	2,863,624.89	-135,758.67	0.28
		Base	99.979452	2,999,383.56	95.454163	2,863,624.89	-135,758.67	0.28
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A				2.110000	23 Aug 2027		
	138,328.130	Local	99.999689	138,327.70	99.836010	138,101.29	-226.41	0.01
Original Face:	2,000,000.000	Base	99.999689	138,327.70	99.836010	138,101.29	-226.41	0.01
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	101,875.500	Local	100.650333	102,538.03	96.785392	98,600.60	-3,937.43	0.01
Original Face:	2,096,032.000	Base	100.650333	102,538.03	96.785392	98,600.60	-3,937.43	0.01
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
	553,313.950	Local	100.701406	557,194.93	97.666479	540,402.25	-16,792.68	0.05
Original Face:	5,000,000.000	Base	100.701406	557,194.93	97.666479	540,402.25	-16,792.68	0.05
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	97.092458	1,941,849.16	-58,150.84	0.19
		Base	100.000000	2,000,000.00	97.092458	1,941,849.16	-58,150.84	0.19
3130APWH4	FEDERAL HOME LOAN BANK BONDS 11/23 0.75				0.750000	22 Nov 2023		
	5,000,000.000	Local	99.345513	4,967,275.63	99.312940	4,965,647.00	-1,628.63	0.49
		Base	99.345513	4,967,275.63	99.312940	4,965,647.00	-1,628.63	0.49
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125				4.125000	18 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	96.693344	2,417,333.60	-82,666.40	0.24
		Base	100.000000	2,500,000.00	96.693344	2,417,333.60	-82,666.40	0.24
3130ATFY8	FEDERAL HOME LOAN BANK BONDS 10/25 5				5.000000	20 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	98.672084	4,933,604.20	-66,395.80	0.49
		Base	100.000000	5,000,000.00	98.672084	4,933,604.20	-66,395.80	0.49
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024		
	5,000,000.000	Local	100.290827	5,014,541.34	99.091555	4,954,577.75	-59,963.59	0.49
		Base	100.290827	5,014,541.34	99.091555	4,954,577.75	-59,963.59	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
3130AUH31	FEDERAL HOME LOAN BANK BONDS 01/24 5.2				5.200000	30 Jan 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.854341	4,992,717.05	-7,282.95	0.49
		Base	100.000000	5,000,000.00	99.854341	4,992,717.05	-7,282.95	0.49
3130AUNX8	FEDERAL HOME LOAN BANK BONDS 02/24 5				5.000000	21 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.749821	4,987,491.05	-12,508.95	0.49
		Base	100.000000	5,000,000.00	99.749821	4,987,491.05	-12,508.95	0.49
3130AVNQ1	FEDERAL HOME LOAN BANK BONDS 05/24 5.32				5.320000	08 May 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.729697	4,986,484.85	-13,515.15	0.49
		Base	100.000000	5,000,000.00	99.729697	4,986,484.85	-13,515.15	0.49
3130AVRG9	FEDERAL HOME LOAN BANK BONDS 04/24 5.3				5.300000	19 Apr 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.756393	4,987,819.65	-12,180.35	0.49
		Base	100.000000	5,000,000.00	99.756393	4,987,819.65	-12,180.35	0.49
3130AWAD2	FEDERAL HOME LOAN BANK BONDS 05/28 5.75				5.750000	25 May 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	98.544902	4,927,245.10	-72,754.90	0.49
		Base	100.000000	5,000,000.00	98.544902	4,927,245.10	-72,754.90	0.49
3130AWLD0	FEDERAL HOME LOAN BANK BONDS 07/26 6				6.000000	27 Jul 2026		
	5,005,000.000	Local	100.000000	5,005,000.00	99.483571	4,979,152.73	-25,847.27	0.49
		Base	100.000000	5,005,000.00	99.483571	4,979,152.73	-25,847.27	0.49
3130AWQ78	FEDERAL HOME LOAN BANK BONDS 04/24 5.5				5.500000	01 Apr 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.977242	4,998,862.10	-1,137.90	0.49
		Base	100.000000	5,000,000.00	99.977242	4,998,862.10	-1,137.90	0.49
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	1,649,903.800	Local	103.950600	1,715,084.90	88.946300	1,467,528.38	-247,556.52	0.15
Original Face:	8,645,247.000	Base	103.950600	1,715,084.90	88.946300	1,467,528.38	-247,556.52	0.15
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	471,308.440	Local	103.883094	489,609.79	88.929297	419,131.28	-70,478.51	0.04
Original Face:	4,322,624.000	Base	103.883094	489,609.79	88.929297	419,131.28	-70,478.51	0.04
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR				5.475000	06 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.034974	5,001,748.70	1,748.70	0.49
		Base	100.000000	5,000,000.00	100.034974	5,001,748.70	1,748.70	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
3133EPDR3	FEDERAL FARM CREDIT BANK BONDS 03/28 5.375					5.375000	21 Mar 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	98.115195	4,905,759.75	-94,240.25	0.49
		Base		100.000000	5,000,000.00	98.115195	4,905,759.75	-94,240.25	0.49
3133EPLA1	FEDERAL FARM CREDIT BANK BONDS 06/25 VAR					5.480000	02 Jun 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.069696	5,003,484.80	3,484.80	0.49
		Base		100.000000	5,000,000.00	100.069696	5,003,484.80	3,484.80	0.49
3133EPUX1	FEDERAL FARM CREDIT BANK BONDS 09/28 5.36					5.360000	05 Sep 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	99.555863	4,977,793.15	-22,206.85	0.49
		Base		100.000000	5,000,000.00	99.555863	4,977,793.15	-22,206.85	0.49
3134GXC77	FREDDIE MAC NOTES 07/24 VAR					4.000000	12 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.818668	4,940,933.40	-59,066.60	0.49
		Base		100.000000	5,000,000.00	98.818668	4,940,933.40	-59,066.60	0.49
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	97.735834	2,932,075.02	-67,924.98	0.29
		Base		100.000000	3,000,000.00	97.735834	2,932,075.02	-67,924.98	0.29
3134GY4B5	FREDDIE MAC NOTES 08/24 5					5.000000	26 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.359265	4,967,963.25	-32,036.75	0.49
		Base		100.000000	5,000,000.00	99.359265	4,967,963.25	-32,036.75	0.49
3134GYD58	FREDDIE MAC NOTES 10/25 5					5.000000	30 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.349578	4,967,478.90	-32,521.10	0.49
		Base		100.000000	5,000,000.00	99.349578	4,967,478.90	-32,521.10	0.49
3134GYER9	FREDDIE MAC NOTES 01/25 5					5.000000	27 Jan 2025		
		Local	2,730,000.000	100.000000	2,730,000.00	99.001759	2,702,748.02	-27,251.98	0.27
		Base		100.000000	2,730,000.00	99.001759	2,702,748.02	-27,251.98	0.27
3134GYHD7	FREDDIE MAC NOTES 05/26 5.15					5.150000	22 May 2026		
		Local	3,145,000.000	100.000000	3,145,000.00	98.573257	3,100,128.93	-44,871.07	0.31
		Base		100.000000	3,145,000.00	98.573257	3,100,128.93	-44,871.07	0.31
3134GYP71	FREDDIE MAC NOTES 11/24 5.25					5.250000	04 Nov 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.382951	4,969,147.55	-30,852.45	0.49
		Base		100.000000	5,000,000.00	99.382951	4,969,147.55	-30,852.45	0.49

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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
3135GAH20	FANNIE MAE NOTES 01/25 5.25				5.250000	27 Jan 2025		
	4,725,000.000	Local	100.000000	4,725,000.00	99.233121	4,688,764.97	-36,235.03	0.46
		Base	100.000000	4,725,000.00	99.233121	4,688,764.97	-36,235.03	0.46
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	243,386.250	Local	101.258058	246,448.19	87.915470	213,974.17	-32,474.02	0.02
Original Face:	4,322,624.000	Base	101.258058	246,448.19	87.915470	213,974.17	-32,474.02	0.02
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
	325,981.400	Local	101.169171	329,792.68	84.903190	276,768.61	-53,024.07	0.03
Original Face:	4,322,624.000	Base	101.169171	329,792.68	84.903190	276,768.61	-53,024.07	0.03
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	348,880.330	Local	100.670456	351,219.42	92.149860	321,492.74	-29,726.68	0.03
Original Face:	5,111,816.000	Base	100.670456	351,219.42	92.149860	321,492.74	-29,726.68	0.03
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	347,409.730	Local	99.858786	346,919.14	92.921120	322,817.01	-24,102.13	0.03
Original Face:	4,322,624.000	Base	99.858786	346,919.14	92.921120	322,817.01	-24,102.13	0.03
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	565,550.890	Local	101.279017	572,784.38	89.694970	507,270.70	-65,513.68	0.05
Original Face:	5,326,337.000	Base	101.279017	572,784.38	89.694970	507,270.70	-65,513.68	0.05
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	347,409.730	Local	100.136657	347,884.49	93.331180	324,241.60	-23,642.89	0.03
Original Face:	4,322,624.000	Base	100.136657	347,884.49	93.331180	324,241.60	-23,642.89	0.03
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	488,410.200	Local	100.583276	491,258.98	86.467320	422,315.21	-68,943.77	0.04
Original Face:	8,645,247.000	Base	100.583276	491,258.98	86.467320	422,315.21	-68,943.77	0.04
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
	596,938.480	Local	101.326336	604,855.89	84.903190	506,819.81	-98,036.08	0.05
Original Face:	6,483,935.000	Base	101.326336	604,855.89	84.903190	506,819.81	-98,036.08	0.05
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028		
	259,122.720	Local	99.931311	258,944.73	94.254840	244,235.71	-14,709.02	0.02
Original Face:	4,322,624.000	Base	99.931311	258,944.73	94.254840	244,235.71	-14,709.02	0.02

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3136B15A8	FANNIE MAE FNR 2018 37 CT				3.500000	25 May 2048		
	431,398.430	Local	99.685970	430,043.71	89.115640	384,443.47	-45,600.24	0.04
Original Face:	4,507,221.000	Base	99.685970	430,043.71	89.115640	384,443.47	-45,600.24	0.04
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	818,718.450	Local	98.869108	809,459.63	89.363320	731,633.99	-77,825.64	0.07
Original Face:	5,000,000.000	Base	98.869108	809,459.63	89.363320	731,633.99	-77,825.64	0.07
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	54,808.410	Local	98.559655	54,018.98	94.648150	51,875.15	-2,143.83	0.01
Original Face:	2,161,312.000	Base	98.559655	54,018.98	94.648150	51,875.15	-2,143.83	0.01
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040		
	9,346.590	Local	100.109131	9,356.79	99.644040	9,313.32	-43.47	0.00
Original Face:	4,527,840.000	Base	100.109131	9,356.79	99.644040	9,313.32	-43.47	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	98,239.720	Local	99.981209	98,221.26	93.818900	92,167.42	-6,053.84	0.01
Original Face:	2,161,312.000	Base	99.981209	98,221.26	93.818900	92,167.42	-6,053.84	0.01
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041		
	90,773.460	Local	99.962632	90,739.54	94.605960	85,877.10	-4,862.44	0.01
Original Face:	2,472,541.000	Base	99.962632	90,739.54	94.605960	85,877.10	-4,862.44	0.01
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	174,994.960	Local	100.101111	175,171.90	94.813910	165,919.56	-9,252.34	0.02
Original Face:	4,322,624.000	Base	100.101111	175,171.90	94.813910	165,919.56	-9,252.34	0.02
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	17,157.850	Local	100.303768	17,209.97	99.378980	17,051.30	-158.67	0.00
Original Face:	6,483,935.000	Base	100.303768	17,209.97	99.378980	17,051.30	-158.67	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	465,062.910	Local	100.036470	465,232.52	93.363770	434,200.27	-31,032.25	0.04
Original Face:	5,619,411.000	Base	100.036470	465,232.52	93.363770	434,200.27	-31,032.25	0.04
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	924,347.210	Local	101.077129	934,303.62	86.929720	803,532.44	-130,771.18	0.08
Original Face:	4,322,624.000	Base	101.077129	934,303.62	86.929720	803,532.44	-130,771.18	0.08

