# Holdings

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

*As of:* *August 31, 2022* *View Date:* *September 6, 2022*

STATE STREET.

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: 1.000000 | |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 2.156384 | 31 Dec 2030 | | |
| | 18,146,150.590 | Local | | 100.000000 | 18,146,150.59 | 100.000000 | 18,146,150.59 | 0.00 | 1.64 |
| | | Base | | 100.000000 | 18,146,150.59 | 100.000000 | 18,146,150.59 | 0.00 | 1.64 |
| **US DOLLAR Total** | | | | | | | | | |
| | 18,146,150.590 | Local | | | 18,146,150.59 | | 18,146,150.59 | 0.00 | 1.64 |
| | | Base | | | 18,146,150.59 | | 18,146,150.59 | 0.00 | 1.64 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | 18,146,150.590 | Base | | | 18,146,150.59 | | 18,146,150.59 | 0.00 | 1.64 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: 1.000000 | |
| 001084102 | AGCO CORP COMMON STOCK USD.01 | | | | | | | | |
| | 32,335.000 | Local | | 49.355480 | 1,595,909.44 | 108.710000 | 3,515,137.85 | 1,919,228.41 | 0.32 |
| | | Base | | 49.355480 | 1,595,909.44 | 108.710000 | 3,515,137.85 | 1,919,228.41 | 0.32 |
| 00191U102 | ASGN INC COMMON STOCK USD.01 | | | | | | | | |
| | 27,032.000 | Local | | 67.714932 | 1,830,470.04 | 96.700000 | 2,613,994.40 | 783,524.36 | 0.24 |
| | | Base | | 67.714932 | 1,830,470.04 | 96.700000 | 2,613,994.40 | 783,524.36 | 0.24 |
| 00404A109 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | | | | | | | | |
| | 47,888.000 | Local | | 41.712687 | 1,997,537.15 | 81.930000 | 3,923,463.84 | 1,925,926.69 | 0.35 |
| | | Base | | 41.712687 | 1,997,537.15 | 81.930000 | 3,923,463.84 | 1,925,926.69 | 0.35 |
| 004498101 | ACI WORLDWIDE INC COMMON STOCK USD.005 | | | | | | | | |
| | 60,722.000 | Local | | 15.622567 | 948,633.49 | 23.700000 | 1,439,111.40 | 490,477.91 | 0.13 |
| | | Base | | 15.622567 | 948,633.49 | 23.700000 | 1,439,111.40 | 490,477.91 | 0.13 |
| 00508Y102 | ACUITY BRANDS INC COMMON STOCK USD.01 | | | | | | | | |
| | 18,293.000 | Local | | 121.650300 | 2,225,348.94 | 163.930000 | 2,998,771.49 | 773,422.55 | 0.27 |
| | | Base | | 121.650300 | 2,225,348.94 | 163.930000 | 2,998,771.49 | 773,422.55 | 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 |
|---|---|---|---|---|---|---|---|---|
| 00766T100 | AECOM COMMON STOCK USD.01 | | | | | | | |
| | 26,019.000 | Local | 41.666043 | 1,084,108.78 | 73.150000 | 1,903,289.85 | 819,181.07 | 0.17 |
| | | Base | 41.666043 | 1,084,108.78 | 73.150000 | 1,903,289.85 | 819,181.07 | 0.17 |
| 008252108 | AFFILIATED MANAGERS GROUP COMMON STOCK USD.01 | | | | | | | |
| | 20,459.000 | Local | 86.452955 | 1,768,741.00 | 127.360000 | 2,605,658.24 | 836,917.24 | 0.24 |
| | | Base | 86.452955 | 1,768,741.00 | 127.360000 | 2,605,658.24 | 836,917.24 | 0.24 |
| 013872106 | ALCOA CORP COMMON STOCK USD.01 | | | | | | | |
| | 97,572.000 | Local | 59.107758 | 5,767,262.13 | 49.480000 | 4,827,862.56 | -939,399.57 | 0.44 |
| | | Base | 59.107758 | 5,767,262.13 | 49.480000 | 4,827,862.56 | -939,399.57 | 0.44 |
| 017175100 | ALLEGHANY CORP COMMON STOCK USD1.0 | | | | | | | |
| | 7,118.000 | Local | 440.025156 | 3,132,099.06 | 841.180000 | 5,987,519.24 | 2,855,420.18 | 0.54 |
| | | Base | 440.025156 | 3,132,099.06 | 841.180000 | 5,987,519.24 | 2,855,420.18 | 0.54 |
| 018522300 | ALLETE INC COMMON STOCK | | | | | | | |
| | 30,147.000 | Local | 66.499481 | 2,004,759.84 | 59.180000 | 1,784,099.46 | -220,660.38 | 0.16 |
| | | Base | 66.499481 | 2,004,759.84 | 59.180000 | 1,784,099.46 | -220,660.38 | 0.16 |
| 018581108 | BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 26,331.000 | Local | 39.304350 | 1,034,922.83 | 38.430000 | 1,011,900.33 | -23,022.50 | 0.09 |
| | | Base | 39.304350 | 1,034,922.83 | 38.430000 | 1,011,900.33 | -23,022.50 | 0.09 |
| 023436108 | AMEDISYS INC COMMON STOCK USD.001 | | | | | | | |
| | 17,231.000 | Local | 134.060052 | 2,309,988.75 | 118.450000 | 2,041,011.95 | -268,976.80 | 0.18 |
| | | Base | 134.060052 | 2,309,988.75 | 118.450000 | 2,041,011.95 | -268,976.80 | 0.18 |
| 02553E106 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | | | | | | | |
| | 81,482.000 | Local | 16.494336 | 1,343,991.47 | 11.260000 | 917,487.32 | -426,504.15 | 0.08 |
| | | Base | 16.494336 | 1,343,991.47 | 11.260000 | 917,487.32 | -426,504.15 | 0.08 |
| 025932104 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | | | | | | | |
| | 35,114.000 | Local | 57.932371 | 2,034,237.28 | 127.680000 | 4,483,355.52 | 2,449,118.24 | 0.41 |
| | | Base | 57.932371 | 2,034,237.28 | 127.680000 | 4,483,355.52 | 2,449,118.24 | 0.41 |
| 031652100 | AMKOR TECHNOLOGY INC COMMON STOCK USD.001 | | | | | | | |
| | 53,089.000 | Local | 25.002531 | 1,327,359.38 | 20.130000 | 1,068,681.57 | -258,677.81 | 0.10 |
| | | Base | 25.002531 | 1,327,359.38 | 20.130000 | 1,068,681.57 | -258,677.81 | 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 |
|---|---|---|---|---|---|---|---|---|
| 03676B102 | ANTERO MIDSTREAM CORP COMMON STOCK | | | | | | | |
| | 172,102.000 | Local | 7.199889 | 1,239,115.31 | 10.070000 | 1,733,067.14 | 493,951.83 | 0.16 |
| | | Base | 7.199889 | 1,239,115.31 | 10.070000 | 1,733,067.14 | 493,951.83 | 0.16 |
| 03750L109 | APARTMENT INCOME REIT CO REIT USD.01 | | | | | | | |
| | 83,103.000 | Local | 39.343045 | 3,269,525.09 | 40.850000 | 3,394,757.55 | 125,232.46 | 0.31 |
| | | Base | 39.343045 | 3,269,525.09 | 40.850000 | 3,394,757.55 | 125,232.46 | 0.31 |
| 038336103 | APTARGROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 34,687.000 | Local | 61.343889 | 2,127,835.49 | 102.810000 | 3,566,170.47 | 1,438,334.98 | 0.32 |
| | | Base | 61.343889 | 2,127,835.49 | 102.810000 | 3,566,170.47 | 1,438,334.98 | 0.32 |
| 042735100 | ARROW ELECTRONICS INC COMMON STOCK USD1.0 | | | | | | | |
| | 34,934.000 | Local | 44.791268 | 1,564,738.15 | 104.810000 | 3,661,432.54 | 2,096,694.39 | 0.33 |
| | | Base | 44.791268 | 1,564,738.15 | 104.810000 | 3,661,432.54 | 2,096,694.39 | 0.33 |
| 04280A100 | ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001 | | | | | | | |
| | 55,934.000 | Local | 57.172637 | 3,197,894.27 | 39.710000 | 2,221,139.14 | -976,755.13 | 0.20 |
| | | Base | 57.172637 | 3,197,894.27 | 39.710000 | 2,221,139.14 | -976,755.13 | 0.20 |
| 044186104 | ASHLAND INC COMMON STOCK | | | | | | | |
| | 26,829.000 | Local | 40.386458 | 1,083,528.27 | 101.760000 | 2,730,119.04 | 1,646,590.77 | 0.25 |
| | | Base | 40.386458 | 1,083,528.27 | 101.760000 | 2,730,119.04 | 1,646,590.77 | 0.25 |
| 045487105 | ASSOCIATED BANC CORP COMMON STOCK USD.01 | | | | | | | |
| | 79,372.000 | Local | 18.344490 | 1,456,038.85 | 20.040000 | 1,590,614.88 | 134,576.03 | 0.14 |
| | | Base | 18.344490 | 1,456,038.85 | 20.040000 | 1,590,614.88 | 134,576.03 | 0.14 |
| 05329W102 | AUTONATION INC COMMON STOCK USD.01 | | | | | | | |
| | 18,821.000 | Local | 47.292242 | 890,087.28 | 124.600000 | 2,345,096.60 | 1,455,009.32 | 0.21 |
| | | Base | 47.292242 | 890,087.28 | 124.600000 | 2,345,096.60 | 1,455,009.32 | 0.21 |
| 05368V106 | AVIENT CORP COMMON STOCK USD.01 | | | | | | | |
| | 48,364.000 | Local | 34.932908 | 1,689,495.18 | 43.830000 | 2,119,794.12 | 430,298.94 | 0.19 |
| | | Base | 34.932908 | 1,689,495.18 | 43.830000 | 2,119,794.12 | 430,298.94 | 0.19 |
| 053774105 | AVIS BUDGET GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 18,137.000 | Local | 47.929394 | 869,295.42 | 167.380000 | 3,035,771.06 | 2,166,475.64 | 0.27 |
| | | Base | 47.929394 | 869,295.42 | 167.380000 | 3,035,771.06 | 2,166,475.64 | 0.27 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 053807103 | AVNET INC COMMON STOCK USD1.0 | | | | | | | |
| | 51,674.000 | Local | 30.977008 | 1,600,705.91 | 43.890000 | 2,267,971.86 | 667,265.95 | 0.21 |
| | | Base | 30.977008 | 1,600,705.91 | 43.890000 | 2,267,971.86 | 667,265.95 | 0.21 |
| 05464C101 | AXON ENTERPRISE INC COMMON STOCK USD.00001 | | | | | | | |
| | 37,499.000 | Local | 74.322011 | 2,787,001.08 | 116.680000 | 4,375,383.32 | 1,588,382.24 | 0.40 |
| | | Base | 74.322011 | 2,787,001.08 | 116.680000 | 4,375,383.32 | 1,588,382.24 | 0.40 |
| 05550J101 | BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01 | | | | | | | |
| | 71,366.000 | Local | 30.137533 | 2,150,795.19 | 74.490000 | 5,316,053.34 | 3,165,258.15 | 0.48 |
| | | Base | 30.137533 | 2,150,795.19 | 74.490000 | 5,316,053.34 | 3,165,258.15 | 0.48 |
| 062540109 | BANK OF HAWAII CORP COMMON STOCK USD.01 | | | | | | | |
| | 21,312.000 | Local | 58.109049 | 1,238,420.05 | 78.020000 | 1,662,762.24 | 424,342.19 | 0.15 |
| | | Base | 58.109049 | 1,238,420.05 | 78.020000 | 1,662,762.24 | 424,342.19 | 0.15 |
| 06417N103 | BANK OZK COMMON STOCK | | | | | | | |
| | 59,730.000 | Local | 40.437748 | 2,415,346.70 | 40.530000 | 2,420,856.90 | 5,510.20 | 0.22 |
| | | Base | 40.437748 | 2,415,346.70 | 40.530000 | 2,420,856.90 | 5,510.20 | 0.22 |
| 077454106 | BELDEN INC COMMON STOCK USD.01 | | | | | | | |
| | 23,412.000 | Local | 65.456040 | 1,532,456.82 | 65.480000 | 1,533,017.76 | 560.94 | 0.14 |
| | | Base | 65.456040 | 1,532,456.82 | 65.480000 | 1,533,017.76 | 560.94 | 0.14 |
| 07831C103 | BELLRING BRANDS INC COMMON STOCK USD.01 | | | | | | | |
| | 57,709.000 | Local | 17.765318 | 1,025,218.74 | 23.690000 | 1,367,126.21 | 341,907.47 | 0.12 |
| | | Base | 17.765318 | 1,025,218.74 | 23.690000 | 1,367,126.21 | 341,907.47 | 0.12 |
| 092113109 | BLACK HILLS CORP COMMON STOCK USD1.0 | | | | | | | |
| | 34,296.000 | Local | 48.564640 | 1,665,572.90 | 75.480000 | 2,588,662.08 | 923,089.18 | 0.23 |
| | | Base | 48.564640 | 1,665,572.90 | 75.480000 | 2,588,662.08 | 923,089.18 | 0.23 |
| 09227Q100 | BLACKBAUD INC COMMON STOCK USD.001 | | | | | | | |
| | 24,085.000 | Local | 80.488849 | 1,938,573.92 | 52.300000 | 1,259,645.50 | -678,928.42 | 0.11 |
| | | Base | 80.488849 | 1,938,573.92 | 52.300000 | 1,259,645.50 | -678,928.42 | 0.11 |
| 093671105 | H+R BLOCK INC COMMON STOCK | | | | | | | |
| | 84,425.000 | Local | 17.167893 | 1,449,399.34 | 45.000000 | 3,799,125.00 | 2,349,725.66 | 0.34 |
| | | Base | 17.167893 | 1,449,399.34 | 45.000000 | 3,799,125.00 | 2,349,725.66 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 100557107 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,971.000 | 331.821428 | 1,649,484.32 | 337.080000 | 1,675,624.68 | 26,140.36 | 0.15 |
| | | Base | | 331.821428 | 1,649,484.32 | 337.080000 | 1,675,624.68 | 26,140.36 | 0.15 |
| 103304101 | BOYD GAMING CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 42,318.000 | 34.883991 | 1,476,220.71 | 54.430000 | 2,303,368.74 | 827,148.03 | 0.21 |
| | | Base | | 34.883991 | 1,476,220.71 | 54.430000 | 2,303,368.74 | 827,148.03 | 0.21 |
| 10922N103 | BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,619.000 | 38.232408 | 1,514,729.79 | 47.550000 | 1,883,883.45 | 369,153.66 | 0.17 |
| | | Base | | 38.232408 | 1,514,729.79 | 47.550000 | 1,883,883.45 | 369,153.66 | 0.17 |
| 109696104 | BRINK S CO/THE COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 24,876.000 | 76.598811 | 1,905,472.01 | 55.280000 | 1,375,145.28 | -530,326.73 | 0.12 |
| | | Base | | 76.598811 | 1,905,472.01 | 55.280000 | 1,375,145.28 | -530,326.73 | 0.12 |
| 11120U105 | BRIXMOR PROPERTY GROUP INC REIT USD.01 | | | | | | | | |
| | | Local | 158,452.000 | 17.555021 | 2,781,628.12 | 21.480000 | 3,403,548.96 | 621,920.84 | 0.31 |
| | | Base | | 17.555021 | 2,781,628.12 | 21.480000 | 3,403,548.96 | 621,920.84 | 0.31 |
| 114340102 | AZENTA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,666.000 | 79.184634 | 3,140,937.69 | 52.710000 | 2,090,794.86 | -1,050,142.83 | 0.19 |
| | | Base | | 79.184634 | 3,140,937.69 | 52.710000 | 2,090,794.86 | -1,050,142.83 | 0.19 |
| 116794108 | BRUKER CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 52,901.000 | 83.061317 | 4,394,026.74 | 56.000000 | 2,962,456.00 | -1,431,570.74 | 0.27 |
| | | Base | | 83.061317 | 4,394,026.74 | 56.000000 | 2,962,456.00 | -1,431,570.74 | 0.27 |
| 117043109 | BRUNSWICK CORP COMMON STOCK USD.75 | | | | | | | | |
| | | Local | 40,061.000 | 32.995269 | 1,321,823.46 | 74.710000 | 2,992,957.31 | 1,671,133.85 | 0.27 |
| | | Base | | 32.995269 | 1,321,823.46 | 74.710000 | 2,992,957.31 | 1,671,133.85 | 0.27 |
| 12008R107 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 91,392.000 | 37.540716 | 3,430,921.12 | 58.610000 | 5,356,485.12 | 1,925,564.00 | 0.48 |
| | | Base | | 37.540716 | 3,430,921.12 | 58.610000 | 5,356,485.12 | 1,925,564.00 | 0.48 |
| 12621E103 | CNO FINANCIAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 61,305.000 | 17.360063 | 1,064,258.64 | 18.410000 | 1,128,625.05 | 64,366.41 | 0.10 |
| | | Base | | 17.360063 | 1,064,258.64 | 18.410000 | 1,128,625.05 | 64,366.41 | 0.10 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 12653C108 | CNX RESOURCES CORP COMMON STOCK USD.01 | | | | | | | |
| | 103,183.000 | Local | 10.838941 | 1,118,394.49 | 17.670000 | 1,823,243.61 | 704,849.12 | 0.16 |
| | | Base | 10.838941 | 1,118,394.49 | 17.670000 | 1,823,243.61 | 704,849.12 | 0.16 |
| 12685J105 | CABLE ONE INC COMMON STOCK USD.01 | | | | | | | |
| | 2,600.000 | Local | 736.993546 | 1,916,183.22 | 1,135.000000 | 2,951,000.00 | 1,034,816.78 | 0.27 |
| | | Base | 736.993546 | 1,916,183.22 | 1,135.000000 | 2,951,000.00 | 1,034,816.78 | 0.27 |
| 127055101 | CABOT CORP COMMON STOCK USD1.0 | | | | | | | |
| | 29,853.000 | Local | 34.946930 | 1,043,270.70 | 71.970000 | 2,148,520.41 | 1,105,249.71 | 0.19 |
| | | Base | 34.946930 | 1,043,270.70 | 71.970000 | 2,148,520.41 | 1,105,249.71 | 0.19 |
| 127190304 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | | | | | | | |
| | 12,385.000 | Local | 182.762552 | 2,263,514.21 | 280.870000 | 3,478,574.95 | 1,215,060.74 | 0.31 |
| | | Base | 182.762552 | 2,263,514.21 | 280.870000 | 3,478,574.95 | 1,215,060.74 | 0.31 |
| 12740C103 | CADENCE BANK COMMON STOCK USD2.5 | | | | | | | |
| | 97,066.000 | Local | 25.978748 | 2,521,653.19 | 25.480000 | 2,473,241.68 | -48,411.51 | 0.22 |
| | | Base | 25.978748 | 2,521,653.19 | 25.480000 | 2,473,241.68 | -48,411.51 | 0.22 |
| 13100M509 | CALIX INC COMMON STOCK | | | | | | | |
| | 29,394.000 | Local | 62.240044 | 1,829,483.86 | 58.850000 | 1,729,836.90 | -99,646.96 | 0.16 |
| | | Base | 62.240044 | 1,829,483.86 | 58.850000 | 1,729,836.90 | -99,646.96 | 0.16 |
| 131193104 | CALLAWAY GOLF COMPANY COMMON STOCK USD.01 | | | | | | | |
| | 61,554.000 | Local | 32.469895 | 1,998,651.89 | 22.130000 | 1,362,190.02 | -636,461.87 | 0.12 |
| | | Base | 32.469895 | 1,998,651.89 | 22.130000 | 1,362,190.02 | -636,461.87 | 0.12 |
| 142339100 | CARLISLE COS INC COMMON STOCK USD1.0 | | | | | | | |
| | 27,349.000 | Local | 79.842038 | 2,183,599.90 | 295.660000 | 8,086,005.34 | 5,902,405.44 | 0.73 |
| | | Base | 79.842038 | 2,183,599.90 | 295.660000 | 8,086,005.34 | 5,902,405.44 | 0.73 |
| 146229109 | CARTER S INC COMMON STOCK USD.01 | | | | | | | |
| | 21,315.000 | Local | 59.526399 | 1,268,805.19 | 73.850000 | 1,574,112.75 | 305,307.56 | 0.14 |
| | | Base | 59.526399 | 1,268,805.19 | 73.850000 | 1,574,112.75 | 305,307.56 | 0.14 |
| 147528103 | CASEY S GENERAL STORES INC COMMON STOCK NPV | | | | | | | |
| | 19,631.000 | Local | 116.830716 | 2,293,503.79 | 213.770000 | 4,196,518.87 | 1,903,015.08 | 0.38 |
| | | Base | 116.830716 | 2,293,503.79 | 213.770000 | 4,196,518.87 | 1,903,015.08 | 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 |
|---|---|---|---|---|---|---|---|---|
| 149150104 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | | | | | | | |
| | 39,754.000 | Local | 20.530280 | 816,160.74 | 41.940000 | 1,667,282.76 | 851,122.02 | 0.15 |
| | | Base | 20.530280 | 816,160.74 | 41.940000 | 1,667,282.76 | 851,122.02 | 0.15 |
| 15872M104 | CHAMPIONX CORP COMMON STOCK USD.01 | | | | | | | |
| | 107,598.000 | Local | 21.676248 | 2,332,320.88 | 21.810000 | 2,346,712.38 | 14,391.50 | 0.21 |
| | | Base | 21.676248 | 2,332,320.88 | 21.810000 | 2,346,712.38 | 14,391.50 | 0.21 |
| 16115Q308 | CHART INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | 18,966.000 | Local | 171.353067 | 3,249,882.26 | 193.860000 | 3,676,748.76 | 426,866.50 | 0.33 |
| | | Base | 171.353067 | 3,249,882.26 | 193.860000 | 3,676,748.76 | 426,866.50 | 0.33 |
| 16359R103 | CHEMED CORP COMMON STOCK USD1.0 | | | | | | | |
| | 7,919.000 | Local | 354.350977 | 2,806,105.39 | 476.190000 | 3,770,948.61 | 964,843.22 | 0.34 |
| | | Base | 354.350977 | 2,806,105.39 | 476.190000 | 3,770,948.61 | 964,843.22 | 0.34 |
| 163851108 | CHEMOURS CO/THE COMMON STOCK USD.01 | | | | | | | |
| | 82,243.000 | Local | 22.378902 | 1,840,508.05 | 33.730000 | 2,774,056.39 | 933,548.34 | 0.25 |
| | | Base | 22.378902 | 1,840,508.05 | 33.730000 | 2,774,056.39 | 933,548.34 | 0.25 |
| 169905106 | CHOICE HOTELS INTL INC COMMON STOCK USD.01 | | | | | | | |
| | 17,406.000 | Local | 106.130681 | 1,847,310.64 | 114.710000 | 1,996,642.26 | 149,331.62 | 0.18 |
| | | Base | 106.130681 | 1,847,310.64 | 114.710000 | 1,996,642.26 | 149,331.62 | 0.18 |
| 171484108 | CHURCHILL DOWNS INC COMMON STOCK | | | | | | | |
| | 18,104.000 | Local | 68.468384 | 1,239,551.63 | 197.090000 | 3,568,117.36 | 2,328,565.73 | 0.32 |
| | | Base | 68.468384 | 1,239,551.63 | 197.090000 | 3,568,117.36 | 2,328,565.73 | 0.32 |
| 171779309 | CIENA CORP COMMON STOCK USD.01 | | | | | | | |
| | 80,475.000 | Local | 25.687167 | 2,067,174.80 | 50.740000 | 4,083,301.50 | 2,016,126.70 | 0.37 |
| | | Base | 25.687167 | 2,067,174.80 | 50.740000 | 4,083,301.50 | 2,016,126.70 | 0.37 |
| 172755100 | CIRRUS LOGIC INC COMMON STOCK USD.001 | | | | | | | |
| | 30,302.000 | Local | 59.941901 | 1,816,359.49 | 76.690000 | 2,323,860.38 | 507,500.89 | 0.21 |
| | | Base | 59.941901 | 1,816,359.49 | 76.690000 | 2,323,860.38 | 507,500.89 | 0.21 |
| 184496107 | CLEAN HARBORS INC COMMON STOCK USD.01 | | | | | | | |
| | 26,489.000 | Local | 49.635153 | 1,314,785.56 | 117.420000 | 3,110,338.38 | 1,795,552.82 | 0.28 |
| | | Base | 49.635153 | 1,314,785.56 | 117.420000 | 3,110,338.38 | 1,795,552.82 | 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 |
|---|---|---|---|---|---|---|---|---|
| 185899101 | CLEVELAND CLIFFS INC COMMON STOCK USD.125 | | | | | | | |
| | 252,601.000 | Local | 17.525640 | 4,426,994.19 | 17.270000 | 4,362,419.27 | -64,574.92 | 0.39 |
| | | Base | 17.525640 | 4,426,994.19 | 17.270000 | 4,362,419.27 | -64,574.92 | 0.39 |
| 191098102 | COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0 | | | | | | | |
| | 500.000 | Local | 496.789200 | 248,394.60 | 474.330000 | 237,165.00 | -11,229.60 | 0.02 |
| | | Base | 496.789200 | 248,394.60 | 474.330000 | 237,165.00 | -11,229.60 | 0.02 |
| 192422103 | COGNEX CORP COMMON STOCK USD.002 | | | | | | | |
| | 91,907.000 | Local | 29.254036 | 2,688,650.69 | 42.110000 | 3,870,203.77 | 1,181,553.08 | 0.35 |
| | | Base | 29.254036 | 2,688,650.69 | 42.110000 | 3,870,203.77 | 1,181,553.08 | 0.35 |
| 194014502 | ENOVIS CORP COMMON STOCK USD.001 | | | | | | | |
| | 24,866.000 | Local | 54.428813 | 1,353,426.87 | 50.650000 | 1,259,462.90 | -93,963.97 | 0.11 |
| | | Base | 54.428813 | 1,353,426.87 | 50.650000 | 1,259,462.90 | -93,963.97 | 0.11 |
| 198516106 | COLUMBIA SPORTSWEAR CO COMMON STOCK | | | | | | | |
| | 17,627.000 | Local | 95.274523 | 1,679,404.02 | 71.240000 | 1,255,747.48 | -423,656.54 | 0.11 |
| | | Base | 95.274523 | 1,679,404.02 | 71.240000 | 1,255,747.48 | -423,656.54 | 0.11 |
| 200525103 | COMMERCE BANCSHARES INC COMMON STOCK USD5.0 | | | | | | | |
| | 58,118.000 | Local | 33.471227 | 1,945,280.78 | 68.770000 | 3,996,774.86 | 2,051,494.08 | 0.36 |
| | | Base | 33.471227 | 1,945,280.78 | 68.770000 | 3,996,774.86 | 2,051,494.08 | 0.36 |
| 201723103 | COMMERCIAL METALS CO COMMON STOCK USD.01 | | | | | | | |
| | 64,271.000 | Local | 17.368615 | 1,116,298.25 | 40.510000 | 2,603,618.21 | 1,487,319.96 | 0.24 |
| | | Base | 17.368615 | 1,116,298.25 | 40.510000 | 2,603,618.21 | 1,487,319.96 | 0.24 |
| 204166102 | COMMVAULT SYSTEMS INC COMMON STOCK USD.01 | | | | | | | |
| | 23,594.000 | Local | 63.910370 | 1,507,901.26 | 54.290000 | 1,280,918.26 | -226,983.00 | 0.12 |
| | | Base | 63.910370 | 1,507,901.26 | 54.290000 | 1,280,918.26 | -226,983.00 | 0.12 |
| 20602D101 | CONCENTRIX CORP COMMON STOCK | | | | | | | |
| | 22,759.000 | Local | 57.959640 | 1,319,103.44 | 125.780000 | 2,862,627.02 | 1,543,523.58 | 0.26 |
| | | Base | 57.959640 | 1,319,103.44 | 125.780000 | 2,862,627.02 | 1,543,523.58 | 0.26 |
| 219798105 | QUIDELORTHO CORP COMMON STOCK USD.001 | | | | | | | |
| | 26,461.000 | Local | 168.712425 | 4,464,299.48 | 79.260000 | 2,097,298.86 | -2,367,000.62 | 0.19 |
| | | Base | 168.712425 | 4,464,299.48 | 79.260000 | 2,097,298.86 | -2,367,000.62 | 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 |
|---|---|---|---|---|---|---|---|---|
| 22002T108 | CORPORATE OFFICE PROPERTIES REIT USD.01 | | | | | | | |
| | 59,467.000 | Local | 29.915708 | 1,778,997.39 | 25.840000 | 1,536,627.28 | -242,370.11 | 0.14 |
| | | Base | 29.915708 | 1,778,997.39 | 25.840000 | 1,536,627.28 | -242,370.11 | 0.14 |
| 222070203 | COTY INC CL A COMMON STOCK USD.01 | | | | | | | |
| | 182,011.000 | Local | 4.289821 | 780,794.56 | 7.510000 | 1,366,902.61 | 586,108.05 | 0.12 |
| | | Base | 4.289821 | 780,794.56 | 7.510000 | 1,366,902.61 | 586,108.05 | 0.12 |
| 222795502 | COUSINS PROPERTIES INC REIT USD1.0 | | | | | | | |
| | 78,695.000 | Local | 37.120331 | 2,921,184.42 | 26.850000 | 2,112,960.75 | -808,223.67 | 0.19 |
| | | Base | 37.120331 | 2,921,184.42 | 26.850000 | 2,112,960.75 | -808,223.67 | 0.19 |
| 22410J106 | CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01 | | | | | | | |
| | 12,287.000 | Local | 141.860795 | 1,743,043.59 | 107.940000 | 1,326,258.78 | -416,784.81 | 0.12 |
| | | Base | 141.860795 | 1,743,043.59 | 107.940000 | 1,326,258.78 | -416,784.81 | 0.12 |
| 224441105 | CRANE HOLDINGS CO COMMON STOCK USD1.0 | | | | | | | |
| | 25,205.000 | Local | 48.655898 | 1,226,371.91 | 94.360000 | 2,378,343.80 | 1,151,971.89 | 0.22 |
| | | Base | 48.655898 | 1,226,371.91 | 94.360000 | 2,378,343.80 | 1,151,971.89 | 0.22 |
| 227046109 | CROCS INC COMMON STOCK USD.001 | | | | | | | |
| | 32,572.000 | Local | 104.318148 | 3,397,850.72 | 73.700000 | 2,400,556.40 | -997,294.32 | 0.22 |
| | | Base | 104.318148 | 3,397,850.72 | 73.700000 | 2,400,556.40 | -997,294.32 | 0.22 |
| 229899109 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | | | | | | | |
| | 30,177.000 | Local | 71.987546 | 2,172,368.19 | 129.960000 | 3,921,802.92 | 1,749,434.73 | 0.35 |
| | | Base | 71.987546 | 2,172,368.19 | 129.960000 | 3,921,802.92 | 1,749,434.73 | 0.35 |
| 231561101 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | | | | | | | |
| | 20,338.000 | Local | 83.322974 | 1,694,622.65 | 147.190000 | 2,993,550.22 | 1,298,927.57 | 0.27 |
| | | Base | 83.322974 | 1,694,622.65 | 147.190000 | 2,993,550.22 | 1,298,927.57 | 0.27 |
| 23345M107 | DTE MIDSTREAM LLC W/I COMMON STOCK | | | | | | | |
| | 51,171.000 | Local | 41.535391 | 2,125,407.50 | 55.210000 | 2,825,150.91 | 699,743.41 | 0.26 |
| | | Base | 41.535391 | 2,125,407.50 | 55.210000 | 2,825,150.91 | 699,743.41 | 0.26 |
| 235825205 | DANA INC COMMON STOCK USD.01 | | | | | | | |
| | 75,824.000 | Local | 19.305728 | 1,463,837.53 | 15.470000 | 1,172,997.28 | -290,840.25 | 0.11 |
| | | Base | 19.305728 | 1,463,837.53 | 15.470000 | 1,172,997.28 | -290,840.25 | 0.11 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 237266101 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | | | | | | | |
| | 85,440.000 | Local | 31.809728 | 2,717,823.12 | 76.060000 | 6,498,566.40 | 3,780,743.28 | 0.59 |
| | | Base | 31.809728 | 2,717,823.12 | 76.060000 | 6,498,566.40 | 3,780,743.28 | 0.59 |
| 243537107 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | | | | | | | |
| | 14,410.000 | Local | 95.518165 | 1,376,416.76 | 321.570000 | 4,633,823.70 | 3,257,406.94 | 0.42 |
| | | Base | 95.518165 | 1,376,416.76 | 321.570000 | 4,633,823.70 | 3,257,406.94 | 0.42 |
| 253393102 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | | | | | | | |
| | 30,710.000 | Local | 36.998110 | 1,136,211.95 | 106.370000 | 3,266,622.70 | 2,130,410.75 | 0.30 |
| | | Base | 36.998110 | 1,136,211.95 | 106.370000 | 3,266,622.70 | 2,130,410.75 | 0.30 |
| 257651109 | DONALDSON CO INC COMMON STOCK USD5.0 | | | | | | | |
| | 65,361.000 | Local | 31.906840 | 2,085,462.96 | 51.350000 | 3,356,287.35 | 1,270,824.39 | 0.30 |
| | | Base | 31.906840 | 2,085,462.96 | 51.350000 | 3,356,287.35 | 1,270,824.39 | 0.30 |
| 25960P109 | DOUGLAS EMMETT INC REIT USD.01 | | | | | | | |
| | 92,989.000 | Local | 31.600152 | 2,938,466.57 | 19.520000 | 1,815,145.28 | -1,123,321.29 | 0.16 |
| | | Base | 31.600152 | 2,938,466.57 | 19.520000 | 1,815,145.28 | -1,123,321.29 | 0.16 |