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3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	519,429.920	100.020259	519,535.15	89.365530	464,191.30	-55,343.85	0.05
Original Face:		Base	4,322,624.000	100.020259	519,535.15	89.365530	464,191.30	-55,343.85	0.05
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	1,298,574.570	100.628134	1,306,731.36	90.015370	1,168,916.70	-137,814.66	0.12
Original Face:		Base	10,806,559.000	100.628134	1,306,731.36	90.015370	1,168,916.70	-137,814.66	0.12
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	199,170.730	100.400917	199,969.24	97.516080	194,223.49	-5,745.75	0.02
Original Face:		Base	10,806,559.000	100.400917	199,969.24	97.516080	194,223.49	-5,745.75	0.02
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	10,604.910	100.432064	10,650.73	99.693910	10,572.45	-78.28	0.00
Original Face:		Base	4,322,624.000	100.432064	10,650.73	99.693910	10,572.45	-78.28	0.00
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	918,366.260	99.919382	917,625.89	86.892920	797,995.26	-119,630.63	0.08
Original Face:		Base	6,483,935.000	99.919382	917,625.89	86.892920	797,995.26	-119,630.63	0.08
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	546,607.680	101.773330	556,300.84	95.489580	521,953.38	-34,347.46	0.05
Original Face:		Base	6,000,000.000	101.773330	556,300.84	95.489580	521,953.38	-34,347.46	0.05
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	2,362,246.080	100.398392	2,371,657.08	91.382099	2,158,670.05	-212,987.03	0.21
Original Face:		Base	14,386,036.000	100.398392	2,371,657.08	91.382099	2,158,670.05	-212,987.03	0.21
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	828,523.630	101.489460	840,864.16	94.752111	785,043.63	-55,820.53	0.08
Original Face:		Base	6,483,935.000	101.489460	840,864.16	94.752111	785,043.63	-55,820.53	0.08
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	203,102.180	100.869902	204,868.97	94.098630	191,116.37	-13,752.60	0.02
Original Face:		Base	33,932,595.000	100.869902	204,868.97	94.098630	191,116.37	-13,752.60	0.02
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	317,201.630	105.135831	333,492.57	94.949380	301,180.98	-32,311.59	0.03
Original Face:		Base	18,956,866.000	105.135831	333,492.57	94.949380	301,180.98	-32,311.59	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
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	92,128.220	Local	104.148045	95,949.74	96.013360	88,455.40	-7,494.34	0.01
Original Face:	6,483,935.000	Base	104.148045	95,949.74	96.013360	88,455.40	-7,494.34	0.01
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR				5.389000	01 May 2053		
	2,944,000.530	Local	100.230841	2,950,796.49	98.537656	2,900,949.11	-49,847.38	0.29
Original Face:	3,000,000.000	Base	100.230841	2,950,796.49	98.537656	2,900,949.11	-49,847.38	0.29
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				3.000000	31 Jan 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	95.737981	1,914,759.62	-85,240.38	0.19
		Base	100.000000	2,000,000.00	95.737981	1,914,759.62	-85,240.38	0.19
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	888,596.660	Local	101.744783	904,100.74	89.280450	793,343.10	-110,757.64	0.08
Original Face:	7,989,505.000	Base	101.744783	904,100.74	89.280450	793,343.10	-110,757.64	0.08
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	2,735,185.800	Local	95.030211	2,599,252.85	79.225480	2,166,964.08	-432,288.77	0.21
Original Face:	10,000,000.000	Base	95.030211	2,599,252.85	79.225480	2,166,964.08	-432,288.77	0.21
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	706,660.200	Local	97.945532	692,142.09	86.983230	614,675.87	-77,466.22	0.06
Original Face:	5,000,000.000	Base	97.945532	692,142.09	86.983230	614,675.87	-77,466.22	0.06
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	533,092.800	Local	100.712292	536,889.98	83.228360	443,684.39	-93,205.59	0.04
Original Face:	10,000,000.000	Base	100.712292	536,889.98	83.228360	443,684.39	-93,205.59	0.04
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	2,145,532.950	Local	96.735044	2,075,482.25	82.008410	1,759,517.46	-315,964.79	0.17
Original Face:	5,000,000.000	Base	96.735044	2,075,482.25	82.008410	1,759,517.46	-315,964.79	0.17
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053		
	2,916,799.970	Local	103.107874	3,007,450.43	97.945920	2,856,886.57	-150,563.86	0.28
Original Face:	3,000,000.000	Base	103.107874	3,007,450.43	97.945920	2,856,886.57	-150,563.86	0.28
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045		
	2,955,873.150	Local	99.642258	2,945,298.76	98.364990	2,907,544.33	-37,754.43	0.29
Original Face:	3,000,000.000	Base	99.642258	2,945,298.76	98.364990	2,907,544.33	-37,754.43	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
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	97.375084	1,947,501.68	-52,498.32	0.19
		Base		100.000000	2,000,000.00	97.375084	1,947,501.68	-52,498.32	0.19
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
		Local	3,000,000.000	99.843660	2,995,309.79	97.826818	2,934,804.54	-60,505.25	0.29
		Base		99.843660	2,995,309.79	97.826818	2,934,804.54	-60,505.25	0.29
46514BBF3	ISRAEL ST 04/25 4.94					4.940000	01 Apr 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.537361	4,976,868.05	-23,131.95	0.49
		Base		100.000000	5,000,000.00	99.537361	4,976,868.05	-23,131.95	0.49
46514BCL9	ISRAEL ST 06/26 5.1					5.100000	01 Jun 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.517887	4,975,894.35	-24,105.65	0.49
		Base		100.000000	5,000,000.00	99.517887	4,975,894.35	-24,105.65	0.49
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2					5.760000	17 Aug 2026		
		Local	5,000,000.000	99.993373	4,999,668.65	99.956920	4,997,846.00	-1,822.65	0.49
Original Face:		Base	5,000,000.000	99.993373	4,999,668.65	99.956920	4,997,846.00	-1,822.65	0.49
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
		Local	4,000,000.000	99.994585	3,999,783.40	99.844760	3,993,790.40	-5,993.00	0.39
Original Face:		Base	4,000,000.000	99.994585	3,999,783.40	99.844760	3,993,790.40	-5,993.00	0.39
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	96.370012	4,818,500.60	-181,499.40	0.48
		Base		100.000000	5,000,000.00	96.370012	4,818,500.60	-181,499.40	0.48
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125					3.125000	29 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	98.187577	1,963,751.54	-36,248.46	0.19
		Base		100.000000	2,000,000.00	98.187577	1,963,751.54	-36,248.46	0.19
48133DM72	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15					4.150000	29 Jul 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	98.285853	1,965,717.06	-34,282.94	0.19
		Base		100.000000	2,000,000.00	98.285853	1,965,717.06	-34,282.94	0.19
48133MCP3	JPMORGAN CHASE FINANCIAL COMPANY GUAR 10/23 4					4.000000	23 Oct 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.699159	4,984,957.95	-15,042.05	0.49
		Base		100.000000	5,000,000.00	99.699159	4,984,957.95	-15,042.05	0.49

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532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5				5.000000	27 Feb 2026		
	2,000,000.000	Local	99.865846	1,997,316.91	99.753243	1,995,064.86	-2,252.05	0.20
		Base	99.865846	1,997,316.91	99.753243	1,995,064.86	-2,252.05	0.20
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025		
	2,000,000.000	Local	99.974774	1,999,495.47	96.693862	1,933,877.24	-65,618.23	0.19
		Base	99.974774	1,999,495.47	96.693862	1,933,877.24	-65,618.23	0.19
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	97.958276	2,938,748.28	-61,251.72	0.29
		Base	100.000000	3,000,000.00	97.958276	2,938,748.28	-61,251.72	0.29
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25				5.250000	13 Mar 2026		
	3,000,000.000	Local	99.972649	2,999,179.48	99.777455	2,993,323.65	-5,855.83	0.30
		Base	99.972649	2,999,179.48	99.777455	2,993,323.65	-5,855.83	0.30
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45				4.450000	30 Mar 2026		
	3,000,000.000	Local	99.943617	2,998,308.51	98.444143	2,953,324.29	-44,984.22	0.29
		Base	99.943617	2,998,308.51	98.444143	2,953,324.29	-44,984.22	0.29
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR				5.710000	13 Feb 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.351881	3,010,556.43	10,556.43	0.30
		Base	100.000000	3,000,000.00	100.351881	3,010,556.43	10,556.43	0.30
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				5.870000	10 Mar 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.336665	2,006,733.30	6,733.30	0.20
		Base	100.000000	2,000,000.00	100.336665	2,006,733.30	6,733.30	0.20
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.800000	05 Aug 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.145705	2,974,371.15	-25,628.85	0.29
		Base	100.000000	3,000,000.00	99.145705	2,974,371.15	-25,628.85	0.29
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	96.876008	4,843,800.40	-156,199.60	0.48
		Base	100.000000	5,000,000.00	96.876008	4,843,800.40	-156,199.60	0.48
78014RNK2	ROYAL BANK OF CANADA SR UNSECURED 07/24 5.5				5.500000	16 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.418920	4,970,946.00	-29,054.00	0.49
		Base	100.000000	5,000,000.00	99.418920	4,970,946.00	-29,054.00	0.49

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78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024		
	3,000,000.000	Local	99.954586	2,998,637.59	94.868453	2,846,053.59	-152,584.00	0.28
		Base	99.954586	2,998,637.59	94.868453	2,846,053.59	-152,584.00	0.28
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				6.130000	25 Jan 2029		
	465,879.800	Local	100.000002	465,879.81	96.106240	447,739.56	-18,140.25	0.04
Original Face:	2,161,312.000	Base	100.000002	465,879.81	96.106240	447,739.56	-18,140.25	0.04
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.360000	03 Mar 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	98.957628	1,979,152.56	-20,847.44	0.20
		Base	100.000000	2,000,000.00	98.957628	1,979,152.56	-20,847.44	0.20
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.650000	25 Jul 2032		
	2,893,860.840	Local	100.000000	2,893,860.84	99.706064	2,885,354.74	-8,506.10	0.29
Original Face:	3,000,000.000	Base	100.000000	2,893,860.84	99.706064	2,885,354.74	-8,506.10	0.29
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	99.016631	1,980,332.62	-19,667.38	0.20
		Base	100.000000	2,000,000.00	99.016631	1,980,332.62	-19,667.38	0.20
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
	3,000,000.000	Local	102.368353	3,071,050.59	97.522195	2,925,665.85	-145,384.74	0.29
		Base	102.368353	3,071,050.59	97.522195	2,925,665.85	-145,384.74	0.29
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875				3.875000	15 Mar 2028		
	3,000,000.000	Local	99.262418	2,977,872.54	96.528917	2,895,867.51	-82,005.03	0.29
		Base	99.262418	2,977,872.54	96.528917	2,895,867.51	-82,005.03	0.29
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				5.665000	04 Mar 2024		
	6,000,000.000	Local	100.000000	6,000,000.00	99.984728	5,999,083.68	-916.32	0.59
		Base	100.000000	6,000,000.00	99.984728	5,999,083.68	-916.32	0.59
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	92.207509	2,766,225.27	-233,774.73	0.27
		Base	100.000000	3,000,000.00	92.207509	2,766,225.27	-233,774.73	0.27
89114X6S7	TORONTO DOMINION BANK SR UNSECURED 03/28 5.6				5.600000	14 Mar 2028		
	3,000,000.000	Local	100.000000	3,000,000.00	98.766590	2,962,997.70	-37,002.30	0.29
		Base	100.000000	3,000,000.00	98.766590	2,962,997.70	-37,002.30	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
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	96.725038	1,934,500.76	-65,499.24	0.19
		Base	100.000000	2,000,000.00	96.725038	1,934,500.76	-65,499.24	0.19
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				6.330000	06 Jun 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.388718	2,007,774.36	7,774.36	0.20
		Base	100.000000	2,000,000.00	100.388718	2,007,774.36	7,774.36	0.20
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103				5.103000	09 Jan 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	98.645773	4,932,288.65	-67,711.35	0.49
		Base	100.000000	5,000,000.00	98.645773	4,932,288.65	-67,711.35	0.49
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028		
	2,000,000.000	Local	100.000000	2,000,000.00	97.613162	1,952,263.24	-47,736.76	0.19
		Base	100.000000	2,000,000.00	97.613162	1,952,263.24	-47,736.76	0.19
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A				3.830000	15 Aug 2025		
	2,871,387.680	Local	99.996752	2,871,294.41	99.310880	2,851,600.37	-19,694.04	0.28
Original Face:	5,000,000.000	Base	99.996752	2,871,294.41	99.310880	2,851,600.37	-19,694.04	0.28
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	2,000,000.000	Local	99.993603	1,999,872.05	92.726329	1,854,526.58	-145,345.47	0.18
		Base	99.993603	1,999,872.05	92.726329	1,854,526.58	-145,345.47	0.18
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025		
	2,000,000.000	Local	99.942466	1,998,849.31	96.737345	1,934,746.90	-64,102.41	0.19
		Base	99.942466	1,998,849.31	96.737345	1,934,746.90	-64,102.41	0.19
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025		
	2,000,000.000	Local	99.915139	1,998,302.77	99.961922	1,999,238.44	935.67	0.20
		Base	99.915139	1,998,302.77	99.961922	1,999,238.44	935.67	0.20
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025		
	3,000,000.000	Local	99.972086	2,999,162.58	99.061491	2,971,844.73	-27,317.85	0.29
		Base	99.972086	2,999,162.58	99.061491	2,971,844.73	-27,317.85	0.29
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				5.510000	17 Jan 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.673520	2,990,205.60	-9,794.40	0.30
		Base	100.000000	3,000,000.00	99.673520	2,990,205.60	-9,794.40	0.30

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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
912796YT0	TREASURY BILL 11/23 0.00000					02 Nov 2023		
	3,000,000.000	Local	99.564222	2,986,926.67	99.544185	2,986,325.55	-601.12	0.30
		Base	99.564222	2,986,926.67	99.544185	2,986,325.55	-601.12	0.30
912796ZD4	TREASURY BILL 11/23 0.00000					30 Nov 2023		
	5,000,000.000	Local	99.125000	4,956,249.99	99.127292	4,956,364.60	114.61	0.49
		Base	99.125000	4,956,249.99	99.127292	4,956,364.60	114.61	0.49
912796ZY8	TREASURY BILL 01/24 0.00000					25 Jan 2024		
	5,000,000.000	Local	98.303500	4,915,175.00	98.306385	4,915,319.25	144.25	0.49
		Base	98.303500	4,915,175.00	98.306385	4,915,319.25	144.25	0.49
912797FA0	TREASURY BILL 10/23 0.00000					12 Oct 2023		
	5,000,000.000	Local	99.839858	4,991,992.92	99.853542	4,992,677.10	684.18	0.49
		Base	99.839858	4,991,992.92	99.853542	4,992,677.10	684.18	0.49
912797FC6	TREASURY BILL 10/23 0.00000					26 Oct 2023		
	5,000,000.000	Local	99.633958	4,981,697.91	99.648567	4,982,428.35	730.44	0.49
		Base	99.633958	4,981,697.91	99.648567	4,982,428.35	730.44	0.49
912797FS1	TREASURY BILL 06/24 0.00000				0.010000	13 Jun 2024		
	4,000,000.000	Local	96.496889	3,859,875.56	96.299194	3,851,967.76	-7,907.80	0.38
		Base	96.496889	3,859,875.56	96.299194	3,851,967.76	-7,907.80	0.38
912797FT9	TREASURY BILL 12/23 0.00000				0.010000	07 Dec 2023		
	5,000,000.000	Local	99.011750	4,950,587.50	99.026042	4,951,302.10	714.60	0.49
		Base	99.011750	4,950,587.50	99.026042	4,951,302.10	714.60	0.49
912797FU6	TREASURY BILL 12/23 0.00000				0.010000	14 Dec 2023		
	5,000,000.000	Local	98.937278	4,946,863.89	98.923385	4,946,169.25	-694.64	0.49
		Base	98.937278	4,946,863.89	98.923385	4,946,169.25	-694.64	0.49
912797GC5	TREASURY BILL 01/24 0.00000				0.010000	11 Jan 2024		
	3,000,000.000	Local	98.501139	2,955,034.16	98.513406	2,955,402.18	368.02	0.29
		Base	98.501139	2,955,034.16	98.513406	2,955,402.18	368.02	0.29
912797GD3	TREASURY BILL 01/24 0.00000				0.010000	18 Jan 2024		
	5,000,000.000	Local	98.407207	4,920,360.35	98.410750	4,920,537.50	177.15	0.49
		Base	98.407207	4,920,360.35	98.410750	4,920,537.50	177.15	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
912797GP6	TREASURY BILL 02/24 0.00000				0.010000	29 Feb 2024		
	5,000,000.000	Local	97.766039	4,888,301.94	97.789931	4,889,496.55	1,194.61	0.48
		Base	97.766039	4,888,301.94	97.789931	4,889,496.55	1,194.61	0.48
912797GQ4	TREASURY BILL 03/24 0.00000				0.010000	07 Mar 2024		
	5,000,000.000	Local	97.667305	4,883,365.27	97.682615	4,884,130.75	765.48	0.48
		Base	97.667305	4,883,365.27	97.682615	4,884,130.75	765.48	0.48
912797GZ4	TREASURY BILL 04/24 0.00000				0.010000	04 Apr 2024		
	5,000,000.000	Local	97.312972	4,865,648.60	97.303670	4,865,183.50	-465.10	0.48
		Base	97.312972	4,865,648.60	97.303670	4,865,183.50	-465.10	0.48
912797HK6	TREASURY BILL 11/23 0.00000					14 Nov 2023		
	5,000,000.000	Local	99.357661	4,967,883.05	99.369931	4,968,496.55	613.50	0.49
		Base	99.357661	4,967,883.05	99.369931	4,968,496.55	613.50	0.49
912797HV2	TREASURY BILL 12/23 0.00000				0.010000	19 Dec 2023		
	5,000,000.000	Local	98.836505	4,941,825.26	98.851125	4,942,556.25	730.99	0.49
		Base	98.836505	4,941,825.26	98.851125	4,942,556.25	730.99	0.49
912797JB4	TREASURY BILL 01/24 0.00000				0.010000	30 Jan 2024		
	5,000,000.000	Local	98.232850	4,911,642.50	98.234282	4,911,714.10	71.60	0.49
		Base	98.232850	4,911,642.50	98.234282	4,911,714.10	71.60	0.49
9128282U3	US TREASURY N/B 08/24 1.875				1.875000	31 Aug 2024		
	3,000,000.000	Local	98.753337	2,962,600.11	96.792969	2,903,789.07	-58,811.04	0.29
		Base	98.753337	2,962,600.11	96.792969	2,903,789.07	-58,811.04	0.29
912828B66	US TREASURY N/B 02/24 2.75				2.750000	15 Feb 2024		
	3,000,000.000	Local	99.284397	2,978,531.92	98.992188	2,969,765.64	-8,766.28	0.29
		Base	99.284397	2,978,531.92	98.992188	2,969,765.64	-8,766.28	0.29
912828YE4	US TREASURY N/B 08/24 1.25				1.250000	31 Aug 2024		
	3,000,000.000	Local	96.252797	2,887,583.92	96.257812	2,887,734.36	150.44	0.29
		Base	96.252797	2,887,583.92	96.257812	2,887,734.36	150.44	0.29
91282CDM0	US TREASURY N/B 11/23 0.5				0.500000	30 Nov 2023		
	7,000,000.000	Local	99.337236	6,953,606.54	99.208081	6,944,565.67	-9,040.87	0.69
		Base	99.337236	6,953,606.54	99.208081	6,944,565.67	-9,040.87	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
91282CDR9	US TREASURY N/B 12/23 0.75				0.750000	31 Dec 2023		
	3,000,000.000	Local	99.099333	2,972,980.00	98.859375	2,965,781.25	-7,198.75	0.29
		Base	99.099333	2,972,980.00	98.859375	2,965,781.25	-7,198.75	0.29
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	3,000,000.000	Local	96.445972	2,893,379.17	94.992188	2,849,765.64	-43,613.53	0.28
		Base	96.445972	2,893,379.17	94.992188	2,849,765.64	-43,613.53	0.28
91282CEK3	US TREASURY N/B 04/24 2.5				2.500000	30 Apr 2024		
	3,000,000.000	Local	98.472377	2,954,171.32	98.300781	2,949,023.43	-5,147.89	0.29
		Base	98.472377	2,954,171.32	98.300781	2,949,023.43	-5,147.89	0.29
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
	3,000,000.000	Local	98.856536	2,965,696.07	98.183594	2,945,507.82	-20,188.25	0.29
		Base	98.856536	2,965,696.07	98.183594	2,945,507.82	-20,188.25	0.29
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024		
	3,000,000.000	Local	98.866311	2,965,989.33	97.972656	2,939,179.68	-26,809.65	0.29
		Base	98.866311	2,965,989.33	97.972656	2,939,179.68	-26,809.65	0.29
91282CFD8	US TREASURY FRN 07/24 VAR				5.439792	31 Jul 2024		
	2,000,000.000	Local	100.003309	2,000,066.18	100.021641	2,000,432.82	366.64	0.20
		Base	100.003309	2,000,066.18	100.021641	2,000,432.82	366.64	0.20
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024		
	2,000,000.000	Local	99.948213	1,998,964.26	97.996094	1,959,921.88	-39,042.38	0.19
		Base	99.948213	1,998,964.26	97.996094	1,959,921.88	-39,042.38	0.19
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A				4.890000	13 Apr 2028		
	5,000,000.000	Local	99.998763	4,999,938.15	98.726000	4,936,300.00	-63,638.15	0.49
Original Face:	5,000,000.000	Base	99.998763	4,999,938.15	98.726000	4,936,300.00	-63,638.15	0.49
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65				5.650000	12 Sep 2028		
	5,000,000.000	Local	99.881101	4,994,055.05	98.368137	4,918,406.85	-75,648.20	0.49
		Base	99.881101	4,994,055.05	98.368137	4,918,406.85	-75,648.20	0.49
931142FA6	WALMART INC SR UNSECURED 04/26 4				4.000000	15 Apr 2026		
	2,000,000.000	Local	99.962345	1,999,246.90	97.380748	1,947,614.96	-51,631.94	0.19
		Base	99.962345	1,999,246.90	97.380748	1,947,614.96	-51,631.94	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
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45				5.450000	07 Aug 2026		
	2,000,000.000	Local	99.992360	1,999,847.19	99.383978	1,987,679.56	-12,167.63	0.20
		Base	99.992360	1,999,847.19	99.383978	1,987,679.56	-12,167.63	0.20
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR				6.370000	07 Aug 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.445575	2,008,911.50	8,911.50	0.20
		Base	100.000000	2,000,000.00	100.445575	2,008,911.50	8,911.50	0.20
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	97.745817	1,954,916.34	-45,083.66	0.19
		Base	100.000000	2,000,000.00	97.745817	1,954,916.34	-45,083.66	0.19
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	98.641440	1,972,828.80	-27,171.20	0.20
		Base	100.000000	2,000,000.00	98.641440	1,972,828.80	-27,171.20	0.20
US DOLLAR Total								
	500,220,493.730	Local		498,080,348.92		489,648,036.35	-8,432,312.57	48.42
Original Face:	314,959,663.000	Base		498,080,348.92		489,648,036.35	-8,432,312.57	48.42
FIXED INCOME Total								
	500,220,493.730	Base		498,080,348.92		489,648,036.35	-8,432,312.57	48.42
Original Face:	314,959,663.000							

& 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									
		1,024,872,026.770	Base		1,020,083,129.15		1,011,290,608.14	-8,792,521.01	100.00
	Original Face:	314,959,663.000							

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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 EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A3XK1	AT+T INC					5.700000	19 Oct 2023		
			20,000,000.000	99.715000	19,943,000.00	99.715000	19,943,000.00	0.00	5.50
		Base		99.715000	19,943,000.00	99.715000	19,943,000.00	0.00	5.50
06051WAJ3	BANK OF AMERICA					5.570000	10 Nov 2023		
			5,750,000.000	100.015599	5,750,896.95	100.015599	5,750,896.95	0.00	1.59
		Base		100.015599	5,750,896.95	100.015599	5,750,896.95	0.00	1.59
1247P3YD8	CAFCO LLC					5.520000	13 Nov 2023		
			20,000,000.000	99.340667	19,868,133.33	99.340667	19,868,133.33	0.00	5.48
		Base		99.340667	19,868,133.33	99.340667	19,868,133.33	0.00	5.48
20632C3G0	CONCORD MINUTEMEN CAP 12/23 ZCP					5.740000	04 Dec 2023		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.76
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.76
24422MXA4	JOHN DEERE CAPITAL C					5.340000	10 Oct 2023		
			15,000,000.000	99.866500	14,979,975.00	99.866500	14,979,975.00	0.00	4.13
		Base		99.866500	14,979,975.00	99.866500	14,979,975.00	0.00	4.13
26244JXC8	DUKE ENERGY CORP					5.500000	12 Oct 2023		
			20,000,000.000	99.831944	19,966,388.89	99.831944	19,966,388.89	0.00	5.50
		Base		99.831944	19,966,388.89	99.831944	19,966,388.89	0.00	5.50
38346MXJ8	GOTHAM FDG CORP					5.470000	18 Oct 2023		
			20,000,000.000	99.741694	19,948,338.89	99.741694	19,948,338.89	0.00	5.50
		Base		99.741694	19,948,338.89	99.741694	19,948,338.89	0.00	5.50
38346MYW8	GOTHAM FDG CORP					5.400000	30 Nov 2023		
			15,000,000.000	99.115000	14,867,250.00	99.115000	14,867,250.00	0.00	4.10
		Base		99.115000	14,867,250.00	99.115000	14,867,250.00	0.00	4.10
38346MZJ6	GOTHAM FDG CORP					5.500000	18 Dec 2023		
			10,000,000.000	98.808333	9,880,833.33	98.808333	9,880,833.33	0.00	2.72
		Base		98.808333	9,880,833.33	98.808333	9,880,833.33	0.00	2.72

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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
40060XYE4	GTA FDG LLC DISC					5.470000	14 Nov 2023		
		Local	15,000,000.000	99.331444	14,899,716.66	99.331444	14,899,716.66	0.00	4.11
		Base		99.331444	14,899,716.66	99.331444	14,899,716.66	0.00	4.11
41282KY28	HARLEY DAVIDSON FND CP					6.100000	02 Nov 2023		
		Local	20,000,000.000	99.457778	19,891,555.56	99.457778	19,891,555.56	0.00	5.48
		Base		99.457778	19,891,555.56	99.457778	19,891,555.56	0.00	5.48
4499929H1	ILA FINANCIAL SQUARE GOVT					5.239502	31 Dec 2030		
		Local	65,482,044.600	100.000000	65,482,044.60	100.000000	65,482,044.60	0.00	18.05
		Base		100.000000	65,482,044.60	100.000000	65,482,044.60	0.00	18.05
53127UXP0	LIBERTY FUNDING LLC					5.440000	23 Oct 2023		
		Local	8,242,000.000	99.667556	8,214,599.93	99.667556	8,214,599.93	0.00	2.26
		Base		99.667556	8,214,599.93	99.667556	8,214,599.93	0.00	2.26
56274MYG1	MANHATTAN ASSET FDG.					5.460000	16 Nov 2023		
		Local	20,000,000.000	99.302333	19,860,466.66	99.302333	19,860,466.66	0.00	5.47
		Base		99.302333	19,860,466.66	99.302333	19,860,466.66	0.00	5.47
912797FC6	TREASURY BILL 10/23 0.00000					5.275000	26 Oct 2023		
		Local	50,000,000.000	99.638806	49,819,402.77	99.638806	49,819,402.77	0.00	13.73
		Base		99.638806	49,819,402.77	99.638806	49,819,402.77	0.00	13.73
912797FL6	TREASURY BILL 11/23 0.00000					5.287500	24 Nov 2023		
		Local	10,000,000.000	99.206875	9,920,687.50	99.206875	9,920,687.50	0.00	2.73
		Base		99.206875	9,920,687.50	99.206875	9,920,687.50	0.00	2.73
912797GM3	TREASURY BILL 02/24 0.00000					5.257800	08 Feb 2024		
		Local	10,000,000.000	98.101346	9,810,134.55	98.102177	9,810,217.70	83.15	2.70
		Base		98.101346	9,810,134.55	98.102177	9,810,217.70	83.15	2.70
912797HM2	TREASURY BILL 11/23 0.00000					5.276000	28 Nov 2023		
		Local	10,000,000.000	99.149978	9,914,997.78	99.149978	9,914,997.78	0.00	2.73
		Base		99.149978	9,914,997.78	99.149978	9,914,997.78	0.00	2.73
912797HN0	WI TREASURY SEC 12/23 0					5.280000	05 Dec 2023		
		Local	10,000,000.000	99.046667	9,904,666.67	99.046667	9,904,666.67	0.00	2.73
		Base		99.046667	9,904,666.67	99.046667	9,904,666.67	0.00	2.73