| 267475101 | DYCOM INDUSTRIES INC COMMON STOCK USD.3333333 | | | | | | | |
| | 15,674.000 | Local | 78.321300 | 1,227,608.05 | 112.120000 | 1,757,368.88 | 529,760.83 | 0.16 |
| | | Base | 78.321300 | 1,227,608.05 | 112.120000 | 1,757,368.88 | 529,760.83 | 0.16 |
| 26884L109 | EQT CORP COMMON STOCK | | | | | | | |
| | 156,387.000 | Local | 19.310610 | 3,019,928.34 | 47.800000 | 7,475,298.60 | 4,455,370.26 | 0.68 |
| | | Base | 19.310610 | 3,019,928.34 | 47.800000 | 7,475,298.60 | 4,455,370.26 | 0.68 |
| 26884U109 | EPR PROPERTIES REIT USD.01 | | | | | | | |
| | 39,658.000 | Local | 54.602826 | 2,165,438.89 | 43.490000 | 1,724,726.42 | -440,712.47 | 0.16 |
| | | Base | 54.602826 | 2,165,438.89 | 43.490000 | 1,724,726.42 | -440,712.47 | 0.16 |
| 26969P108 | EAGLE MATERIALS INC COMMON STOCK USD.01 | | | | | | | |
| | 20,898.000 | Local | 75.447470 | 1,576,701.22 | 119.620000 | 2,499,818.76 | 923,117.54 | 0.23 |
| | | Base | 75.447470 | 1,576,701.22 | 119.620000 | 2,499,818.76 | 923,117.54 | 0.23 |
| 27579R104 | EAST WEST BANCORP INC COMMON STOCK USD.001 | | | | | | | |
| | 75,068.000 | Local | 30.228524 | 2,269,194.83 | 72.170000 | 5,417,657.56 | 3,148,462.73 | 0.49 |
| | | Base | 30.228524 | 2,269,194.83 | 72.170000 | 5,417,657.56 | 3,148,462.73 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 277276101 | EASTGROUP PROPERTIES INC REIT | | | | | | | | |
| | | Local | 22,048.000 | 123.539517 | 2,723,799.26 | 165.030000 | 3,638,581.44 | 914,782.18 | 0.33 |
| | | Base | | 123.539517 | 2,723,799.26 | 165.030000 | 3,638,581.44 | 914,782.18 | 0.33 |
| 29084Q100 | EMCOR GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,054.000 | 57.931041 | 1,567,266.37 | 118.920000 | 3,217,261.68 | 1,649,995.31 | 0.29 |
| | | Base | | 57.931041 | 1,567,266.37 | 118.920000 | 3,217,261.68 | 1,649,995.31 | 0.29 |
| 29109X106 | ASPEN TECHNOLOGY INC COMMON STOCK | | | | | | | | |
| | | Local | 14,810.000 | 182.755181 | 2,706,604.23 | 210.600000 | 3,118,986.00 | 412,381.77 | 0.28 |
| | | Base | | 182.755181 | 2,706,604.23 | 210.600000 | 3,118,986.00 | 412,381.77 | 0.28 |
| 29261A100 | ENCOMPASS HEALTH CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 52,795.000 | 38.400216 | 2,027,339.43 | 48.570000 | 2,564,253.15 | 536,913.72 | 0.23 |
| | | Base | | 38.400216 | 2,027,339.43 | 48.570000 | 2,564,253.15 | 536,913.72 | 0.23 |
| 29272W109 | ENERGIZER HOLDINGS INC COMMON STOCK | | | | | | | | |
| | | Local | 34,675.000 | 30.274189 | 1,049,757.51 | 28.100000 | 974,367.50 | -75,390.01 | 0.09 |
| | | Base | | 30.274189 | 1,049,757.51 | 28.100000 | 974,367.50 | -75,390.01 | 0.09 |
| 29275Y102 | ENERSYS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,821.000 | 66.242062 | 1,445,468.04 | 62.370000 | 1,360,975.77 | -84,492.27 | 0.12 |
| | | Base | | 66.242062 | 1,445,468.04 | 62.370000 | 1,360,975.77 | -84,492.27 | 0.12 |
| 29404K106 | ENVESTNET INC COMMON STOCK | | | | | | | | |
| | | Local | 29,193.000 | 78.011161 | 2,277,379.81 | 52.370000 | 1,528,837.41 | -748,542.40 | 0.14 |
| | | Base | | 78.011161 | 2,277,379.81 | 52.370000 | 1,528,837.41 | -748,542.40 | 0.14 |
| 29415F104 | ENVISTA HOLDINGS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 86,024.000 | 43.364299 | 3,730,370.43 | 37.090000 | 3,190,630.16 | -539,740.27 | 0.29 |
| | | Base | | 43.364299 | 3,730,370.43 | 37.090000 | 3,190,630.16 | -539,740.27 | 0.29 |
| 294600101 | EQUITRANS MIDSTREAM CORP COMMON STOCK | | | | | | | | |
| | | Local | 215,194.000 | 13.589574 | 2,924,394.69 | 9.270000 | 1,994,848.38 | -929,546.31 | 0.18 |
| | | Base | | 13.589574 | 2,924,394.69 | 9.270000 | 1,994,848.38 | -929,546.31 | 0.18 |
| 29605J106 | ESAB CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 24,135.000 | 45.416337 | 1,096,123.29 | 41.090000 | 991,707.15 | -104,416.14 | 0.09 |
| | | Base | | 45.416337 | 1,096,123.29 | 41.090000 | 991,707.15 | -104,416.14 | 0.09 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 29670G102 | ESSENTIAL UTILITIES INC COMMON STOCK USD.5 | | | | | | | |
| | 121,796.000 | Local | 28.177240 | 3,431,875.11 | 49.150000 | 5,986,273.40 | 2,554,398.29 | 0.54 |
| | | Base | 28.177240 | 3,431,875.11 | 49.150000 | 5,986,273.40 | 2,554,398.29 | 0.54 |
| 298736109 | EURONET WORLDWIDE INC COMMON STOCK USD.02 | | | | | | | |
| | 26,742.000 | Local | 129.793791 | 3,470,945.57 | 88.660000 | 2,370,945.72 | -1,099,999.85 | 0.21 |
| | | Base | 129.793791 | 3,470,945.57 | 88.660000 | 2,370,945.72 | -1,099,999.85 | 0.21 |
| 29977A105 | EVERCORE INC A COMMON STOCK USD.01 | | | | | | | |
| | 21,474.000 | Local | 83.236711 | 1,787,425.14 | 93.690000 | 2,011,899.06 | 224,473.92 | 0.18 |
| | | Base | 83.236711 | 1,787,425.14 | 93.690000 | 2,011,899.06 | 224,473.92 | 0.18 |
| 30161Q104 | EXELIXIS INC COMMON STOCK USD.001 | | | | | | | |
| | 169,670.000 | Local | 20.737295 | 3,518,496.76 | 17.740000 | 3,009,945.80 | -508,550.96 | 0.27 |
| | | Base | 20.737295 | 3,518,496.76 | 17.740000 | 3,009,945.80 | -508,550.96 | 0.27 |
| 302520101 | FNB CORP COMMON STOCK USD.01 | | | | | | | |
| | 178,490.000 | Local | 12.161397 | 2,170,687.68 | 11.920000 | 2,127,600.80 | -43,086.88 | 0.19 |
| | | Base | 12.161397 | 2,170,687.68 | 11.920000 | 2,127,600.80 | -43,086.88 | 0.19 |
| 302941109 | FTI CONSULTING INC COMMON STOCK USD.01 | | | | | | | |
| | 18,234.000 | Local | 115.480093 | 2,105,664.01 | 160.600000 | 2,928,380.40 | 822,716.39 | 0.26 |
| | | Base | 115.480093 | 2,105,664.01 | 160.600000 | 2,928,380.40 | 822,716.39 | 0.26 |
| 303250104 | FAIR ISAAC CORP COMMON STOCK USD.01 | | | | | | | |
| | 13,718.000 | Local | 112.478420 | 1,542,978.97 | 449.400000 | 6,164,869.20 | 4,621,890.23 | 0.56 |
| | | Base | 112.478420 | 1,542,978.97 | 449.400000 | 6,164,869.20 | 4,621,890.23 | 0.56 |
| 314211103 | FEDERATED HERMES INC COMMON STOCK | | | | | | | |
| | 48,492.000 | Local | 23.892128 | 1,158,577.09 | 34.060000 | 1,651,637.52 | 493,060.43 | 0.15 |
| | | Base | 23.892128 | 1,158,577.09 | 34.060000 | 1,651,637.52 | 493,060.43 | 0.15 |
| 31847R102 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | | | | | | | |
| | 56,817.000 | Local | 27.294471 | 1,550,789.97 | 53.500000 | 3,039,709.50 | 1,488,919.53 | 0.27 |
| | | Base | 27.294471 | 1,550,789.97 | 53.500000 | 3,039,709.50 | 1,488,919.53 | 0.27 |
| 32020R109 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | | | | | | | |
| | 67,948.000 | Local | 28.915114 | 1,964,724.20 | 42.510000 | 2,888,469.48 | 923,745.28 | 0.26 |
| | | Base | 28.915114 | 1,964,724.20 | 42.510000 | 2,888,469.48 | 923,745.28 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 320517105 | FIRST HORIZON CORP COMMON STOCK USD.625 | | | | | | | | |
| | | Local | 282,947.000 | 12.493624 | 3,535,033.40 | 22.620000 | 6,400,261.14 | 2,865,227.74 | 0.58 |
| | | Base | | 12.493624 | 3,535,033.40 | 22.620000 | 6,400,261.14 | 2,865,227.74 | 0.58 |
| 32054K103 | FIRST INDUSTRIAL REALTY TR REIT USD.01 | | | | | | | | |
| | | Local | 69,828.000 | 29.146134 | 2,035,216.22 | 50.680000 | 3,538,883.04 | 1,503,666.82 | 0.32 |
| | | Base | | 29.146134 | 2,035,216.22 | 50.680000 | 3,538,883.04 | 1,503,666.82 | 0.32 |
| 336433107 | FIRST SOLAR INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 52,435.000 | 50.495907 | 2,647,752.87 | 127.550000 | 6,688,084.25 | 4,040,331.38 | 0.60 |
| | | Base | | 50.495907 | 2,647,752.87 | 127.550000 | 6,688,084.25 | 4,040,331.38 | 0.60 |
| 33768G107 | FIRSTCASH HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,351.000 | 81.216602 | 3,277,171.12 | 77.960000 | 3,145,763.96 | -131,407.16 | 0.28 |
| | | Base | | 81.216602 | 3,277,171.12 | 77.960000 | 3,145,763.96 | -131,407.16 | 0.28 |
| 33829M101 | FIVE BELOW COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,366.000 | 84.868050 | 2,492,235.15 | 127.880000 | 3,755,324.08 | 1,263,088.93 | 0.34 |
| | | Base | | 84.868050 | 2,492,235.15 | 127.880000 | 3,755,324.08 | 1,263,088.93 | 0.34 |
| 343412102 | FLUOR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 75,122.000 | 27.769892 | 2,086,129.86 | 26.440000 | 1,986,225.68 | -99,904.18 | 0.18 |
| | | Base | | 27.769892 | 2,086,129.86 | 26.440000 | 1,986,225.68 | -99,904.18 | 0.18 |
| 343498101 | FLOWERS FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 105,433.000 | 16.314374 | 1,720,073.40 | 27.300000 | 2,878,320.90 | 1,158,247.50 | 0.26 |
| | | Base | | 16.314374 | 1,720,073.40 | 27.300000 | 2,878,320.90 | 1,158,247.50 | 0.26 |
| 34354P105 | FLOWSERVE CORP COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 69,110.000 | 39.175063 | 2,707,388.62 | 30.470000 | 2,105,781.70 | -601,606.92 | 0.19 |
| | | Base | | 39.175063 | 2,707,388.62 | 30.470000 | 2,105,781.70 | -601,606.92 | 0.19 |
| 344849104 | FOOT LOCKER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,224.000 | 35.848816 | 1,585,378.06 | 36.840000 | 1,629,212.16 | 43,834.10 | 0.15 |
| | | Base | | 35.848816 | 1,585,378.06 | 36.840000 | 1,629,212.16 | 43,834.10 | 0.15 |
| 35138V102 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 22,296.000 | 76.969471 | 1,716,111.33 | 93.210000 | 2,078,210.16 | 362,098.83 | 0.19 |
| | | Base | | 76.969471 | 1,716,111.33 | 93.210000 | 2,078,210.16 | 362,098.83 | 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 |
|---|---|---|---|---|---|---|---|---|
| 360271100 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | | | | | | | |
| | 85,039.000 | Local | 11.218970 | 954,049.98 | 16.230000 | 1,380,182.97 | 426,132.99 | 0.12 |
| | | Base | 11.218970 | 954,049.98 | 16.230000 | 1,380,182.97 | 426,132.99 | 0.12 |
| 361448103 | GATX CORP COMMON STOCK USD.625 | | | | | | | |
| | 18,832.000 | Local | 44.755143 | 842,828.86 | 96.610000 | 1,819,359.52 | 976,530.66 | 0.16 |
| | | Base | 44.755143 | 842,828.86 | 96.610000 | 1,819,359.52 | 976,530.66 | 0.16 |
| 36262G101 | GXO LOGISTICS INC COMMON STOCK USD.01 | | | | | | | |
| | 53,828.000 | Local | 30.617116 | 1,648,058.13 | 44.380000 | 2,388,886.64 | 740,828.51 | 0.22 |
| | | Base | 30.617116 | 1,648,058.13 | 44.380000 | 2,388,886.64 | 740,828.51 | 0.22 |
| 36467W109 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | | | | | | | |
| | 130,840.000 | Local | 53.025036 | 6,937,795.73 | 28.640000 | 3,747,257.60 | -3,190,538.13 | 0.34 |
| | | Base | 53.025036 | 6,937,795.73 | 28.640000 | 3,747,257.60 | -3,190,538.13 | 0.34 |
| 364760108 | GAP INC/THE COMMON STOCK USD.05 | | | | | | | |
| | 111,501.000 | Local | 15.476946 | 1,725,694.94 | 9.140000 | 1,019,119.14 | -706,575.80 | 0.09 |
| | | Base | 15.476946 | 1,725,694.94 | 9.140000 | 1,019,119.14 | -706,575.80 | 0.09 |
| 371901109 | GENTEX CORP COMMON STOCK USD.06 | | | | | | | |
| | 124,029.000 | Local | 14.293870 | 1,772,854.40 | 27.290000 | 3,384,751.41 | 1,611,897.01 | 0.31 |
| | | Base | 14.293870 | 1,772,854.40 | 27.290000 | 3,384,751.41 | 1,611,897.01 | 0.31 |
| 37637Q105 | GLACIER BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | 57,421.000 | Local | 37.864910 | 2,174,240.99 | 50.680000 | 2,910,096.28 | 735,855.29 | 0.26 |
| | | Base | 37.864910 | 2,174,240.99 | 50.680000 | 2,910,096.28 | 735,855.29 | 0.26 |
| 379577208 | GLOBUS MEDICAL INC A COMMON STOCK USD.001 | | | | | | | |
| | 41,948.000 | Local | 33.765675 | 1,416,402.52 | 59.190000 | 2,482,902.12 | 1,066,499.60 | 0.22 |
| | | Base | 33.765675 | 1,416,402.52 | 59.190000 | 2,482,902.12 | 1,066,499.60 | 0.22 |
| 382550101 | GOODYEAR TIRE + RUBBER CO COMMON STOCK | | | | | | | |
| | 149,423.000 | Local | 17.260921 | 2,579,178.58 | 14.030000 | 2,096,404.69 | -482,773.89 | 0.19 |
| | | Base | 17.260921 | 2,579,178.58 | 14.030000 | 2,096,404.69 | -482,773.89 | 0.19 |
| 384109104 | GRACO INC COMMON STOCK USD1.0 | | | | | | | |
| | 89,521.000 | Local | 23.401720 | 2,094,945.40 | 63.840000 | 5,715,020.64 | 3,620,075.24 | 0.52 |
| | | Base | 23.401720 | 2,094,945.40 | 63.840000 | 5,715,020.64 | 3,620,075.24 | 0.52 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 384637104 | GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 2,073.000 | 456.003632 | 945,295.53 | 565.430000 | 1,172,136.39 | 226,840.86 | 0.11 |
| | | Base | | 456.003632 | 945,295.53 | 565.430000 | 1,172,136.39 | 226,840.86 | 0.11 |
| 38526M106 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,097.000 | 93.005251 | 1,590,110.77 | 81.380000 | 1,391,353.86 | -198,756.91 | 0.13 |
| | | Base | | 93.005251 | 1,590,110.77 | 81.380000 | 1,391,353.86 | -198,756.91 | 0.13 |
| 397624107 | GREIF INC CL A COMMON STOCK | | | | | | | | |
| | | Local | 14,072.000 | 50.254872 | 707,186.56 | 67.050000 | 943,527.60 | 236,341.04 | 0.09 |
| | | Base | | 50.254872 | 707,186.56 | 67.050000 | 943,527.60 | 236,341.04 | 0.09 |
| 39874R101 | GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 46,389.000 | 38.308762 | 1,777,105.15 | 40.120000 | 1,861,126.68 | 84,021.53 | 0.17 |
| | | Base | | 38.308762 | 1,777,105.15 | 40.120000 | 1,861,126.68 | 84,021.53 | 0.17 |
| 403949100 | HF SINCLAIR CORP COMMON STOCK | | | | | | | | |
| | | Local | 79,118.000 | 34.952048 | 2,765,336.10 | 52.630000 | 4,163,980.34 | 1,398,644.24 | 0.38 |
| | | Base | | 34.952048 | 2,765,336.10 | 52.630000 | 4,163,980.34 | 1,398,644.24 | 0.38 |
| 405024100 | HAEMONETICS CORP/MASS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,038.000 | 91.876611 | 2,484,159.82 | 75.030000 | 2,028,661.14 | -455,498.68 | 0.18 |
| | | Base | | 91.876611 | 2,484,159.82 | 75.030000 | 2,028,661.14 | -455,498.68 | 0.18 |
| 405217100 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 47,503.000 | 27.168216 | 1,290,571.76 | 20.260000 | 962,410.78 | -328,160.98 | 0.09 |
| | | Base | | 27.168216 | 1,290,571.76 | 20.260000 | 962,410.78 | -328,160.98 | 0.09 |
| 40637H109 | HALOZYME THERAPEUTICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 72,976.000 | 42.647654 | 3,112,255.19 | 40.730000 | 2,972,312.48 | -139,942.71 | 0.27 |
| | | Base | | 42.647654 | 3,112,255.19 | 40.730000 | 2,972,312.48 | -139,942.71 | 0.27 |
| 410120109 | HANCOCK WHITNEY CORP COMMON STOCK USD3.33 | | | | | | | | |
| | | Local | 45,689.000 | 33.549742 | 1,532,854.16 | 48.230000 | 2,203,580.47 | 670,726.31 | 0.20 |
| | | Base | | 33.549742 | 1,532,854.16 | 48.230000 | 2,203,580.47 | 670,726.31 | 0.20 |
| 410345102 | HANESBRANDS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 184,501.000 | 16.372548 | 3,020,751.55 | 8.710000 | 1,607,003.71 | -1,413,747.84 | 0.15 |
| | | Base | | 16.372548 | 3,020,751.55 | 8.710000 | 1,607,003.71 | -1,413,747.84 | 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 |
|---|---|---|---|---|---|---|---|---|
| 410867105 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | | | | | | | |
| | 18,826.000 | Local | 67.974744 | 1,279,692.53 | 129.390000 | 2,435,896.14 | 1,156,203.61 | 0.22 |
| | | Base | 67.974744 | 1,279,692.53 | 129.390000 | 2,435,896.14 | 1,156,203.61 | 0.22 |
| 412822108 | HARLEY DAVIDSON INC COMMON STOCK USD.01 | | | | | | | |
| | 77,963.000 | Local | 24.392600 | 1,901,720.29 | 38.570000 | 3,007,032.91 | 1,105,312.62 | 0.27 |
| | | Base | 24.392600 | 1,901,720.29 | 38.570000 | 3,007,032.91 | 1,105,312.62 | 0.27 |
| 419870100 | HAWAIIAN ELECTRIC INDS COMMON STOCK | | | | | | | |
| | 57,888.000 | Local | 29.227707 | 1,691,933.49 | 39.120000 | 2,264,578.56 | 572,645.07 | 0.20 |
| | | Base | 29.227707 | 1,691,933.49 | 39.120000 | 2,264,578.56 | 572,645.07 | 0.20 |
| 42226A107 | HEALTHEQUITY INC COMMON STOCK USD.0001 | | | | | | | |
| | 44,628.000 | Local | 80.415696 | 3,588,791.66 | 66.080000 | 2,949,018.24 | -639,773.42 | 0.27 |
| | | Base | 80.415696 | 3,588,791.66 | 66.080000 | 2,949,018.24 | -639,773.42 | 0.27 |
| 42226K105 | HEALTHCARE REALTY TRUST INC REIT USD.01 | | | | | | | |
| | 80,198.000 | Local | 30.267254 | 2,427,373.20 | 24.320000 | 1,950,415.36 | -476,957.84 | 0.18 |
| | | Base | 30.267254 | 2,427,373.20 | 24.320000 | 1,950,415.36 | -476,957.84 | 0.18 |
| 428291108 | HEXCEL CORP COMMON STOCK USD.01 | | | | | | | |
| | 44,462.000 | Local | 43.122847 | 1,917,328.03 | 58.670000 | 2,608,585.54 | 691,257.51 | 0.24 |
| | | Base | 43.122847 | 1,917,328.03 | 58.670000 | 2,608,585.54 | 691,257.51 | 0.24 |
| 431284108 | HIGHWOODS PROPERTIES INC REIT USD.01 | | | | | | | |
| | 55,626.000 | Local | 35.391757 | 1,968,701.88 | 30.410000 | 1,691,586.66 | -277,115.22 | 0.15 |
| | | Base | 35.391757 | 1,968,701.88 | 30.410000 | 1,691,586.66 | -277,115.22 | 0.15 |
| 436893200 | HOME BANCSHARES INC COMMON STOCK USD.01 | | | | | | | |
| | 100,079.000 | Local | 21.425110 | 2,144,203.54 | 23.530000 | 2,354,858.87 | 210,655.33 | 0.21 |
| | | Base | 21.425110 | 2,144,203.54 | 23.530000 | 2,354,858.87 | 210,655.33 | 0.21 |
| 443510607 | HUBBELL INC COMMON STOCK USD.01 | | | | | | | |
| | 28,387.000 | Local | 83.300818 | 2,364,660.31 | 206.300000 | 5,856,238.10 | 3,491,577.79 | 0.53 |
| | | Base | 83.300818 | 2,364,660.31 | 206.300000 | 5,856,238.10 | 3,491,577.79 | 0.53 |
| 444097109 | HUDSON PACIFIC PROPERTIES IN REIT USD.01 | | | | | | | |
| | 76,507.000 | Local | 23.461155 | 1,794,942.57 | 13.210000 | 1,010,657.47 | -784,285.10 | 0.09 |
| | | Base | 23.461155 | 1,794,942.57 | 13.210000 | 1,010,657.47 | -784,285.10 | 0.09 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 449253103 | IAA INC COMMON STOCK USD.01 | | | | | | | |
| | 70,890.000 | Local | 50.810512 | 3,601,957.19 | 37.260000 | 2,641,361.40 | -960,595.79 | 0.24 |
| | | Base | 50.810512 | 3,601,957.19 | 37.260000 | 2,641,361.40 | -960,595.79 | 0.24 |
| 44930G107 | ICU MEDICAL INC COMMON STOCK USD.1 | | | | | | | |
| | 10,618.000 | Local | 227.337288 | 2,413,867.32 | 159.000000 | 1,688,262.00 | -725,605.32 | 0.15 |
| | | Base | 227.337288 | 2,413,867.32 | 159.000000 | 1,688,262.00 | -725,605.32 | 0.15 |
| 44980X109 | IPG PHOTONICS CORP COMMON STOCK USD.0001 | | | | | | | |
| | 18,385.000 | Local | 93.231800 | 1,714,066.65 | 90.590000 | 1,665,497.15 | -48,569.50 | 0.15 |
| | | Base | 93.231800 | 1,714,066.65 | 90.590000 | 1,665,497.15 | -48,569.50 | 0.15 |
| 45073V108 | ITT INC COMMON STOCK USD1.0 | | | | | | | |
| | 44,172.000 | Local | 32.125563 | 1,419,050.39 | 72.530000 | 3,203,795.16 | 1,784,744.77 | 0.29 |
| | | Base | 32.125563 | 1,419,050.39 | 72.530000 | 3,203,795.16 | 1,784,744.77 | 0.29 |
| 451107106 | IDACORP INC COMMON STOCK | | | | | | | |
| | 26,745.000 | Local | 55.543354 | 1,485,506.99 | 109.240000 | 2,921,623.80 | 1,436,116.81 | 0.26 |
| | | Base | 55.543354 | 1,485,506.99 | 109.240000 | 2,921,623.80 | 1,436,116.81 | 0.26 |
| 45332Y109 | INARI MEDICAL INC COMMON STOCK USD.001 | | | | | | | |
| | 17,985.000 | Local | 70.361250 | 1,265,447.09 | 69.350000 | 1,247,259.75 | -18,187.34 | 0.11 |
| | | Base | 70.361250 | 1,265,447.09 | 69.350000 | 1,247,259.75 | -18,187.34 | 0.11 |
| 45378A106 | INDEPENDENCE REALTY TRUST IN REIT USD.01 | | | | | | | |
| | 116,855.000 | Local | 22.164488 | 2,590,031.24 | 19.450000 | 2,272,829.75 | -317,201.49 | 0.21 |
| | | Base | 22.164488 | 2,590,031.24 | 19.450000 | 2,272,829.75 | -317,201.49 | 0.21 |
| 45688C107 | INGEVITY CORP COMMON STOCK USD.01 | | | | | | | |
| | 20,500.000 | Local | 92.200822 | 1,890,116.85 | 70.140000 | 1,437,870.00 | -452,246.85 | 0.13 |
| | | Base | 92.200822 | 1,890,116.85 | 70.140000 | 1,437,870.00 | -452,246.85 | 0.13 |
| 457187102 | INGREDION INC COMMON STOCK USD.01 | | | | | | | |
| | 35,031.000 | Local | 56.588993 | 1,982,369.02 | 87.070000 | 3,050,149.17 | 1,067,780.15 | 0.28 |
| | | Base | 56.588993 | 1,982,369.02 | 87.070000 | 3,050,149.17 | 1,067,780.15 | 0.28 |
| 45778Q107 | INSPERITY INC COMMON STOCK USD.01 | | | | | | | |
| | 18,846.000 | Local | 91.984729 | 1,733,544.21 | 109.020000 | 2,054,590.92 | 321,046.71 | 0.19 |
| | | Base | 91.984729 | 1,733,544.21 | 109.020000 | 2,054,590.92 | 321,046.71 | 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 |
|---|---|---|---|---|---|---|---|---|
| 457985208 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | | | | | | | |
| | 37,822.000 | Local | 60.355870 | 2,282,779.70 | 47.710000 | 1,804,487.62 | -478,292.08 | 0.16 |
| | | Base | 60.355870 | 2,282,779.70 | 47.710000 | 1,804,487.62 | -478,292.08 | 0.16 |
| 45841N107 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | | | | | | | |
| | 46,262.000 | Local | 57.840990 | 2,675,839.90 | 61.590000 | 2,849,276.58 | 173,436.68 | 0.26 |
| | | Base | 57.840990 | 2,675,839.90 | 61.590000 | 2,849,276.58 | 173,436.68 | 0.26 |
| 459044103 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | | | | | | | |
| | 28,070.000 | Local | 24.387858 | 684,567.17 | 41.730000 | 1,171,361.10 | 486,793.93 | 0.11 |
| | | Base | 24.387858 | 684,567.17 | 41.730000 | 1,171,361.10 | 486,793.93 | 0.11 |
| 46269C102 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | | | | | | | |
| | 67,708.000 | Local | 40.270650 | 2,726,645.15 | 44.390000 | 3,005,558.12 | 278,912.97 | 0.27 |
| | | Base | 40.270650 | 2,726,645.15 | 44.390000 | 3,005,558.12 | 278,912.97 | 0.27 |
| 46590V100 | JBG SMITH PROPERTIES REIT USD.01 | | | | | | | |
| | 57,514.000 | Local | 35.036056 | 2,015,063.72 | 21.970000 | 1,263,582.58 | -751,481.14 | 0.11 |
| | | Base | 35.036056 | 2,015,063.72 | 21.970000 | 1,263,582.58 | -751,481.14 | 0.11 |
| 466313103 | JABIL INC COMMON STOCK USD.001 | | | | | | | |
| | 74,633.000 | Local | 28.521587 | 2,128,651.62 | 60.300000 | 4,500,369.90 | 2,371,718.28 | 0.41 |
| | | Base | 28.521587 | 2,128,651.62 | 60.300000 | 4,500,369.90 | 2,371,718.28 | 0.41 |
| 47233W109 | JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0 | | | | | | | |
| | 101,358.000 | Local | 18.883674 | 1,914,011.38 | 32.090000 | 3,252,578.22 | 1,338,566.84 | 0.29 |
| | | Base | 18.883674 | 1,914,011.38 | 32.090000 | 3,252,578.22 | 1,338,566.84 | 0.29 |
| 477143101 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | | | | | | | |
| | 169,696.000 | Local | 12.106728 | 2,054,463.38 | 7.790000 | 1,321,931.84 | -732,531.54 | 0.12 |
| | | Base | 12.106728 | 2,054,463.38 | 7.790000 | 1,321,931.84 | -732,531.54 | 0.12 |
| 48020Q107 | JONES LANG LASALLE INC COMMON STOCK USD.01 | | | | | | | |
| | 25,849.000 | Local | 104.116687 | 2,691,312.23 | 173.000000 | 4,471,877.00 | 1,780,564.77 | 0.40 |
| | | Base | 104.116687 | 2,691,312.23 | 173.000000 | 4,471,877.00 | 1,780,564.77 | 0.40 |
| 48123V102 | ZIFF DAVIS INC COMMON STOCK USD.01 | | | | | | | |
| | 25,020.000 | Local | 74.504849 | 1,864,111.31 | 77.280000 | 1,933,545.60 | 69,434.29 | 0.17 |
| | | Base | 74.504849 | 1,864,111.31 | 77.280000 | 1,933,545.60 | 69,434.29 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 48242W106 | KBR INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 73,827.000 | 27.184084 | 2,006,919.38 | 48.300000 | 3,565,844.10 | 1,558,924.72 | 0.32 |
| | | Base | | 27.184084 | 2,006,919.38 | 48.300000 | 3,565,844.10 | 1,558,924.72 | 0.32 |
| 48666K109 | KB HOME COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 45,889.000 | 17.993736 | 825,714.54 | 28.650000 | 1,314,719.85 | 489,005.31 | 0.12 |
| | | Base | | 17.993736 | 825,714.54 | 28.650000 | 1,314,719.85 | 489,005.31 | 0.12 |
| 488401100 | KEMPER CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 31,725.000 | 45.205005 | 1,434,128.78 | 46.000000 | 1,459,350.00 | 25,221.22 | 0.13 |
| | | Base | | 45.205005 | 1,434,128.78 | 46.000000 | 1,459,350.00 | 25,221.22 | 0.13 |
| 489170100 | KENNAMETAL INC COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 43,716.000 | 29.117200 | 1,272,887.50 | 23.440000 | 1,024,703.04 | -248,184.46 | 0.09 |
| | | Base | | 29.117200 | 1,272,887.50 | 23.440000 | 1,024,703.04 | -248,184.46 | 0.09 |
| 49427F108 | KILROY REALTY CORP REIT USD.01 | | | | | | | | |
| | | Local | 55,568.000 | 60.428374 | 3,357,883.86 | 48.770000 | 2,710,051.36 | -647,832.50 | 0.25 |
| | | Base | | 60.428374 | 3,357,883.86 | 48.770000 | 2,710,051.36 | -647,832.50 | 0.25 |
| 49714P108 | KINSALE CAPITAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,391.000 | 201.176229 | 2,291,598.42 | 253.580000 | 2,888,529.78 | 596,931.36 | 0.26 |
| | | Base | | 201.176229 | 2,291,598.42 | 253.580000 | 2,888,529.78 | 596,931.36 | 0.26 |
| 497266106 | KIRBY CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 31,898.000 | 55.052205 | 1,756,055.22 | 67.060000 | 2,139,079.88 | 383,024.66 | 0.19 |
| | | Base | | 55.052205 | 1,756,055.22 | 67.060000 | 2,139,079.88 | 383,024.66 | 0.19 |
| 49803T300 | KITE REALTY GROUP TRUST REIT USD.01 | | | | | | | | |
| | | Local | 115,871.000 | 22.020869 | 2,551,580.13 | 19.360000 | 2,243,262.56 | -308,317.57 | 0.20 |
| | | Base | | 22.020869 | 2,551,580.13 | 19.360000 | 2,243,262.56 | -308,317.57 | 0.20 |
| 499049104 | KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 86,527.000 | 43.433579 | 3,758,177.28 | 50.510000 | 4,370,478.77 | 612,301.49 | 0.40 |
| | | Base | | 43.433579 | 3,758,177.28 | 50.510000 | 4,370,478.77 | 612,301.49 | 0.40 |