& 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
912797HU4	TREASURY BILL 12/23 0.00000					5.299300	12 Dec 2023		
		Local	10,000,000.000	98.940140	9,894,014.00	98.940140	9,894,014.00	0.00	2.73
		Base		98.940140	9,894,014.00	98.940140	9,894,014.00	0.00	2.73
US DOLLAR Total									
		Local	364,474,044.600		362,817,103.07		362,817,186.22	83.15	100.00
		Base			362,817,103.07		362,817,186.22	83.15	100.00
CASH EQUIVALENT Total									
		Base	364,474,044.600		362,817,103.07		362,817,186.22	83.15	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
FUND Total									
		364,474,044.600	Base		362,817,103.07		362,817,186.22	83.15	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					5.239502	31 Dec 2030		
		5,430.210	Local	100.000000	5,430.21	100.000000	5,430.21	0.00	0.02
			Base	100.000000	5,430.21	100.000000	5,430.21	0.00	0.02
US DOLLAR Total									
		5,430.210	Local		5,430.21		5,430.21	0.00	0.02
			Base		5,430.21		5,430.21	0.00	0.02
CASH EQUIVALENT Total									
		5,430.210	Base		5,430.21		5,430.21	0.00	0.02
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		57,762.000	Local	401.729749	23,204,713.76	427.480000	24,692,099.76	1,487,386.00	98.26
			Base	401.729749	23,204,713.76	427.480000	24,692,099.76	1,487,386.00	98.26
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
		1,100.000	Local	409.474500	450,421.95	392.700000	431,970.00	-18,451.95	1.72
			Base	409.474500	450,421.95	392.700000	431,970.00	-18,451.95	1.72
US DOLLAR Total									
		58,862.000	Local		23,655,135.71		25,124,069.76	1,468,934.05	99.98
			Base		23,655,135.71		25,124,069.76	1,468,934.05	99.98
EQUITY Total									
		58,862.000	Base		23,655,135.71		25,124,069.76	1,468,934.05	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
FUND Total									
		64,292.210	Base		23,660,565.92		25,129,499.97	1,468,934.05	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
4499929H1	ILA FINANCIAL SQUARE GOVT					5.239502	31 Dec 2030		
			7,460.180	100.000000	7,460.18	100.000000	7,460.18	0.00	0.07
		Base		100.000000	7,460.18	100.000000	7,460.18	0.00	0.07
US DOLLAR Total									
			7,460.180		7,460.18		7,460.18	0.00	0.07
		Base			7,460.18		7,460.18	0.00	0.07
CASH EQUIVALENT Total									
			7,460.180		7,460.18		7,460.18	0.00	0.07
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
			22,738.000	451.054329	10,256,073.33	456.640000	10,383,080.32	127,006.99	96.34
		Base		451.054329	10,256,073.33	456.640000	10,383,080.32	127,006.99	96.34
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF								
			4,580.000	89.748240	411,046.94	84.530000	387,147.40	-23,899.54	3.59
		Base		89.748240	411,046.94	84.530000	387,147.40	-23,899.54	3.59
US DOLLAR Total									
			27,318.000		10,667,120.27		10,770,227.72	103,107.45	99.93
		Base			10,667,120.27		10,770,227.72	103,107.45	99.93
EQUITY Total									
			27,318.000		10,667,120.27		10,770,227.72	103,107.45	99.93

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		34,778.180	Base	10,674,580.45		10,777,687.90	103,107.45	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					5.239502	31 Dec 2030		
		Local	6,465.790	100.000000	6,465.79	100.000000	6,465.79	0.00	0.09
		Base		100.000000	6,465.79	100.000000	6,465.79	0.00	0.09
US DOLLAR Total									
		Local	6,465.790		6,465.79		6,465.79	0.00	0.09
		Base			6,465.79		6,465.79	0.00	0.09
CASH EQUIVALENT Total									
		Base	6,465.790		6,465.79		6,465.79	0.00	0.09
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
		Local	82,783.000	91.855591	7,604,081.35	87.400000	7,235,234.20	-368,847.15	99.91
		Base		91.855591	7,604,081.35	87.400000	7,235,234.20	-368,847.15	99.91
US DOLLAR Total									
		Local	82,783.000		7,604,081.35		7,235,234.20	-368,847.15	99.91
		Base			7,604,081.35		7,235,234.20	-368,847.15	99.91
EQUITY Total									
		Base	82,783.000		7,604,081.35		7,235,234.20	-368,847.15	99.91

& 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									
		89,248.790	Base		7,610,547.14		7,241,699.99	-368,847.15	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					5.239502	31 Dec 2030		
			1,695.120	100.000000	1,695.12	100.000000	1,695.12	0.00	0.01
		Base		100.000000	1,695.12	100.000000	1,695.12	0.00	0.01
US DOLLAR Total									
			1,695.120		1,695.12		1,695.12	0.00	0.01
		Base			1,695.12		1,695.12	0.00	0.01
CASH EQUIVALENT Total									
			1,695.120		1,695.12		1,695.12	0.00	0.01
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	94.040000	11,347,242.56	-2,481,151.50	38.09
		Base		114.602483	13,828,394.06	94.040000	11,347,242.56	-2,481,151.50	38.09
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE								
			333,965.000	25.929342	8,659,492.59	24.340000	8,128,708.10	-530,784.49	27.29
		Base		25.929342	8,659,492.59	24.340000	8,128,708.10	-530,784.49	27.29
921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET								
			147,810.000	75.482009	11,156,995.78	69.780000	10,314,181.80	-842,813.98	34.62
		Base		75.482009	11,156,995.78	69.780000	10,314,181.80	-842,813.98	34.62
US DOLLAR Total									
			602,439.000		33,644,882.43		29,790,132.46	-3,854,749.97	99.99
		Base			33,644,882.43		29,790,132.46	-3,854,749.97	99.99
EQUITY Total									
			602,439.000		33,644,882.43		29,790,132.46	-3,854,749.97	99.99

& 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									
		604,134.120	Base		33,646,577.55		29,791,827.58	-3,854,749.97	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								
	2,174,561.000	Local	2,174,561.00	2,174,561.00	0.20	0.00		0.00
		Base	2,174,561.00	2,174,561.00	0.20	0.00	0.00	0.00
CASH EQUIVALENT								
	1,528,219.130	Local	1,528,219.13	1,528,219.13	0.14	0.00		0.00
		Base	1,528,219.13	1,528,219.13	0.14	0.00	0.00	0.00
EQUITY								
	22,832,641.000	Local	883,710,840.01	1,104,567,963.43	99.67	220,857,123.42		220,857,123.42
		Base	883,710,840.01	1,104,567,963.43	99.67	220,857,123.42	0.00	220,857,123.42
US DOLLAR Total								
	26,535,421.130	Local	887,413,620.14	1,108,270,743.56	100.00	220,857,123.42		220,857,123.42
		Base	887,413,620.14	1,108,270,743.56	100.00	220,857,123.42	0.00	220,857,123.42
FUND Total								
	26,535,421.130	Base	887,413,620.14	1,108,270,743.56	100.00	220,857,123.42	0.00	220,857,123.42

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								
	-180.000	Local	-180.00	-180.00	0.00	0.00		0.00
		Base	-180.00	-180.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,706,836.390	Local	1,706,836.39	1,706,836.39	0.24	0.00		0.00
		Base	1,706,836.39	1,706,836.39	0.24	0.00	0.00	0.00
EQUITY								
	27,576,348.000	Local	634,517,949.90	722,541,859.28	99.76	88,023,909.38		88,023,909.38
		Base	634,517,949.90	722,541,859.28	99.76	88,023,909.38	0.00	88,023,909.38
US DOLLAR Total								
	29,283,004.390	Local	636,224,606.29	724,248,515.67	100.00	88,023,909.38		88,023,909.38
		Base	636,224,606.29	724,248,515.67	100.00	88,023,909.38	0.00	88,023,909.38
FUND Total								
	29,283,004.390	Base	636,224,606.29	724,248,515.67	100.00	88,023,909.38	0.00	88,023,909.38

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-235,783.400	Local	-235,783.40	-235,783.40	0.01	0.00		0.00
		Base	-235,783.40	-235,783.40	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	89,400,779.880	Local	88,951,073.11	88,951,235.25	3.22	162.14		162.14
		Base	88,951,073.11	88,951,235.25	3.22	162.14	0.00	162.14
EQUITY								
	932,687.000	Local	55,346,101.00	46,038,382.59	1.67	-9,307,718.41		-9,307,718.41
		Base	55,346,101.00	46,038,382.59	1.67	-9,307,718.41	0.00	-9,307,718.41
FIXED INCOME								
	2,778,736,996.090	Local	2,803,274,382.28	2,623,755,029.39	95.10	-179,519,352.89		-179,519,352.89
Original Face:	2,216,169,844.000	Base	2,803,274,382.28	2,623,755,029.39	95.10	-179,519,352.89	0.00	-179,519,352.89
US DOLLAR Total								
	2,868,834,679.570	Local	2,947,335,772.99	2,758,508,863.83	100.00	-188,826,909.16		-188,826,909.16
Original Face:	2,216,169,844.000	Base	2,947,335,772.99	2,758,508,863.83	100.00	-188,826,909.16	0.00	-188,826,909.16
FUND Total								
	2,868,834,679.570	Base	2,947,335,772.99	2,758,508,863.83	100.00	-188,826,909.16	0.00	-188,826,909.16
Original Face:	2,216,169,844.000							

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								
	212,591.590	Local	212,591.59	212,591.59	0.03	0.00		0.00
		Base	212,591.59	212,591.59	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	94,575,452.360	Local	93,865,692.85	93,842,565.17	13.93	-23,127.68		-23,127.68
		Base	93,865,692.85	93,842,565.17	13.93	-23,127.68	0.00	-23,127.68
FIXED INCOME								
	602,864,015.300	Local	602,216,407.20	579,501,385.74	86.04	-22,715,021.46		-22,715,021.46
Original Face:	201,523,032.000	Base	602,216,407.20	579,501,385.74	86.04	-22,715,021.46	0.00	-22,715,021.46
US DOLLAR Total								
	697,652,059.250	Local	696,294,691.64	673,556,542.50	100.00	-22,738,149.14		-22,738,149.14
Original Face:	201,523,032.000	Base	696,294,691.64	673,556,542.50	100.00	-22,738,149.14	0.00	-22,738,149.14
FUND Total								
	697,652,059.250	Base	696,294,691.64	673,556,542.50	100.00	-22,738,149.14	0.00	-22,738,149.14
Original Face:	201,523,032.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	244,204.600	Local	244,204.60	244,204.60	0.08	0.00		0.00
		Base	244,204.60	244,204.60	0.08	0.00	0.00	0.00
CASH EQUIVALENT								
	103,577,722.350	Local	103,460,399.02	103,461,765.97	35.19	1,366.95		1,366.95
		Base	103,460,399.02	103,461,765.97	35.19	1,366.95	0.00	1,366.95
FIXED INCOME								
	197,681,697.740	Local	197,297,034.08	190,272,278.59	64.72	-7,024,755.49		-7,024,755.49
Original Face:	113,263,606.000	Base	197,297,034.08	190,272,278.59	64.72	-7,024,755.49	0.00	-7,024,755.49
US DOLLAR Total								
	301,503,624.690	Local	301,001,637.70	293,978,249.16	100.00	-7,023,388.54		-7,023,388.54
Original Face:	113,263,606.000	Base	301,001,637.70	293,978,249.16	100.00	-7,023,388.54	0.00	-7,023,388.54
FUND Total								
	301,503,624.690	Base	301,001,637.70	293,978,249.16	100.00	-7,023,388.54	0.00	-7,023,388.54
Original Face:	113,263,606.000							