| 500255104 | KOHLS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 68,025.000 | 21.481267 | 1,461,263.19 | 28.420000 | 1,933,270.50 | 472,007.31 | 0.17 |
| | | Base | | 21.481267 | 1,461,263.19 | 28.420000 | 1,933,270.50 | 472,007.31 | 0.17 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 50155Q100 | KYNDRYL HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 95,029.000 | Local | 18.046357 | 1,714,927.23 | 10.420000 | 990,202.18 | -724,725.05 | 0.09 |
| | | Base | 18.046357 | 1,714,927.23 | 10.420000 | 990,202.18 | -724,725.05 | 0.09 |
| 50187A107 | LHC GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 16,415.000 | Local | 129.568030 | 2,126,859.22 | 161.470000 | 2,650,530.05 | 523,670.83 | 0.24 |
| | | Base | 129.568030 | 2,126,859.22 | 161.470000 | 2,650,530.05 | 523,670.83 | 0.24 |
| 512816109 | LAMAR ADVERTISING CO A REIT USD.001 | | | | | | | |
| | 46,055.000 | Local | 49.107383 | 2,261,640.51 | 93.890000 | 4,324,103.95 | 2,062,463.44 | 0.39 |
| | | Base | 49.107383 | 2,261,640.51 | 93.890000 | 4,324,103.95 | 2,062,463.44 | 0.39 |
| 513847103 | LANCASTER COLONY CORP COMMON STOCK | | | | | | | |
| | 10,482.000 | Local | 83.602123 | 876,317.45 | 168.550000 | 1,766,741.10 | 890,423.65 | 0.16 |
| | | Base | 83.602123 | 876,317.45 | 168.550000 | 1,766,741.10 | 890,423.65 | 0.16 |
| 515098101 | LANDSTAR SYSTEM INC COMMON STOCK USD.01 | | | | | | | |
| | 19,641.000 | Local | 63.836538 | 1,253,813.44 | 146.630000 | 2,879,959.83 | 1,626,146.39 | 0.26 |
| | | Base | 63.836538 | 1,253,813.44 | 146.630000 | 2,879,959.83 | 1,626,146.39 | 0.26 |
| 518415104 | LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01 | | | | | | | |
| | 72,795.000 | Local | 56.868378 | 4,139,733.57 | 53.900000 | 3,923,650.50 | -216,083.07 | 0.35 |
| | | Base | 56.868378 | 4,139,733.57 | 53.900000 | 3,923,650.50 | -216,083.07 | 0.35 |
| 521865204 | LEAR CORP COMMON STOCK USD.01 | | | | | | | |
| | 31,622.000 | Local | 135.290886 | 4,278,168.39 | 138.640000 | 4,384,074.08 | 105,905.69 | 0.40 |
| | | Base | 135.290886 | 4,278,168.39 | 138.640000 | 4,384,074.08 | 105,905.69 | 0.40 |
| 524660107 | LEGGETT + PLATT INC COMMON STOCK USD.01 | | | | | | | |
| | 70,652.000 | Local | 40.392365 | 2,853,801.38 | 38.220000 | 2,700,319.44 | -153,481.94 | 0.24 |
| | | Base | 40.392365 | 2,853,801.38 | 38.220000 | 2,700,319.44 | -153,481.94 | 0.24 |
| 526107107 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | |
| | 17,477.000 | Local | 94.502173 | 1,651,614.48 | 240.120000 | 4,196,577.24 | 2,544,962.76 | 0.38 |
| | | Base | 94.502173 | 1,651,614.48 | 240.120000 | 4,196,577.24 | 2,544,962.76 | 0.38 |
| 53223X107 | LIFE STORAGE INC REIT USD.01 | | | | | | | |
| | 44,628.000 | Local | 77.833943 | 3,473,573.20 | 127.250000 | 5,678,913.00 | 2,205,339.80 | 0.51 |
| | | Base | 77.833943 | 3,473,573.20 | 127.250000 | 5,678,913.00 | 2,205,339.80 | 0.51 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 533900106 | LINCOLN ELECTRIC HOLDINGS COMMON STOCK | | | | | | | |
| | 30,734.000 | Local | 52.204638 | 1,604,457.34 | 136.690000 | 4,201,030.46 | 2,596,573.12 | 0.38 |
| | | Base | 52.204638 | 1,604,457.34 | 136.690000 | 4,201,030.46 | 2,596,573.12 | 0.38 |
| 536797103 | LITHIA MOTORS INC COMMON STOCK | | | | | | | |
| | 3,060.000 | Local | 298.487242 | 913,370.96 | 265.440000 | 812,246.40 | -101,124.56 | 0.07 |
| | | Base | 298.487242 | 913,370.96 | 265.440000 | 812,246.40 | -101,124.56 | 0.07 |
| 537008104 | LITTELFUSE INC COMMON STOCK USD.01 | | | | | | | |
| | 13,086.000 | Local | 165.773645 | 2,169,313.92 | 237.220000 | 3,104,260.92 | 934,947.00 | 0.28 |
| | | Base | 165.773645 | 2,169,313.92 | 237.220000 | 3,104,260.92 | 934,947.00 | 0.28 |
| 546347105 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | | | | | | | |
| | 43,441.000 | Local | 16.858820 | 732,364.00 | 54.230000 | 2,355,805.43 | 1,623,441.43 | 0.21 |
| | | Base | 16.858820 | 732,364.00 | 54.230000 | 2,355,805.43 | 1,623,441.43 | 0.21 |
| 55024U109 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | | | | | | | |
| | 36,501.000 | Local | 61.536342 | 2,246,138.01 | 83.550000 | 3,049,658.55 | 803,520.54 | 0.28 |
| | | Base | 61.536342 | 2,246,138.01 | 83.550000 | 3,049,658.55 | 803,520.54 | 0.28 |
| 552690109 | MDU RESOURCES GROUP INC COMMON STOCK USD1.0 | | | | | | | |
| | 107,572.000 | Local | 22.016111 | 2,368,317.06 | 30.150000 | 3,243,295.80 | 874,978.74 | 0.29 |
| | | Base | 22.016111 | 2,368,317.06 | 30.150000 | 3,243,295.80 | 874,978.74 | 0.29 |
| 552848103 | MGIC INVESTMENT CORP COMMON STOCK USD1.0 | | | | | | | |
| | 163,778.000 | Local | 12.606251 | 2,064,626.60 | 14.290000 | 2,340,387.62 | 275,761.02 | 0.21 |
| | | Base | 12.606251 | 2,064,626.60 | 14.290000 | 2,340,387.62 | 275,761.02 | 0.21 |
| 55306N104 | MKS INSTRUMENTS INC COMMON STOCK | | | | | | | |
| | 29,443.000 | Local | 104.241665 | 3,069,187.35 | 99.610000 | 2,932,817.23 | -136,370.12 | 0.27 |
| | | Base | 104.241665 | 3,069,187.35 | 99.610000 | 2,932,817.23 | -136,370.12 | 0.27 |
| 553498106 | MSA SAFETY INC COMMON STOCK | | | | | | | |
| | 19,352.000 | Local | 58.816837 | 1,138,223.42 | 118.860000 | 2,300,178.72 | 1,161,955.30 | 0.21 |
| | | Base | 58.816837 | 1,138,223.42 | 118.860000 | 2,300,178.72 | 1,161,955.30 | 0.21 |
| 553530106 | MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001 | | | | | | | |
| | 24,962.000 | Local | 66.012333 | 1,647,799.86 | 79.210000 | 1,977,240.02 | 329,440.16 | 0.18 |
| | | Base | 66.012333 | 1,647,799.86 | 79.210000 | 1,977,240.02 | 329,440.16 | 0.18 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 55405Y100 | MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001 | | | | | | | |
| | 25,594.000 | Local | 58.624636 | 1,500,438.94 | 55.150000 | 1,411,509.10 | -88,929.84 | 0.13 |
| | | Base | 58.624636 | 1,500,438.94 | 55.150000 | 1,411,509.10 | -88,929.84 | 0.13 |
| 554382101 | MACERICH CO/THE REIT USD.01 | | | | | | | |
| | 116,795.000 | Local | 20.795433 | 2,428,802.61 | 9.570000 | 1,117,728.15 | -1,311,074.46 | 0.10 |
| | | Base | 20.795433 | 2,428,802.61 | 9.570000 | 1,117,728.15 | -1,311,074.46 | 0.10 |
| 55616P104 | MACY S INC COMMON STOCK USD.01 | | | | | | | |
| | 150,691.000 | Local | 26.343950 | 3,969,796.23 | 17.320000 | 2,609,968.12 | -1,359,828.11 | 0.24 |
| | | Base | 26.343950 | 3,969,796.23 | 17.320000 | 2,609,968.12 | -1,359,828.11 | 0.24 |
| 562750109 | MANHATTAN ASSOCIATES INC COMMON STOCK USD.01 | | | | | | | |
| | 33,387.000 | Local | 64.341133 | 2,148,157.41 | 141.260000 | 4,716,247.62 | 2,568,090.21 | 0.43 |
| | | Base | 64.341133 | 2,148,157.41 | 141.260000 | 4,716,247.62 | 2,568,090.21 | 0.43 |
| 56418H100 | MANPOWERGROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 27,900.000 | Local | 57.386686 | 1,601,088.54 | 73.320000 | 2,045,628.00 | 444,539.46 | 0.18 |
| | | Base | 57.386686 | 1,601,088.54 | 73.320000 | 2,045,628.00 | 444,539.46 | 0.18 |
| 57164Y107 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | | | | | | | |
| | 21,918.000 | Local | 114.579285 | 2,511,348.76 | 142.420000 | 3,121,561.56 | 610,212.80 | 0.28 |
| | | Base | 114.579285 | 2,511,348.76 | 142.420000 | 3,121,561.56 | 610,212.80 | 0.28 |
| 574795100 | MASIMO CORP COMMON STOCK USD.001 | | | | | | | |
| | 27,012.000 | Local | 113.579764 | 3,068,016.59 | 146.890000 | 3,967,792.68 | 899,776.09 | 0.36 |
| | | Base | 113.579764 | 3,068,016.59 | 146.890000 | 3,967,792.68 | 899,776.09 | 0.36 |
| 576323109 | MASTEC INC COMMON STOCK USD.1 | | | | | | | |
| | 30,230.000 | Local | 49.321538 | 1,490,990.08 | 80.500000 | 2,433,515.00 | 942,524.92 | 0.22 |
| | | Base | 49.321538 | 1,490,990.08 | 80.500000 | 2,433,515.00 | 942,524.92 | 0.22 |
| 576485205 | MATADOR RESOURCES CO COMMON STOCK USD.01 | | | | | | | |
| | 5,424.000 | Local | 53.623553 | 290,854.15 | 59.600000 | 323,270.40 | 32,416.25 | 0.03 |
| | | Base | 53.623553 | 290,854.15 | 59.600000 | 323,270.40 | 32,416.25 | 0.03 |
| 577081102 | MATTEL INC COMMON STOCK USD1.0 | | | | | | | |
| | 186,468.000 | Local | 11.975479 | 2,233,043.67 | 22.120000 | 4,124,672.16 | 1,891,628.49 | 0.37 |
| | | Base | 11.975479 | 2,233,043.67 | 22.120000 | 4,124,672.16 | 1,891,628.49 | 0.37 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 577933104 | MAXIMUS INC COMMON STOCK | | | | | | | |
| | 32,488.000 | Local | 63.673414 | 2,068,621.86 | 60.590000 | 1,968,447.92 | -100,173.94 | 0.18 |
| | | Base | 63.673414 | 2,068,621.86 | 60.590000 | 1,968,447.92 | -100,173.94 | 0.18 |
| 58463J304 | MEDICAL PROPERTIES TRUST INC REIT USD.001 | | | | | | | |
| | 317,451.000 | Local | 16.536701 | 5,249,592.36 | 14.610000 | 4,637,959.11 | -611,633.25 | 0.42 |
| | | Base | 16.536701 | 5,249,592.36 | 14.610000 | 4,637,959.11 | -611,633.25 | 0.42 |
| 58506Q109 | MEDPACE HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 14,240.000 | Local | 115.676347 | 1,647,231.18 | 147.610000 | 2,101,966.40 | 454,735.22 | 0.19 |
| | | Base | 115.676347 | 1,647,231.18 | 147.610000 | 2,101,966.40 | 454,735.22 | 0.19 |
| 589378108 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | | | | | | | |
| | 30,508.000 | Local | 71.523629 | 2,182,042.87 | 48.130000 | 1,468,350.04 | -713,692.83 | 0.13 |
| | | Base | 71.523629 | 2,182,042.87 | 48.130000 | 1,468,350.04 | -713,692.83 | 0.13 |
| 589400100 | MERCURY GENERAL CORP COMMON STOCK | | | | | | | |
| | 14,059.000 | Local | 44.005596 | 618,674.68 | 31.900000 | 448,482.10 | -170,192.58 | 0.04 |
| | | Base | 44.005596 | 618,674.68 | 31.900000 | 448,482.10 | -170,192.58 | 0.04 |
| 596278101 | MIDDLEBY CORP COMMON STOCK USD.01 | | | | | | | |
| | 28,773.000 | Local | 82.923115 | 2,385,946.78 | 143.820000 | 4,138,132.86 | 1,752,186.08 | 0.37 |
| | | Base | 82.923115 | 2,385,946.78 | 143.820000 | 4,138,132.86 | 1,752,186.08 | 0.37 |
| 600544100 | MILLERKNOLL INC COMMON STOCK USD.2 | | | | | | | |
| | 40,094.000 | Local | 27.647711 | 1,108,507.32 | 27.680000 | 1,109,801.92 | 1,294.60 | 0.10 |
| | | Base | 27.647711 | 1,108,507.32 | 27.680000 | 1,109,801.92 | 1,294.60 | 0.10 |
| 603158106 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | | | | | | | |
| | 17,439.000 | Local | 36.910803 | 643,687.50 | 58.260000 | 1,015,996.14 | 372,308.64 | 0.09 |
| | | Base | 36.910803 | 643,687.50 | 58.260000 | 1,015,996.14 | 372,308.64 | 0.09 |
| 626717102 | MURPHY OIL CORP COMMON STOCK USD1.0 | | | | | | | |
| | 77,259.000 | Local | 25.766305 | 1,990,678.95 | 38.970000 | 3,010,783.23 | 1,020,104.28 | 0.27 |
| | | Base | 25.766305 | 1,990,678.95 | 38.970000 | 3,010,783.23 | 1,020,104.28 | 0.27 |
| 626755102 | MURPHY USA INC COMMON STOCK | | | | | | | |
| | 11,779.000 | Local | 66.001842 | 777,435.70 | 290.170000 | 3,417,912.43 | 2,640,476.73 | 0.31 |
| | | Base | 66.001842 | 777,435.70 | 290.170000 | 3,417,912.43 | 2,640,476.73 | 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 |
|---|---|---|---|---|---|---|---|---|
| 62886E108 | NCR CORPORATION COMMON STOCK USD.01 | | | | | | | |
| | 72,260.000 | Local | 21.007258 | 1,517,984.47 | 31.050000 | 2,243,673.00 | 725,688.53 | 0.20 |
| | | Base | 21.007258 | 1,517,984.47 | 31.050000 | 2,243,673.00 | 725,688.53 | 0.20 |
| 62955J103 | NOV INC COMMON STOCK USD.01 | | | | | | | |
| | 207,788.000 | Local | 12.702974 | 2,639,525.61 | 17.670000 | 3,671,613.96 | 1,032,088.35 | 0.33 |
| | | Base | 12.702974 | 2,639,525.61 | 17.670000 | 3,671,613.96 | 1,032,088.35 | 0.33 |
| 636180101 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0 | | | | | | | |
| | 48,379.000 | Local | 46.609150 | 2,254,904.08 | 71.270000 | 3,447,971.33 | 1,193,067.25 | 0.31 |
| | | Base | 46.609150 | 2,254,904.08 | 71.270000 | 3,447,971.33 | 1,193,067.25 | 0.31 |
| 636518102 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01 | | | | | | | |
| | 69,391.000 | Local | 29.796851 | 2,067,633.29 | 39.760000 | 2,758,986.16 | 691,352.87 | 0.25 |
| | | Base | 29.796851 | 2,067,633.29 | 39.760000 | 2,758,986.16 | 691,352.87 | 0.25 |
| 637417106 | NATIONAL RETAIL PROPERTIES REIT USD.01 | | | | | | | |
| | 93,056.000 | Local | 35.723578 | 3,324,293.31 | 44.900000 | 4,178,214.40 | 853,921.09 | 0.38 |
| | | Base | 35.723578 | 3,324,293.31 | 44.900000 | 4,178,214.40 | 853,921.09 | 0.38 |
| 637870106 | NATIONAL STORAGE AFFILIATES REIT USD.01 | | | | | | | |
| | 44,512.000 | Local | 47.677472 | 2,122,219.63 | 50.520000 | 2,248,746.24 | 126,526.61 | 0.20 |
| | | Base | 47.677472 | 2,122,219.63 | 50.520000 | 2,248,746.24 | 126,526.61 | 0.20 |
| 63938C108 | NAVIENT CORP COMMON STOCK USD.01 | | | | | | | |
| | 78,234.000 | Local | 12.339739 | 965,387.14 | 15.390000 | 1,204,021.26 | 238,634.12 | 0.11 |
| | | Base | 12.339739 | 965,387.14 | 15.390000 | 1,204,021.26 | 238,634.12 | 0.11 |
| 640491106 | NEOGEN CORP COMMON STOCK USD.16 | | | | | | | |
| | 57,035.000 | Local | 33.909110 | 1,934,006.11 | 20.900000 | 1,192,031.50 | -741,974.61 | 0.11 |
| | | Base | 33.909110 | 1,934,006.11 | 20.900000 | 1,192,031.50 | -741,974.61 | 0.11 |
| 64125C109 | NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001 | | | | | | | |
| | 50,559.000 | Local | 94.465172 | 4,776,064.62 | 104.630000 | 5,289,988.17 | 513,923.55 | 0.48 |
| | | Base | 94.465172 | 4,776,064.62 | 104.630000 | 5,289,988.17 | 513,923.55 | 0.48 |
| 646025106 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | | | | | | | |
| | 50,864.000 | Local | 36.086515 | 1,835,504.51 | 44.140000 | 2,245,136.96 | 409,632.45 | 0.20 |
| | | Base | 36.086515 | 1,835,504.51 | 44.140000 | 2,245,136.96 | 409,632.45 | 0.20 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 649445103 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | | | | | | | |
| | 247,061.000 | Local | 14.374469 | 3,551,370.66 | 9.790000 | 2,418,727.19 | -1,132,643.47 | 0.22 |
| | | Base | 14.374469 | 3,551,370.66 | 9.790000 | 2,418,727.19 | -1,132,643.47 | 0.22 |
| 650111107 | NEW YORK TIMES CO A COMMON STOCK USD.1 | | | | | | | |
| | 88,183.000 | Local | 21.391739 | 1,886,387.76 | 30.490000 | 2,688,699.67 | 802,311.91 | 0.24 |
| | | Base | 21.391739 | 1,886,387.76 | 30.490000 | 2,688,699.67 | 802,311.91 | 0.24 |
| 651587107 | NEWMARKET CORP COMMON STOCK | | | | | | | |
| | 3,581.000 | Local | 218.946769 | 784,048.38 | 287.210000 | 1,028,499.01 | 244,450.63 | 0.09 |
| | | Base | 218.946769 | 784,048.38 | 287.210000 | 1,028,499.01 | 244,450.63 | 0.09 |
| 655664100 | NORDSTROM INC COMMON STOCK | | | | | | | |
| | 59,025.000 | Local | 16.939149 | 999,833.29 | 17.110000 | 1,009,917.75 | 10,084.46 | 0.09 |
| | | Base | 16.939149 | 999,833.29 | 17.110000 | 1,009,917.75 | 10,084.46 | 0.09 |
| 668074305 | NORTHWESTERN CORP COMMON STOCK USD.01 | | | | | | | |
| | 28,639.000 | Local | 60.670151 | 1,737,532.46 | 52.980000 | 1,517,294.22 | -220,238.24 | 0.14 |
| | | Base | 60.670151 | 1,737,532.46 | 52.980000 | 1,517,294.22 | -220,238.24 | 0.14 |
| 67000B104 | NOVANTA INC COMMON STOCK | | | | | | | |
| | 1,340.000 | Local | 148.893799 | 199,517.69 | 133.690000 | 179,144.60 | -20,373.09 | 0.02 |
| | | Base | 148.893799 | 199,517.69 | 133.690000 | 179,144.60 | -20,373.09 | 0.02 |
| 67018T105 | NU SKIN ENTERPRISES INC A COMMON STOCK USD.001 | | | | | | | |
| | 26,559.000 | Local | 50.422586 | 1,339,173.46 | 40.940000 | 1,087,325.46 | -251,848.00 | 0.10 |
| | | Base | 50.422586 | 1,339,173.46 | 40.940000 | 1,087,325.46 | -251,848.00 | 0.10 |
| 670704105 | NUVASIVE INC COMMON STOCK USD.001 | | | | | | | |
| | 27,529.000 | Local | 65.020961 | 1,789,962.03 | 42.510000 | 1,170,257.79 | -619,704.24 | 0.11 |
| | | Base | 65.020961 | 1,789,962.03 | 42.510000 | 1,170,257.79 | -619,704.24 | 0.11 |
| 670837103 | OGE ENERGY CORP COMMON STOCK USD.01 | | | | | | | |
| | 105,906.000 | Local | 24.910883 | 2,638,211.99 | 40.540000 | 4,293,429.24 | 1,655,217.25 | 0.39 |
| | | Base | 24.910883 | 2,638,211.99 | 40.540000 | 4,293,429.24 | 1,655,217.25 | 0.39 |
| 67098H104 | O I GLASS INC COMMON STOCK | | | | | | | |
| | 74,442.000 | Local | 14.254322 | 1,061,120.21 | 13.010000 | 968,490.42 | -92,629.79 | 0.09 |
| | | Base | 14.254322 | 1,061,120.21 | 13.010000 | 968,490.42 | -92,629.79 | 0.09 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 680033107 | OLD NATIONAL BANCORP COMMON STOCK | | | | | | | |
| | 154,975.000 | Local | 16.388663 | 2,539,833.03 | 16.690000 | 2,586,532.75 | 46,699.72 | 0.23 |
| | | Base | 16.388663 | 2,539,833.03 | 16.690000 | 2,586,532.75 | 46,699.72 | 0.23 |
| 680223104 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | | | | | | | |
| | 151,674.000 | Local | 16.991056 | 2,577,101.36 | 21.840000 | 3,312,560.16 | 735,458.80 | 0.30 |
| | | Base | 16.991056 | 2,577,101.36 | 21.840000 | 3,312,560.16 | 735,458.80 | 0.30 |
| 680665205 | OLIN CORP COMMON STOCK USD1.0 | | | | | | | |
| | 73,419.000 | Local | 21.712554 | 1,594,114.01 | 54.660000 | 4,013,082.54 | 2,418,968.53 | 0.36 |
| | | Base | 21.712554 | 1,594,114.01 | 54.660000 | 4,013,082.54 | 2,418,968.53 | 0.36 |
| 681116109 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | | | | | | | |
| | 30,862.000 | Local | 68.341202 | 2,109,146.19 | 55.310000 | 1,706,977.22 | -402,168.97 | 0.15 |
| | | Base | 68.341202 | 2,109,146.19 | 55.310000 | 1,706,977.22 | -402,168.97 | 0.15 |
| 681936100 | OMEGA HEALTHCARE INVESTORS REIT USD.1 | | | | | | | |
| | 124,430.000 | Local | 29.998788 | 3,732,749.24 | 32.660000 | 4,063,883.80 | 331,134.56 | 0.37 |
| | | Base | 29.998788 | 3,732,749.24 | 32.660000 | 4,063,883.80 | 331,134.56 | 0.37 |
| 68213N109 | OMNICELL INC COMMON STOCK USD.001 | | | | | | | |
| | 23,286.000 | Local | 115.880000 | 2,698,381.68 | 102.290000 | 2,381,924.94 | -316,456.74 | 0.22 |
| | | Base | 115.880000 | 2,698,381.68 | 102.290000 | 2,381,924.94 | -316,456.74 | 0.22 |
| 68235P108 | ONE GAS INC COMMON STOCK | | | | | | | |
| | 28,613.000 | Local | 49.350188 | 1,412,056.93 | 78.270000 | 2,239,539.51 | 827,482.58 | 0.20 |
| | | Base | 49.350188 | 1,412,056.93 | 78.270000 | 2,239,539.51 | 827,482.58 | 0.20 |
| 68404L201 | OPTION CARE HEALTH INC COMMON STOCK USD.0001 | | | | | | | |
| | 73,340.000 | Local | 28.376801 | 2,081,154.55 | 30.960000 | 2,270,606.40 | 189,451.85 | 0.21 |
| | | Base | 28.376801 | 2,081,154.55 | 30.960000 | 2,270,606.40 | 189,451.85 | 0.21 |
| 686688102 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | |
| | 11,663.000 | Local | 76.793000 | 895,636.76 | 93.480000 | 1,090,257.24 | 194,620.48 | 0.10 |
| | | Base | 76.793000 | 895,636.76 | 93.480000 | 1,090,257.24 | 194,620.48 | 0.10 |
| 688239201 | OSHKOSH CORP COMMON STOCK USD.01 | | | | | | | |
| | 34,806.000 | Local | 46.389976 | 1,614,649.52 | 79.760000 | 2,776,126.56 | 1,161,477.04 | 0.25 |
| | | Base | 46.389976 | 1,614,649.52 | 79.760000 | 2,776,126.56 | 1,161,477.04 | 0.25 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 690742101 | OWENS CORNING COMMON STOCK USD.001 | | | | | | | |
| | 51,354.000 | Local | 61.313234 | 3,148,679.81 | 81.730000 | 4,197,162.42 | 1,048,482.61 | 0.38 |
| | | Base | 61.313234 | 3,148,679.81 | 81.730000 | 4,197,162.42 | 1,048,482.61 | 0.38 |
| 69327R101 | PDC ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | 50,482.000 | Local | 72.361759 | 3,652,966.30 | 67.910000 | 3,428,232.62 | -224,733.68 | 0.31 |
| | | Base | 72.361759 | 3,652,966.30 | 67.910000 | 3,428,232.62 | -224,733.68 | 0.31 |
| 69349H107 | PNM RESOURCES INC COMMON STOCK | | | | | | | |
| | 45,406.000 | Local | 24.417453 | 1,108,698.86 | 47.430000 | 2,153,606.58 | 1,044,907.72 | 0.19 |
| | | Base | 24.417453 | 1,108,698.86 | 47.430000 | 2,153,606.58 | 1,044,907.72 | 0.19 |
| 695263103 | PACWEST BANCORP COMMON STOCK | | | | | | | |
| | 62,130.000 | Local | 39.912284 | 2,479,750.19 | 26.330000 | 1,635,882.90 | -843,867.29 | 0.15 |
| | | Base | 39.912284 | 2,479,750.19 | 26.330000 | 1,635,882.90 | -843,867.29 | 0.15 |
| 698813102 | PAPA JOHN S INTL INC COMMON STOCK USD.01 | | | | | | | |
| | 16,853.000 | Local | 82.822414 | 1,395,806.15 | 80.830000 | 1,362,227.99 | -33,578.16 | 0.12 |
| | | Base | 82.822414 | 1,395,806.15 | 80.830000 | 1,362,227.99 | -33,578.16 | 0.12 |
| 700517105 | PARK HOTELS + RESORTS INC REIT USD.01 | | | | | | | |
| | 123,453.000 | Local | 22.149810 | 2,734,460.55 | 14.000000 | 1,728,342.00 | -1,006,118.55 | 0.16 |
| | | Base | 22.149810 | 2,734,460.55 | 14.000000 | 1,728,342.00 | -1,006,118.55 | 0.16 |
| 703395103 | PATTERSON COS INC COMMON STOCK USD.01 | | | | | | | |
| | 45,961.000 | Local | 22.784622 | 1,047,204.03 | 27.890000 | 1,281,852.29 | 234,648.26 | 0.12 |
| | | Base | 22.784622 | 1,047,204.03 | 27.890000 | 1,281,852.29 | 234,648.26 | 0.12 |
| 70438V106 | PAYLOCITY HOLDING CORP COMMON STOCK USD.001 | | | | | | | |
| | 20,995.000 | Local | 145.330812 | 3,051,220.40 | 241.000000 | 5,059,795.00 | 2,008,574.60 | 0.46 |
| | | Base | 145.330812 | 3,051,220.40 | 241.000000 | 5,059,795.00 | 2,008,574.60 | 0.46 |
| 70509V100 | PEBBLEBROOK HOTEL TRUST REIT USD.01 | | | | | | | |
| | 118,704.000 | Local | 30.588265 | 3,630,949.37 | 17.620000 | 2,091,564.48 | -1,539,384.89 | 0.19 |
| | | Base | 30.588265 | 3,630,949.37 | 17.620000 | 2,091,564.48 | -1,539,384.89 | 0.19 |
| 70975L107 | PENUMBRA INC COMMON STOCK USD.001 | | | | | | | |
| | 18,735.000 | Local | 144.333408 | 2,704,086.40 | 164.170000 | 3,075,724.95 | 371,638.55 | 0.28 |
| | | Base | 144.333408 | 2,704,086.40 | 164.170000 | 3,075,724.95 | 371,638.55 | 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 |
|---|---|---|---|---|---|---|---|---|
| 71377A103 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01 | | | | | | | |
| | 81,995.000 | Local | 45.297843 | 3,714,196.65 | 49.980000 | 4,098,110.10 | 383,913.45 | 0.37 |
| | | Base | 45.297843 | 3,714,196.65 | 49.980000 | 4,098,110.10 | 383,913.45 | 0.37 |
| 71943U104 | PHYSICIANS REALTY TRUST REIT USD.01 | | | | | | | |
| | 119,180.000 | Local | 17.043460 | 2,031,239.52 | 16.660000 | 1,985,538.80 | -45,700.72 | 0.18 |
| | | Base | 17.043460 | 2,031,239.52 | 16.660000 | 1,985,538.80 | -45,700.72 | 0.18 |
| 72147K108 | PILGRIM S PRIDE CORP COMMON STOCK USD.01 | | | | | | | |
| | 25,427.000 | Local | 29.341313 | 746,061.56 | 28.470000 | 723,906.69 | -22,154.87 | 0.07 |
| | | Base | 29.341313 | 746,061.56 | 28.470000 | 723,906.69 | -22,154.87 | 0.07 |
| 72346Q104 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | | | | | | | |
| | 40,407.000 | Local | 62.543597 | 2,527,199.14 | 80.710000 | 3,261,248.97 | 734,049.83 | 0.29 |
| | | Base | 62.543597 | 2,527,199.14 | 80.710000 | 3,261,248.97 | 734,049.83 | 0.29 |
| 731068102 | POLARIS INC COMMON STOCK USD.01 | | | | | | | |
| | 29,586.000 | Local | 64.901861 | 1,920,186.46 | 113.270000 | 3,351,206.22 | 1,431,019.76 | 0.30 |
| | | Base | 64.901861 | 1,920,186.46 | 113.270000 | 3,351,206.22 | 1,431,019.76 | 0.30 |
| 736508847 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK | | | | | | | |
| | 47,106.000 | Local | 48.357084 | 2,277,908.82 | 51.670000 | 2,433,967.02 | 156,058.20 | 0.22 |
| | | Base | 48.357084 | 2,277,908.82 | 51.670000 | 2,433,967.02 | 156,058.20 | 0.22 |
| 737446104 | POST HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 29,564.000 | Local | 39.484321 | 1,167,314.47 | 88.760000 | 2,624,100.64 | 1,456,786.17 | 0.24 |
| | | Base | 39.484321 | 1,167,314.47 | 88.760000 | 2,624,100.64 | 1,456,786.17 | 0.24 |
| 737630103 | POTLATCHDELTIC CORP REIT USD1.0 | | | | | | | |
| | 39,446.000 | Local | 40.377812 | 1,592,743.17 | 46.420000 | 1,831,083.32 | 238,340.15 | 0.17 |
| | | Base | 40.377812 | 1,592,743.17 | 46.420000 | 1,831,083.32 | 238,340.15 | 0.17 |
| 739276103 | POWER INTEGRATIONS INC COMMON STOCK USD.001 | | | | | | | |
| | 30,845.000 | Local | 92.138677 | 2,842,017.48 | 71.530000 | 2,206,342.85 | -635,674.63 | 0.20 |
| | | Base | 92.138677 | 2,842,017.48 | 71.530000 | 2,206,342.85 | -635,674.63 | 0.20 |
| 74164M108 | PRIMERICA INC COMMON STOCK | | | | | | | |
| | 20,357.000 | Local | 55.394302 | 1,127,661.81 | 126.750000 | 2,580,249.75 | 1,452,587.94 | 0.23 |
| | | Base | 55.394302 | 1,127,661.81 | 126.750000 | 2,580,249.75 | 1,452,587.94 | 0.23 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 74319R101 | PROG HOLDINGS INC COMMON STOCK USD.5 | | | | | | | |
| | 27,520.000 | Local | 22.685867 | 624,315.05 | 18.540000 | 510,220.80 | -114,094.25 | 0.05 |
| | | Base | 22.685867 | 624,315.05 | 18.540000 | 510,220.80 | -114,094.25 | 0.05 |
| 74340E103 | PROGYNY INC COMMON STOCK USD.0001 | | | | | | | |
| | 37,451.000 | Local | 56.318598 | 2,109,187.83 | 40.210000 | 1,505,904.71 | -603,283.12 | 0.14 |
| | | Base | 56.318598 | 2,109,187.83 | 40.210000 | 1,505,904.71 | -603,283.12 | 0.14 |
| 743606105 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0 | | | | | | | |
| | 48,763.000 | Local | 55.289895 | 2,696,101.13 | 70.880000 | 3,456,321.44 | 760,220.31 | 0.31 |
| | | Base | 55.289895 | 2,696,101.13 | 70.880000 | 3,456,321.44 | 760,220.31 | 0.31 |
| 74758T303 | QUALYS INC COMMON STOCK USD.001 | | | | | | | |
| | 17,667.000 | Local | 104.011798 | 1,837,576.44 | 151.900000 | 2,683,617.30 | 846,040.86 | 0.24 |
| | | Base | 104.011798 | 1,837,576.44 | 151.900000 | 2,683,617.30 | 846,040.86 | 0.24 |
| 749607107 | RLI CORP COMMON STOCK USD1.0 | | | | | | | |
| | 2,224.000 | Local | 111.684366 | 248,386.03 | 109.760000 | 244,106.24 | -4,279.79 | 0.02 |
| | | Base | 111.684366 | 248,386.03 | 109.760000 | 244,106.24 | -4,279.79 | 0.02 |
| 74967X103 | RH COMMON STOCK USD.0001 | | | | | | | |
| | 1,538.000 | Local | 383.796112 | 590,278.42 | 255.910000 | 393,589.58 | -196,688.84 | 0.04 |
| | | Base | 383.796112 | 590,278.42 | 255.910000 | 393,589.58 | -196,688.84 | 0.04 |
| 749685103 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | |
| | 68,502.000 | Local | 37.957625 | 2,600,173.22 | 93.160000 | 6,381,646.32 | 3,781,473.10 | 0.58 |
| | | Base | 37.957625 | 2,600,173.22 | 93.160000 | 6,381,646.32 | 3,781,473.10 | 0.58 |
| 75281A109 | RANGE RESOURCES CORP COMMON STOCK USD.01 | | | | | | | |
| | 137,113.000 | Local | 30.723681 | 4,212,616.12 | 32.860000 | 4,505,533.18 | 292,917.06 | 0.41 |
| | | Base | 30.723681 | 4,212,616.12 | 32.860000 | 4,505,533.18 | 292,917.06 | 0.41 |
| 754907103 | RAYONIER INC REIT | | | | | | | |
| | 77,388.000 | Local | 25.955038 | 2,008,608.49 | 35.520000 | 2,748,821.76 | 740,213.27 | 0.25 |
| | | Base | 25.955038 | 2,008,608.49 | 35.520000 | 2,748,821.76 | 740,213.27 | 0.25 |
| 758750103 | REGAL REXNORD CORP COMMON STOCK USD.01 | | | | | | | |
| | 35,445.000 | Local | 109.409088 | 3,878,005.11 | 137.590000 | 4,876,877.55 | 998,872.44 | 0.44 |
| | | Base | 109.409088 | 3,878,005.11 | 137.590000 | 4,876,877.55 | 998,872.44 | 0.44 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 759351604 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | | | | | | | |
| | 35,437.000 | Local | 67.585798 | 2,395,037.92 | 125.360000 | 4,442,382.32 | 2,047,344.40 | 0.40 |
| | | Base | 67.585798 | 2,395,037.92 | 125.360000 | 4,442,382.32 | 2,047,344.40 | 0.40 |
| 759509102 | RELIANCE STEEL + ALUMINUM COMMON STOCK | | | | | | | |
| | 32,771.000 | Local | 61.157730 | 2,004,199.98 | 187.980000 | 6,160,292.58 | 4,156,092.60 | 0.56 |
| | | Base | 61.157730 | 2,004,199.98 | 187.980000 | 6,160,292.58 | 4,156,092.60 | 0.56 |
| 759916109 | REPLIGEN CORP COMMON STOCK USD.01 | | | | | | | |
| | 27,271.000 | Local | 93.134660 | 2,539,875.30 | 219.370000 | 5,982,439.27 | 3,442,563.97 | 0.54 |
| | | Base | 93.134660 | 2,539,875.30 | 219.370000 | 5,982,439.27 | 3,442,563.97 | 0.54 |
| 76169C100 | REXFORD INDUSTRIAL REALTY IN REIT USD.01 | | | | | | | |
| | 87,295.000 | Local | 52.976534 | 4,624,586.55 | 62.210000 | 5,430,621.95 | 806,035.40 | 0.49 |
| | | Base | 52.976534 | 4,624,586.55 | 62.210000 | 5,430,621.95 | 806,035.40 | 0.49 |
| 77634L105 | R1 RCM INC COMMON STOCK USD.01 | | | | | | | |
| | 71,022.000 | Local | 22.965582 | 1,631,061.57 | 21.850000 | 1,551,830.70 | -79,230.87 | 0.14 |
| | | Base | 22.965582 | 1,631,061.57 | 21.850000 | 1,551,830.70 | -79,230.87 | 0.14 |
| 780287108 | ROYAL GOLD INC COMMON STOCK USD.01 | | | | | | | |
| | 34,722.000 | Local | 84.410534 | 2,930,902.57 | 91.900000 | 3,190,951.80 | 260,049.23 | 0.29 |
| | | Base | 84.410534 | 2,930,902.57 | 91.900000 | 3,190,951.80 | 260,049.23 | 0.29 |
| 783549108 | RYDER SYSTEM INC COMMON STOCK USD.5 | | | | | | | |
| | 27,052.000 | Local | 66.279073 | 1,792,981.48 | 76.440000 | 2,067,854.88 | 274,873.40 | 0.19 |
| | | Base | 66.279073 | 1,792,981.48 | 76.440000 | 2,067,854.88 | 274,873.40 | 0.19 |
| 784117103 | SEI INVESTMENTS COMPANY COMMON STOCK USD.01 | | | | | | | |
| | 55,187.000 | Local | 33.097660 | 1,826,560.55 | 54.700000 | 3,018,728.90 | 1,192,168.35 | 0.27 |
| | | Base | 33.097660 | 1,826,560.55 | 54.700000 | 3,018,728.90 | 1,192,168.35 | 0.27 |
| 78440X887 | SL GREEN REALTY CORP REIT USD.01 | | | | | | | |
| | 34,848.000 | Local | 74.183081 | 2,585,132.02 | 44.170000 | 1,539,236.16 | -1,045,895.86 | 0.14 |
| | | Base | 74.183081 | 2,585,132.02 | 44.170000 | 1,539,236.16 | -1,045,895.86 | 0.14 |
| 78442P106 | SLM CORP COMMON STOCK USD.2 | | | | | | | |
| | 142,414.000 | Local | 9.999599 | 1,424,082.91 | 15.280000 | 2,176,085.92 | 752,003.01 | 0.20 |
| | | Base | 9.999599 | 1,424,082.91 | 15.280000 | 2,176,085.92 | 752,003.01 | 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 |
|---|---|---|---|---|---|---|---|---|
| 78467Y107 | SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST | | | | | | | |
| | 14,558.000 | Local | 421.190799 | 6,131,695.65 | 444.090000 | 6,465,062.22 | 333,366.57 | 0.58 |
| | | Base | 421.190799 | 6,131,695.65 | 444.090000 | 6,465,062.22 | 333,366.57 | 0.58 |
| 78573L106 | SABRA HEALTH CARE REIT INC REIT USD.01 | | | | | | | |
| | 122,172.000 | Local | 21.505436 | 2,627,362.10 | 14.970000 | 1,828,914.84 | -798,447.26 | 0.17 |
| | | Base | 21.505436 | 2,627,362.10 | 14.970000 | 1,828,914.84 | -798,447.26 | 0.17 |
| 78573M104 | SABRE CORP COMMON STOCK USD.01 | | | | | | | |
| | 172,659.000 | Local | 18.654077 | 3,220,794.33 | 7.190000 | 1,241,418.21 | -1,979,376.12 | 0.11 |
| | | Base | 18.654077 | 3,220,794.33 | 7.190000 | 1,241,418.21 | -1,979,376.12 | 0.11 |
| 78709Y105 | SAIA INC COMMON STOCK USD.001 | | | | | | | |
| | 13,969.000 | Local | 336.545547 | 4,701,204.75 | 206.830000 | 2,889,208.27 | -1,811,996.48 | 0.26 |
| | | Base | 336.545547 | 4,701,204.75 | 206.830000 | 2,889,208.27 | -1,811,996.48 | 0.26 |
| 808625107 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | | | | | | | |
| | 29,529.000 | Local | 58.468453 | 1,726,514.96 | 91.070000 | 2,689,206.03 | 962,691.07 | 0.24 |
| | | Base | 58.468453 | 1,726,514.96 | 91.070000 | 2,689,206.03 | 962,691.07 | 0.24 |
| 80874P109 | LIGHT + WONDER INC COMMON STOCK USD.01 | | | | | | | |
| | 50,607.000 | Local | 52.597822 | 2,661,817.99 | 49.230000 | 2,491,382.61 | -170,435.38 | 0.23 |
| | | Base | 52.597822 | 2,661,817.99 | 49.230000 | 2,491,382.61 | -170,435.38 | 0.23 |
| 810186106 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01 | | | | | | | |
| | 21,390.000 | Local | 64.381657 | 1,377,123.64 | 66.950000 | 1,432,060.50 | 54,936.86 | 0.13 |
| | | Base | 64.381657 | 1,377,123.64 | 66.950000 | 1,432,060.50 | 54,936.86 | 0.13 |
| 816300107 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | | | | | | | |
| | 31,926.000 | Local | 71.789603 | 2,291,954.87 | 79.420000 | 2,535,562.92 | 243,608.05 | 0.23 |
| | | Base | 71.789603 | 2,291,954.87 | 79.420000 | 2,535,562.92 | 243,608.05 | 0.23 |
| 816850101 | SEMTECH CORP COMMON STOCK USD.01 | | | | | | | |
| | 33,574.000 | Local | 52.302197 | 1,755,993.95 | 46.190000 | 1,550,783.06 | -205,210.89 | 0.14 |
| | | Base | 52.302197 | 1,755,993.95 | 46.190000 | 1,550,783.06 | -205,210.89 | 0.14 |
| 81725T100 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | | | | | | | |
| | 22,235.000 | Local | 39.268050 | 873,125.10 | 79.670000 | 1,771,462.45 | 898,337.35 | 0.16 |
| | | Base | 39.268050 | 873,125.10 | 79.670000 | 1,771,462.45 | 898,337.35 | 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 |
|---|---|---|---|---|---|---|---|---|
| 817565104 | SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0 | | | | | | | |
| | 83,971.000 | Local | 20.620081 | 1,731,488.86 | 61.710000 | 5,181,850.41 | 3,450,361.55 | 0.47 |
| | | Base | 20.620081 | 1,731,488.86 | 61.710000 | 5,181,850.41 | 3,450,361.55 | 0.47 |
| 82489T104 | SHOCKWAVE MEDICAL INC COMMON STOCK USD.001 | | | | | | | |
| | 18,944.000 | Local | 168.636900 | 3,194,657.43 | 296.860000 | 5,623,715.84 | 2,429,058.41 | 0.51 |
| | | Base | 168.636900 | 3,194,657.43 | 296.860000 | 5,623,715.84 | 2,429,058.41 | 0.51 |
| 826919102 | SILICON LABORATORIES INC COMMON STOCK USD.0001 | | | | | | | |
| | 19,352.000 | Local | 63.749118 | 1,233,672.93 | 125.330000 | 2,425,386.16 | 1,191,713.23 | 0.22 |
| | | Base | 63.749118 | 1,233,672.93 | 125.330000 | 2,425,386.16 | 1,191,713.23 | 0.22 |
| 827048109 | SILGAN HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 44,545.000 | Local | 22.870684 | 1,018,774.61 | 45.550000 | 2,029,024.75 | 1,010,250.14 | 0.18 |
| | | Base | 22.870684 | 1,018,774.61 | 45.550000 | 2,029,024.75 | 1,010,250.14 | 0.18 |
| 829073105 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | | | | | | | |
| | 22,832.000 | Local | 91.568644 | 2,090,695.27 | 92.640000 | 2,115,156.48 | 24,461.21 | 0.19 |
| | | Base | 91.568644 | 2,090,695.27 | 92.640000 | 2,115,156.48 | 24,461.21 | 0.19 |
| 82982T106 | SITIME CORP COMMON STOCK USD.0001 | | | | | | | |
| | 8,237.000 | Local | 280.271890 | 2,308,599.56 | 106.410000 | 876,499.17 | -1,432,100.39 | 0.08 |
| | | Base | 280.271890 | 2,308,599.56 | 106.410000 | 876,499.17 | -1,432,100.39 | 0.08 |
| 830566105 | SKECHERS USA INC CL A COMMON STOCK USD.001 | | | | | | | |
| | 71,352.000 | Local | 35.625737 | 2,541,967.58 | 37.800000 | 2,697,105.60 | 155,138.02 | 0.24 |
| | | Base | 35.625737 | 2,541,967.58 | 37.800000 | 2,697,105.60 | 155,138.02 | 0.24 |
| 835495102 | SONOCO PRODUCTS CO COMMON STOCK | | | | | | | |
| | 51,574.000 | Local | 37.199224 | 1,918,512.79 | 63.020000 | 3,250,193.48 | 1,331,680.69 | 0.29 |
| | | Base | 37.199224 | 1,918,512.79 | 63.020000 | 3,250,193.48 | 1,331,680.69 | 0.29 |
| 83601L102 | SOTERA HEALTH CO COMMON STOCK USD.01 | | | | | | | |
| | 52,418.000 | Local | 20.140700 | 1,055,735.22 | 16.910000 | 886,388.38 | -169,346.84 | 0.08 |
| | | Base | 20.140700 | 1,055,735.22 | 16.910000 | 886,388.38 | -169,346.84 | 0.08 |
| 844895102 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0 | | | | | | | |
| | 35,364.000 | Local | 78.991756 | 2,793,464.47 | 77.850000 | 2,753,087.40 | -40,377.07 | 0.25 |
| | | Base | 78.991756 | 2,793,464.47 | 77.850000 | 2,753,087.40 | -40,377.07 | 0.25 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 845467109 | SOUTHWESTERN ENERGY CO COMMON STOCK USD.01 | | | | | | | |
| | 590,219.000 | Local | 6.055083 | 3,573,825.16 | 7.490000 | 4,420,740.31 | 846,915.15 | 0.40 |
| | | Base | 6.055083 | 3,573,825.16 | 7.490000 | 4,420,740.31 | 846,915.15 | 0.40 |
| 84857L101 | SPIRE INC COMMON STOCK USD1.0 | | | | | | | |
| | 27,572.000 | Local | 76.929892 | 2,121,110.98 | 69.890000 | 1,927,007.08 | -194,103.90 | 0.17 |
| | | Base | 76.929892 | 2,121,110.98 | 69.890000 | 1,927,007.08 | -194,103.90 | 0.17 |
| 84860W300 | SPIRIT REALTY CAPITAL INC REIT USD.05 | | | | | | | |
| | 71,048.000 | Local | 43.073115 | 3,060,258.65 | 40.850000 | 2,902,310.80 | -157,947.85 | 0.26 |
| | | Base | 43.073115 | 3,060,258.65 | 40.850000 | 2,902,310.80 | -157,947.85 | 0.26 |
| 85208M102 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001 | | | | | | | |
| | 57,991.000 | Local | 21.674589 | 1,256,931.09 | 28.900000 | 1,675,939.90 | 419,008.81 | 0.15 |
| | | Base | 21.674589 | 1,256,931.09 | 28.900000 | 1,675,939.90 | 419,008.81 | 0.15 |
| 852312305 | STAAR SURGICAL CO COMMON STOCK USD.01 | | | | | | | |
| | 25,291.000 | Local | 107.928857 | 2,729,628.71 | 94.590000 | 2,392,275.69 | -337,353.02 | 0.22 |
| | | Base | 107.928857 | 2,729,628.71 | 94.590000 | 2,392,275.69 | -337,353.02 | 0.22 |
| 858119100 | STEEL DYNAMICS INC COMMON STOCK USD.005 | | | | | | | |
| | 94,826.000 | Local | 21.384714 | 2,027,826.89 | 80.720000 | 7,654,354.72 | 5,626,527.83 | 0.69 |
| | | Base | 21.384714 | 2,027,826.89 | 80.720000 | 7,654,354.72 | 5,626,527.83 | 0.69 |
| 858912108 | STERICYCLE INC COMMON STOCK USD.01 | | | | | | | |
| | 48,714.000 | Local | 48.441090 | 2,359,759.28 | 50.090000 | 2,440,084.26 | 80,324.98 | 0.22 |
| | | Base | 48.441090 | 2,359,759.28 | 50.090000 | 2,440,084.26 | 80,324.98 | 0.22 |
| 860630102 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | | | | | | | |
| | 56,378.000 | Local | 35.840063 | 2,020,591.05 | 59.310000 | 3,343,779.18 | 1,323,188.13 | 0.30 |
| | | Base | 35.840063 | 2,020,591.05 | 59.310000 | 3,343,779.18 | 1,323,188.13 | 0.30 |
| 862121100 | STORE CAPITAL CORP REIT USD.01 | | | | | | | |
| | 133,577.000 | Local | 23.936135 | 3,197,317.08 | 26.980000 | 3,603,907.46 | 406,590.38 | 0.33 |
| | | Base | 23.936135 | 3,197,317.08 | 26.980000 | 3,603,907.46 | 406,590.38 | 0.33 |
| 867652406 | SUNPOWER CORP COMMON STOCK USD.001 | | | | | | | |
| | 44,146.000 | Local | 29.061923 | 1,282,967.66 | 24.000000 | 1,059,504.00 | -223,463.66 | 0.10 |
| | | Base | 29.061923 | 1,282,967.66 | 24.000000 | 1,059,504.00 | -223,463.66 | 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 |
|---|---|---|---|---|---|---|---|---|
| 86771W105 | SUNRUN INC COMMON STOCK USD.0001 | | | | | | | |
| | 111,149.000 | Local | 60.184840 | 6,689,484.77 | 33.030000 | 3,671,251.47 | -3,018,233.30 | 0.33 |
| | | Base | 60.184840 | 6,689,484.77 | 33.030000 | 3,671,251.47 | -3,018,233.30 | 0.33 |
| 87157D109 | SYNAPTICS INC COMMON STOCK USD.001 | | | | | | | |
| | 20,951.000 | Local | 104.162702 | 2,182,312.78 | 115.610000 | 2,422,145.11 | 239,832.33 | 0.22 |
| | | Base | 104.162702 | 2,182,312.78 | 115.610000 | 2,422,145.11 | 239,832.33 | 0.22 |
| 87161C501 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | | | | | | | |
| | 76,884.000 | Local | 25.689835 | 1,975,137.31 | 40.160000 | 3,087,661.44 | 1,112,524.13 | 0.28 |
| | | Base | 25.689835 | 1,975,137.31 | 40.160000 | 3,087,661.44 | 1,112,524.13 | 0.28 |
| 87162W100 | TD SYNNEX CORP COMMON STOCK USD.001 | | | | | | | |
| | 21,860.000 | Local | 51.393905 | 1,123,470.76 | 96.280000 | 2,104,680.80 | 981,210.04 | 0.19 |
| | | Base | 51.393905 | 1,123,470.76 | 96.280000 | 2,104,680.80 | 981,210.04 | 0.19 |
| 87166B102 | SYNEOS HEALTH INC COMMON STOCK USD.01 | | | | | | | |
| | 54,262.000 | Local | 58.959593 | 3,199,265.42 | 60.110000 | 3,261,688.82 | 62,423.40 | 0.29 |
| | | Base | 58.959593 | 3,199,265.42 | 60.110000 | 3,261,688.82 | 62,423.40 | 0.29 |
| 87265H109 | TRI POINTE HOMES INC COMMON STOCK USD.01 | | | | | | | |
| | 53,924.000 | Local | 14.219437 | 766,768.93 | 17.330000 | 934,502.92 | 167,733.99 | 0.08 |
| | | Base | 14.219437 | 766,768.93 | 17.330000 | 934,502.92 | 167,733.99 | 0.08 |
| 875372203 | TANDEM DIABETES CARE INC COMMON STOCK | | | | | | | |
| | 33,836.000 | Local | 127.686033 | 4,320,384.60 | 45.740000 | 1,547,658.64 | -2,772,725.96 | 0.14 |
| | | Base | 127.686033 | 4,320,384.60 | 45.740000 | 1,547,658.64 | -2,772,725.96 | 0.14 |
| 87612G101 | TARGA RESOURCES CORP COMMON STOCK USD.001 | | | | | | | |
| | 120,605.000 | Local | 47.555259 | 5,735,402.05 | 68.230000 | 8,228,879.15 | 2,493,477.10 | 0.74 |
| | | Base | 47.555259 | 5,735,402.05 | 68.230000 | 8,228,879.15 | 2,493,477.10 | 0.74 |
| 87724P106 | TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001 | | | | | | | |
| | 63,289.000 | Local | 24.644602 | 1,559,732.20 | 25.110000 | 1,589,186.79 | 29,454.59 | 0.14 |
| | | Base | 24.644602 | 1,559,732.20 | 25.110000 | 1,589,186.79 | 29,454.59 | 0.14 |
| 87901J105 | TEGNA INC COMMON STOCK USD1.0 | | | | | | | |
| | 117,056.000 | Local | 14.918468 | 1,746,296.24 | 21.400000 | 2,504,998.40 | 758,702.16 | 0.23 |
| | | Base | 14.918468 | 1,746,296.24 | 21.400000 | 2,504,998.40 | 758,702.16 | 0.23 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 88023U101 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | | | | | | | |
| | 92,863.000 | Local | 16.418970 | 1,524,714.80 | 25.010000 | 2,322,503.63 | 797,788.83 | 0.21 |
| | | Base | 16.418970 | 1,524,714.80 | 25.010000 | 2,322,503.63 | 797,788.83 | 0.21 |
| 88033G407 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | | | | | | | |
| | 56,985.000 | Local | 32.107073 | 1,829,621.58 | 56.500000 | 3,219,652.50 | 1,390,030.92 | 0.29 |
| | | Base | 32.107073 | 1,829,621.58 | 56.500000 | 3,219,652.50 | 1,390,030.92 | 0.29 |
| 88076W103 | TERADATA CORP COMMON STOCK USD.01 | | | | | | | |
| | 55,386.000 | Local | 29.672479 | 1,643,439.90 | 32.900000 | 1,822,199.40 | 178,759.50 | 0.16 |
| | | Base | 29.672479 | 1,643,439.90 | 32.900000 | 1,822,199.40 | 178,759.50 | 0.16 |
| 880779103 | TEREX CORP COMMON STOCK USD.01 | | | | | | | |
| | 36,660.000 | Local | 23.766915 | 871,295.10 | 33.220000 | 1,217,845.20 | 346,550.10 | 0.11 |
| | | Base | 23.766915 | 871,295.10 | 33.220000 | 1,217,845.20 | 346,550.10 | 0.11 |
| 88162G103 | TETRA TECH INC COMMON STOCK USD.01 | | | | | | | |
| | 28,399.000 | Local | 83.670674 | 2,376,163.48 | 135.810000 | 3,856,868.19 | 1,480,704.71 | 0.35 |
| | | Base | 83.670674 | 2,376,163.48 | 135.810000 | 3,856,868.19 | 1,480,704.71 | 0.35 |
| 88224Q107 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | | | | | | | |
| | 26,832.000 | Local | 70.868415 | 1,901,541.30 | 59.030000 | 1,583,892.96 | -317,648.34 | 0.14 |
| | | Base | 70.868415 | 1,901,541.30 | 59.030000 | 1,583,892.96 | -317,648.34 | 0.14 |
| 882681109 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | | | | | | | |
| | 36,061.000 | Local | 50.829726 | 1,832,970.74 | 88.760000 | 3,200,774.36 | 1,367,803.62 | 0.29 |
| | | Base | 50.829726 | 1,832,970.74 | 88.760000 | 3,200,774.36 | 1,367,803.62 | 0.29 |
| 885160101 | THOR INDUSTRIES INC COMMON STOCK USD.1 | | | | | | | |
| | 29,111.000 | Local | 46.582098 | 1,356,051.46 | 81.010000 | 2,358,282.11 | 1,002,230.65 | 0.21 |
| | | Base | 46.582098 | 1,356,051.46 | 81.010000 | 2,358,282.11 | 1,002,230.65 | 0.21 |
| 887389104 | TIMKEN CO COMMON STOCK | | | | | | | |
| | 35,686.000 | Local | 31.780047 | 1,134,102.77 | 62.990000 | 2,247,861.14 | 1,113,758.37 | 0.20 |
| | | Base | 31.780047 | 1,134,102.77 | 62.990000 | 2,247,861.14 | 1,113,758.37 | 0.20 |
| 889478103 | TOLL BROTHERS INC COMMON STOCK USD.01 | | | | | | | |
| | 58,328.000 | Local | 30.703963 | 1,790,900.76 | 43.790000 | 2,554,183.12 | 763,282.36 | 0.23 |
| | | Base | 30.703963 | 1,790,900.76 | 43.790000 | 2,554,183.12 | 763,282.36 | 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 |
|---|---|---|---|---|---|---|---|---|
| 89055F103 | TOPBUILD CORP COMMON STOCK | | | | | | | |
| | 17,340.000 | Local | 126.081592 | 2,186,254.80 | 183.760000 | 3,186,398.40 | 1,000,143.60 | 0.29 |
| | | Base | 126.081592 | 2,186,254.80 | 183.760000 | 3,186,398.40 | 1,000,143.60 | 0.29 |
| 891092108 | TORO CO COMMON STOCK USD1.0 | | | | | | | |
| | 55,300.000 | Local | 45.439543 | 2,512,806.73 | 82.930000 | 4,586,029.00 | 2,073,222.27 | 0.41 |
| | | Base | 45.439543 | 2,512,806.73 | 82.930000 | 4,586,029.00 | 2,073,222.27 | 0.41 |
| 894164102 | TRAVEL LEISURE CO COMMON STOCK USD.01 | | | | | | | |
| | 45,185.000 | Local | 43.727244 | 1,975,815.53 | 42.400000 | 1,915,844.00 | -59,971.53 | 0.17 |
| | | Base | 43.727244 | 1,975,815.53 | 42.400000 | 1,915,844.00 | -59,971.53 | 0.17 |
| 89531P105 | TREX COMPANY INC COMMON STOCK USD.01 | | | | | | | |
| | 59,882.000 | Local | 35.852578 | 2,146,924.09 | 46.790000 | 2,801,878.78 | 654,954.69 | 0.25 |
| | | Base | 35.852578 | 2,146,924.09 | 46.790000 | 2,801,878.78 | 654,954.69 | 0.25 |
| 896945201 | TRIPADVISOR INC COMMON STOCK USD.001 | | | | | | | |
| | 52,998.000 | Local | 28.428709 | 1,506,664.72 | 23.800000 | 1,261,352.40 | -245,312.32 | 0.11 |
| | | Base | 28.428709 | 1,506,664.72 | 23.800000 | 1,261,352.40 | -245,312.32 | 0.11 |
| 902104108 | II VI INC COMMON STOCK | | | | | | | |
| | 68,258.000 | Local | 39.054778 | 2,665,801.01 | 47.230000 | 3,223,825.34 | 558,024.33 | 0.29 |
| | | Base | 39.054778 | 2,665,801.01 | 47.230000 | 3,223,825.34 | 558,024.33 | 0.29 |
| 902681105 | UGI CORP COMMON STOCK | | | | | | | |
| | 111,085.000 | Local | 28.187237 | 3,131,179.19 | 39.500000 | 4,387,857.50 | 1,256,678.31 | 0.40 |
| | | Base | 28.187237 | 3,131,179.19 | 39.500000 | 4,387,857.50 | 1,256,678.31 | 0.40 |
| 902788108 | UMB FINANCIAL CORP COMMON STOCK USD1.0 | | | | | | | |
| | 22,788.000 | Local | 74.876427 | 1,706,284.02 | 89.470000 | 2,038,842.36 | 332,558.34 | 0.18 |
| | | Base | 74.876427 | 1,706,284.02 | 89.470000 | 2,038,842.36 | 332,558.34 | 0.18 |
| 904214103 | UMPQUA HOLDINGS CORP COMMON STOCK | | | | | | | |
| | 114,816.000 | Local | 17.322247 | 1,988,871.06 | 17.740000 | 2,036,835.84 | 47,964.78 | 0.18 |
| | | Base | 17.322247 | 1,988,871.06 | 17.740000 | 2,036,835.84 | 47,964.78 | 0.18 |
| 904311107 | UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333 | | | | | | | |
| | 99,805.000 | Local | 8.888000 | 887,066.84 | 8.420000 | 840,358.10 | -46,708.74 | 0.08 |
| | | Base | 8.888000 | 887,066.84 | 8.420000 | 840,358.10 | -46,708.74 | 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 |
|---|---|---|---|---|---|---|---|---|
| 904311206 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333 | | | | | | | |
| | 107,238.000 | Local | 8.082000 | 866,697.52 | 7.590000 | 813,936.42 | -52,761.10 | 0.07 |
| | | Base | 8.082000 | 866,697.52 | 7.590000 | 813,936.42 | -52,761.10 | 0.07 |
| 909907107 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | | | | | | | |
| | 71,794.000 | Local | 36.212058 | 2,599,808.47 | 37.100000 | 2,663,557.40 | 63,748.93 | 0.24 |
| | | Base | 36.212058 | 2,599,808.47 | 37.100000 | 2,663,557.40 | 63,748.93 | 0.24 |
| 912909108 | UNITED STATES STEEL CORP COMMON STOCK USD1.0 | | | | | | | |
| | 137,875.000 | Local | 22.497241 | 3,101,807.06 | 22.870000 | 3,153,201.25 | 51,394.19 | 0.29 |
| | | Base | 22.497241 | 3,101,807.06 | 22.870000 | 3,153,201.25 | 51,394.19 | 0.29 |
| 91307C102 | UNITED THERAPEUTICS CORP COMMON STOCK USD.01 | | | | | | | |
| | 23,963.000 | Local | 83.492860 | 2,000,739.41 | 226.620000 | 5,430,495.06 | 3,429,755.65 | 0.49 |
| | | Base | 83.492860 | 2,000,739.41 | 226.620000 | 5,430,495.06 | 3,429,755.65 | 0.49 |
| 91336L107 | UNIVAR SOLUTIONS INC COMMON STOCK USD.01 | | | | | | | |
| | 89,524.000 | Local | 17.767863 | 1,590,650.17 | 25.220000 | 2,257,795.28 | 667,145.11 | 0.20 |
| | | Base | 17.767863 | 1,590,650.17 | 25.220000 | 2,257,795.28 | 667,145.11 | 0.20 |
| 91347P105 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01 | | | | | | | |
| | 22,977.000 | Local | 106.863055 | 2,455,392.41 | 111.730000 | 2,567,220.21 | 111,827.80 | 0.23 |
| | | Base | 106.863055 | 2,455,392.41 | 111.730000 | 2,567,220.21 | 111,827.80 | 0.23 |
| 91529Y106 | UNUM GROUP COMMON STOCK USD.1 | | | | | | | |
| | 106,379.000 | Local | 26.259307 | 2,793,438.81 | 37.850000 | 4,026,445.15 | 1,233,006.34 | 0.36 |
| | | Base | 26.259307 | 2,793,438.81 | 37.850000 | 4,026,445.15 | 1,233,006.34 | 0.36 |
| 919794107 | VALLEY NATIONAL BANCORP COMMON STOCK | | | | | | | |
| | 222,302.000 | Local | 10.752122 | 2,390,218.13 | 11.620000 | 2,583,149.24 | 192,931.11 | 0.23 |
| | | Base | 10.752122 | 2,390,218.13 | 11.620000 | 2,583,149.24 | 192,931.11 | 0.23 |
| 920253101 | VALMONT INDUSTRIES COMMON STOCK USD1.0 | | | | | | | |
| | 11,273.000 | Local | 113.990635 | 1,285,016.43 | 276.820000 | 3,120,591.86 | 1,835,575.43 | 0.28 |
| | | Base | 113.990635 | 1,285,016.43 | 276.820000 | 3,120,591.86 | 1,835,575.43 | 0.28 |
| 92047W101 | VALVOLINE INC COMMON STOCK USD.01 | | | | | | | |
| | 94,267.000 | Local | 14.144897 | 1,333,396.98 | 29.070000 | 2,740,341.69 | 1,406,944.71 | 0.25 |
| | | Base | 14.144897 | 1,333,396.98 | 29.070000 | 2,740,341.69 | 1,406,944.71 | 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 |
|---|---|---|---|---|---|---|---|---|
| 921932885 | VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF | | | | | | | |
| | 36,000.000 | Local | 182.732900 | 6,578,384.40 | 164.530000 | 5,923,080.00 | -655,304.40 | 0.54 |
| | | Base | 182.732900 | 6,578,384.40 | 164.530000 | 5,923,080.00 | -655,304.40 | 0.54 |
| 92552V100 | VIASAT INC COMMON STOCK USD.0001 | | | | | | | |
| | 39,376.000 | Local | 62.836695 | 2,474,257.70 | 37.980000 | 1,495,500.48 | -978,757.22 | 0.14 |
| | | Base | 62.836695 | 2,474,257.70 | 37.980000 | 1,495,500.48 | -978,757.22 | 0.14 |
| 925815102 | VICOR CORP COMMON STOCK USD.01 | | | | | | | |
| | 11,415.000 | Local | 120.319678 | 1,373,449.13 | 71.140000 | 812,063.10 | -561,386.03 | 0.07 |
| | | Base | 120.319678 | 1,373,449.13 | 71.140000 | 812,063.10 | -561,386.03 | 0.07 |
| 926400102 | VICTORIA S SECRET + CO COMMON STOCK USD.01 | | | | | | | |
| | 35,929.000 | Local | 57.481536 | 2,065,254.10 | 33.440000 | 1,201,465.76 | -863,788.34 | 0.11 |
| | | Base | 57.481536 | 2,065,254.10 | 33.440000 | 1,201,465.76 | -863,788.34 | 0.11 |
| 928298108 | VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1 | | | | | | | |
| | 69,789.000 | Local | 11.461149 | 799,862.10 | 19.670000 | 1,372,749.63 | 572,887.53 | 0.12 |
| | | Base | 11.461149 | 799,862.10 | 19.670000 | 1,372,749.63 | 572,887.53 | 0.12 |
| 92839U206 | VISTEON CORP COMMON STOCK | | | | | | | |
| | 14,870.000 | Local | 117.792431 | 1,751,573.45 | 119.830000 | 1,781,872.10 | 30,298.65 | 0.16 |