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								
	15,217.050	Local	15,217.05	15,217.05	0.00	0.00		0.00
		Base	15,217.05	15,217.05	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,888,173.760	Local	3,888,173.76	3,888,173.76	0.15	0.00		0.00
		Base	3,888,173.76	3,888,173.76	0.15	0.00	0.00	0.00
EQUITY								
	23,209,982.000	Local	1,182,768,032.09	2,632,381,823.65	99.85	1,449,613,791.56		1,449,613,791.56
		Base	1,182,768,032.09	2,632,381,823.65	99.85	1,449,613,791.56	0.00	1,449,613,791.56
US DOLLAR Total								
	27,113,372.810	Local	1,186,671,422.90	2,636,285,214.46	100.00	1,449,613,791.56		1,449,613,791.56
		Base	1,186,671,422.90	2,636,285,214.46	100.00	1,449,613,791.56	0.00	1,449,613,791.56
FUND Total								
	27,113,372.810	Base	1,186,671,422.90	2,636,285,214.46	100.00	1,449,613,791.56	0.00	1,449,613,791.56

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								
	100,000.010	Local	100,000.01	100,000.01	0.00	0.00		0.00
		Base	100,000.01	100,000.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,160,002,639.590	Local	1,152,116,544.51	1,151,857,109.43	44.26	-259,435.08		-259,435.08
		Base	1,152,116,544.51	1,151,857,109.43	44.26	-259,435.08	0.00	-259,435.08
EQUITY								
	207,994,353.720	Local	207,994,353.72	207,994,353.72	7.99	0.00		0.00
		Base	207,994,353.72	207,994,353.72	7.99	0.00	0.00	0.00
FIXED INCOME								
	1,277,805,500.340	Local	1,271,048,700.78	1,242,632,378.27	47.75	-28,416,322.51		-28,416,322.51
Original Face:	593,465,758.000	Base	1,271,048,700.78	1,242,632,378.27	47.75	-28,416,322.51	0.00	-28,416,322.51
US DOLLAR Total								
	2,645,902,493.660	Local	2,631,259,599.02	2,602,583,841.43	100.00	-28,675,757.59		-28,675,757.59
Original Face:	593,465,758.000	Base	2,631,259,599.02	2,602,583,841.43	100.00	-28,675,757.59	0.00	-28,675,757.59
FUND Total								
	2,645,902,493.660	Base	2,631,259,599.02	2,602,583,841.43	100.00	-28,675,757.59	0.00	-28,675,757.59
Original Face:	593,465,758.000							

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								
	-371,256.360	Local	-371,256.36	-371,256.36	0.01	0.00		0.00
		Base	-371,256.36	-371,256.36	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	2,001,864,766.710	Local	1,993,154,892.91	1,992,903,397.69	32.46	-251,495.22		-251,495.22
		Base	1,993,154,892.91	1,992,903,397.69	32.46	-251,495.22	0.00	-251,495.22
EQUITY								
	396,945,158.450	Local	396,945,158.45	396,945,158.45	6.47	0.00		0.00
		Base	396,945,158.45	396,945,158.45	6.47	0.00	0.00	0.00
FIXED INCOME								
	3,870,676,001.240	Local	3,866,506,239.17	3,748,744,841.13	61.06	-117,761,398.04		-117,761,398.04
Original Face:	464,849,823.000	Base	3,866,506,239.17	3,748,744,841.13	61.06	-117,761,398.04	0.00	-117,761,398.04
US DOLLAR Total								
	6,269,114,670.040	Local	6,256,235,034.17	6,138,222,140.91	100.00	-118,012,893.26		-118,012,893.26
Original Face:	464,849,823.000	Base	6,256,235,034.17	6,138,222,140.91	100.00	-118,012,893.26	0.00	-118,012,893.26
FUND Total								
	6,269,114,670.040	Base	6,256,235,034.17	6,138,222,140.91	100.00	-118,012,893.26	0.00	-118,012,893.26
Original Face:	464,849,823.000							

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								
	-8,645.380	Local	-8,645.38	-8,645.38	0.01	0.00		0.00
		Base	-8,645.38	-8,645.38	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	406,052.840	Local	406,052.84	406,052.84	0.35	0.00		0.00
		Base	406,052.84	406,052.84	0.35	0.00	0.00	0.00
FIXED INCOME								
	116,551,134.510	Local	116,117,995.36	114,224,585.57	99.64	-1,893,409.79		-1,893,409.79
Original Face:	44,037,000.000	Base	116,117,995.36	114,224,585.57	99.64	-1,893,409.79	0.00	-1,893,409.79
US DOLLAR Total								
	116,948,541.970	Local	116,515,402.82	114,621,993.03	100.00	-1,893,409.79		-1,893,409.79
Original Face:	44,037,000.000	Base	116,515,402.82	114,621,993.03	100.00	-1,893,409.79	0.00	-1,893,409.79
FUND Total								
	116,948,541.970	Base	116,515,402.82	114,621,993.03	100.00	-1,893,409.79	0.00	-1,893,409.79
Original Face:	44,037,000.000							

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								
	100,000.020	Local	100,000.02	100,000.02	0.01	0.00		0.00
		Base	100,000.02	100,000.02	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	368,671,855.940	Local	367,614,648.17	367,574,003.74	30.67	-40,644.43		-40,644.43
		Base	367,614,648.17	367,574,003.74	30.67	-40,644.43	0.00	-40,644.43
EQUITY								
	125,683,063.670	Local	125,683,063.67	125,683,063.67	10.49	0.00		0.00
		Base	125,683,063.67	125,683,063.67	10.49	0.00	0.00	0.00
FIXED INCOME								
	731,613,735.080	Local	731,484,989.97	705,164,393.02	58.84	-26,320,596.95		-26,320,596.95
Original Face:	307,393,263.000	Base	731,484,989.97	705,164,393.02	58.84	-26,320,596.95	0.00	-26,320,596.95
US DOLLAR Total								
	1,226,068,654.710	Local	1,224,882,701.83	1,198,521,460.45	100.00	-26,361,241.38		-26,361,241.38
Original Face:	307,393,263.000	Base	1,224,882,701.83	1,198,521,460.45	100.00	-26,361,241.38	0.00	-26,361,241.38
FUND Total								
	1,226,068,654.710	Base	1,224,882,701.83	1,198,521,460.45	100.00	-26,361,241.38	0.00	-26,361,241.38
Original Face:	307,393,263.000							

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								
	75,000.010	Local	75,000.01	75,000.01	0.00	0.00		0.00
		Base	75,000.01	75,000.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,157,386,390.570	Local	2,147,143,294.52	2,147,090,802.92	77.84	-52,491.60		-52,491.60
		Base	2,147,143,294.52	2,147,090,802.92	77.84	-52,491.60	0.00	-52,491.60
EQUITY								
	42,415,650.310	Local	42,415,650.31	42,415,650.31	1.54	0.00		0.00
		Base	42,415,650.31	42,415,650.31	1.54	0.00	0.00	0.00
FIXED INCOME								
	573,770,284.220	Local	568,680,246.20	568,734,600.82	20.62	54,354.62		54,354.62
Original Face:	21,000,000.000	Base	568,680,246.20	568,734,600.82	20.62	54,354.62	0.00	54,354.62
US DOLLAR Total								
	2,773,647,325.110	Local	2,758,314,191.04	2,758,316,054.06	100.00	1,863.02		1,863.02
Original Face:	21,000,000.000	Base	2,758,314,191.04	2,758,316,054.06	100.00	1,863.02	0.00	1,863.02
FUND Total								
	2,773,647,325.110	Base	2,758,314,191.04	2,758,316,054.06	100.00	1,863.02	0.00	1,863.02
Original Face:	21,000,000.000							

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								
	71,602.090	Local	71,602.09	71,602.09	0.00	0.00		0.00
		Base	71,602.09	71,602.09	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,123,292,455.980	Local	1,120,938,518.37	1,120,925,932.75	50.74	-12,585.62		-12,585.62
		Base	1,120,938,518.37	1,120,925,932.75	50.74	-12,585.62	0.00	-12,585.62
EQUITY								
	120,995,590.060	Local	120,995,590.06	120,995,590.06	5.48	0.00		0.00
		Base	120,995,590.06	120,995,590.06	5.48	0.00	0.00	0.00
FIXED INCOME								
	975,000,000.000	Local	967,158,887.16	967,255,574.15	43.78	96,686.99		96,686.99
		Base	967,158,887.16	967,255,574.15	43.78	96,686.99	0.00	96,686.99
US DOLLAR Total								
	2,219,359,648.130	Local	2,209,164,597.68	2,209,248,699.05	100.00	84,101.37		84,101.37
		Base	2,209,164,597.68	2,209,248,699.05	100.00	84,101.37	0.00	84,101.37
FUND Total								
	2,219,359,648.130	Base	2,209,164,597.68	2,209,248,699.05	100.00	84,101.37	0.00	84,101.37

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	12,796,656.350	Local	12,795,377.07	12,796,656.35	2.74	1,279.28		1,279.28
		Base	12,795,377.07	12,796,656.35	2.74	1,279.28	0.00	1,279.28
FIXED INCOME								
	449,685,000.000	Local	460,005,596.01	454,774,072.54	97.26	-5,231,523.47		-5,231,523.47
Original Face:	127,168,326.930	Base	460,005,596.01	454,774,072.54	97.26	-5,231,523.47	0.00	-5,231,523.47
US DOLLAR Total								
	462,481,656.350	Local	472,800,973.08	467,570,728.89	100.00	-5,230,244.19		-5,230,244.19
Original Face:	127,168,326.930	Base	472,800,973.08	467,570,728.89	100.00	-5,230,244.19	0.00	-5,230,244.19
FUND Total								
	462,481,656.350	Base	472,800,973.08	467,570,728.89	100.00	-5,230,244.19	0.00	-5,230,244.19
Original Face:	127,168,326.930							

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								
	201,793.590	Local	201,793.59	201,793.59	0.04	0.00		0.00
		Base	201,793.59	201,793.59	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	42,000,000.000	Local	41,926,166.67	41,926,166.67	7.55	0.00		0.00
		Base	41,926,166.67	41,926,166.67	7.55	0.00	0.00	0.00
FIXED INCOME								
	555,664,205.000	Local	557,839,554.87	513,367,569.84	92.42	-44,471,985.03		-44,471,985.03
Original Face:	271,431,573.000	Base	557,839,554.87	513,367,569.84	92.42	-44,471,985.03	0.00	-44,471,985.03
US DOLLAR Total								
	597,865,998.590	Local	599,967,515.13	555,495,530.10	100.00	-44,471,985.03		-44,471,985.03
Original Face:	271,431,573.000	Base	599,967,515.13	555,495,530.10	100.00	-44,471,985.03	0.00	-44,471,985.03
FUND Total								
	597,865,998.590	Base	599,967,515.13	555,495,530.10	100.00	-44,471,985.03	0.00	-44,471,985.03
Original Face:	271,431,573.000							

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								
	376,189.630	Local	376,189.63	376,189.63	0.01	0.00		0.00
		Base	376,189.63	376,189.63	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	3,838,032,613.990	Local	3,829,321,637.90	3,829,153,339.46	86.83	-168,298.44		-168,298.44
		Base	3,829,321,637.90	3,829,153,339.46	86.83	-168,298.44	0.00	-168,298.44
EQUITY								
	391,968,448.750	Local	391,968,448.75	391,968,448.75	8.89	0.00		0.00
		Base	391,968,448.75	391,968,448.75	8.89	0.00	0.00	0.00
FIXED INCOME								
	190,000,000.000	Local	188,640,485.61	188,652,993.80	4.28	12,508.19		12,508.19
		Base	188,640,485.61	188,652,993.80	4.28	12,508.19	0.00	12,508.19
US DOLLAR Total								
	4,420,377,252.370	Local	4,410,306,761.89	4,410,150,971.64	100.00	-155,790.25		-155,790.25
		Base	4,410,306,761.89	4,410,150,971.64	100.00	-155,790.25	0.00	-155,790.25
FUND Total								
	4,420,377,252.370	Base	4,410,306,761.89	4,410,150,971.64	100.00	-155,790.25	0.00	-155,790.25

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	369,402.800	Local	369,402.80	369,402.80	0.20	0.00		0.00
		Base	369,402.80	369,402.80	0.20	0.00	0.00	0.00
CASH EQUIVALENT								
	20,319,000.000	Local	20,315,695.48	20,315,695.48	11.24	0.00		0.00
		Base	20,315,695.48	20,315,695.48	11.24	0.00	0.00	0.00
FIXED INCOME								
	178,514,053.960	Local	178,805,600.13	160,020,747.06	88.55	-18,784,853.07		-18,784,853.07
Original Face:	149,525,330.000	Base	178,805,600.13	160,020,747.06	88.55	-18,784,853.07	0.00	-18,784,853.07
US DOLLAR Total								
	199,202,456.760	Local	199,490,698.41	180,705,845.34	100.00	-18,784,853.07		-18,784,853.07
Original Face:	149,525,330.000	Base	199,490,698.41	180,705,845.34	100.00	-18,784,853.07	0.00	-18,784,853.07
FUND Total								
	199,202,456.760	Base	199,490,698.41	180,705,845.34	100.00	-18,784,853.07	0.00	-18,784,853.07
Original Face:	149,525,330.000							