| | | Base | 117.792431 | 1,751,573.45 | 119.830000 | 1,781,872.10 | 30,298.65 | 0.16 |
| 928881101 | VONTIER CORP COMMON STOCK USD.0001 | | | | | | | |
| | 85,173.000 | Local | 30.753482 | 2,619,366.31 | 21.920000 | 1,866,992.16 | -752,374.15 | 0.17 |
| | | Base | 30.753482 | 2,619,366.31 | 21.920000 | 1,866,992.16 | -752,374.15 | 0.17 |
| 929089100 | VOYA FINANCIAL INC COMMON STOCK USD.01 | | | | | | | |
| | 54,051.000 | Local | 66.317413 | 3,584,522.47 | 61.530000 | 3,325,758.03 | -258,764.44 | 0.30 |
| | | Base | 66.317413 | 3,584,522.47 | 61.530000 | 3,325,758.03 | -258,764.44 | 0.30 |
| 938824109 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | | | | | | | |
| | 34,547.000 | Local | 20.396359 | 704,633.00 | 32.010000 | 1,105,849.47 | 401,216.47 | 0.10 |
| | | Base | 20.396359 | 704,633.00 | 32.010000 | 1,105,849.47 | 401,216.47 | 0.10 |
| 942622200 | WATSCO INC COMMON STOCK USD.5 | | | | | | | |
| | 17,544.000 | Local | 115.218770 | 2,021,398.10 | 272.030000 | 4,772,494.32 | 2,751,096.22 | 0.43 |
| | | Base | 115.218770 | 2,021,398.10 | 272.030000 | 4,772,494.32 | 2,751,096.22 | 0.43 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 942749102 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | | | | | | | |
| | 14,510.000 | Local | 151.289244 | 2,195,206.93 | 138.520000 | 2,009,925.20 | -185,281.73 | 0.18 |
| | | Base | 151.289244 | 2,195,206.93 | 138.520000 | 2,009,925.20 | -185,281.73 | 0.18 |
| 947890109 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | |
| | 94,214.000 | Local | 38.054511 | 3,585,267.72 | 47.050000 | 4,432,768.70 | 847,500.98 | 0.40 |
| | | Base | 38.054511 | 3,585,267.72 | 47.050000 | 4,432,768.70 | 847,500.98 | 0.40 |
| 95058W100 | WENDY S CO/THE COMMON STOCK USD.1 | | | | | | | |
| | 90,669.000 | Local | 9.014213 | 817,309.65 | 19.180000 | 1,739,031.42 | 921,721.77 | 0.16 |
| | | Base | 9.014213 | 817,309.65 | 19.180000 | 1,739,031.42 | 921,721.77 | 0.16 |
| 950755108 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | |
| | 31,319.000 | Local | 31.319312 | 980,889.52 | 39.790000 | 1,246,183.01 | 265,293.49 | 0.11 |
| | | Base | 31.319312 | 980,889.52 | 39.790000 | 1,246,183.01 | 265,293.49 | 0.11 |
| 959802109 | WESTERN UNION CO COMMON STOCK USD.01 | | | | | | | |
| | 204,211.000 | Local | 17.996272 | 3,675,036.78 | 14.820000 | 3,026,407.02 | -648,629.76 | 0.27 |
| | | Base | 17.996272 | 3,675,036.78 | 14.820000 | 3,026,407.02 | -648,629.76 | 0.27 |
| 96208T104 | WEX INC COMMON STOCK USD.01 | | | | | | | |
| | 23,799.000 | Local | 101.929209 | 2,425,813.24 | 154.250000 | 3,670,995.75 | 1,245,182.51 | 0.33 |
| | | Base | 101.929209 | 2,425,813.24 | 154.250000 | 3,670,995.75 | 1,245,182.51 | 0.33 |
| 968223206 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | | | | | | | |
| | 22,960.000 | Local | 43.718416 | 1,003,774.82 | 46.030000 | 1,056,848.80 | 53,073.98 | 0.10 |
| | | Base | 43.718416 | 1,003,774.82 | 46.030000 | 1,056,848.80 | 53,073.98 | 0.10 |
| 969904101 | WILLIAMS SONOMA INC COMMON STOCK USD.01 | | | | | | | |
| | 37,047.000 | Local | 44.187229 | 1,637,004.29 | 148.750000 | 5,510,741.25 | 3,873,736.96 | 0.50 |
| | | Base | 44.187229 | 1,637,004.29 | 148.750000 | 5,510,741.25 | 3,873,736.96 | 0.50 |
| 974155103 | WINGSTOP INC COMMON STOCK USD.01 | | | | | | | |
| | 15,804.000 | Local | 133.626743 | 2,111,837.05 | 113.860000 | 1,799,443.44 | -312,393.61 | 0.16 |
| | | Base | 133.626743 | 2,111,837.05 | 113.860000 | 1,799,443.44 | -312,393.61 | 0.16 |
| 97650W108 | WINTRUST FINANCIAL CORP COMMON STOCK | | | | | | | |
| | 30,294.000 | Local | 69.513260 | 2,105,834.69 | 84.340000 | 2,554,995.96 | 449,161.27 | 0.23 |
| | | Base | 69.513260 | 2,105,834.69 | 84.340000 | 2,554,995.96 | 449,161.27 | 0.23 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 977852102 | WOLFSPEED INC COMMON STOCK USD.00125 | | | | | | | |
| | 65,402.000 | Local | 46.749038 | 3,057,480.58 | 113.470000 | 7,421,164.94 | 4,363,684.36 | 0.67 |
| | | Base | 46.749038 | 3,057,480.58 | 113.470000 | 7,421,164.94 | 4,363,684.36 | 0.67 |
| 980745103 | WOODWARD INC COMMON STOCK USD.001455 | | | | | | | |
| | 32,082.000 | Local | 51.879209 | 1,664,388.78 | 93.070000 | 2,985,871.74 | 1,321,482.96 | 0.27 |
| | | Base | 51.879209 | 1,664,388.78 | 93.070000 | 2,985,871.74 | 1,321,482.96 | 0.27 |
| 98156Q108 | WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01 | | | | | | | |
| | 22,877.000 | Local | 71.549175 | 1,636,830.47 | 68.010000 | 1,555,864.77 | -80,965.70 | 0.14 |
| | | Base | 71.549175 | 1,636,830.47 | 68.010000 | 1,555,864.77 | -80,965.70 | 0.14 |
| 981811102 | WORTHINGTON INDUSTRIES COMMON STOCK | | | | | | | |
| | 16,973.000 | Local | 22.091548 | 374,959.85 | 50.990000 | 865,453.27 | 490,493.42 | 0.08 |
| | | Base | 22.091548 | 374,959.85 | 50.990000 | 865,453.27 | 490,493.42 | 0.08 |
| 98311A105 | WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01 | | | | | | | |
| | 48,721.000 | Local | 58.140397 | 2,832,658.29 | 65.340000 | 3,183,430.14 | 350,771.85 | 0.29 |
| | | Base | 58.140397 | 2,832,658.29 | 65.340000 | 3,183,430.14 | 350,771.85 | 0.29 |
| 983793100 | XPO LOGISTICS INC COMMON STOCK USD.001 | | | | | | | |
| | 52,325.000 | Local | 40.623962 | 2,125,648.82 | 52.420000 | 2,742,876.50 | 617,227.68 | 0.25 |
| | | Base | 40.623962 | 2,125,648.82 | 52.420000 | 2,742,876.50 | 617,227.68 | 0.25 |
| 98421M106 | XEROX HOLDINGS CORP COMMON STOCK USD1.0 | | | | | | | |
| | 63,080.000 | Local | 24.381862 | 1,538,007.84 | 16.620000 | 1,048,389.60 | -489,618.24 | 0.09 |
| | | Base | 24.381862 | 1,538,007.84 | 16.620000 | 1,048,389.60 | -489,618.24 | 0.09 |
| 98585X104 | YETI HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 45,579.000 | Local | 74.911154 | 3,414,375.49 | 36.890000 | 1,681,409.31 | -1,732,966.18 | 0.15 |
| | | Base | 74.911154 | 3,414,375.49 | 36.890000 | 1,681,409.31 | -1,732,966.18 | 0.15 |
| G0084W101 | ADIENT PLC COMMON STOCK USD.001 | | | | | | | |
| | 50,154.000 | Local | 37.209480 | 1,866,204.27 | 33.200000 | 1,665,112.80 | -201,091.47 | 0.15 |
| | | Base | 37.209480 | 1,866,204.27 | 33.200000 | 1,665,112.80 | -201,091.47 | 0.15 |
| G1890L107 | CAPRI HOLDINGS LTD COMMON STOCK | | | | | | | |
| | 78,087.000 | Local | 43.694514 | 3,411,973.49 | 47.180000 | 3,684,144.66 | 272,171.17 | 0.33 |
| | | Base | 43.694514 | 3,411,973.49 | 47.180000 | 3,684,144.66 | 272,171.17 | 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 |
|---|---|---|---|---|---|---|---|---|
| G3198U102 | ESSENT GROUP LTD COMMON STOCK USD.015 | | | | | | | |
| | 56,921.000 | Local | 35.743685 | 2,034,566.31 | 39.990000 | 2,276,270.79 | 241,704.48 | 0.21 |
| | | Base | 35.743685 | 2,034,566.31 | 39.990000 | 2,276,270.79 | 241,704.48 | 0.21 |
| G3922B107 | GENPACT LTD COMMON STOCK USD.01 | | | | | | | |
| | 90,107.000 | Local | 44.871407 | 4,043,227.87 | 46.980000 | 4,233,226.86 | 189,998.99 | 0.38 |
| | | Base | 44.871407 | 4,043,227.87 | 46.980000 | 4,233,226.86 | 189,998.99 | 0.38 |
| G4388N106 | HELEN OF TROY LTD COMMON STOCK USD.1 | | | | | | | |
| | 12,613.000 | Local | 118.801694 | 1,498,445.77 | 123.630000 | 1,559,345.19 | 60,899.42 | 0.14 |
| | | Base | 118.801694 | 1,498,445.77 | 123.630000 | 1,559,345.19 | 60,899.42 | 0.14 |
| G4474Y214 | JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5 | | | | | | | |
| | 88,760.000 | Local | 26.675463 | 2,367,714.10 | 23.400000 | 2,076,984.00 | -290,730.10 | 0.19 |
| | | Base | 26.675463 | 2,367,714.10 | 23.400000 | 2,076,984.00 | -290,730.10 | 0.19 |
| G50871105 | JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001 | | | | | | | |
| | 32,966.000 | Local | 143.801222 | 4,740,551.09 | 155.220000 | 5,116,982.52 | 376,431.43 | 0.46 |
| | | Base | 143.801222 | 4,740,551.09 | 155.220000 | 5,116,982.52 | 376,431.43 | 0.46 |
| G5509L101 | LIVANOVA PLC COMMON STOCK GBP1.0 | | | | | | | |
| | 28,270.000 | Local | 71.304526 | 2,015,778.95 | 56.250000 | 1,590,187.50 | -425,591.45 | 0.14 |
| | | Base | 71.304526 | 2,015,778.95 | 56.250000 | 1,590,187.50 | -425,591.45 | 0.14 |
| G6700G107 | NVENT ELECTRIC PLC COMMON STOCK USD.01 | | | | | | | |
| | 87,998.000 | Local | 25.526671 | 2,246,295.98 | 32.960000 | 2,900,414.08 | 654,118.10 | 0.26 |
| | | Base | 25.526671 | 2,246,295.98 | 32.960000 | 2,900,414.08 | 654,118.10 | 0.26 |
| G7496G103 | RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0 | | | | | | | |
| | 23,375.000 | Local | 121.574015 | 2,841,792.60 | 135.260000 | 3,161,702.50 | 319,909.90 | 0.29 |
| | | Base | 121.574015 | 2,841,792.60 | 135.260000 | 3,161,702.50 | 319,909.90 | 0.29 |
| G8473T100 | STERIS PLC COMMON STOCK USD75.0 | | | | | | | |
| | 6,188.000 | Local | 247.764919 | 1,533,169.32 | 201.380000 | 1,246,139.44 | -287,029.88 | 0.11 |
| | | Base | 247.764919 | 1,533,169.32 | 201.380000 | 1,246,139.44 | -287,029.88 | 0.11 |
| G97822103 | PERRIGO CO PLC COMMON STOCK EUR.001 | | | | | | | |
| | 71,177.000 | Local | 38.990213 | 2,775,206.41 | 37.420000 | 2,663,443.34 | -111,763.07 | 0.24 |
| | | Base | 38.990213 | 2,775,206.41 | 37.420000 | 2,663,443.34 | -111,763.07 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR Total** | | | | | | | | | |
| | | 23,299,439.000 | Local | | 861,702,354.81 | | 1,087,635,252.18 | 225,932,897.37 | 98.36 |
| | | | Base | | 861,702,354.81 | | 1,087,635,252.18 | 225,932,897.37 | 98.36 |
| **EQUITY Total** | | | | | | | | | |
| | | 23,299,439.000 | Base | | 861,702,354.81 | | 1,087,635,252.18 | 225,932,897.37 | 98.36 |



& 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** | | | | | | | | |
| | | 41,445,589.590 | Base | 879,848,505.40 | | 1,105,781,402.77 | 225,932,897.37 | 100.00 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 | |
| USD | US DOLLAR | | | | | | | | | |
| | | | -151.350 | Local | 1.000000 | -151.35 | 1.000000 | -151.35 | 0.00 | 0.00 |
| | | | | Base | 1.000000 | -151.35 | 1.000000 | -151.35 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | | |
| | | | -151.350 | Local | | -151.35 | | -151.35 | 0.00 | 0.00 |
| | | | | Base | | -151.35 | | -151.35 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | | |
| | | | -151.350 | Base | | -151.35 | | -151.35 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 | |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | | 2.156384 | 31 Dec 2030 | | |
| | | | 20,470,445.950 | Local | 100.000000 | 20,470,445.95 | 100.000000 | 20,470,445.95 | 0.00 | 2.79 |
| | | | | Base | 100.000000 | 20,470,445.95 | 100.000000 | 20,470,445.95 | 0.00 | 2.79 |
| **US DOLLAR Total** | | | | | | | | | | |
| | | | 20,470,445.950 | Local | | 20,470,445.95 | | 20,470,445.95 | 0.00 | 2.79 |
| | | | | Base | | 20,470,445.95 | | 20,470,445.95 | 0.00 | 2.79 |
| **CASH EQUIVALENT Total** | | | | | | | | | | |
| | | | 20,470,445.950 | Base | | 20,470,445.95 | | 20,470,445.95 | 0.00 | 2.79 |
| **EQUITY** | | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 | |
| 000360206 | AAON INC COMMON STOCK USD.004 | | | | | | | | | |
| | | | 32,489.000 | Local | 29.262663 | 950,714.67 | 57.480000 | 1,867,467.72 | 916,753.05 | 0.25 |
| | | | | Base | 29.262663 | 950,714.67 | 57.480000 | 1,867,467.72 | 916,753.05 | 0.25 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 000361105 | AAR CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 25,638.000 | 28.391079 | 727,890.49 | 42.880000 | 1,099,357.44 | 371,466.95 | 0.15 |
| | | Base | | 28.391079 | 727,890.49 | 42.880000 | 1,099,357.44 | 371,466.95 | 0.15 |
| 000957100 | ABM INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 51,817.000 | 29.867726 | 1,547,655.95 | 46.400000 | 2,404,308.80 | 856,652.85 | 0.33 |
| | | Base | | 29.867726 | 1,547,655.95 | 46.400000 | 2,404,308.80 | 856,652.85 | 0.33 |
| 00164V103 | AMC NETWORKS INC A COMMON STOCK | | | | | | | | |
| | | Local | 23,140.000 | 36.110028 | 835,586.04 | 26.790000 | 619,920.60 | -215,665.44 | 0.08 |
| | | Base | | 36.110028 | 835,586.04 | 26.790000 | 619,920.60 | -215,665.44 | 0.08 |
| 001744101 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,652.000 | 38.531125 | 1,335,180.56 | 102.640000 | 3,556,681.28 | 2,221,500.72 | 0.48 |
| | | Base | | 38.531125 | 1,335,180.56 | 102.640000 | 3,556,681.28 | 2,221,500.72 | 0.48 |
| 00182C103 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 10,151.000 | 50.254923 | 510,137.72 | 36.890000 | 374,470.39 | -135,667.33 | 0.05 |
| | | Base | | 50.254923 | 510,137.72 | 36.890000 | 374,470.39 | -135,667.33 | 0.05 |
| 002121101 | A10 NETWORKS INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 45,243.000 | 14.214161 | 643,091.30 | 13.900000 | 628,877.70 | -14,213.60 | 0.09 |
| | | Base | | 14.214161 | 643,091.30 | 13.900000 | 628,877.70 | -14,213.60 | 0.09 |
| 00215F107 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,419.000 | 48.067161 | 404,677.43 | 46.850000 | 394,430.15 | -10,247.28 | 0.05 |
| | | Base | | 48.067161 | 404,677.43 | 46.850000 | 394,430.15 | -10,247.28 | 0.05 |
| 002474104 | AZZ INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 19,131.000 | 33.775253 | 646,154.36 | 42.610000 | 815,171.91 | 169,017.55 | 0.11 |
| | | Base | | 33.775253 | 646,154.36 | 42.610000 | 815,171.91 | 169,017.55 | 0.11 |
| 00258W108 | AARON S CO INC/THE COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 23,797.000 | 19.298183 | 459,238.85 | 11.900000 | 283,184.30 | -176,054.55 | 0.04 |
| | | Base | | 19.298183 | 459,238.85 | 11.900000 | 283,184.30 | -176,054.55 | 0.04 |
| 002896207 | ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,067.000 | 17.148071 | 669,923.68 | 14.390000 | 562,174.13 | -107,749.55 | 0.08 |
| | | Base | | 17.148071 | 669,923.68 | 14.390000 | 562,174.13 | -107,749.55 | 0.08 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 00402L107 | ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 66,179.000 | 38.116214 | 2,522,492.94 | 43.080000 | 2,850,991.32 | 328,498.38 | 0.39 |
| | | Base | | 38.116214 | 2,522,492.94 | 43.080000 | 2,850,991.32 | 328,498.38 | 0.39 |
| 004239109 | ACADIA REALTY TRUST REIT USD.001 | | | | | | | | |
| | | Local | 73,527.000 | 23.128182 | 1,700,545.83 | 15.930000 | 1,171,285.11 | -529,260.72 | 0.16 |
| | | Base | | 23.128182 | 1,700,545.83 | 15.930000 | 1,171,285.11 | -529,260.72 | 0.16 |
| 00486H105 | ADTRAN HOLDINGS INC COMMON STOCK | | | | | | | | |
| | | Local | 64,975.000 | 18.636026 | 1,210,875.81 | 23.240000 | 1,510,019.00 | 299,143.19 | 0.21 |
| | | Base | | 18.636026 | 1,210,875.81 | 23.240000 | 1,510,019.00 | 299,143.19 | 0.21 |
| 00653Q102 | ADAPTHEALTH CORP COMMON STOCK | | | | | | | | |
| | | Local | 75,307.000 | 23.328700 | 1,756,814.41 | 17.970000 | 1,353,266.79 | -403,547.62 | 0.18 |
| | | Base | | 23.328700 | 1,756,814.41 | 17.970000 | 1,353,266.79 | -403,547.62 | 0.18 |
| 006739106 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 12,453.000 | 76.373470 | 951,078.82 | 89.220000 | 1,111,056.66 | 159,977.84 | 0.15 |
| | | Base | | 76.373470 | 951,078.82 | 89.220000 | 1,111,056.66 | 159,977.84 | 0.15 |
| 00737L103 | ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,982.000 | 35.206377 | 1,231,589.47 | 37.690000 | 1,318,471.58 | 86,882.11 | 0.18 |
| | | Base | | 35.206377 | 1,231,589.47 | 37.690000 | 1,318,471.58 | 86,882.11 | 0.18 |
| 00773T101 | ADVANSIX INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,777.000 | 21.270593 | 463,209.71 | 36.260000 | 789,634.02 | 326,424.31 | 0.11 |
| | | Base | | 21.270593 | 463,209.71 | 36.260000 | 789,634.02 | 326,424.31 | 0.11 |
| 007800105 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 57,990.000 | 23.979482 | 1,390,570.16 | 43.070000 | 2,497,629.30 | 1,107,059.14 | 0.34 |
| | | Base | | 23.979482 | 1,390,570.16 | 43.070000 | 2,497,629.30 | 1,107,059.14 | 0.34 |
| 007973100 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 29,105.000 | 36.373145 | 1,058,640.39 | 89.790000 | 2,613,337.95 | 1,554,697.56 | 0.36 |
| | | Base | | 36.373145 | 1,058,640.39 | 89.790000 | 2,613,337.95 | 1,554,697.56 | 0.36 |
| 008073108 | AEROVIRONMENT INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 17,955.000 | 45.807709 | 822,477.41 | 88.650000 | 1,591,710.75 | 769,233.34 | 0.22 |
| | | Base | | 45.807709 | 822,477.41 | 88.650000 | 1,591,710.75 | 769,233.34 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 00847J105 | AGILYSYS INC COMMON STOCK USD.3 | | | | | | | | |
| | | Local | 15,138.000 | 18.089916 | 273,845.15 | 51.770000 | 783,694.26 | 509,849.11 | 0.11 |
| | | Base | | 18.089916 | 273,845.15 | 51.770000 | 783,694.26 | 509,849.11 | 0.11 |
| 008492100 | AGREE REALTY CORP REIT USD.0001 | | | | | | | | |
| | | Local | 58,253.000 | 57.713923 | 3,362,009.15 | 75.320000 | 4,387,615.96 | 1,025,606.81 | 0.60 |
| | | Base | | 57.713923 | 3,362,009.15 | 75.320000 | 4,387,615.96 | 1,025,606.81 | 0.60 |
| 011311107 | ALAMO GROUP INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 7,692.000 | 82.293212 | 632,999.39 | 130.760000 | 1,005,805.92 | 372,806.53 | 0.14 |
| | | Base | | 82.293212 | 632,999.39 | 130.760000 | 1,005,805.92 | 372,806.53 | 0.14 |
| 011642105 | ALARM.COM HOLDINGS INC COMMON STOCK | | | | | | | | |
| | | Local | 35,708.000 | 48.432587 | 1,729,430.83 | 66.600000 | 2,378,152.80 | 648,721.97 | 0.32 |
| | | Base | | 48.432587 | 1,729,430.83 | 66.600000 | 2,378,152.80 | 648,721.97 | 0.32 |
| 012348108 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 24,409.000 | 47.244724 | 1,153,196.47 | 88.190000 | 2,152,629.71 | 999,433.24 | 0.29 |
| | | Base | | 47.244724 | 1,153,196.47 | 88.190000 | 2,152,629.71 | 999,433.24 | 0.29 |
| 014491104 | ALEXANDER + BALDWIN INC REIT | | | | | | | | |
| | | Local | 56,320.000 | 20.332509 | 1,145,126.88 | 18.730000 | 1,054,873.60 | -90,253.28 | 0.14 |
| | | Base | | 20.332509 | 1,145,126.88 | 18.730000 | 1,054,873.60 | -90,253.28 | 0.14 |
| 01741R102 | ATI INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 96,191.000 | 11.188306 | 1,076,214.37 | 29.930000 | 2,878,996.63 | 1,802,782.26 | 0.39 |
| | | Base | | 11.188306 | 1,076,214.37 | 29.930000 | 2,878,996.63 | 1,802,782.26 | 0.39 |
| 01748H107 | ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 14,686.000 | 34.659674 | 509,011.97 | 42.360000 | 622,098.96 | 113,086.99 | 0.08 |
| | | Base | | 34.659674 | 509,011.97 | 42.360000 | 622,098.96 | 113,086.99 | 0.08 |
| 01748X102 | ALLEGIANT TRAVEL CO COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 11,793.000 | 104.985759 | 1,238,097.06 | 96.500000 | 1,138,024.50 | -100,072.56 | 0.15 |
| | | Base | | 104.985759 | 1,238,097.06 | 96.500000 | 1,138,024.50 | -100,072.56 | 0.15 |
| 01988P108 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 89,904.000 | 8.832090 | 794,040.19 | 17.000000 | 1,528,368.00 | 734,327.81 | 0.21 |
| | | Base | | 8.832090 | 794,040.19 | 17.000000 | 1,528,368.00 | 734,327.81 | 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 |
|---|---|---|---|---|---|---|---|---|
| 023139884 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 34,902.000 | Local | 17.542363 | 612,263.54 | 15.090000 | 526,671.18 | -85,592.36 | 0.07 |
| | | Base | 17.542363 | 612,263.54 | 15.090000 | 526,671.18 | -85,592.36 | 0.07 |
| 024013104 | AMERICAN ASSETS TRUST INC REIT USD.01 | | | | | | | |
| | 40,802.000 | Local | 35.114930 | 1,432,759.38 | 27.760000 | 1,132,663.52 | -300,095.86 | 0.15 |
| | | Base | 35.114930 | 1,432,759.38 | 27.760000 | 1,132,663.52 | -300,095.86 | 0.15 |
| 024061103 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | | | | | | | |
| | 88,716.000 | Local | 12.701388 | 1,126,816.38 | 10.350000 | 918,210.60 | -208,605.78 | 0.13 |
| | | Base | 12.701388 | 1,126,816.38 | 10.350000 | 918,210.60 | -208,605.78 | 0.13 |
| 025676206 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | | | | | | | |
| | 59,855.000 | Local | 26.476188 | 1,584,732.23 | 38.000000 | 2,274,490.00 | 689,757.77 | 0.31 |
| | | Base | 26.476188 | 1,584,732.23 | 38.000000 | 2,274,490.00 | 689,757.77 | 0.31 |
| 02913V103 | AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01 | | | | | | | |
| | 14,612.000 | Local | 30.976412 | 452,627.33 | 10.330000 | 150,941.96 | -301,685.37 | 0.02 |
| | | Base | 30.976412 | 452,627.33 | 10.330000 | 150,941.96 | -301,685.37 | 0.02 |
| 029899101 | AMERICAN STATES WATER CO COMMON STOCK | | | | | | | |
| | 28,637.000 | Local | 46.466141 | 1,330,650.89 | 82.970000 | 2,376,011.89 | 1,045,361.00 | 0.32 |
| | | Base | 46.466141 | 1,330,650.89 | 82.970000 | 2,376,011.89 | 1,045,361.00 | 0.32 |
| 030371108 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | | | | | | | |
| | 20,773.000 | Local | 15.313171 | 318,100.51 | 19.930000 | 414,005.89 | 95,905.38 | 0.06 |
| | | Base | 15.313171 | 318,100.51 | 19.930000 | 414,005.89 | 95,905.38 | 0.06 |
| 030506109 | AMERICAN WOODMARK CORP COMMON STOCK | | | | | | | |
| | 12,841.000 | Local | 53.331377 | 684,828.21 | 51.830000 | 665,549.03 | -19,279.18 | 0.09 |
| | | Base | 53.331377 | 684,828.21 | 51.830000 | 665,549.03 | -19,279.18 | 0.09 |
| 03062T105 | AMERICA S CAR MART INC COMMON STOCK USD.01 | | | | | | | |
| | 4,641.000 | Local | 94.976815 | 440,787.40 | 80.610000 | 374,111.01 | -66,676.39 | 0.05 |
| | | Base | 94.976815 | 440,787.40 | 80.610000 | 374,111.01 | -66,676.39 | 0.05 |
| 03071H100 | AMERISAFE INC COMMON STOCK USD.01 | | | | | | | |
| | 14,971.000 | Local | 39.645074 | 593,526.41 | 47.820000 | 715,913.22 | 122,386.81 | 0.10 |
| | | Base | 39.645074 | 593,526.41 | 47.820000 | 715,913.22 | 122,386.81 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 03076K108 | AMERIS BANCORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 51,116.000 | 33.545687 | 1,714,721.34 | 46.680000 | 2,386,094.88 | 671,373.54 | 0.32 |
| | | Base | | 33.545687 | 1,714,721.34 | 46.680000 | 2,386,094.88 | 671,373.54 | 0.32 |
| 03209R103 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 29,136.000 | 21.249223 | 619,117.37 | 29.600000 | 862,425.60 | 243,308.23 | 0.12 |
| | | Base | | 21.249223 | 619,117.37 | 29.600000 | 862,425.60 | 243,308.23 | 0.12 |
| 034164103 | ANDERSONS INC/THE COMMON STOCK | | | | | | | | |
| | | Local | 24,380.000 | 29.604176 | 721,749.80 | 37.030000 | 902,791.40 | 181,041.60 | 0.12 |
| | | Base | | 29.604176 | 721,749.80 | 37.030000 | 902,791.40 | 181,041.60 | 0.12 |
| 03475V101 | ANGIODYNAMICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,051.000 | 16.746431 | 503,246.99 | 22.140000 | 665,329.14 | 162,082.15 | 0.09 |
| | | Base | | 16.746431 | 503,246.99 | 22.140000 | 665,329.14 | 162,082.15 | 0.09 |
| 035255108 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,270.000 | 35.266610 | 397,454.69 | 22.600000 | 254,702.00 | -142,752.69 | 0.03 |
| | | Base | | 35.266610 | 397,454.69 | 22.600000 | 254,702.00 | -142,752.69 | 0.03 |
| 037598109 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | | | | | | | | |
| | | Local | 17,200.000 | 25.108676 | 431,869.23 | 40.840000 | 702,448.00 | 270,578.77 | 0.10 |
| | | Base | | 25.108676 | 431,869.23 | 40.840000 | 702,448.00 | 270,578.77 | 0.10 |
| 03762U105 | APOLLO COMMERCIAL REAL ESTAT REIT USD.01 | | | | | | | | |
| | | Local | 102,408.000 | 16.213273 | 1,660,368.91 | 11.650000 | 1,193,053.20 | -467,315.71 | 0.16 |
| | | Base | | 16.213273 | 1,660,368.91 | 11.650000 | 1,193,053.20 | -467,315.71 | 0.16 |
| 03763A207 | APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 29,534.000 | 77.077851 | 2,276,417.24 | 43.130000 | 1,273,801.42 | -1,002,615.82 | 0.17 |
| | | Base | | 77.077851 | 2,276,417.24 | 43.130000 | 1,273,801.42 | -1,002,615.82 | 0.17 |
| 03820C105 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | | | | | | | | |
| | | Local | 29,790.000 | 51.004319 | 1,519,418.67 | 106.020000 | 3,158,335.80 | 1,638,917.13 | 0.43 |
| | | Base | | 51.004319 | 1,519,418.67 | 106.020000 | 3,158,335.80 | 1,638,917.13 | 0.43 |
| 03937C105 | ARCBEST CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,973.000 | 34.420195 | 653,054.36 | 80.530000 | 1,527,895.69 | 874,841.33 | 0.21 |
| | | Base | | 34.420195 | 653,054.36 | 80.530000 | 1,527,895.69 | 874,841.33 | 0.21 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 03957W106 | ARCHROCK INC COMMON STOCK USD.01 | | | | | | | |
| | 104,641.000 | Local | 9.593935 | 1,003,918.93 | 7.390000 | 773,296.99 | -230,621.94 | 0.11 |
| | | Base | 9.593935 | 1,003,918.93 | 7.390000 | 773,296.99 | -230,621.94 | 0.11 |
| 039653100 | ARCOSA INC COMMON STOCK USD.01 | | | | | | | |
| | 37,444.000 | Local | 34.449930 | 1,289,943.17 | 58.450000 | 2,188,601.80 | 898,658.63 | 0.30 |
| | | Base | 34.449930 | 1,289,943.17 | 58.450000 | 2,188,601.80 | 898,658.63 | 0.30 |
| 03966V107 | ARCONIC CORP COMMON STOCK USD.01 | | | | | | | |
| | 81,972.000 | Local | 13.318991 | 1,091,784.29 | 25.210000 | 2,066,514.12 | 974,729.83 | 0.28 |
| | | Base | 13.318991 | 1,091,784.29 | 25.210000 | 2,066,514.12 | 974,729.83 | 0.28 |
| 03969F109 | ARCUS BIOSCIENCES INC COMMON STOCK USD.0001 | | | | | | | |
| | 36,124.000 | Local | 30.830767 | 1,113,730.64 | 24.080000 | 869,865.92 | -243,864.72 | 0.12 |
| | | Base | 30.830767 | 1,113,730.64 | 24.080000 | 869,865.92 | -243,864.72 | 0.12 |
| 04206A101 | ARLO TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | |
| | 67,309.000 | Local | 6.590914 | 443,627.84 | 6.090000 | 409,911.81 | -33,716.03 | 0.06 |
| | | Base | 6.590914 | 443,627.84 | 6.090000 | 409,911.81 | -33,716.03 | 0.06 |
| 04208T108 | ARMADA HOFFLER PROPERTIES IN REIT USD.01 | | | | | | | |
| | 52,466.000 | Local | 13.507027 | 708,659.69 | 13.130000 | 688,878.58 | -19,781.11 | 0.09 |
| | | Base | 13.507027 | 708,659.69 | 13.130000 | 688,878.58 | -19,781.11 | 0.09 |
| 042315507 | ARMOUR RESIDENTIAL REIT INC REIT USD.0001 | | | | | | | |
| | 79,947.000 | Local | 14.988500 | 1,198,285.58 | 7.100000 | 567,623.70 | -630,661.88 | 0.08 |
| | | Base | 14.988500 | 1,198,285.58 | 7.100000 | 567,623.70 | -630,661.88 | 0.08 |
| 043436104 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | | | | | | | |
| | 17,149.000 | Local | 90.215859 | 1,547,111.77 | 174.480000 | 2,992,157.52 | 1,445,045.75 | 0.41 |
| | | Base | 90.215859 | 1,547,111.77 | 174.480000 | 2,992,157.52 | 1,445,045.75 | 0.41 |
| 046224101 | ASTEC INDUSTRIES INC COMMON STOCK USD.2 | | | | | | | |
| | 17,700.000 | Local | 39.391547 | 697,230.38 | 38.180000 | 675,786.00 | -21,444.38 | 0.09 |
| | | Base | 39.391547 | 697,230.38 | 38.180000 | 675,786.00 | -21,444.38 | 0.09 |
| 049164205 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | | | | | | | |
| | 20,315.000 | Local | 46.419234 | 943,006.74 | 99.920000 | 2,029,874.80 | 1,086,868.06 | 0.28 |
| | | Base | 46.419234 | 943,006.74 | 99.920000 | 2,029,874.80 | 1,086,868.06 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 05350V106 | AVANOS MEDICAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,672.000 | 37.189341 | 1,363,807.52 | 24.630000 | 903,231.36 | -460,576.16 | 0.12 |
| | | Base | | 37.189341 | 1,363,807.52 | 24.630000 | 903,231.36 | -460,576.16 | 0.12 |
| 05368M106 | AVID BIOSERVICES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 47,846.000 | 29.046118 | 1,389,740.58 | 17.220000 | 823,908.12 | -565,832.46 | 0.11 |
| | | Base | | 29.046118 | 1,389,740.58 | 17.220000 | 823,908.12 | -565,832.46 | 0.11 |
| 05379B107 | AVISTA CORP COMMON STOCK | | | | | | | | |
| | | Local | 56,134.000 | 34.703390 | 1,948,040.07 | 40.630000 | 2,280,724.42 | 332,684.35 | 0.31 |
| | | Base | | 34.703390 | 1,948,040.07 | 40.630000 | 2,280,724.42 | 332,684.35 | 0.31 |
| 054540208 | AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 25,587.000 | 35.097551 | 898,041.05 | 66.940000 | 1,712,793.78 | 814,752.73 | 0.23 |
| | | Base | | 35.097551 | 898,041.05 | 66.940000 | 1,712,793.78 | 814,752.73 | 0.23 |
| 05465C100 | AXOS FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 41,610.000 | 25.587117 | 1,064,679.92 | 41.780000 | 1,738,465.80 | 673,785.88 | 0.24 |
| | | Base | | 25.587117 | 1,064,679.92 | 41.780000 | 1,738,465.80 | 673,785.88 | 0.24 |
| 05508R106 | B+G FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 53,379.000 | 24.475573 | 1,306,481.62 | 21.660000 | 1,156,189.14 | -150,292.48 | 0.16 |
| | | Base | | 24.475573 | 1,306,481.62 | 21.660000 | 1,156,189.14 | -150,292.48 | 0.16 |
| 05580M108 | B. RILEY FINANCIAL INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 12,552.000 | 70.544240 | 885,471.30 | 49.770000 | 624,713.04 | -260,758.26 | 0.09 |
| | | Base | | 70.544240 | 885,471.30 | 49.770000 | 624,713.04 | -260,758.26 | 0.09 |
| 056525108 | BADGER METER INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 22,681.000 | 40.764075 | 924,569.99 | 94.690000 | 2,147,663.89 | 1,223,093.90 | 0.29 |
| | | Base | | 40.764075 | 924,569.99 | 94.690000 | 2,147,663.89 | 1,223,093.90 | 0.29 |
| 057665200 | BALCHEM CORP COMMON STOCK USD.0667 | | | | | | | | |
| | | Local | 24,887.000 | 71.712479 | 1,784,708.46 | 131.820000 | 3,280,604.34 | 1,495,895.88 | 0.45 |
| | | Base | | 71.712479 | 1,784,708.46 | 131.820000 | 3,280,604.34 | 1,495,895.88 | 0.45 |
| 05945F103 | BANCFIRST CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 14,711.000 | 51.889978 | 763,353.47 | 107.860000 | 1,586,728.46 | 823,374.99 | 0.22 |
| | | Base | | 51.889978 | 763,353.47 | 107.860000 | 1,586,728.46 | 823,374.99 | 0.22 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 05969A105 | BANCORP INC/THE COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 43,838.000 | 24.045476 | 1,054,105.57 | 23.720000 | 1,039,837.36 | -14,268.21 | 0.14 |
| | | Base | | 24.045476 | 1,054,105.57 | 23.720000 | 1,039,837.36 | -14,268.21 | 0.14 |
| 05990K106 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 41,066.000 | 17.215466 | 706,970.31 | 16.880000 | 693,194.08 | -13,776.23 | 0.09 |
| | | Base | | 17.215466 | 706,970.31 | 16.880000 | 693,194.08 | -13,776.23 | 0.09 |
| 06652K103 | BANKUNITED INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 63,377.000 | 24.791502 | 1,571,211.00 | 37.050000 | 2,348,117.85 | 776,906.85 | 0.32 |
| | | Base | | 24.791502 | 1,571,211.00 | 37.050000 | 2,348,117.85 | 776,906.85 | 0.32 |
| 06652V208 | BANNER CORPORATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,638.000 | 45.207190 | 1,204,229.12 | 60.760000 | 1,618,524.88 | 414,295.76 | 0.22 |
| | | Base | | 45.207190 | 1,204,229.12 | 60.760000 | 1,618,524.88 | 414,295.76 | 0.22 |
| 067806109 | BARNES GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,144.000 | 33.657105 | 1,216,502.42 | 31.050000 | 1,122,271.20 | -94,231.22 | 0.15 |
| | | Base | | 33.657105 | 1,216,502.42 | 31.050000 | 1,122,271.20 | -94,231.22 | 0.15 |
| 075896100 | BED BATH + BEYOND INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 61,873.000 | 10.684073 | 661,055.67 | 9.530000 | 589,649.69 | -71,405.98 | 0.08 |
| | | Base | | 10.684073 | 661,055.67 | 9.530000 | 589,649.69 | -71,405.98 | 0.08 |
| 08160H101 | BENCHMARK ELECTRONICS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 27,225.000 | 19.945503 | 543,016.32 | 27.450000 | 747,326.25 | 204,309.93 | 0.10 |
| | | Base | | 19.945503 | 543,016.32 | 27.450000 | 747,326.25 | 204,309.93 | 0.10 |
| 084680107 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,671.000 | 30.661332 | 1,124,381.72 | 28.210000 | 1,034,488.91 | -89,892.81 | 0.14 |
| | | Base | | 30.661332 | 1,124,381.72 | 28.210000 | 1,034,488.91 | -89,892.81 | 0.14 |
| 089302103 | BIG LOTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,130.000 | 32.257233 | 713,852.56 | 20.570000 | 455,214.10 | -258,638.46 | 0.06 |
| | | Base | | 32.257233 | 713,852.56 | 20.570000 | 455,214.10 | -258,638.46 | 0.06 |
| 09062W204 | BIOLIFE SOLUTIONS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 23,662.000 | 49.271149 | 1,165,853.92 | 23.610000 | 558,659.82 | -607,194.10 | 0.08 |
| | | Base | | 49.271149 | 1,165,853.92 | 23.610000 | 558,659.82 | -607,194.10 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 09180C106 | BJ S RESTAURANTS INC COMMON STOCK | | | | | | | | |
| | | Local | 18,163.000 | 37.142625 | 674,621.49 | 25.080000 | 455,528.04 | -219,093.45 | 0.06 |
| | | Base | | 37.142625 | 674,621.49 | 25.080000 | 455,528.04 | -219,093.45 | 0.06 |
| 094235108 | BLOOMIN BRANDS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 62,550.000 | 17.984750 | 1,124,946.09 | 20.220000 | 1,264,761.00 | 139,814.91 | 0.17 |
| | | Base | | 17.984750 | 1,124,946.09 | 20.220000 | 1,264,761.00 | 139,814.91 | 0.17 |
| 095229100 | BLUCORA INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 36,613.000 | 14.505057 | 531,073.65 | 20.080000 | 735,189.04 | 204,115.39 | 0.10 |
| | | Base | | 14.505057 | 531,073.65 | 20.080000 | 735,189.04 | 204,115.39 | 0.10 |
| 09739D100 | BOISE CASCADE CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,568.000 | 37.918014 | 1,159,077.86 | 62.330000 | 1,905,303.44 | 746,225.58 | 0.26 |
| | | Base | | 37.918014 | 1,159,077.86 | 62.330000 | 1,905,303.44 | 746,225.58 | 0.26 |
| 099406100 | BOOT BARN HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 23,043.000 | 40.930504 | 943,161.60 | 66.620000 | 1,535,124.66 | 591,963.06 | 0.21 |
| | | Base | | 40.930504 | 943,161.60 | 66.620000 | 1,535,124.66 | 591,963.06 | 0.21 |
| 104674106 | BRADY CORPORATION CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,247.000 | 37.005657 | 1,378,349.72 | 46.540000 | 1,733,475.38 | 355,125.66 | 0.24 |
| | | Base | | 37.005657 | 1,378,349.72 | 46.540000 | 1,733,475.38 | 355,125.66 | 0.24 |
| 105368203 | BRANDYWINE REALTY TRUST REIT USD.01 | | | | | | | | |
| | | Local | 132,806.000 | 10.500166 | 1,394,485.08 | 8.030000 | 1,066,432.18 | -328,052.90 | 0.15 |
| | | Base | | 10.500166 | 1,394,485.08 | 8.030000 | 1,066,432.18 | -328,052.90 | 0.15 |
| 10948W103 | BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 25,038.000 | 12.485782 | 312,619.02 | 17.090000 | 427,899.42 | 115,280.40 | 0.06 |
| | | Base | | 12.485782 | 312,619.02 | 17.090000 | 427,899.42 | 115,280.40 | 0.06 |
| 109641100 | BRINKER INTERNATIONAL INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 33,973.000 | 24.761370 | 841,218.01 | 24.510000 | 832,678.23 | -8,539.78 | 0.11 |
| | | Base | | 24.761370 | 841,218.01 | 24.510000 | 832,678.23 | -8,539.78 | 0.11 |
| 11040G103 | BRISTOW GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,984.000 | 29.482893 | 530,220.35 | 29.010000 | 521,715.84 | -8,504.51 | 0.07 |
| | | Base | | 29.482893 | 530,220.35 | 29.010000 | 521,715.84 | -8,504.51 | 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 |
|---|---|---|---|---|---|---|---|---|
| 11373M107 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | 60,029.000 | Local | 11.511282 | 691,010.76 | 12.470000 | 748,561.63 | 57,550.87 | 0.10 |
| | | Base | 11.511282 | 691,010.76 | 12.470000 | 748,561.63 | 57,550.87 | 0.10 |
| 118440106 | BUCKLE INC/THE COMMON STOCK USD.01 | | | | | | | |
| | 22,903.000 | Local | 36.042310 | 825,477.03 | 32.280000 | 739,308.84 | -86,168.19 | 0.10 |
| | | Base | 36.042310 | 825,477.03 | 32.280000 | 739,308.84 | -86,168.19 | 0.10 |
| 126349109 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | | | | | | | |
| | 24,107.000 | Local | 32.496380 | 783,390.24 | 57.850000 | 1,394,589.95 | 611,199.71 | 0.19 |
| | | Base | 32.496380 | 783,390.24 | 57.850000 | 1,394,589.95 | 611,199.71 | 0.19 |
| 126501105 | CTS CORP COMMON STOCK | | | | | | | |
| | 24,865.000 | Local | 19.005073 | 472,561.13 | 42.320000 | 1,052,286.80 | 579,725.67 | 0.14 |
| | | Base | 19.005073 | 472,561.13 | 42.320000 | 1,052,286.80 | 579,725.67 | 0.14 |
| 126600105 | CVB FINANCIAL CORP COMMON STOCK | | | | | | | |
| | 102,747.000 | Local | 17.661490 | 1,814,665.08 | 26.240000 | 2,696,081.28 | 881,416.20 | 0.37 |
| | | Base | 17.661490 | 1,814,665.08 | 26.240000 | 2,696,081.28 | 881,416.20 | 0.37 |
| 128030202 | CAL MAINE FOODS INC COMMON STOCK USD.01 | | | | | | | |
| | 29,074.000 | Local | 32.679654 | 950,128.26 | 53.610000 | 1,558,657.14 | 608,528.88 | 0.21 |
| | | Base | 32.679654 | 950,128.26 | 53.610000 | 1,558,657.14 | 608,528.88 | 0.21 |
| 128126109 | CALAMP CORP COMMON STOCK USD.01 | | | | | | | |
| | 27,941.000 | Local | 11.971680 | 334,500.70 | 6.180000 | 172,675.38 | -161,825.32 | 0.02 |
| | | Base | 11.971680 | 334,500.70 | 6.180000 | 172,675.38 | -161,825.32 | 0.02 |
| 128246105 | CALAVO GROWERS INC COMMON STOCK USD.001 | | | | | | | |
| | 13,728.000 | Local | 41.396144 | 568,286.26 | 42.040000 | 577,125.12 | 8,838.86 | 0.08 |
| | | Base | 41.396144 | 568,286.26 | 42.040000 | 577,125.12 | 8,838.86 | 0.08 |
| 129500104 | CALERES INC COMMON STOCK USD.01 | | | | | | | |
| | 29,423.000 | Local | 16.010490 | 471,076.64 | 25.520000 | 750,874.96 | 279,798.32 | 0.10 |
| | | Base | 16.010490 | 471,076.64 | 25.520000 | 750,874.96 | 279,798.32 | 0.10 |
| 130788102 | CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01 | | | | | | | |
| | 41,669.000 | Local | 38.033327 | 1,584,810.71 | 58.530000 | 2,438,886.57 | 854,075.86 | 0.33 |
| | | Base | 38.033327 | 1,584,810.71 | 58.530000 | 2,438,886.57 | 854,075.86 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 13123X508 | CALLON PETROLEUM CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,809.000 | 67.838692 | 2,497,074.41 | 42.560000 | 1,566,591.04 | -930,483.37 | 0.21 |
| | | Base | | 67.838692 | 2,497,074.41 | 42.560000 | 1,566,591.04 | -930,483.37 | 0.21 |
| 14057J101 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 100,067.000 | 11.705387 | 1,171,322.99 | 9.060000 | 906,607.02 | -264,715.97 | 0.12 |
| | | Base | | 11.705387 | 1,171,322.99 | 9.060000 | 906,607.02 | -264,715.97 | 0.12 |
| 140755109 | CARA THERAPEUTICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 32,807.000 | 14.694124 | 482,070.12 | 10.320000 | 338,568.24 | -143,501.88 | 0.05 |
| | | Base | | 14.694124 | 482,070.12 | 10.320000 | 338,568.24 | -143,501.88 | 0.05 |
| 141619106 | CARDIOVASCULAR SYSTEMS INC COMMON STOCK | | | | | | | | |
| | | Local | 31,604.000 | 35.638203 | 1,126,309.78 | 13.210000 | 417,488.84 | -708,820.94 | 0.06 |
| | | Base | | 35.638203 | 1,126,309.78 | 13.210000 | 417,488.84 | -708,820.94 | 0.06 |
| 14174T107 | CARETRUST REIT INC REIT USD.01 | | | | | | | | |
| | | Local | 82,506.000 | 15.938989 | 1,315,062.25 | 21.540000 | 1,777,179.24 | 462,116.99 | 0.24 |
| | | Base | | 15.938989 | 1,315,062.25 | 21.540000 | 1,777,179.24 | 462,116.99 | 0.24 |
| 144285103 | CARPENTER TECHNOLOGY COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 37,412.000 | 22.911126 | 857,151.03 | 33.970000 | 1,270,885.64 | 413,734.61 | 0.17 |
| | | Base | | 22.911126 | 857,151.03 | 33.970000 | 1,270,885.64 | 413,734.61 | 0.17 |
| 14575E105 | CARS.COM INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 50,619.000 | 15.605515 | 789,935.57 | 12.750000 | 645,392.25 | -144,543.32 | 0.09 |
| | | Base | | 15.605515 | 789,935.57 | 12.750000 | 645,392.25 | -144,543.32 | 0.09 |
| 149205106 | CATO CORP CLASS A COMMON STOCK USD.033 | | | | | | | | |
| | | Local | 13,569.000 | 22.459909 | 304,758.50 | 10.810000 | 146,680.89 | -158,077.61 | 0.02 |
| | | Base | | 22.459909 | 304,758.50 | 10.810000 | 146,680.89 | -158,077.61 | 0.02 |
| 149568107 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,604.000 | 141.682568 | 935,671.68 | 234.010000 | 1,545,402.04 | 609,730.36 | 0.21 |
| | | Base | | 141.682568 | 935,671.68 | 234.010000 | 1,545,402.04 | 609,730.36 | 0.21 |
| 15118V207 | CELSIUS HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 5,873.000 | 65.008166 | 381,792.96 | 103.490000 | 607,796.77 | 226,003.81 | 0.08 |
| | | Base | | 65.008166 | 381,792.96 | 103.490000 | 607,796.77 | 226,003.81 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 15202L107 | CENTERSPACE REIT | | | | | | | | |
| | | Local | 11,906.000 | 77.402951 | 921,559.54 | 75.380000 | 897,474.28 | -24,085.26 | 0.12 |
| | | Base | | 77.402951 | 921,559.54 | 75.380000 | 897,474.28 | -24,085.26 | 0.12 |
| 153527106 | CENTRAL GARDEN + PET CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,555.000 | 24.053517 | 181,724.32 | 39.920000 | 301,595.60 | 119,871.28 | 0.04 |
| | | Base | | 24.053517 | 181,724.32 | 39.920000 | 301,595.60 | 119,871.28 | 0.04 |
| 153527205 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,688.000 | 21.618560 | 663,430.38 | 37.760000 | 1,158,778.88 | 495,348.50 | 0.16 |
| | | Base | | 21.618560 | 663,430.38 | 37.760000 | 1,158,778.88 | 495,348.50 | 0.16 |
| 154760409 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | | | | | | | | |
| | | Local | 21,350.000 | 22.161350 | 473,144.82 | 21.790000 | 465,216.50 | -7,928.32 | 0.06 |
| | | Base | | 22.161350 | 473,144.82 | 21.790000 | 465,216.50 | -7,928.32 | 0.06 |
| 156431108 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,590.000 | 11.976473 | 474,148.56 | 7.720000 | 305,634.80 | -168,513.76 | 0.04 |
| | | Base | | 11.976473 | 474,148.56 | 7.720000 | 305,634.80 | -168,513.76 | 0.04 |
| 156504300 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,451.000 | 32.341622 | 726,101.76 | 46.690000 | 1,048,237.19 | 322,135.43 | 0.14 |
| | | Base | | 32.341622 | 726,101.76 | 46.690000 | 1,048,237.19 | 322,135.43 | 0.14 |
| 156727109 | CERENCE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,458.000 | 35.735732 | 1,088,438.92 | 20.010000 | 609,464.58 | -478,974.34 | 0.08 |
| | | Base | | 35.735732 | 1,088,438.92 | 20.010000 | 609,464.58 | -478,974.34 | 0.08 |
| 157210105 | CEVA INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 17,983.000 | 28.405365 | 510,813.67 | 29.270000 | 526,362.41 | 15,548.74 | 0.07 |
| | | Base | | 28.405365 | 510,813.67 | 29.270000 | 526,362.41 | 15,548.74 | 0.07 |
| 16208T102 | CHATHAM LODGING TRUST REIT USD.01 | | | | | | | | |
| | | Local | 37,819.000 | 16.995493 | 642,752.55 | 12.160000 | 459,879.04 | -182,873.51 | 0.06 |
| | | Base | | 16.995493 | 642,752.55 | 12.160000 | 459,879.04 | -182,873.51 | 0.06 |
| 163072101 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,041.000 | 27.644134 | 1,051,610.52 | 30.620000 | 1,164,815.42 | 113,204.90 | 0.16 |
| | | Base | | 27.644134 | 1,051,610.52 | 30.620000 | 1,164,815.42 | 113,204.90 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 163086101 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,478.000 | 29.099710 | 741,402.42 | 33.340000 | 849,436.52 | 108,034.10 | 0.12 |
| | | Base | | 29.099710 | 741,402.42 | 33.340000 | 849,436.52 | 108,034.10 | 0.12 |
| 165303108 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | | | | | | | | |
| | | Local | 13,737.000 | 100.966276 | 1,386,973.74 | 126.300000 | 1,734,983.10 | 348,009.36 | 0.24 |
| | | Base | | 100.966276 | 1,386,973.74 | 126.300000 | 1,734,983.10 | 348,009.36 | 0.24 |
| 168615102 | CHICO S FAS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 96,973.000 | 6.587604 | 638,819.69 | 5.680000 | 550,806.64 | -88,013.05 | 0.07 |
| | | Base | | 6.587604 | 638,819.69 | 5.680000 | 550,806.64 | -88,013.05 | 0.07 |
| 168905107 | CHILDREN S PLACE INC/THE COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 9,974.000 | 51.365698 | 512,321.47 | 42.180000 | 420,703.32 | -91,618.15 | 0.06 |
| | | Base | | 51.365698 | 512,321.47 | 42.180000 | 420,703.32 | -91,618.15 | 0.06 |
| 171604101 | CHUY S HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,675.000 | 25.520508 | 374,513.46 | 22.330000 | 327,692.75 | -46,820.71 | 0.04 |
| | | Base | | 25.520508 | 374,513.46 | 22.330000 | 327,692.75 | -46,820.71 | 0.04 |
| 17243V102 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 83,069.000 | 15.940732 | 1,324,180.68 | 14.080000 | 1,169,611.52 | -154,569.16 | 0.16 |
| | | Base | | 15.940732 | 1,324,180.68 | 14.080000 | 1,169,611.52 | -154,569.16 | 0.16 |
| 17273K109 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,698.000 | 34.819198 | 546,591.77 | 16.300000 | 255,877.40 | -290,714.37 | 0.03 |
| | | Base | | 34.819198 | 546,591.77 | 16.300000 | 255,877.40 | -290,714.37 | 0.03 |
| 177835105 | CITY HOLDING CO COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 11,596.000 | 53.032408 | 614,963.80 | 85.010000 | 985,775.96 | 370,812.16 | 0.13 |
| | | Base | | 53.032408 | 614,963.80 | 85.010000 | 985,775.96 | 370,812.16 | 0.13 |
| 17888H103 | CIVITAS RESOURCES INC COMMON STOCK | | | | | | | | |
| | | Local | 56,126.000 | 55.534671 | 3,116,938.95 | 67.190000 | 3,771,105.94 | 654,166.99 | 0.51 |
| | | Base | | 55.534671 | 3,116,938.95 | 67.190000 | 3,771,105.94 | 654,166.99 | 0.51 |
| 18482P103 | CLEARFIELD INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,113.000 | 120.152200 | 374,033.80 | 116.110000 | 361,450.43 | -12,583.37 | 0.05 |
| | | Base | | 120.152200 | 374,033.80 | 116.110000 | 361,450.43 | -12,583.37 | 0.05 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 18538R103 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 13,086.000 | 35.500005 | 464,553.06 | 42.540000 | 556,678.44 | 92,125.38 | 0.08 |
| | | Base | | 35.500005 | 464,553.06 | 42.540000 | 556,678.44 | 92,125.38 | 0.08 |
| 19239V302 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 33,059.000 | 50.091252 | 1,655,966.71 | 53.250000 | 1,760,391.75 | 104,425.04 | 0.24 |
| | | Base | | 50.091252 | 1,655,966.71 | 53.250000 | 1,760,391.75 | 104,425.04 | 0.24 |
| 19249H103 | COHERUS BIOSCIENCES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 49,796.000 | 16.599453 | 826,586.36 | 11.180000 | 556,719.28 | -269,867.08 | 0.08 |
| | | Base | | 16.599453 | 826,586.36 | 11.180000 | 556,719.28 | -269,867.08 | 0.08 |
| 192576106 | COHU INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 37,687.000 | 18.419881 | 694,190.04 | 26.830000 | 1,011,142.21 | 316,952.17 | 0.14 |
| | | Base | | 18.419881 | 694,190.04 | 26.830000 | 1,011,142.21 | 316,952.17 | 0.14 |
| 19459J104 | COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 26,326.000 | 22.119478 | 582,317.39 | 17.580000 | 462,811.08 | -119,506.31 | 0.06 |
| | | Base | | 22.119478 | 582,317.39 | 17.580000 | 462,811.08 | -119,506.31 | 0.06 |
| 197236102 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | | | | | | | | |
| | | Local | 60,328.000 | 28.794192 | 1,737,096.02 | 29.950000 | 1,806,823.60 | 69,727.58 | 0.25 |
| | | Base | | 28.794192 | 1,737,096.02 | 29.950000 | 1,806,823.60 | 69,727.58 | 0.25 |
| 199908104 | COMFORT SYSTEMS USA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,883.000 | 32.493652 | 906,020.50 | 100.340000 | 2,797,780.22 | 1,891,759.72 | 0.38 |
| | | Base | | 32.493652 | 906,020.50 | 100.340000 | 2,797,780.22 | 1,891,759.72 | 0.38 |
| 203607106 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 41,775.000 | 44.872532 | 1,874,550.04 | 65.380000 | 2,731,249.50 | 856,699.46 | 0.37 |
| | | Base | | 44.872532 | 1,874,550.04 | 65.380000 | 2,731,249.50 | 856,699.46 | 0.37 |
| 203668108 | COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 98,103.000 | 9.163673 | 898,983.84 | 2.660000 | 260,953.98 | -638,029.86 | 0.04 |
| | | Base | | 9.163673 | 898,983.84 | 2.660000 | 260,953.98 | -638,029.86 | 0.04 |
| 20369C106 | COMMUNITY HEALTHCARE TRUST I REIT USD.01 | | | | | | | | |
| | | Local | 18,263.000 | 33.589555 | 613,446.05 | 36.890000 | 673,722.07 | 60,276.02 | 0.09 |
| | | Base | | 33.589555 | 613,446.05 | 36.890000 | 673,722.07 | 60,276.02 | 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 |
|---|---|---|---|---|---|---|---|---|
| 20451N101 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | | | | | | | |
| | 26,461.000 | Local | 59.055188 | 1,562,659.34 | 40.490000 | 1,071,405.89 | -491,253.45 | 0.15 |
| | | Base | 59.055188 | 1,562,659.34 | 40.490000 | 1,071,405.89 | -491,253.45 | 0.15 |
| 205306103 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | | | | | | | |
| | 11,441.000 | Local | 43.086225 | 492,949.50 | 30.510000 | 349,064.91 | -143,884.59 | 0.05 |
| | | Base | 43.086225 | 492,949.50 | 30.510000 | 349,064.91 | -143,884.59 | 0.05 |
| 205826209 | COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1 | | | | | | | |
| | 20,547.000 | Local | 21.997476 | 451,982.14 | 11.290000 | 231,975.63 | -220,006.51 | 0.03 |
| | | Base | 21.997476 | 451,982.14 | 11.290000 | 231,975.63 | -220,006.51 | 0.03 |
| 207410101 | CONMED CORP COMMON STOCK USD.01 | | | | | | | |
| | 22,880.000 | Local | 61.246423 | 1,401,318.16 | 88.570000 | 2,026,481.60 | 625,163.44 | 0.28 |
| | | Base | 61.246423 | 1,401,318.16 | 88.570000 | 2,026,481.60 | 625,163.44 | 0.28 |
| 208242107 | CONN S INC COMMON STOCK USD.01 | | | | | | | |
| | 11,981.000 | Local | 17.297154 | 207,237.20 | 9.610000 | 115,137.41 | -92,099.79 | 0.02 |
| | | Base | 17.297154 | 207,237.20 | 9.610000 | 115,137.41 | -92,099.79 | 0.02 |
| 20848V105 | CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01 | | | | | | | |
| | 12,396.000 | Local | 57.756876 | 715,954.24 | 50.350000 | 624,138.60 | -91,815.64 | 0.08 |
| | | Base | 57.756876 | 715,954.24 | 50.350000 | 624,138.60 | -91,815.64 | 0.08 |
| 20854L108 | CONSOL ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | 24,819.000 | Local | 22.143940 | 549,590.45 | 71.780000 | 1,781,507.82 | 1,231,917.37 | 0.24 |
| | | Base | 22.143940 | 549,590.45 | 71.780000 | 1,781,507.82 | 1,231,917.37 | 0.24 |
| 209034107 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | | | | | | | |
| | 56,335.000 | Local | 15.948440 | 898,455.39 | 5.740000 | 323,362.90 | -575,092.49 | 0.04 |
| | | Base | 15.948440 | 898,455.39 | 5.740000 | 323,362.90 | -575,092.49 | 0.04 |
| 218352102 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | | | | | | | |
| | 74,101.000 | Local | 18.886799 | 1,399,530.70 | 25.820000 | 1,913,287.82 | 513,757.12 | 0.26 |
| | | Base | 18.886799 | 1,399,530.70 | 25.820000 | 1,913,287.82 | 513,757.12 | 0.26 |
| 21871N101 | CORECIVIC INC COMMON STOCK USD.01 | | | | | | | |