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								
	2,050,801.780	Local	2,050,801.78	2,050,801.78	0.20	0.00		0.00
		Base	2,050,801.78	2,050,801.78	0.20	0.00	0.00	0.00
CASH EQUIVALENT								
	522,600,731.260	Local	519,951,978.45	519,591,770.01	51.38	-360,208.44		-360,208.44
		Base	519,951,978.45	519,591,770.01	51.38	-360,208.44	0.00	-360,208.44
FIXED INCOME								
	500,220,493.730	Local	498,080,348.92	489,648,036.35	48.42	-8,432,312.57		-8,432,312.57
Original Face:	314,959,663.000	Base	498,080,348.92	489,648,036.35	48.42	-8,432,312.57	0.00	-8,432,312.57
US DOLLAR Total								
	1,024,872,026.770	Local	1,020,083,129.15	1,011,290,608.14	100.00	-8,792,521.01		-8,792,521.01
Original Face:	314,959,663.000	Base	1,020,083,129.15	1,011,290,608.14	100.00	-8,792,521.01	0.00	-8,792,521.01
FUND Total								
	1,024,872,026.770	Base	1,020,083,129.15	1,011,290,608.14	100.00	-8,792,521.01	0.00	-8,792,521.01
Original Face:	314,959,663.000							

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								
	364,474,044.600	Local	362,817,103.07	362,817,186.22	100.00	83.15		83.15
		Base	362,817,103.07	362,817,186.22	100.00	83.15	0.00	83.15
US DOLLAR Total								
	364,474,044.600	Local	362,817,103.07	362,817,186.22	100.00	83.15		83.15
		Base	362,817,103.07	362,817,186.22	100.00	83.15	0.00	83.15
FUND Total								
	364,474,044.600	Base	362,817,103.07	362,817,186.22	100.00	83.15	0.00	83.15

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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								
	5,430.210	Local	5,430.21	5,430.21	0.02	0.00		0.00
		Base	5,430.21	5,430.21	0.02	0.00	0.00	0.00
EQUITY								
	58,862.000	Local	23,655,135.71	25,124,069.76	99.98	1,468,934.05		1,468,934.05
		Base	23,655,135.71	25,124,069.76	99.98	1,468,934.05	0.00	1,468,934.05
US DOLLAR Total								
	64,292.210	Local	23,660,565.92	25,129,499.97	100.00	1,468,934.05		1,468,934.05
		Base	23,660,565.92	25,129,499.97	100.00	1,468,934.05	0.00	1,468,934.05
FUND Total								
	64,292.210	Base	23,660,565.92	25,129,499.97	100.00	1,468,934.05	0.00	1,468,934.05

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	7,460.180	Local	7,460.18	7,460.18	0.07	0.00		0.00
		Base	7,460.18	7,460.18	0.07	0.00	0.00	0.00
EQUITY								
	27,318.000	Local	10,667,120.27	10,770,227.72	99.93	103,107.45		103,107.45
		Base	10,667,120.27	10,770,227.72	99.93	103,107.45	0.00	103,107.45
US DOLLAR Total								
	34,778.180	Local	10,674,580.45	10,777,687.90	100.00	103,107.45		103,107.45
		Base	10,674,580.45	10,777,687.90	100.00	103,107.45	0.00	103,107.45
FUND Total								
	34,778.180	Base	10,674,580.45	10,777,687.90	100.00	103,107.45	0.00	103,107.45

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								
	6,465.790	Local	6,465.79	6,465.79	0.09	0.00		0.00
		Base	6,465.79	6,465.79	0.09	0.00	0.00	0.00
EQUITY								
	82,783.000	Local	7,604,081.35	7,235,234.20	99.91	-368,847.15		-368,847.15
		Base	7,604,081.35	7,235,234.20	99.91	-368,847.15	0.00	-368,847.15
US DOLLAR Total								
	89,248.790	Local	7,610,547.14	7,241,699.99	100.00	-368,847.15		-368,847.15
		Base	7,610,547.14	7,241,699.99	100.00	-368,847.15	0.00	-368,847.15
FUND Total								
	89,248.790	Base	7,610,547.14	7,241,699.99	100.00	-368,847.15	0.00	-368,847.15

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									
	1,695.120	Local	1,695.12	1,695.12	0.01	0.00			0.00
		Base	1,695.12	1,695.12	0.01	0.00		0.00	0.00
EQUITY									
	602,439.000	Local	33,644,882.43	29,790,132.46	99.99	-3,854,749.97			-3,854,749.97
		Base	33,644,882.43	29,790,132.46	99.99	-3,854,749.97		0.00	-3,854,749.97
US DOLLAR Total									
	604,134.120	Local	33,646,577.55	29,791,827.58	100.00	-3,854,749.97			-3,854,749.97
		Base	33,646,577.55	29,791,827.58	100.00	-3,854,749.97		0.00	-3,854,749.97
FUND Total									
	604,134.120	Base	33,646,577.55	29,791,827.58	100.00	-3,854,749.97		0.00	-3,854,749.97

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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	2,174,561.000	2,174,561.00	2,174,561.00	0.20	0.00	0.00	0.00
CASH Total	2,174,561.000	2,174,561.00	2,174,561.00	0.20	0.00	0.00	0.00

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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	1,528,219.130	1,528,219.13	1,528,219.13	0.14	0.00	0.00	0.00
CASH EQUIVALENT Total	1,528,219.130	1,528,219.13	1,528,219.13	0.14	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	22,832,641.000	883,710,840.01	1,104,567,963.43	99.67	220,857,123.42	0.00	220,857,123.42
EQUITY Total	22,832,641.000	883,710,840.01	1,104,567,963.43	99.67	220,857,123.42	0.00	220,857,123.42

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	26,535,421.130	887,413,620.14	1,108,270,743.56	100.00	220,857,123.42	0.00	220,857,123.42

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	-180.000	-180.00	-180.00	0.00	0.00	0.00	0.00
CASH Total	-180.000	-180.00	-180.00	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,706,836.390	1,706,836.39	1,706,836.39	0.24	0.00	0.00	0.00
CASH EQUIVALENT Total	1,706,836.390	1,706,836.39	1,706,836.39	0.24	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	27,576,348.000	634,517,949.90	722,541,859.28	99.76	88,023,909.38	0.00	88,023,909.38
EQUITY Total	27,576,348.000	634,517,949.90	722,541,859.28	99.76	88,023,909.38	0.00	88,023,909.38

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	29,283,004.390	636,224,606.29	724,248,515.67	100.00	88,023,909.38	0.00	88,023,909.38

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-235,783.400	-235,783.40	-235,783.40	0.01	0.00	0.00	0.00
CASH Total	-235,783.400	-235,783.40	-235,783.40	0.01	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	89,400,779.880	88,951,073.11	88,951,235.25	3.22	162.14	0.00	162.14
CASH EQUIVALENT Total	89,400,779.880	88,951,073.11	88,951,235.25	3.22	162.14	0.00	162.14

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	932,687.000	55,346,101.00	46,038,382.59	1.67	-9,307,718.41	0.00	-9,307,718.41
EQUITY Total	932,687.000	55,346,101.00	46,038,382.59	1.67	-9,307,718.41	0.00	-9,307,718.41

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	2,778,736,996.090	2,803,274,382.28	2,623,755,029.39	95.10	-179,519,352.89	0.00	-179,519,352.89
FIXED INCOME Total	2,778,736,996.090	2,803,274,382.28	2,623,755,029.39	95.10	-179,519,352.89	0.00	-179,519,352.89

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	2,868,834,679.570	2,947,335,772.99	2,758,508,863.83	100.00	-188,826,909.16	0.00	-188,826,909.16

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	212,591.590	212,591.59	212,591.59	0.03	0.00	0.00	0.00
CASH Total	212,591.590	212,591.59	212,591.59	0.03	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	94,575,452.360	93,865,692.85	93,842,565.17	13.93	-23,127.68	0.00	-23,127.68
CASH EQUIVALENT Total	94,575,452.360	93,865,692.85	93,842,565.17	13.93	-23,127.68	0.00	-23,127.68

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	602,864,015.300	602,216,407.20	579,501,385.74	86.04	-22,715,021.46	0.00	-22,715,021.46
FIXED INCOME Total	602,864,015.300	602,216,407.20	579,501,385.74	86.04	-22,715,021.46	0.00	-22,715,021.46

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	697,652,059.250	696,294,691.64	673,556,542.50	100.00	-22,738,149.14	0.00	-22,738,149.14

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	244,204.600	244,204.60	244,204.60	0.08	0.00	0.00	0.00
CASH Total	244,204.600	244,204.60	244,204.60	0.08	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	103,577,722.350	103,460,399.02	103,461,765.97	35.19	1,366.95	0.00	1,366.95
CASH EQUIVALENT Total	103,577,722.350	103,460,399.02	103,461,765.97	35.19	1,366.95	0.00	1,366.95

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	197,681,697.740	197,297,034.08	190,272,278.59	64.72	-7,024,755.49	0.00	-7,024,755.49
FIXED INCOME Total	197,681,697.740	197,297,034.08	190,272,278.59	64.72	-7,024,755.49	0.00	-7,024,755.49

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	301,503,624.690	301,001,637.70	293,978,249.16	100.00	-7,023,388.54	0.00	-7,023,388.54

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	15,217.050	15,217.05	15,217.05	0.00	0.00	0.00	0.00
CASH Total	15,217.050	15,217.05	15,217.05	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,888,173.760	3,888,173.76	3,888,173.76	0.15	0.00	0.00	0.00
CASH EQUIVALENT Total	3,888,173.760	3,888,173.76	3,888,173.76	0.15	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	23,209,982.000	1,182,768,032.09	2,632,381,823.65	99.85	1,449,613,791.56	0.00	1,449,613,791.56
EQUITY Total	23,209,982.000	1,182,768,032.09	2,632,381,823.65	99.85	1,449,613,791.56	0.00	1,449,613,791.56

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	27,113,372.810	1,186,671,422.90	2,636,285,214.46	100.00	1,449,613,791.56	0.00	1,449,613,791.56

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	100,000.010	100,000.01	100,000.01	0.00	0.00	0.00	0.00
CASH Total	100,000.010	100,000.01	100,000.01	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,160,002,639.590	1,152,116,544.51	1,151,857,109.43	44.26	-259,435.08	0.00	-259,435.08
CASH EQUIVALENT Total	1,160,002,639.590	1,152,116,544.51	1,151,857,109.43	44.26	-259,435.08	0.00	-259,435.08

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							
	207,994,353.720	207,994,353.72	207,994,353.72	7.99	0.00	0.00	0.00
EQUITY Total							
	207,994,353.720	207,994,353.72	207,994,353.72	7.99	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,277,805,500.340	1,271,048,700.78	1,242,632,378.27	47.75	-28,416,322.51	0.00	-28,416,322.51
FIXED INCOME Total	1,277,805,500.340	1,271,048,700.78	1,242,632,378.27	47.75	-28,416,322.51	0.00	-28,416,322.51

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	2,645,902,493.660	2,631,259,599.02	2,602,583,841.43	100.00	-28,675,757.59	0.00	-28,675,757.59

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	-371,256.360	-371,256.36	-371,256.36	0.01	0.00	0.00	0.00
CASH Total	-371,256.360	-371,256.36	-371,256.36	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	2,001,864,766.710	1,993,154,892.91	1,992,903,397.69	32.46	-251,495.22	0.00	-251,495.22
CASH EQUIVALENT Total	2,001,864,766.710	1,993,154,892.91	1,992,903,397.69	32.46	-251,495.22	0.00	-251,495.22

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	396,945,158.450	396,945,158.45	396,945,158.45	6.47	0.00	0.00	0.00
EQUITY Total	396,945,158.450	396,945,158.45	396,945,158.45	6.47	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	3,870,676,001.240	3,866,506,239.17	3,748,744,841.13	61.06	-117,761,398.04	0.00	-117,761,398.04
FIXED INCOME Total							
	3,870,676,001.240	3,866,506,239.17	3,748,744,841.13	61.06	-117,761,398.04	0.00	-117,761,398.04

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	6,269,114,670.040	6,256,235,034.17	6,138,222,140.91	100.00	-118,012,893.26	0.00	-118,012,893.26

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	-8,645.380	-8,645.38	-8,645.38	0.01	0.00	0.00	0.00
CASH Total	-8,645.380	-8,645.38	-8,645.38	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	406,052.840	406,052.84	406,052.84	0.35	0.00	0.00	0.00
CASH EQUIVALENT Total	406,052.840	406,052.84	406,052.84	0.35	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							
	116,551,134.510	116,117,995.36	114,224,585.57	99.64	-1,893,409.79	0.00	-1,893,409.79
FIXED INCOME Total							
	116,551,134.510	116,117,995.36	114,224,585.57	99.64	-1,893,409.79	0.00	-1,893,409.79

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	116,948,541.970	116,515,402.82	114,621,993.03	100.00	-1,893,409.79	0.00	-1,893,409.79

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	100,000.020	100,000.02	100,000.02	0.01	0.00	0.00	0.00
CASH Total	100,000.020	100,000.02	100,000.02	0.01	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	368,671,855.940	367,614,648.17	367,574,003.74	30.67	-40,644.43	0.00	-40,644.43
CASH EQUIVALENT Total	368,671,855.940	367,614,648.17	367,574,003.74	30.67	-40,644.43	0.00	-40,644.43

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	125,683,063.670	125,683,063.67	125,683,063.67	10.49	0.00	0.00	0.00
EQUITY Total	125,683,063.670	125,683,063.67	125,683,063.67	10.49	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	731,613,735.080	731,484,989.97	705,164,393.02	58.84	-26,320,596.95	0.00	-26,320,596.95
FIXED INCOME Total	731,613,735.080	731,484,989.97	705,164,393.02	58.84	-26,320,596.95	0.00	-26,320,596.95