| | 94,223.000 | Local | 9.981411 | 940,478.52 | 9.530000 | 897,945.19 | -42,533.33 | 0.12 |
| | | Base | 9.981411 | 940,478.52 | 9.530000 | 897,945.19 | -42,533.33 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 22041X102 | CORSAIR GAMING INC COMMON STOCK | | | | | | | | |
| | | Local | 25,874.000 | 20.498436 | 530,376.53 | 15.390000 | 398,200.86 | -132,175.67 | 0.05 |
| | | Base | | 20.498436 | 530,376.53 | 15.390000 | 398,200.86 | -132,175.67 | 0.05 |
| 221006109 | CORVEL CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 7,237.000 | 66.171690 | 478,884.52 | 155.380000 | 1,124,485.06 | 645,600.54 | 0.15 |
| | | Base | | 66.171690 | 478,884.52 | 155.380000 | 1,124,485.06 | 645,600.54 | 0.15 |
| 22304C100 | COVETRUS INC COMMON STOCK | | | | | | | | |
| | | Local | 81,020.000 | 12.690918 | 1,028,218.14 | 20.870000 | 1,690,887.40 | 662,669.26 | 0.23 |
| | | Base | | 12.690918 | 1,028,218.14 | 20.870000 | 1,690,887.40 | 662,669.26 | 0.23 |
| 227483104 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 27,539.000 | 10.991044 | 302,682.37 | 25.380000 | 698,939.82 | 396,257.45 | 0.10 |
| | | Base | | 10.991044 | 302,682.37 | 25.380000 | 698,939.82 | 396,257.45 | 0.10 |
| 228903100 | ARTIVION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,153.000 | 14.915145 | 464,651.52 | 22.160000 | 690,350.48 | 225,698.96 | 0.09 |
| | | Base | | 14.915145 | 464,651.52 | 22.160000 | 690,350.48 | 225,698.96 | 0.09 |
| 23204G100 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 23,513.000 | 28.459631 | 669,171.30 | 34.690000 | 815,665.97 | 146,494.67 | 0.11 |
| | | Base | | 28.459631 | 669,171.30 | 34.690000 | 815,665.97 | 146,494.67 | 0.11 |
| 232109108 | CUTERA INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 12,808.000 | 36.585382 | 468,585.57 | 47.750000 | 611,582.00 | 142,996.43 | 0.08 |
| | | Base | | 36.585382 | 468,585.57 | 47.750000 | 611,582.00 | 142,996.43 | 0.08 |
| 23282W605 | CYTOKINETICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 66,372.000 | 22.945650 | 1,522,948.68 | 52.960000 | 3,515,061.12 | 1,992,112.44 | 0.48 |
| | | Base | | 22.945650 | 1,522,948.68 | 52.960000 | 3,515,061.12 | 1,992,112.44 | 0.48 |
| 23291C103 | DMC GLOBAL INC COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 15,108.000 | 52.378427 | 791,333.27 | 22.320000 | 337,210.56 | -454,122.71 | 0.05 |
| | | Base | | 52.378427 | 791,333.27 | 22.320000 | 337,210.56 | -454,122.71 | 0.05 |
| 233377407 | DXP ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,291.000 | 44.608616 | 592,893.11 | 26.580000 | 353,274.78 | -239,618.33 | 0.05 |
| | | Base | | 44.608616 | 592,893.11 | 26.580000 | 353,274.78 | -239,618.33 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 238337109 | DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,165.000 | 31.945457 | 963,634.70 | 41.340000 | 1,247,021.10 | 283,386.40 | 0.17 |
| | | Base | | 31.945457 | 963,634.70 | 41.340000 | 1,247,021.10 | 283,386.40 | 0.17 |
| 24790A127 | DENBURY INC DENBURY CW23 | | | | | | | | |
| | | Local | 1,126.000 | 708.923739 | 798,248.13 | 57.000000 | 64,182.00 | -734,066.13 | 0.01 |
| | | Base | | 708.923739 | 798,248.13 | 57.000000 | 64,182.00 | -734,066.13 | 0.01 |
| 248019101 | DELUXE CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 33,314.000 | 28.936459 | 963,989.21 | 19.240000 | 640,961.36 | -323,027.85 | 0.09 |
| | | Base | | 28.936459 | 963,989.21 | 19.240000 | 640,961.36 | -323,027.85 | 0.09 |
| 250565108 | DESIGNER BRANDS INC CLASS A COMMON STOCK | | | | | | | | |
| | | Local | 47,020.000 | 16.631918 | 782,032.77 | 17.060000 | 802,161.20 | 20,128.43 | 0.11 |
| | | Base | | 16.631918 | 782,032.77 | 17.060000 | 802,161.20 | 20,128.43 | 0.11 |
| 252784301 | DIAMONDROCK HOSPITALITY CO REIT USD.01 | | | | | | | | |
| | | Local | 163,397.000 | 9.576545 | 1,564,778.70 | 8.730000 | 1,426,455.81 | -138,322.89 | 0.19 |
| | | Base | | 9.576545 | 1,564,778.70 | 8.730000 | 1,426,455.81 | -138,322.89 | 0.19 |
| 253651103 | DIEBOLD NIXDORF INC COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 56,910.000 | 10.026738 | 570,621.65 | 3.480000 | 198,046.80 | -372,574.85 | 0.03 |
| | | Base | | 10.026738 | 570,621.65 | 3.480000 | 198,046.80 | -372,574.85 | 0.03 |
| 253798102 | DIGI INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,203.000 | 13.467727 | 366,362.58 | 33.110000 | 900,691.33 | 534,328.75 | 0.12 |
| | | Base | | 13.467727 | 366,362.58 | 33.110000 | 900,691.33 | 534,328.75 | 0.12 |
| 25400W102 | DIGITAL TURBINE INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 68,042.000 | 17.708335 | 1,204,910.56 | 18.470000 | 1,256,735.74 | 51,825.18 | 0.17 |
| | | Base | | 17.708335 | 1,204,910.56 | 18.470000 | 1,256,735.74 | 51,825.18 | 0.17 |
| 25432X102 | DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,936.000 | 27.538279 | 686,694.53 | 31.260000 | 779,499.36 | 92,804.83 | 0.11 |
| | | Base | | 27.538279 | 686,694.53 | 31.260000 | 779,499.36 | 92,804.83 | 0.11 |
| 254423106 | DINE BRANDS GLOBAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,980.000 | 61.613908 | 799,748.53 | 66.600000 | 864,468.00 | 64,719.47 | 0.12 |
| | | Base | | 61.613908 | 799,748.53 | 66.600000 | 864,468.00 | 64,719.47 | 0.12 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 254543101 | DIODES INC COMMON STOCK USD.667 | | | | | | | |
| | 35,062.000 | Local | 43.482596 | 1,524,586.78 | 71.170000 | 2,495,362.54 | 970,775.76 | 0.34 |
| | | Base | 43.482596 | 1,524,586.78 | 71.170000 | 2,495,362.54 | 970,775.76 | 0.34 |
| 25525P107 | DIVERSIFIED HEALTHCARE TRUST REIT USD.01 | | | | | | | |
| | 185,193.000 | Local | 3.841226 | 711,368.18 | 1.460000 | 270,381.78 | -440,986.40 | 0.04 |
| | | Base | 3.841226 | 711,368.18 | 1.460000 | 270,381.78 | -440,986.40 | 0.04 |
| 25787G100 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | | | | | | | |
| | 21,678.000 | Local | 23.116846 | 501,126.98 | 42.450000 | 920,231.10 | 419,104.12 | 0.13 |
| | | Base | 23.116846 | 501,126.98 | 42.450000 | 920,231.10 | 419,104.12 | 0.13 |
| 258278100 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | | | | | | | |
| | 21,932.000 | Local | 55.802531 | 1,223,861.11 | 90.650000 | 1,988,135.80 | 764,274.69 | 0.27 |
| | | Base | 55.802531 | 1,223,861.11 | 90.650000 | 1,988,135.80 | 764,274.69 | 0.27 |
| 25961D105 | DOUGLAS ELLIMAN INC COMMON STOCK | | | | | | | |
| | 53,508.000 | Local | 6.259454 | 334,930.87 | 4.610000 | 246,671.88 | -88,258.99 | 0.03 |
| | | Base | 6.259454 | 334,930.87 | 4.610000 | 246,671.88 | -88,258.99 | 0.03 |
| 262037104 | DRIL QUIP INC COMMON STOCK USD.01 | | | | | | | |
| | 26,749.000 | Local | 35.351318 | 945,612.40 | 22.130000 | 591,955.37 | -353,657.03 | 0.08 |
| | | Base | 35.351318 | 945,612.40 | 22.130000 | 591,955.37 | -353,657.03 | 0.08 |
| 268158201 | DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001 | | | | | | | |
| | 91,028.000 | Local | 10.529855 | 958,511.67 | 11.470000 | 1,044,091.16 | 85,579.49 | 0.14 |
| | | Base | 10.529855 | 958,511.67 | 11.470000 | 1,044,091.16 | 85,579.49 | 0.14 |
| 26856L103 | ELF BEAUTY INC COMMON STOCK USD.01 | | | | | | | |
| | 37,158.000 | Local | 25.249719 | 938,229.05 | 38.130000 | 1,416,834.54 | 478,605.49 | 0.19 |
| | | Base | 25.249719 | 938,229.05 | 38.130000 | 1,416,834.54 | 478,605.49 | 0.19 |
| 268603107 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 15,094.000 | Local | 12.555018 | 189,505.44 | 9.050000 | 136,600.70 | -52,904.74 | 0.02 |
| | | Base | 12.555018 | 189,505.44 | 9.050000 | 136,600.70 | -52,904.74 | 0.02 |
| 268948106 | EAGLE BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | 24,859.000 | Local | 51.821206 | 1,288,223.37 | 48.530000 | 1,206,407.27 | -81,816.10 | 0.16 |
| | | Base | 51.821206 | 1,288,223.37 | 48.530000 | 1,206,407.27 | -81,816.10 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 269796108 | EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 8,660.000 | 52.270254 | 452,660.40 | 32.770000 | 283,788.20 | -168,872.20 | 0.04 |
| | | Base | | 52.270254 | 452,660.40 | 32.770000 | 283,788.20 | -168,872.20 | 0.04 |
| 27616P103 | EASTERLY GOVERNMENT PROPERTI REIT USD.01 | | | | | | | | |
| | | Local | 70,346.000 | 21.359880 | 1,502,582.11 | 17.950000 | 1,262,710.70 | -239,871.41 | 0.17 |
| | | Base | | 21.359880 | 1,502,582.11 | 17.950000 | 1,262,710.70 | -239,871.41 | 0.17 |
| 278715206 | EBIX INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 18,440.000 | 23.964715 | 441,909.34 | 26.020000 | 479,808.80 | 37,899.46 | 0.07 |
| | | Base | | 23.964715 | 441,909.34 | 26.020000 | 479,808.80 | 37,899.46 | 0.07 |
| 28035Q102 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,916.000 | 43.054288 | 1,761,609.26 | 38.960000 | 1,594,087.36 | -167,521.90 | 0.22 |
| | | Base | | 43.054288 | 1,761,609.26 | 38.960000 | 1,594,087.36 | -167,521.90 | 0.22 |
| 28238P109 | EHEALTH INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 18,716.000 | 55.158172 | 1,032,340.35 | 6.400000 | 119,782.40 | -912,557.95 | 0.02 |
| | | Base | | 55.158172 | 1,032,340.35 | 6.400000 | 119,782.40 | -912,557.95 | 0.02 |
| 282914100 | 8X8 INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 91,695.000 | 12.836550 | 1,177,047.42 | 5.210000 | 477,730.95 | -699,316.47 | 0.07 |
| | | Base | | 12.836550 | 1,177,047.42 | 5.210000 | 477,730.95 | -699,316.47 | 0.07 |
| 28852N109 | ELLINGTON FINANCIAL INC REIT | | | | | | | | |
| | | Local | 43,921.000 | 18.094668 | 794,735.90 | 14.680000 | 644,760.28 | -149,975.62 | 0.09 |
| | | Base | | 18.094668 | 794,735.90 | 14.680000 | 644,760.28 | -149,975.62 | 0.09 |
| 29082K105 | EMBECTA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,788.000 | 32.350711 | 1,448,923.66 | 31.920000 | 1,429,632.96 | -19,290.70 | 0.19 |
| | | Base | | 32.350711 | 1,448,923.66 | 31.920000 | 1,429,632.96 | -19,290.70 | 0.19 |
| 29089Q105 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 34,652.000 | 42.833177 | 1,484,255.24 | 24.020000 | 832,341.04 | -651,914.20 | 0.11 |
| | | Base | | 42.833177 | 1,484,255.24 | 24.020000 | 832,341.04 | -651,914.20 | 0.11 |
| 292218104 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,494.000 | 26.512165 | 569,852.48 | 39.160000 | 841,705.04 | 271,852.56 | 0.11 |
| | | Base | | 26.512165 | 569,852.48 | 39.160000 | 841,705.04 | 271,852.56 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 29251M106 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,285.000 | 51.445537 | 734,899.49 | 60.880000 | 869,670.80 | 134,771.31 | 0.12 |
| | | Base | | 51.445537 | 734,899.49 | 60.880000 | 869,670.80 | 134,771.31 | 0.12 |
| 292554102 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,798.000 | 35.599034 | 669,190.64 | 54.680000 | 1,027,874.64 | 358,684.00 | 0.14 |
| | | Base | | 35.599034 | 669,190.64 | 54.680000 | 1,027,874.64 | 358,684.00 | 0.14 |
| 292562105 | ENCORE WIRE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,287.000 | 50.297578 | 768,899.08 | 130.100000 | 1,988,838.70 | 1,219,939.62 | 0.27 |
| | | Base | | 50.297578 | 768,899.08 | 130.100000 | 1,988,838.70 | 1,219,939.62 | 0.27 |
| 292765104 | ENERPAC TOOL GROUP CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 46,921.000 | 23.068151 | 1,082,380.73 | 19.400000 | 910,267.40 | -172,113.33 | 0.12 |
| | | Base | | 23.068151 | 1,082,380.73 | 19.400000 | 910,267.40 | -172,113.33 | 0.12 |
| 29332G102 | ENHABIT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,433.000 | 20.899928 | 803,246.94 | 16.600000 | 637,987.80 | -165,259.14 | 0.09 |
| | | Base | | 20.899928 | 803,246.94 | 16.600000 | 637,987.80 | -165,259.14 | 0.09 |
| 29355X107 | ENPRO INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,118.000 | 57.347522 | 924,327.36 | 90.560000 | 1,459,646.08 | 535,318.72 | 0.20 |
| | | Base | | 57.347522 | 924,327.36 | 90.560000 | 1,459,646.08 | 535,318.72 | 0.20 |
| 29357K103 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 25,232.000 | 23.654984 | 596,862.56 | 34.940000 | 881,606.08 | 284,743.52 | 0.12 |
| | | Base | | 23.654984 | 596,862.56 | 34.940000 | 881,606.08 | 284,743.52 | 0.12 |
| 29358P101 | ENSIGN GROUP INC/THE COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 40,840.000 | 30.548826 | 1,247,614.07 | 85.300000 | 3,483,652.00 | 2,236,037.93 | 0.47 |
| | | Base | | 30.548826 | 1,247,614.07 | 85.300000 | 3,483,652.00 | 2,236,037.93 | 0.47 |
| 294268107 | EPLUS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,835.000 | 29.492136 | 614,468.65 | 47.120000 | 981,745.20 | 367,276.55 | 0.13 |
| | | Base | | 29.492136 | 614,468.65 | 47.120000 | 981,745.20 | 367,276.55 | 0.13 |
| 296315104 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,032.000 | 51.322539 | 1,028,093.11 | 81.430000 | 1,631,205.76 | 603,112.65 | 0.22 |
| | | Base | | 51.322539 | 1,028,093.11 | 81.430000 | 1,631,205.76 | 603,112.65 | 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 |
|---|---|---|---|---|---|---|---|---|
| 29670E107 | ESSENTIAL PROPERTIES REALTY REIT USD.01 | | | | | | | |
| | 106,634.000 | Local | 22.981162 | 2,450,573.21 | 22.640000 | 2,414,193.76 | -36,379.45 | 0.33 |
| | | Base | 22.981162 | 2,450,573.21 | 22.640000 | 2,414,193.76 | -36,379.45 | 0.33 |
| 297602104 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | | | | | | | |
| | 17,071.000 | Local | 20.614728 | 351,914.03 | 23.770000 | 405,777.67 | 53,863.64 | 0.06 |
| | | Base | 20.614728 | 351,914.03 | 23.770000 | 405,777.67 | 53,863.64 | 0.06 |
| 30040P103 | EVERTEC INC COMMON STOCK USD.01 | | | | | | | |
| | 46,016.000 | Local | 24.889663 | 1,145,322.73 | 33.600000 | 1,546,137.60 | 400,814.87 | 0.21 |
| | | Base | 24.889663 | 1,145,322.73 | 33.600000 | 1,546,137.60 | 400,814.87 | 0.21 |
| 302081104 | EXLSERVICE HOLDINGS INC COMMON STOCK USD.001 | | | | | | | |
| | 25,793.000 | Local | 54.398625 | 1,403,103.74 | 167.710000 | 4,325,744.03 | 2,922,640.29 | 0.59 |
| | | Base | 54.398625 | 1,403,103.74 | 167.710000 | 4,325,744.03 | 2,922,640.29 | 0.59 |
| 30214U102 | EXPONENT INC COMMON STOCK USD.001 | | | | | | | |
| | 40,157.000 | Local | 40.580469 | 1,629,589.88 | 93.860000 | 3,769,136.02 | 2,139,546.14 | 0.51 |
| | | Base | 40.580469 | 1,629,589.88 | 93.860000 | 3,769,136.02 | 2,139,546.14 | 0.51 |
| 30226D106 | EXTREME NETWORKS INC COMMON STOCK USD.001 | | | | | | | |
| | 101,385.000 | Local | 11.938238 | 1,210,358.25 | 14.330000 | 1,452,847.05 | 242,488.80 | 0.20 |
| | | Base | 11.938238 | 1,210,358.25 | 14.330000 | 1,452,847.05 | 242,488.80 | 0.20 |
| 302301106 | EZCORP INC CL A COMMON STOCK USD.01 | | | | | | | |
| | 41,601.000 | Local | 15.775321 | 656,269.14 | 8.750000 | 364,008.75 | -292,260.39 | 0.05 |
| | | Base | 15.775321 | 656,269.14 | 8.750000 | 364,008.75 | -292,260.39 | 0.05 |
| 30257X104 | FB FINANCIAL CORP COMMON STOCK USD1.0 | | | | | | | |
| | 27,452.000 | Local | 32.925797 | 903,878.99 | 39.620000 | 1,087,648.24 | 183,769.25 | 0.15 |
| | | Base | 32.925797 | 903,878.99 | 39.620000 | 1,087,648.24 | 183,769.25 | 0.15 |
| 311642102 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | |
| | 14,151.000 | Local | 44.685335 | 632,342.18 | 33.550000 | 474,766.05 | -157,576.13 | 0.06 |
| | | Base | 44.685335 | 632,342.18 | 33.550000 | 474,766.05 | -157,576.13 | 0.06 |
| 313855108 | FEDERAL SIGNAL CORP COMMON STOCK USD1.0 | | | | | | | |
| | 46,968.000 | Local | 17.681414 | 830,460.64 | 39.870000 | 1,872,614.16 | 1,042,153.52 | 0.25 |
| | | Base | 17.681414 | 830,460.64 | 39.870000 | 1,872,614.16 | 1,042,153.52 | 0.25 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 31620R303 | FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001 | | | | | | | |
| | 30,845.000 | Local | 36.481365 | 1,125,267.71 | 39.100000 | 1,206,039.50 | 80,771.79 | 0.16 |
| | | Base | 36.481365 | 1,125,267.71 | 39.100000 | 1,206,039.50 | 80,771.79 | 0.16 |
| 318672706 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | | | | | | | |
| | 153,054.000 | Local | 7.328900 | 1,121,717.48 | 14.300000 | 2,188,672.20 | 1,066,954.72 | 0.30 |
| | | Base | 7.328900 | 1,121,717.48 | 14.300000 | 2,188,672.20 | 1,066,954.72 | 0.30 |
| 318910106 | FIRST BANCORP/NC COMMON STOCK | | | | | | | |
| | 26,789.000 | Local | 36.977744 | 990,596.78 | 36.410000 | 975,387.49 | -15,209.29 | 0.13 |
| | | Base | 36.977744 | 990,596.78 | 36.410000 | 975,387.49 | -15,209.29 | 0.13 |
| 319829107 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | | | | | | | |
| | 73,087.000 | Local | 9.148258 | 668,618.72 | 13.480000 | 985,212.76 | 316,594.04 | 0.13 |
| | | Base | 9.148258 | 668,618.72 | 13.480000 | 985,212.76 | 316,594.04 | 0.13 |
| 320209109 | FIRST FINANCIAL BANCORP COMMON STOCK | | | | | | | |
| | 73,184.000 | Local | 20.736177 | 1,517,556.40 | 21.580000 | 1,579,310.72 | 61,754.32 | 0.22 |
| | | Base | 20.736177 | 1,517,556.40 | 21.580000 | 1,579,310.72 | 61,754.32 | 0.22 |
| 32051X108 | FIRST HAWAIIAN INC COMMON STOCK USD.01 | | | | | | | |
| | 99,236.000 | Local | 19.098582 | 1,895,266.88 | 25.710000 | 2,551,357.56 | 656,090.68 | 0.35 |
| | | Base | 19.098582 | 1,895,266.88 | 25.710000 | 2,551,357.56 | 656,090.68 | 0.35 |
| 337930705 | FLAGSTAR BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | 41,261.000 | Local | 34.441751 | 1,421,101.10 | 38.530000 | 1,589,786.33 | 168,685.23 | 0.22 |
| | | Base | 34.441751 | 1,421,101.10 | 38.530000 | 1,589,786.33 | 168,685.23 | 0.22 |
| 346375108 | FORMFACTOR INC COMMON STOCK USD.001 | | | | | | | |
| | 60,492.000 | Local | 20.537946 | 1,242,381.44 | 29.280000 | 1,771,205.76 | 528,824.32 | 0.24 |
| | | Base | 20.537946 | 1,242,381.44 | 29.280000 | 1,771,205.76 | 528,824.32 | 0.24 |
| 346563109 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | | | | | | | |
| | 8,484.000 | Local | 37.863621 | 321,234.96 | 41.590000 | 352,849.56 | 31,614.60 | 0.05 |
| | | Base | 37.863621 | 321,234.96 | 41.590000 | 352,849.56 | 31,614.60 | 0.05 |
| 349853101 | FORWARD AIR CORP COMMON STOCK USD.01 | | | | | | | |
| | 20,815.000 | Local | 50.857378 | 1,058,596.32 | 97.040000 | 2,019,887.60 | 961,291.28 | 0.28 |
| | | Base | 50.857378 | 1,058,596.32 | 97.040000 | 2,019,887.60 | 961,291.28 | 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 |
|---|---|---|---|---|---|---|---|---|
| 34988V106 | FOSSIL GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 36,504.000 | Local | 13.291825 | 485,204.78 | 4.230000 | 154,411.92 | -330,792.86 | 0.02 |
| | | Base | 13.291825 | 485,204.78 | 4.230000 | 154,411.92 | -330,792.86 | 0.02 |
| 35086T109 | FOUR CORNERS PROPERTY TRUST REIT USD.0001 | | | | | | | |
| | 76,860.000 | Local | 21.930844 | 1,685,604.64 | 26.890000 | 2,066,765.40 | 381,160.76 | 0.28 |
| | | Base | 21.930844 | 1,685,604.64 | 26.890000 | 2,066,765.40 | 381,160.76 | 0.28 |
| 35243J101 | FRANKLIN BSP REALTY TRUST IN REIT USD.01 | | | | | | | |
| | 64,853.000 | Local | 15.393256 | 998,298.85 | 12.900000 | 836,603.70 | -161,695.15 | 0.11 |
| | | Base | 15.393256 | 998,298.85 | 12.900000 | 836,603.70 | -161,695.15 | 0.11 |
| 353514102 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | | | | | | | |
| | 30,146.000 | Local | 41.621038 | 1,254,707.81 | 86.850000 | 2,618,180.10 | 1,363,472.29 | 0.36 |
| | | Base | 41.621038 | 1,254,707.81 | 86.850000 | 2,618,180.10 | 1,363,472.29 | 0.36 |
| 35471R106 | FRANKLIN STREET PROPERTIES C REIT USD.0001 | | | | | | | |
| | 71,940.000 | Local | 9.965787 | 716,938.71 | 2.810000 | 202,151.40 | -514,787.31 | 0.03 |
| | | Base | 9.965787 | 716,938.71 | 2.810000 | 202,151.40 | -514,787.31 | 0.03 |
| 35905A109 | FRONTDOOR INC COMMON STOCK USD.01 | | | | | | | |
| | 63,380.000 | Local | 23.593630 | 1,495,364.24 | 23.480000 | 1,488,162.40 | -7,201.84 | 0.20 |
| | | Base | 23.593630 | 1,495,364.24 | 23.480000 | 1,488,162.40 | -7,201.84 | 0.20 |
| 359664109 | FULGENT GENETICS INC COMMON STOCK USD.0001 | | | | | | | |
| | 15,275.000 | Local | 54.447926 | 831,692.07 | 43.470000 | 664,004.25 | -167,687.82 | 0.09 |
| | | Base | 54.447926 | 831,692.07 | 43.470000 | 664,004.25 | -167,687.82 | 0.09 |
| 359694106 | H.B. FULLER CO. COMMON STOCK USD1.0 | | | | | | | |
| | 41,111.000 | Local | 37.967983 | 1,560,901.76 | 64.860000 | 2,666,459.46 | 1,105,557.70 | 0.36 |
| | | Base | 37.967983 | 1,560,901.76 | 64.860000 | 2,666,459.46 | 1,105,557.70 | 0.36 |
| 36116M106 | FUTUREFUEL CORP COMMON STOCK USD.0001 | | | | | | | |
| | 20,008.000 | Local | 12.947888 | 259,061.34 | 7.290000 | 145,858.32 | -113,203.02 | 0.02 |
| | | Base | 12.947888 | 259,061.34 | 7.290000 | 145,858.32 | -113,203.02 | 0.02 |
| 36162J106 | GEO GROUP INC/THE COMMON STOCK USD.01 | | | | | | | |
| | 96,163.000 | Local | 8.488169 | 816,247.79 | 8.180000 | 786,613.34 | -29,634.45 | 0.11 |
| | | Base | 8.488169 | 816,247.79 | 8.180000 | 786,613.34 | -29,634.45 | 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 |
|---|---|---|---|---|---|---|---|---|
| 36164Y101 | GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01 | | | | | | | |
| | 41,824.000 | Local | 21.374187 | 893,954.00 | 31.420000 | 1,314,110.08 | 420,156.08 | 0.18 |
| | | Base | 21.374187 | 893,954.00 | 31.420000 | 1,314,110.08 | 420,156.08 | 0.18 |
| 36237H101 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | | | | | | | |
| | 33,417.000 | Local | 31.348801 | 1,047,582.89 | 21.070000 | 704,096.19 | -343,486.70 | 0.10 |
| | | Base | 31.348801 | 1,047,582.89 | 21.070000 | 704,096.19 | -343,486.70 | 0.10 |
| 36251C103 | GMS INC COMMON STOCK USD.01 | | | | | | | |
| | 33,353.000 | Local | 25.954277 | 865,652.99 | 48.200000 | 1,607,614.60 | 741,961.61 | 0.22 |
| | | Base | 25.954277 | 865,652.99 | 48.200000 | 1,607,614.60 | 741,961.61 | 0.22 |
| 36472T109 | GANNETT CO INC COMMON STOCK USD.01 | | | | | | | |
| | 113,594.000 | Local | 7.372420 | 837,462.73 | 2.320000 | 263,538.08 | -573,924.65 | 0.04 |
| | | Base | 7.372420 | 837,462.73 | 2.320000 | 263,538.08 | -573,924.65 | 0.04 |
| 371532102 | GENESCO INC COMMON STOCK USD1.0 | | | | | | | |
| | 10,000.000 | Local | 49.365014 | 493,650.14 | 56.580000 | 565,800.00 | 72,149.86 | 0.08 |
| | | Base | 49.365014 | 493,650.14 | 56.580000 | 565,800.00 | 72,149.86 | 0.08 |
| 37247D106 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | | | | | | | |
| | 395,593.000 | Local | 4.033480 | 1,595,616.56 | 4.220000 | 1,669,402.46 | 73,785.90 | 0.23 |
| | | Base | 4.033480 | 1,595,616.56 | 4.220000 | 1,669,402.46 | 73,785.90 | 0.23 |
| 37253A103 | GENTHERM INC COMMON STOCK | | | | | | | |
| | 25,674.000 | Local | 52.675145 | 1,352,381.68 | 59.900000 | 1,537,872.60 | 185,490.92 | 0.21 |
| | | Base | 52.675145 | 1,352,381.68 | 59.900000 | 1,537,872.60 | 185,490.92 | 0.21 |
| 374297109 | GETTY REALTY CORP REIT USD.01 | | | | | | | |
| | 31,753.000 | Local | 23.970836 | 761,145.94 | 30.080000 | 955,130.24 | 193,984.30 | 0.13 |
| | | Base | 23.970836 | 761,145.94 | 30.080000 | 955,130.24 | 193,984.30 | 0.13 |
| 374689107 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | 25,411.000 | Local | 27.670424 | 703,133.14 | 41.850000 | 1,063,450.35 | 360,317.21 | 0.14 |
| | | Base | 27.670424 | 703,133.14 | 41.850000 | 1,063,450.35 | 360,317.21 | 0.14 |
| 377320106 | GLATFELTER CORP COMMON STOCK USD.01 | | | | | | | |
| | 34,654.000 | Local | 16.891961 | 585,374.02 | 4.870000 | 168,764.98 | -416,609.04 | 0.02 |
| | | Base | 16.891961 | 585,374.02 | 4.870000 | 168,764.98 | -416,609.04 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 377322102 | GLAUKOS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 36,679.000 | 38.861088 | 1,425,385.86 | 48.550000 | 1,780,765.45 | 355,379.59 | 0.24 |
| | | Base | | 38.861088 | 1,425,385.86 | 48.550000 | 1,780,765.45 | 355,379.59 | 0.24 |
| 379378201 | GLOBAL NET LEASE INC REIT USD.01 | | | | | | | | |
| | | Local | 80,301.000 | 16.521666 | 1,326,706.27 | 13.770000 | 1,105,744.77 | -220,961.50 | 0.15 |
| | | Base | | 16.521666 | 1,326,706.27 | 13.770000 | 1,105,744.77 | -220,961.50 | 0.15 |
| 38046C109 | GOGO INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 52,942.000 | 22.801036 | 1,207,132.44 | 14.860000 | 786,718.12 | -420,414.32 | 0.11 |
| | | Base | | 22.801036 | 1,207,132.44 | 14.860000 | 786,718.12 | -420,414.32 | 0.11 |
| 381013101 | GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,720.000 | 57.659265 | 906,403.64 | 38.260000 | 601,447.20 | -304,956.44 | 0.08 |
| | | Base | | 57.659265 | 906,403.64 | 38.260000 | 601,447.20 | -304,956.44 | 0.08 |
| 387328107 | GRANITE CONSTRUCTION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,153.000 | 26.996574 | 949,010.57 | 29.980000 | 1,053,886.94 | 104,876.37 | 0.14 |
| | | Base | | 26.996574 | 949,010.57 | 29.980000 | 1,053,886.94 | 104,876.37 | 0.14 |
| 38741L107 | GRANITE POINT MORTGAGE TRUST REIT USD.01 | | | | | | | | |
| | | Local | 41,733.000 | 15.619111 | 651,832.37 | 9.420000 | 393,124.86 | -258,707.51 | 0.05 |