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	1,226,068,654.710	1,224,882,701.83	1,198,521,460.45	100.00	-26,361,241.38	0.00	-26,361,241.38

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	75,000.010	75,000.01	75,000.01	0.00	0.00	0.00	0.00
CASH Total	75,000.010	75,000.01	75,000.01	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,157,386,390.570	2,147,143,294.52	2,147,090,802.92	77.84	-52,491.60	0.00	-52,491.60
CASH EQUIVALENT Total	2,157,386,390.570	2,147,143,294.52	2,147,090,802.92	77.84	-52,491.60	0.00	-52,491.60

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	42,415,650.310	42,415,650.31	42,415,650.31	1.54	0.00	0.00	0.00
EQUITY Total	42,415,650.310	42,415,650.31	42,415,650.31	1.54	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	573,770,284.220	568,680,246.20	568,734,600.82	20.62	54,354.62	0.00	54,354.62
FIXED INCOME Total	573,770,284.220	568,680,246.20	568,734,600.82	20.62	54,354.62	0.00	54,354.62

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,773,647,325.110	2,758,314,191.04	2,758,316,054.06	100.00	1,863.02	0.00	1,863.02

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	71,602.090	71,602.09	71,602.09	0.00	0.00	0.00	0.00
CASH Total	71,602.090	71,602.09	71,602.09	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	1,123,292,455.980	1,120,938,518.37	1,120,925,932.75	50.74	-12,585.62	0.00	-12,585.62
CASH EQUIVALENT Total	1,123,292,455.980	1,120,938,518.37	1,120,925,932.75	50.74	-12,585.62	0.00	-12,585.62

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	120,995,590.060	120,995,590.06	120,995,590.06	5.48	0.00	0.00	0.00
EQUITY Total	120,995,590.060	120,995,590.06	120,995,590.06	5.48	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	975,000,000.000	967,158,887.16	967,255,574.15	43.78	96,686.99	0.00	96,686.99
FIXED INCOME Total	975,000,000.000	967,158,887.16	967,255,574.15	43.78	96,686.99	0.00	96,686.99

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	2,219,359,648.130	2,209,164,597.68	2,209,248,699.05	100.00	84,101.37	0.00	84,101.37

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	12,796,656.350	12,795,377.07	12,796,656.35	2.74	1,279.28	0.00	1,279.28
CASH EQUIVALENT Total	12,796,656.350	12,795,377.07	12,796,656.35	2.74	1,279.28	0.00	1,279.28

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							
	449,685,000.000	460,005,596.01	454,774,072.54	97.26	-5,231,523.47	0.00	-5,231,523.47
FIXED INCOME Total							
	449,685,000.000	460,005,596.01	454,774,072.54	97.26	-5,231,523.47	0.00	-5,231,523.47

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	462,481,656.350	472,800,973.08	467,570,728.89	100.00	-5,230,244.19	0.00	-5,230,244.19

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	201,793.590	201,793.59	201,793.59	0.04	0.00	0.00	0.00
CASH Total	201,793.590	201,793.59	201,793.59	0.04	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	42,000,000.000	41,926,166.67	41,926,166.67	7.55	0.00	0.00	0.00
CASH EQUIVALENT Total	42,000,000.000	41,926,166.67	41,926,166.67	7.55	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							
	555,664,205.000	557,839,554.87	513,367,569.84	92.42	-44,471,985.03	0.00	-44,471,985.03
FIXED INCOME Total							
	555,664,205.000	557,839,554.87	513,367,569.84	92.42	-44,471,985.03	0.00	-44,471,985.03

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	597,865,998.590	599,967,515.13	555,495,530.10	100.00	-44,471,985.03	0.00	-44,471,985.03

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	376,189.630	376,189.63	376,189.63	0.01	0.00	0.00	0.00
CASH Total	376,189.630	376,189.63	376,189.63	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	3,838,032,613.990	3,829,321,637.90	3,829,153,339.46	86.83	-168,298.44	0.00	-168,298.44
CASH EQUIVALENT Total	3,838,032,613.990	3,829,321,637.90	3,829,153,339.46	86.83	-168,298.44	0.00	-168,298.44

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	391,968,448.750	391,968,448.75	391,968,448.75	8.89	0.00	0.00	0.00
EQUITY Total	391,968,448.750	391,968,448.75	391,968,448.75	8.89	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	190,000,000.000	188,640,485.61	188,652,993.80	4.28	12,508.19	0.00	12,508.19
FIXED INCOME Total	190,000,000.000	188,640,485.61	188,652,993.80	4.28	12,508.19	0.00	12,508.19

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	4,420,377,252.370	4,410,306,761.89	4,410,150,971.64	100.00	-155,790.25	0.00	-155,790.25

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	369,402.800	369,402.80	369,402.80	0.20	0.00	0.00	0.00
CASH Total	369,402.800	369,402.80	369,402.80	0.20	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	20,319,000.000	20,315,695.48	20,315,695.48	11.24	0.00	0.00	0.00
CASH EQUIVALENT Total	20,319,000.000	20,315,695.48	20,315,695.48	11.24	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	178,514,053.960	178,805,600.13	160,020,747.06	88.55	-18,784,853.07	0.00	-18,784,853.07
FIXED INCOME Total	178,514,053.960	178,805,600.13	160,020,747.06	88.55	-18,784,853.07	0.00	-18,784,853.07

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	199,202,456.760	199,490,698.41	180,705,845.34	100.00	-18,784,853.07	0.00	-18,784,853.07

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	2,050,801.780	2,050,801.78	2,050,801.78	0.20	0.00	0.00	0.00
CASH Total	2,050,801.780	2,050,801.78	2,050,801.78	0.20	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	522,600,731.260	519,951,978.45	519,591,770.01	51.38	-360,208.44	0.00	-360,208.44
CASH EQUIVALENT Total	522,600,731.260	519,951,978.45	519,591,770.01	51.38	-360,208.44	0.00	-360,208.44

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							
	500,220,493.730	498,080,348.92	489,648,036.35	48.42	-8,432,312.57	0.00	-8,432,312.57
FIXED INCOME Total							
	500,220,493.730	498,080,348.92	489,648,036.35	48.42	-8,432,312.57	0.00	-8,432,312.57

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	1,024,872,026.770	1,020,083,129.15	1,011,290,608.14	100.00	-8,792,521.01	0.00	-8,792,521.01

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	364,474,044.600	362,817,103.07	362,817,186.22	100.00	83.15	0.00	83.15
CASH EQUIVALENT Total	364,474,044.600	362,817,103.07	362,817,186.22	100.00	83.15	0.00	83.15

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	364,474,044.600	362,817,103.07	362,817,186.22	100.00	83.15	0.00	83.15

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	5,430.210	5,430.21	5,430.21	0.02	0.00	0.00	0.00
CASH EQUIVALENT Total	5,430.210	5,430.21	5,430.21	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	58,862.000	23,655,135.71	25,124,069.76	99.98	1,468,934.05	0.00	1,468,934.05
EQUITY Total	58,862.000	23,655,135.71	25,124,069.76	99.98	1,468,934.05	0.00	1,468,934.05

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	64,292.210	23,660,565.92	25,129,499.97	100.00	1,468,934.05	0.00	1,468,934.05

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	7,460.180	7,460.18	7,460.18	0.07	0.00	0.00	0.00
CASH EQUIVALENT Total	7,460.180	7,460.18	7,460.18	0.07	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	27,318.000	10,667,120.27	10,770,227.72	99.93	103,107.45	0.00	103,107.45
EQUITY Total	27,318.000	10,667,120.27	10,770,227.72	99.93	103,107.45	0.00	103,107.45

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	34,778.180	10,674,580.45	10,777,687.90	100.00	103,107.45	0.00	103,107.45

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	6,465.790	6,465.79	6,465.79	0.09	0.00	0.00	0.00
CASH EQUIVALENT Total	6,465.790	6,465.79	6,465.79	0.09	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	82,783.000	7,604,081.35	7,235,234.20	99.91	-368,847.15	0.00	-368,847.15
EQUITY Total	82,783.000	7,604,081.35	7,235,234.20	99.91	-368,847.15	0.00	-368,847.15

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	89,248.790	7,610,547.14	7,241,699.99	100.00	-368,847.15	0.00	-368,847.15

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	1,695.120	1,695.12	1,695.12	0.01	0.00	0.00	0.00
CASH EQUIVALENT Total	1,695.120	1,695.12	1,695.12	0.01	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	602,439.000	33,644,882.43	29,790,132.46	99.99	-3,854,749.97	0.00	-3,854,749.97
EQUITY Total	602,439.000	33,644,882.43	29,790,132.46	99.99	-3,854,749.97	0.00	-3,854,749.97

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	604,134.120	33,646,577.55	29,791,827.58	100.00	-3,854,749.97	0.00	-3,854,749.97

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							
	2,174,561.000	2,174,561.00	2,174,561.00	0.20	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							
	1,528,219.130	1,528,219.13	1,528,219.13	0.14	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							
	22,832,641.000	883,710,840.01	1,104,567,963.43	99.67	220,857,123.42	0.00	220,857,123.42
					299,548,105.79 GN	0.00 GN	299,548,105.79 GN
					-78,690,982.37 LS	0.00 LS	-78,690,982.37 LS
FUND Total							
0.000	26,535,421.130	887,413,620.14	1,108,270,743.56	100.00	220,857,123.42	0.00	220,857,123.42
					299,548,105.79 GN	0.00 GN	299,548,105.79 GN
					-78,690,982.37 LS	0.00 LS	-78,690,982.37 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							
	-180.000	-180.00	-180.00	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							
	1,706,836.390	1,706,836.39	1,706,836.39	0.24	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							
	27,576,348.000	634,517,949.90	722,541,859.28	99.76	88,023,909.38	0.00	88,023,909.38
					180,888,180.80 GN	0.00 GN	180,888,180.80 GN
					-92,864,271.42 LS	0.00 LS	-92,864,271.42 LS
FUND Total							
0.000	29,283,004.390	636,224,606.29	724,248,515.67	100.00	88,023,909.38	0.00	88,023,909.38
					180,888,180.80 GN	0.00 GN	180,888,180.80 GN
					-92,864,271.42 LS	0.00 LS	-92,864,271.42 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							
	-235,783.400	-235,783.40	-235,783.40	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							
	89,400,779.880	88,951,073.11	88,951,235.25	3.22	162.14	0.00	162.14
					162.14 GN	0.00 GN	162.14 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	932,687.000	55,346,101.00	46,038,382.59	1.67	-9,307,718.41	0.00	-9,307,718.41
					0.00 GN	0.00 GN	0.00 GN
					-9,307,718.41 LS	0.00 LS	-9,307,718.41 LS
FIXED INCOME							
	2,778,736,996.090	2,803,274,382.28	2,623,755,029.39	95.10	-179,519,352.89	0.00	-179,519,352.89
					2,753,216.96 GN	0.00 GN	2,753,216.96 GN
					-182,272,569.85 LS	0.00 LS	-182,272,569.85 LS
Original Face:	2,216,169,844.000						
FUND Total							
0.000	2,868,834,679.570	2,947,335,772.99	2,758,508,863.83	100.00	-188,826,909.16	0.00	-188,826,909.16
					2,753,379.10 GN	0.00 GN	2,753,379.10 GN
					-191,580,288.26 LS	0.00 LS	-191,580,288.26 LS
Original Face:	2,216,169,844.000						

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							
	212,591.590	212,591.59	212,591.59	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							
	94,575,452.360	93,865,692.85	93,842,565.17	13.93	-23,127.68	0.00	-23,127.68
					2,167.78 GN	0.00 GN	2,167.78 GN
					-25,295.46 LS	0.00 LS	-25,295.46 LS
FIXED INCOME							
	602,864,015.300	602,216,407.20	579,501,385.74	86.04	-22,715,021.46	0.00	-22,715,021.46
					104,273.77 GN	0.00 GN	104,273.77 GN
					-22,819,295.23 LS	0.00 LS	-22,819,295.23 LS
Original Face:	201,523,032.000						
FUND Total							
0.000	697,652,059.250	696,294,691.64	673,556,542.50	100.00	-22,738,149.14	0.00	-22,738,149.14
					106,441.55 GN	0.00 GN	106,441.55 GN
					-22,844,590.69 LS	0.00 LS	-22,844,590.69 LS
Original Face:	201,523,032.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	244,204.600	244,204.60	244,204.60	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							
	103,577,722.350	103,460,399.02	103,461,765.97	35.19	1,366.95	0.00	1,366.95
					1,366.95 GN	0.00 GN	1,366.95 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	197,681,697.740	197,297,034.08	190,272,278.59	64.72	-7,024,755.49	0.00	-7,024,755.49
					5,136.92 GN	0.00 GN	5,136.92 GN
					-7,029,892.41 LS	0.00 LS	-7,029,892.41 LS
Original Face:	113,263,606.000						
FUND Total							
0.000	301,503,624.690	301,001,637.70	293,978,249.16	100.00	-7,023,388.54	0.00	-7,023,388.54
					6,503.87 GN	0.00 GN	6,503.87 GN
					-7,029,892.41 LS	0.00 LS	-7,029,892.41 LS
Original Face:	113,263,606.000						

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							
	15,217.050	15,217.05	15,217.05	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	3,888,173.760	3,888,173.76	3,888,173.76	0.15	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	23,209,982.000	1,182,768,032.09	2,632,381,823.65	99.85	1,449,613,791.56	0.00	1,449,613,791.56
					1,516,184,534.12 GN	0.00 GN	1,516,184,534.12 GN
					-66,570,742.56 LS	0.00 LS	-66,570,742.56 LS
FUND Total							
0.000	27,113,372.810	1,186,671,422.90	2,636,285,214.46	100.00	1,449,613,791.56	0.00	1,449,613,791.56
					1,516,184,534.12 GN	0.00 GN	1,516,184,534.12 GN
					-66,570,742.56 LS	0.00 LS	-66,570,742.56 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							
	100,000.010	100,000.01	100,000.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,160,002,639.590	1,152,116,544.51	1,151,857,109.43	44.26	-259,435.08	0.00	-259,435.08
					17,062.67 GN	0.00 GN	17,062.67 GN
					-276,497.75 LS	0.00 LS	-276,497.75 LS
EQUITY							
	207,994,353.720	207,994,353.72	207,994,353.72	7.99	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,277,805,500.340	1,271,048,700.78	1,242,632,378.27	47.75	-28,416,322.51	0.00	-28,416,322.51
					635.61 GN	0.00 GN	635.61 GN
					-28,416,958.12 LS	0.00 LS	-28,416,958.12 LS
Original Face:	593,465,758.000						
FUND Total							
0.000	2,645,902,493.660	2,631,259,599.02	2,602,583,841.43	100.00	-28,675,757.59	0.00	-28,675,757.59
					17,698.28 GN	0.00 GN	17,698.28 GN
					-28,693,455.87 LS	0.00 LS	-28,693,455.87 LS
Original Face:	593,465,758.000						

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							
	-371,256.360	-371,256.36	-371,256.36	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							
	2,001,864,766.710	1,993,154,892.91	1,992,903,397.69	32.46	-251,495.22	0.00	-251,495.22
					3,913.89 GN	0.00 GN	3,913.89 GN
					-255,409.11 LS	0.00 LS	-255,409.11 LS
EQUITY							
	396,945,158.450	396,945,158.45	396,945,158.45	6.47	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	3,870,676,001.240	3,866,506,239.17	3,748,744,841.13	61.06	-117,761,398.04	0.00	-117,761,398.04
					838,772.60 GN	0.00 GN	838,772.60 GN
					-118,600,170.64 LS	0.00 LS	-118,600,170.64 LS
Original Face:	464,849,823.000						
FUND Total							
0.000	6,269,114,670.040	6,256,235,034.17	6,138,222,140.91	100.00	-118,012,893.26	0.00	-118,012,893.26
					842,686.49 GN	0.00 GN	842,686.49 GN
					-118,855,579.75 LS	0.00 LS	-118,855,579.75 LS
Original Face:	464,849,823.000						

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							
	-8,645.380	-8,645.38	-8,645.38	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							
	406,052.840	406,052.84	406,052.84	0.35	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							
	116,551,134.510	116,117,995.36	114,224,585.57	99.64	-1,893,409.79	0.00	-1,893,409.79
					14,627.48 GN	0.00 GN	14,627.48 GN
					-1,908,037.27 LS	0.00 LS	-1,908,037.27 LS
Original Face:	44,037,000.000						
FUND Total							
0.000	116,948,541.970	116,515,402.82	114,621,993.03	100.00	-1,893,409.79	0.00	-1,893,409.79
					14,627.48 GN	0.00 GN	14,627.48 GN
					-1,908,037.27 LS	0.00 LS	-1,908,037.27 LS
Original Face:	44,037,000.000						

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							
	100,000.020	100,000.02	100,000.02	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							
	368,671,855.940	367,614,648.17	367,574,003.74	30.67	-40,644.43	0.00	-40,644.43
					0.00 GN	0.00 GN	0.00 GN
					-40,644.43 LS	0.00 LS	-40,644.43 LS
EQUITY							
	125,683,063.670	125,683,063.67	125,683,063.67	10.49	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							
	731,613,735.080	731,484,989.97	705,164,393.02	58.84	-26,320,596.95	0.00	-26,320,596.95
					0.00 GN	0.00 GN	0.00 GN
					-26,320,596.95 LS	0.00 LS	-26,320,596.95 LS
Original Face:	307,393,263.000						

FUND Total

0.000	1,226,068,654.710	1,224,882,701.83	1,198,521,460.45	100.00	-26,361,241.38	0.00	-26,361,241.38
					0.00 GN	0.00 GN	0.00 GN
					-26,361,241.38 LS	0.00 LS	-26,361,241.38 LS
Original Face:	307,393,263.000						

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							
	75,000.010	75,000.01	75,000.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,157,386,390.570	2,147,143,294.52	2,147,090,802.92	77.84	-52,491.60	0.00	-52,491.60
					6,886.23 GN	0.00 GN	6,886.23 GN
					-59,377.83 LS	0.00 LS	-59,377.83 LS
EQUITY							
	42,415,650.310	42,415,650.31	42,415,650.31	1.54	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	573,770,284.220	568,680,246.20	568,734,600.82	20.62	54,354.62	0.00	54,354.62
					66,596.65 GN	0.00 GN	66,596.65 GN
					-12,242.03 LS	0.00 LS	-12,242.03 LS
Original Face:	21,000,000.000						
FUND Total							
0.000	2,773,647,325.110	2,758,314,191.04	2,758,316,054.06	100.00	1,863.02	0.00	1,863.02
					73,482.88 GN	0.00 GN	73,482.88 GN
					-71,619.86 LS	0.00 LS	-71,619.86 LS
Original Face:	21,000,000.000						

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							
	71,602.090	71,602.09	71,602.09	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							
	1,123,292,455.980	1,120,938,518.37	1,120,925,932.75	50.74	-12,585.62	0.00	-12,585.62
					6,561.65 GN	0.00 GN	6,561.65 GN
					-19,147.27 LS	0.00 LS	-19,147.27 LS
EQUITY							
	120,995,590.060	120,995,590.06	120,995,590.06	5.48	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	975,000,000.000	967,158,887.16	967,255,574.15	43.78	96,686.99	0.00	96,686.99
					117,277.52 GN	0.00 GN	117,277.52 GN
					-20,590.53 LS	0.00 LS	-20,590.53 LS
FUND Total							
0.000	2,219,359,648.130	2,209,164,597.68	2,209,248,699.05	100.00	84,101.37	0.00	84,101.37
					123,839.17 GN	0.00 GN	123,839.17 GN
					-39,737.80 LS	0.00 LS	-39,737.80 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							
	12,796,656.350	12,795,377.07	12,796,656.35	2.74	1,279.28	0.00	1,279.28
					1,279.28 GN	0.00 GN	1,279.28 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	449,685,000.000	460,005,596.01	454,774,072.54	97.26	-5,231,523.47	0.00	-5,231,523.47
					0.00 GN	0.00 GN	0.00 GN
					-5,231,523.47 LS	0.00 LS	-5,231,523.47 LS
Original Face:	127,168,326.930						
FUND Total							
0.000	462,481,656.350	472,800,973.08	467,570,728.89	100.00	-5,230,244.19	0.00	-5,230,244.19
					1,279.28 GN	0.00 GN	1,279.28 GN
					-5,231,523.47 LS	0.00 LS	-5,231,523.47 LS
Original Face:	127,168,326.930						

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							
	201,793.590	201,793.59	201,793.59	0.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	42,000,000.000	41,926,166.67	41,926,166.67	7.55	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							
	555,664,205.000	557,839,554.87	513,367,569.84	92.42	-44,471,985.03	0.00	-44,471,985.03
					62,314.02 GN	0.00 GN	62,314.02 GN
					-44,534,299.05 LS	0.00 LS	-44,534,299.05 LS
Original Face:	271,431,573.000						
FUND Total							
0.000	597,865,998.590	599,967,515.13	555,495,530.10	100.00	-44,471,985.03	0.00	-44,471,985.03
					62,314.02 GN	0.00 GN	62,314.02 GN
					-44,534,299.05 LS	0.00 LS	-44,534,299.05 LS
Original Face:	271,431,573.000						

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							
	376,189.630	376,189.63	376,189.63	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							
	3,838,032,613.990	3,829,321,637.90	3,829,153,339.46	86.83	-168,298.44	0.00	-168,298.44
					3,836.40 GN	0.00 GN	3,836.40 GN
					-172,134.84 LS	0.00 LS	-172,134.84 LS
EQUITY							
	391,968,448.750	391,968,448.75	391,968,448.75	8.89	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	190,000,000.000	188,640,485.61	188,652,993.80	4.28	12,508.19	0.00	12,508.19
					18,873.06 GN	0.00 GN	18,873.06 GN
					-6,364.87 LS	0.00 LS	-6,364.87 LS
FUND Total							
0.000	4,420,377,252.370	4,410,306,761.89	4,410,150,971.64	100.00	-155,790.25	0.00	-155,790.25
					22,709.46 GN	0.00 GN	22,709.46 GN
					-178,499.71 LS	0.00 LS	-178,499.71 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							
	369,402.800	369,402.80	369,402.80	0.20	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							
	20,319,000.000	20,315,695.48	20,315,695.48	11.24	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							
	178,514,053.960	178,805,600.13	160,020,747.06	88.55	-18,784,853.07	0.00	-18,784,853.07
					0.00 GN	0.00 GN	0.00 GN
					-18,784,853.07 LS	0.00 LS	-18,784,853.07 LS
Original Face:	149,525,330.000						
FUND Total							
0.000	199,202,456.760	199,490,698.41	180,705,845.34	100.00	-18,784,853.07	0.00	-18,784,853.07
					0.00 GN	0.00 GN	0.00 GN
					-18,784,853.07 LS	0.00 LS	-18,784,853.07 LS
Original Face:	149,525,330.000						

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							
	2,050,801.780	2,050,801.78	2,050,801.78	0.20	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							
	522,600,731.260	519,951,978.45	519,591,770.01	51.38	-360,208.44	0.00	-360,208.44
					3,534.73 GN	0.00 GN	3,534.73 GN
					-363,743.17 LS	0.00 LS	-363,743.17 LS
FIXED INCOME							
	500,220,493.730	498,080,348.92	489,648,036.35	48.42	-8,432,312.57	0.00	-8,432,312.57
					67,568.89 GN	0.00 GN	67,568.89 GN
					-8,499,881.46 LS	0.00 LS	-8,499,881.46 LS
Original Face:	314,959,663.000						
FUND Total							
0.000	1,024,872,026.770	1,020,083,129.15	1,011,290,608.14	100.00	-8,792,521.01	0.00	-8,792,521.01
					71,103.62 GN	0.00 GN	71,103.62 GN
					-8,863,624.63 LS	0.00 LS	-8,863,624.63 LS
Original Face:	314,959,663.000						

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							
	364,474,044.600	362,817,103.07	362,817,186.22	100.00	83.15	0.00	83.15
					83.15 GN	0.00 GN	83.15 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	364,474,044.600	362,817,103.07	362,817,186.22	100.00	83.15	0.00	83.15
					83.15 GN	0.00 GN	83.15 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							
	5,430.210	5,430.21	5,430.21	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							
	58,862.000	23,655,135.71	25,124,069.76	99.98	1,468,934.05	0.00	1,468,934.05
					1,487,386.00 GN	0.00 GN	1,487,386.00 GN
					-18,451.95 LS	0.00 LS	-18,451.95 LS
FUND Total							
0.000	64,292.210	23,660,565.92	25,129,499.97	100.00	1,468,934.05	0.00	1,468,934.05
					1,487,386.00 GN	0.00 GN	1,487,386.00 GN
					-18,451.95 LS	0.00 LS	-18,451.95 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	7,460.180	7,460.18	7,460.18	0.07	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	27,318.000	10,667,120.27	10,770,227.72	99.93	103,107.45	0.00	103,107.45
					127,006.99 GN	0.00 GN	127,006.99 GN
					-23,899.54 LS	0.00 LS	-23,899.54 LS
FUND Total							
0.000	34,778.180	10,674,580.45	10,777,687.90	100.00	103,107.45	0.00	103,107.45
					127,006.99 GN	0.00 GN	127,006.99 GN
					-23,899.54 LS	0.00 LS	-23,899.54 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							
	6,465.790	6,465.79	6,465.79	0.09	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	82,783.000	7,604,081.35	7,235,234.20	99.91	-368,847.15	0.00	-368,847.15
					0.00 GN	0.00 GN	0.00 GN
					-368,847.15 LS	0.00 LS	-368,847.15 LS
FUND Total							
0.000	89,248.790	7,610,547.14	7,241,699.99	100.00	-368,847.15	0.00	-368,847.15
					0.00 GN	0.00 GN	0.00 GN
					-368,847.15 LS	0.00 LS	-368,847.15 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,695.120	1,695.12	1,695.12	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
EQUITY							
	602,439.000	33,644,882.43	29,790,132.46	99.99	-3,854,749.97	0.00	-3,854,749.97
					0.00 GN	0.00 GN	0.00 GN
					-3,854,749.97 LS	0.00 LS	-3,854,749.97 LS
FUND Total							
0.000	604,134.120	33,646,577.55	29,791,827.58	100.00	-3,854,749.97	0.00	-3,854,749.97
					0.00 GN	0.00 GN	0.00 GN
					-3,854,749.97 LS	0.00 LS	-3,854,749.97 LS