| | | Base | | 15.619111 | 651,832.37 | 9.420000 | 393,124.86 | -258,707.51 | 0.05 |
| 39304D102 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 42,009.000 | 33.510661 | 1,407,749.36 | 20.290000 | 852,362.61 | -555,386.75 | 0.12 |
| | | Base | | 33.510661 | 1,407,749.36 | 20.290000 | 852,362.61 | -555,386.75 | 0.12 |
| 393222104 | GREEN PLAINS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 41,707.000 | 25.471442 | 1,062,337.43 | 36.630000 | 1,527,727.41 | 465,389.98 | 0.21 |
| | | Base | | 25.471442 | 1,062,337.43 | 36.630000 | 1,527,727.41 | 465,389.98 | 0.21 |
| 393657101 | GREENBRIER COMPANIES INC COMMON STOCK | | | | | | | | |
| | | Local | 25,253.000 | 33.115439 | 836,264.19 | 28.510000 | 719,963.03 | -116,301.16 | 0.10 |
| | | Base | | 33.115439 | 836,264.19 | 28.510000 | 719,963.03 | -116,301.16 | 0.10 |
| 398433102 | GRIFFON CORP COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 37,123.000 | 17.948510 | 666,302.52 | 31.350000 | 1,163,806.05 | 497,503.53 | 0.16 |
| | | Base | | 17.948510 | 666,302.52 | 31.350000 | 1,163,806.05 | 497,503.53 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 398905109 | GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,860.000 | 84.857033 | 1,091,261.45 | 178.590000 | 2,296,667.40 | 1,205,405.95 | 0.31 |
| | | Base | | 84.857033 | 1,091,261.45 | 178.590000 | 2,296,667.40 | 1,205,405.95 | 0.31 |
| 401617105 | GUESS? INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,789.000 | 14.877576 | 413,432.95 | 17.470000 | 485,473.83 | 72,040.88 | 0.07 |
| | | Base | | 14.877576 | 413,432.95 | 17.470000 | 485,473.83 | 72,040.88 | 0.07 |
| 40416E103 | HCI GROUP INC COMMON STOCK | | | | | | | | |
| | | Local | 6,117.000 | 55.903140 | 341,959.51 | 47.790000 | 292,331.43 | -49,628.08 | 0.04 |
| | | Base | | 55.903140 | 341,959.51 | 47.790000 | 292,331.43 | -49,628.08 | 0.04 |
| 404251100 | HNI CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 32,844.000 | 42.688125 | 1,402,048.77 | 32.000000 | 1,051,008.00 | -351,040.77 | 0.14 |
| | | Base | | 42.688125 | 1,402,048.77 | 32.000000 | 1,051,008.00 | -351,040.77 | 0.14 |
| 41043F208 | HANGER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,732.000 | 20.916974 | 600,986.49 | 18.630000 | 535,277.16 | -65,709.33 | 0.07 |
| | | Base | | 20.916974 | 600,986.49 | 18.630000 | 535,277.16 | -65,709.33 | 0.07 |
| 410495204 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 23,609.000 | 14.471757 | 341,663.71 | 24.720000 | 583,614.48 | 241,950.77 | 0.08 |
| | | Base | | 14.471757 | 341,663.71 | 24.720000 | 583,614.48 | 241,950.77 | 0.08 |
| 413160102 | HARMONIC INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 80,969.000 | 6.882847 | 557,297.24 | 11.260000 | 911,710.94 | 354,413.70 | 0.12 |
| | | Base | | 6.882847 | 557,297.24 | 11.260000 | 911,710.94 | 354,413.70 | 0.12 |
| 413197104 | HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 17,845.000 | 38.253243 | 682,629.13 | 43.910000 | 783,573.95 | 100,944.82 | 0.11 |
| | | Base | | 38.253243 | 682,629.13 | 43.910000 | 783,573.95 | 100,944.82 | 0.11 |
| 415864107 | HARSCO CORP COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 61,541.000 | 14.142859 | 870,365.67 | 5.670000 | 348,937.47 | -521,428.20 | 0.05 |
| | | Base | | 14.142859 | 870,365.67 | 5.670000 | 348,937.47 | -521,428.20 | 0.05 |
| 419596101 | HAVERTY FURNITURE COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 10,754.000 | 16.825029 | 180,936.36 | 26.820000 | 288,422.28 | 107,485.92 | 0.04 |
| | | Base | | 16.825029 | 180,936.36 | 26.820000 | 288,422.28 | 107,485.92 | 0.04 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 419879101 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 39,774.000 | Local | 23.633136 | 939,984.34 | 14.990000 | 596,212.26 | -343,772.08 | 0.08 |
| | | Base | 23.633136 | 939,984.34 | 14.990000 | 596,212.26 | -343,772.08 | 0.08 |
| 420261109 | HAWKINS INC COMMON STOCK USD.01 | | | | | | | |
| | 14,563.000 | Local | 22.382986 | 325,963.43 | 38.320000 | 558,054.16 | 232,090.73 | 0.08 |
| | | Base | 22.382986 | 325,963.43 | 38.320000 | 558,054.16 | 232,090.73 | 0.08 |
| 420877201 | HAYNES INTERNATIONAL INC COMMON STOCK USD.001 | | | | | | | |
| | 9,655.000 | Local | 44.990877 | 434,386.92 | 39.690000 | 383,206.95 | -51,179.97 | 0.05 |
| | | Base | 44.990877 | 434,386.92 | 39.690000 | 383,206.95 | -51,179.97 | 0.05 |
| 421906108 | HEALTHCARE SERVICES GROUP COMMON STOCK USD.01 | | | | | | | |
| | 57,371.000 | Local | 17.603093 | 1,009,907.02 | 14.070000 | 807,209.97 | -202,697.05 | 0.11 |
| | | Base | 17.603093 | 1,009,907.02 | 14.070000 | 807,209.97 | -202,697.05 | 0.11 |
| 42222N103 | HEALTHSTREAM INC COMMON STOCK | | | | | | | |
| | 18,841.000 | Local | 25.622647 | 482,756.29 | 22.130000 | 416,951.33 | -65,804.96 | 0.06 |
| | | Base | 25.622647 | 482,756.29 | 22.130000 | 416,951.33 | -65,804.96 | 0.06 |
| 422347104 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | | | | | | | |
| | 36,088.000 | Local | 17.712997 | 639,226.63 | 15.150000 | 546,733.20 | -92,493.43 | 0.07 |
| | | Base | 17.712997 | 639,226.63 | 15.150000 | 546,733.20 | -92,493.43 | 0.07 |
| 422819102 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | | | | | | | |
| | 15,280.000 | Local | 25.213750 | 385,266.10 | 28.460000 | 434,868.80 | 49,602.70 | 0.06 |
| | | Base | 25.213750 | 385,266.10 | 28.460000 | 434,868.80 | 49,602.70 | 0.06 |
| 42330P107 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | | | | | | | |
| | 110,464.000 | Local | 5.431928 | 600,032.44 | 4.320000 | 477,204.48 | -122,827.96 | 0.06 |
| | | Base | 5.431928 | 600,032.44 | 4.320000 | 477,204.48 | -122,827.96 | 0.06 |
| 423452101 | HELMERICH + PAYNE COMMON STOCK USD.1 | | | | | | | |
| | 81,587.000 | Local | 23.525006 | 1,919,334.66 | 42.750000 | 3,487,844.25 | 1,568,509.59 | 0.47 |
| | | Base | 23.525006 | 1,919,334.66 | 42.750000 | 3,487,844.25 | 1,568,509.59 | 0.47 |
| 42722X106 | HERITAGE FINANCIAL CORP COMMON STOCK | | | | | | | |
| | 27,201.000 | Local | 29.823736 | 811,235.44 | 25.990000 | 706,953.99 | -104,281.45 | 0.10 |
| | | Base | 29.823736 | 811,235.44 | 25.990000 | 706,953.99 | -104,281.45 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 427825500 | HERSHA HOSPITALITY TRUST REIT USD.01 | | | | | | | | |
| | | Local | 25,617.000 | 15.536444 | 397,997.09 | 9.700000 | 248,484.90 | -149,512.19 | 0.03 |
| | | Base | | 15.536444 | 397,997.09 | 9.700000 | 248,484.90 | -149,512.19 | 0.03 |
| 42805E306 | HESKA CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 8,362.000 | 106.734701 | 892,515.57 | 91.070000 | 761,527.34 | -130,988.23 | 0.10 |
| | | Base | | 106.734701 | 892,515.57 | 91.070000 | 761,527.34 | -130,988.23 | 0.10 |
| 428567101 | HIBBETT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,449.000 | 37.027334 | 349,871.28 | 58.600000 | 553,711.40 | 203,840.12 | 0.08 |
| | | Base | | 37.027334 | 349,871.28 | 58.600000 | 553,711.40 | 203,840.12 | 0.08 |
| 431571108 | HILLENBRAND INC COMMON STOCK | | | | | | | | |
| | | Local | 55,571.000 | 27.429193 | 1,524,267.69 | 41.670000 | 2,315,643.57 | 791,375.88 | 0.32 |
| | | Base | | 27.429193 | 1,524,267.69 | 41.670000 | 2,315,643.57 | 791,375.88 | 0.32 |
| 432748101 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,523.000 | 34.983764 | 1,347,679.55 | 26.400000 | 1,017,007.20 | -330,672.35 | 0.14 |
| | | Base | | 34.983764 | 1,347,679.55 | 26.400000 | 1,017,007.20 | -330,672.35 | 0.14 |
| 43785V102 | HOMESTREET INC COMMON STOCK | | | | | | | | |
| | | Local | 14,491.000 | 31.773029 | 460,422.97 | 34.810000 | 504,431.71 | 44,008.74 | 0.07 |
| | | Base | | 31.773029 | 460,422.97 | 34.810000 | 504,431.71 | 44,008.74 | 0.07 |
| 43940T109 | HOPE BANCORP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 93,295.000 | 10.973675 | 1,023,789.03 | 14.470000 | 1,349,978.65 | 326,189.62 | 0.18 |
| | | Base | | 10.973675 | 1,023,789.03 | 14.470000 | 1,349,978.65 | 326,189.62 | 0.18 |
| 440327104 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 32,105.000 | 26.817189 | 860,965.85 | 35.770000 | 1,148,395.85 | 287,430.00 | 0.16 |
| | | Base | | 26.817189 | 860,965.85 | 35.770000 | 1,148,395.85 | 287,430.00 | 0.16 |
| 44109J106 | HOSTESS BRANDS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 107,159.000 | 20.829572 | 2,232,076.15 | 23.180000 | 2,483,945.62 | 251,869.47 | 0.34 |
| | | Base | | 20.829572 | 2,232,076.15 | 23.180000 | 2,483,945.62 | 251,869.47 | 0.34 |
| 443320106 | HUB GROUP INC CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,345.000 | 45.264419 | 1,192,491.13 | 79.810000 | 2,102,594.45 | 910,103.32 | 0.29 |
| | | Base | | 45.264419 | 1,192,491.13 | 79.810000 | 2,102,594.45 | 910,103.32 | 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 |
|---|---|---|---|---|---|---|---|---|
| 45031U101 | ISTAR INC REIT USD.001 | | | | | | | |
| | 64,199.000 | Local | 13.144804 | 843,883.27 | 13.770000 | 884,020.23 | 40,136.96 | 0.12 |
| | | Base | 13.144804 | 843,883.27 | 13.770000 | 884,020.23 | 40,136.96 | 0.12 |
| 453836108 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | | | | | | | |
| | 36,249.000 | Local | 62.911792 | 2,280,489.55 | 78.230000 | 2,835,759.27 | 555,269.72 | 0.39 |
| | | Base | 62.911792 | 2,280,489.55 | 78.230000 | 2,835,759.27 | 555,269.72 | 0.39 |
| 45384B106 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 28,172.000 | Local | 48.084648 | 1,354,640.69 | 67.360000 | 1,897,665.92 | 543,025.23 | 0.26 |
| | | Base | 48.084648 | 1,354,640.69 | 67.360000 | 1,897,665.92 | 543,025.23 | 0.26 |
| 456237106 | INDUSTRIAL LOGISTICS PROPERT REIT USD.01 | | | | | | | |
| | 50,682.000 | Local | 20.307590 | 1,029,229.26 | 7.490000 | 379,608.18 | -649,621.08 | 0.05 |
| | | Base | 20.307590 | 1,029,229.26 | 7.490000 | 379,608.18 | -649,621.08 | 0.05 |
| 45765U103 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | |
| | 27,179.000 | Local | 39.594251 | 1,076,132.14 | 91.120000 | 2,476,550.48 | 1,400,418.34 | 0.34 |
| | | Base | 39.594251 | 1,076,132.14 | 91.120000 | 2,476,550.48 | 1,400,418.34 | 0.34 |
| 45768S105 | INNOSPEC INC COMMON STOCK USD.01 | | | | | | | |
| | 19,229.000 | Local | 62.463912 | 1,201,118.57 | 93.460000 | 1,797,142.34 | 596,023.77 | 0.24 |
| | | Base | 62.463912 | 1,201,118.57 | 93.460000 | 1,797,142.34 | 596,023.77 | 0.24 |
| 45774W108 | INSTEEL INDUSTRIES INC COMMON STOCK | | | | | | | |
| | 15,063.000 | Local | 34.889327 | 525,537.93 | 28.900000 | 435,320.70 | -90,217.23 | 0.06 |
| | | Base | 34.889327 | 525,537.93 | 28.900000 | 435,320.70 | -90,217.23 | 0.06 |
| 45780L104 | INOGEN INC COMMON STOCK USD.001 | | | | | | | |
| | 15,926.000 | Local | 44.334510 | 706,071.41 | 28.630000 | 455,961.38 | -250,110.03 | 0.06 |
| | | Base | 44.334510 | 706,071.41 | 28.630000 | 455,961.38 | -250,110.03 | 0.06 |
| 45780R101 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | | | | | | | |
| | 17,934.000 | Local | 51.965799 | 931,954.64 | 90.560000 | 1,624,103.04 | 692,148.40 | 0.22 |
| | | Base | 51.965799 | 931,954.64 | 90.560000 | 1,624,103.04 | 692,148.40 | 0.22 |
| 45781M101 | INNOVIVA INC COMMON STOCK USD.01 | | | | | | | |
| | 48,609.000 | Local | 12.089626 | 587,664.64 | 13.160000 | 639,694.44 | 52,029.80 | 0.09 |
| | | Base | 12.089626 | 587,664.64 | 13.160000 | 639,694.44 | 52,029.80 | 0.09 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 45781V101 | INNOVATIVE INDUSTRIAL PROPER REIT USD.001 | | | | | | | |
| | 21,675.000 | Local | 112.554634 | 2,439,621.69 | 91.720000 | 1,988,031.00 | -451,590.69 | 0.27 |
| | | Base | 112.554634 | 2,439,621.69 | 91.720000 | 1,988,031.00 | -451,590.69 | 0.27 |
| 45826H109 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | | | | | | | |
| | 25,652.000 | Local | 49.106124 | 1,259,670.30 | 63.070000 | 1,617,871.64 | 358,201.34 | 0.22 |
| | | Base | 49.106124 | 1,259,670.30 | 63.070000 | 1,617,871.64 | 358,201.34 | 0.22 |
| 458334109 | INTER PARFUMS INC COMMON STOCK USD.001 | | | | | | | |
| | 13,819.000 | Local | 39.958658 | 552,188.69 | 78.520000 | 1,085,067.88 | 532,879.19 | 0.15 |
| | | Base | 39.958658 | 552,188.69 | 78.520000 | 1,085,067.88 | 532,879.19 | 0.15 |
| 458665304 | INTERFACE INC COMMON STOCK USD.1 | | | | | | | |
| | 46,081.000 | Local | 14.745795 | 679,500.96 | 11.170000 | 514,724.77 | -164,776.19 | 0.07 |
| | | Base | 14.745795 | 679,500.96 | 11.170000 | 514,724.77 | -164,776.19 | 0.07 |
| 45867G101 | INTERDIGITAL INC COMMON STOCK USD.01 | | | | | | | |
| | 23,921.000 | Local | 72.664708 | 1,738,212.47 | 50.160000 | 1,199,877.36 | -538,335.11 | 0.16 |
| | | Base | 72.664708 | 1,738,212.47 | 50.160000 | 1,199,877.36 | -538,335.11 | 0.16 |
| 46131B704 | INVESCO MORTGAGE CAPITAL REIT USD.01 | | | | | | | |
| | 27,015.000 | Local | 88.599122 | 2,393,505.29 | 15.890000 | 429,268.35 | -1,964,236.94 | 0.06 |
| | | Base | 88.599122 | 2,393,505.29 | 15.890000 | 429,268.35 | -1,964,236.94 | 0.06 |
| 462726100 | IROBOT CORP COMMON STOCK USD.01 | | | | | | | |
| | 21,012.000 | Local | 39.961272 | 839,666.25 | 58.880000 | 1,237,186.56 | 397,520.31 | 0.17 |
| | | Base | 39.961272 | 839,666.25 | 58.880000 | 1,237,186.56 | 397,520.31 | 0.17 |
| 46333X108 | IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | |
| | 119,419.000 | Local | 11.648100 | 1,391,004.45 | 10.760000 | 1,284,948.44 | -106,056.01 | 0.17 |
| | | Base | 11.648100 | 1,391,004.45 | 10.760000 | 1,284,948.44 | -106,056.01 | 0.17 |
| 46565G104 | ITEOS THERAPEUTICS INC COMMON STOCK USD.001 | | | | | | | |
| | 15,698.000 | Local | 39.467289 | 619,557.50 | 22.180000 | 348,181.64 | -271,375.86 | 0.05 |
| | | Base | 39.467289 | 619,557.50 | 22.180000 | 348,181.64 | -271,375.86 | 0.05 |
| 465741106 | ITRON INC COMMON STOCK | | | | | | | |
| | 34,919.000 | Local | 47.289033 | 1,651,285.73 | 47.580000 | 1,661,446.02 | 10,160.29 | 0.23 |
| | | Base | 47.289033 | 1,651,285.73 | 47.580000 | 1,661,446.02 | 10,160.29 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 466032109 | J + J SNACK FOODS CORP COMMON STOCK | | | | | | | | |
| | | Local | 11,590.000 | 94.561133 | 1,095,963.53 | 149.030000 | 1,727,257.70 | 631,294.17 | 0.24 |
| | | Base | | 94.561133 | 1,095,963.53 | 149.030000 | 1,727,257.70 | 631,294.17 | 0.24 |
| 466367109 | JACK IN THE BOX INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,306.000 | 89.033350 | 1,451,777.80 | 79.860000 | 1,302,197.16 | -149,580.64 | 0.18 |
| | | Base | | 89.033350 | 1,451,777.80 | 79.860000 | 1,302,197.16 | -149,580.64 | 0.18 |
| 477839104 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,630.000 | 57.927033 | 1,426,742.83 | 103.260000 | 2,543,293.80 | 1,116,550.97 | 0.35 |
| | | Base | | 57.927033 | 1,426,742.83 | 103.260000 | 2,543,293.80 | 1,116,550.97 | 0.35 |
| 47973J102 | JOINT CORP/THE COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 11,206.000 | 73.753258 | 826,479.01 | 18.240000 | 204,397.44 | -622,081.57 | 0.03 |
| | | Base | | 73.753258 | 826,479.01 | 18.240000 | 204,397.44 | -622,081.57 | 0.03 |
| 48238T109 | KAR AUCTION SERVICES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 94,176.000 | 15.542634 | 1,463,743.13 | 14.600000 | 1,374,969.60 | -88,773.53 | 0.19 |
| | | Base | | 15.542634 | 1,463,743.13 | 14.600000 | 1,374,969.60 | -88,773.53 | 0.19 |
| 48251K100 | KKR REAL ESTATE FINANCE TRUS REIT USD.01 | | | | | | | | |
| | | Local | 38,429.000 | 19.591058 | 752,864.77 | 19.260000 | 740,142.54 | -12,722.23 | 0.10 |
| | | Base | | 19.591058 | 752,864.77 | 19.260000 | 740,142.54 | -12,722.23 | 0.10 |
| 483007704 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,324.000 | 70.456428 | 868,305.02 | 71.760000 | 884,370.24 | 16,065.22 | 0.12 |
| | | Base | | 70.456428 | 868,305.02 | 71.760000 | 884,370.24 | 16,065.22 | 0.12 |
| 483548103 | KAMAN CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 21,680.000 | 38.594990 | 836,739.38 | 31.720000 | 687,689.60 | -149,049.78 | 0.09 |
| | | Base | | 38.594990 | 836,739.38 | 31.720000 | 687,689.60 | -149,049.78 | 0.09 |
| 488152208 | KELLY SERVICES INC A COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 26,781.000 | 17.385006 | 465,587.85 | 16.110000 | 431,441.91 | -34,145.94 | 0.06 |
| | | Base | | 17.385006 | 465,587.85 | 16.110000 | 431,441.91 | -34,145.94 | 0.06 |
| 49926D109 | KNOWLES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 71,101.000 | 15.234487 | 1,083,187.27 | 15.150000 | 1,077,180.15 | -6,007.12 | 0.15 |
| | | Base | | 15.234487 | 1,083,187.27 | 15.150000 | 1,077,180.15 | -6,007.12 | 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 |
|---|---|---|---|---|---|---|---|---|
| 50050N103 | KONTOOR BRANDS INC COMMON STOCK | | | | | | | |
| | 36,033.000 | Local | 36.711183 | 1,322,814.07 | 37.230000 | 1,341,508.59 | 18,694.52 | 0.18 |
| | | Base | 36.711183 | 1,322,814.07 | 37.230000 | 1,341,508.59 | 18,694.52 | 0.18 |
| 50060P106 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 16,384.000 | Local | 30.131705 | 493,677.86 | 22.830000 | 374,046.72 | -119,631.14 | 0.05 |
| | | Base | 30.131705 | 493,677.86 | 22.830000 | 374,046.72 | -119,631.14 | 0.05 |
| 500643200 | KORN FERRY COMMON STOCK USD.01 | | | | | | | |
| | 41,770.000 | Local | 31.745193 | 1,325,996.70 | 60.920000 | 2,544,628.40 | 1,218,631.70 | 0.35 |
| | | Base | 31.745193 | 1,325,996.70 | 60.920000 | 2,544,628.40 | 1,218,631.70 | 0.35 |
| 501242101 | KULICKE + SOFFA INDUSTRIES COMMON STOCK | | | | | | | |
| | 45,820.000 | Local | 21.157389 | 969,431.55 | 42.040000 | 1,926,272.80 | 956,841.25 | 0.26 |
| | | Base | 21.157389 | 969,431.55 | 42.040000 | 1,926,272.80 | 956,841.25 | 0.26 |
| 50187T106 | LGI HOMES INC COMMON STOCK USD.01 | | | | | | | |
| | 16,138.000 | Local | 58.400402 | 942,465.69 | 94.910000 | 1,531,657.58 | 589,191.89 | 0.21 |
| | | Base | 58.400402 | 942,465.69 | 94.910000 | 1,531,657.58 | 589,191.89 | 0.21 |
| 50189K103 | LCI INDUSTRIES COMMON STOCK USD.01 | | | | | | | |
| | 19,694.000 | Local | 61.497832 | 1,211,138.30 | 115.870000 | 2,281,943.78 | 1,070,805.48 | 0.31 |
| | | Base | 61.497832 | 1,211,138.30 | 115.870000 | 2,281,943.78 | 1,070,805.48 | 0.31 |
| 502175102 | LTC PROPERTIES INC REIT USD.01 | | | | | | | |
| | 30,579.000 | Local | 35.823958 | 1,095,460.82 | 44.890000 | 1,372,691.31 | 277,230.49 | 0.19 |
| | | Base | 35.823958 | 1,095,460.82 | 44.890000 | 1,372,691.31 | 277,230.49 | 0.19 |
| 505336107 | LA Z BOY INC COMMON STOCK USD1.0 | | | | | | | |
| | 33,493.000 | Local | 18.422814 | 617,035.30 | 26.390000 | 883,880.27 | 266,844.97 | 0.12 |
| | | Base | 18.422814 | 617,035.30 | 26.390000 | 883,880.27 | 266,844.97 | 0.12 |
| 511656100 | LAKELAND FINANCIAL CORP COMMON STOCK | | | | | | | |
| | 19,641.000 | Local | 70.926937 | 1,393,075.97 | 75.340000 | 1,479,752.94 | 86,676.97 | 0.20 |
| | | Base | 70.926937 | 1,393,075.97 | 75.340000 | 1,479,752.94 | 86,676.97 | 0.20 |
| 516544103 | LANTHEUS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 53,185.000 | Local | 26.062393 | 1,386,128.37 | 78.800000 | 4,190,978.00 | 2,804,849.63 | 0.57 |
| | | Base | 26.062393 | 1,386,128.37 | 78.800000 | 4,190,978.00 | 2,804,849.63 | 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 |
|---|---|---|---|---|---|---|---|---|
| 516806205 | LAREDO PETROLEUM INC COMMON STOCK USD.01 | | | | | | | |
| | 11,263.000 | Local | 78.640432 | 885,727.19 | 77.610000 | 874,121.43 | -11,605.76 | 0.12 |
| | | Base | 78.640432 | 885,727.19 | 77.610000 | 874,121.43 | -11,605.76 | 0.12 |
| 525558201 | LEMAITRE VASCULAR INC COMMON STOCK USD.01 | | | | | | | |
| | 14,969.000 | Local | 35.044288 | 524,577.94 | 49.380000 | 739,169.22 | 214,591.28 | 0.10 |
| | | Base | 35.044288 | 524,577.94 | 49.380000 | 739,169.22 | 214,591.28 | 0.10 |
| 52603B107 | LENDINGTREE INC COMMON STOCK USD.01 | | | | | | | |
| | 8,507.000 | Local | 113.969728 | 969,540.48 | 30.490000 | 259,378.43 | -710,162.05 | 0.04 |
| | | Base | 113.969728 | 969,540.48 | 30.490000 | 259,378.43 | -710,162.05 | 0.04 |
| 529043101 | LXP INDUSTRIAL TRUST REIT USD.0001 | | | | | | | |
| | 222,126.000 | Local | 10.551599 | 2,343,784.55 | 10.060000 | 2,234,587.56 | -109,196.99 | 0.30 |
| | | Base | 10.551599 | 2,343,784.55 | 10.060000 | 2,234,587.56 | -109,196.99 | 0.30 |
| 53220K504 | LIGAND PHARMACEUTICALS COMMON STOCK USD.001 | | | | | | | |
| | 13,066.000 | Local | 147.814509 | 1,931,344.38 | 92.390000 | 1,207,167.74 | -724,176.64 | 0.16 |
| | | Base | 147.814509 | 1,931,344.38 | 92.390000 | 1,207,167.74 | -724,176.64 | 0.16 |
| 535555106 | LINDSAY CORP COMMON STOCK USD1.0 | | | | | | | |
| | 8,507.000 | Local | 86.611217 | 736,801.62 | 160.360000 | 1,364,182.52 | 627,380.90 | 0.19 |
| | | Base | 86.611217 | 736,801.62 | 160.360000 | 1,364,182.52 | 627,380.90 | 0.19 |
| 53635B107 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | | | | | | | |
| | 20,676.000 | Local | 18.409735 | 380,639.69 | 17.490000 | 361,623.24 | -19,016.45 | 0.05 |
| | | Base | 18.409735 | 380,639.69 | 17.490000 | 361,623.24 | -19,016.45 | 0.05 |
| 538146101 | LIVEPERSON INC COMMON STOCK USD.001 | | | | | | | |
| | 53,653.000 | Local | 18.300659 | 981,885.27 | 11.600000 | 622,374.80 | -359,510.47 | 0.08 |
| | | Base | 18.300659 | 981,885.27 | 11.600000 | 622,374.80 | -359,510.47 | 0.08 |
| 53814L108 | LIVENT CORP COMMON STOCK USD.001 | | | | | | | |
| | 125,337.000 | Local | 15.099124 | 1,892,478.86 | 32.180000 | 4,033,344.66 | 2,140,865.80 | 0.55 |
| | | Base | 15.099124 | 1,892,478.86 | 32.180000 | 4,033,344.66 | 2,140,865.80 | 0.55 |
| 53815P108 | LIVERAMP HOLDINGS INC COMMON STOCK USD.1 | | | | | | | |
| | 52,831.000 | Local | 27.740900 | 1,465,579.49 | 19.850000 | 1,048,695.35 | -416,884.14 | 0.14 |
| | | Base | 27.740900 | 1,465,579.49 | 19.850000 | 1,048,695.35 | -416,884.14 | 0.14 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 55003T107 | LL FLOORING HOLDINGS INC COMMON STOCK USD.001 | | | | | | | |
| | 23,076.000 | Local | 20.819847 | 480,438.78 | 8.140000 | 187,838.64 | -292,600.14 | 0.03 |
| | | Base | 20.819847 | 480,438.78 | 8.140000 | 187,838.64 | -292,600.14 | 0.03 |
| 552676108 | MDC HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 44,115.000 | Local | 25.636077 | 1,130,935.52 | 31.080000 | 1,371,094.20 | 240,158.68 | 0.19 |
| | | Base | 25.636077 | 1,130,935.52 | 31.080000 | 1,371,094.20 | 240,158.68 | 0.19 |
| 55303J106 | MGP INGREDIENTS INC COMMON STOCK | | | | | | | |
| | 9,711.000 | Local | 76.437132 | 742,280.99 | 109.460000 | 1,062,966.06 | 320,685.07 | 0.14 |
| | | Base | 76.437132 | 742,280.99 | 109.460000 | 1,062,966.06 | 320,685.07 | 0.14 |
| 55305B101 | M/I HOMES INC COMMON STOCK USD.01 | | | | | | | |
| | 21,921.000 | Local | 26.052714 | 571,101.54 | 43.240000 | 947,864.04 | 376,762.50 | 0.13 |
| | | Base | 26.052714 | 571,101.54 | 43.240000 | 947,864.04 | 376,762.50 | 0.13 |
| 55405W104 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | | | | | | | |
| | 13,176.000 | Local | 41.553280 | 547,506.02 | 92.940000 | 1,224,577.44 | 677,071.42 | 0.17 |
| | | Base | 41.553280 | 547,506.02 | 92.940000 | 1,224,577.44 | 677,071.42 | 0.17 |
| 554489104 | VERIS RESIDENTIAL INC REIT USD.01 | | | | | | | |
| | 62,075.000 | Local | 13.185700 | 818,502.34 | 13.440000 | 834,288.00 | 15,785.66 | 0.11 |
| | | Base | 13.185700 | 818,502.34 | 13.440000 | 834,288.00 | 15,785.66 | 0.11 |
| 556269108 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | | | | | | | |
| | 58,174.000 | Local | 23.946350 | 1,393,054.97 | 29.110000 | 1,693,445.14 | 300,390.17 | 0.23 |
| | | Base | 23.946350 | 1,393,054.97 | 29.110000 | 1,693,445.14 | 300,390.17 | 0.23 |
| 564563104 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | | | | | | | |
| | 21,345.000 | Local | 48.935848 | 1,044,535.68 | 95.910000 | 2,047,198.95 | 1,002,663.27 | 0.28 |
| | | Base | 48.935848 | 1,044,535.68 | 95.910000 | 2,047,198.95 | 1,002,663.27 | 0.28 |
| 566324109 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | | | | | | | |
| | 18,986.000 | Local | 36.643875 | 695,720.62 | 37.380000 | 709,696.68 | 13,976.06 | 0.10 |
| | | Base | 36.643875 | 695,720.62 | 37.380000 | 709,696.68 | 13,976.06 | 0.10 |
| 566330106 | MARCUS CORPORATION COMMON STOCK USD1.0 | | | | | | | |
| | 17,085.000 | Local | 17.285951 | 295,330.47 | 16.090000 | 274,897.65 | -20,432.82 | 0.04 |
| | | Base | 17.285951 | 295,330.47 | 16.090000 | 274,897.65 | -20,432.82 | 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 |
|---|---|---|---|---|---|---|---|---|
| 567908108 | MARINEMAX INC COMMON STOCK USD.001 | | | | | | | |
| | 16,685.000 | Local | 17.846662 | 297,771.55 | 36.340000 | 606,332.90 | 308,561.35 | 0.08 |
| | | Base | 17.846662 | 297,771.55 | 36.340000 | 606,332.90 | 308,561.35 | 0.08 |
| 573075108 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | | | | | | | |
| | 45,720.000 | Local | 11.352388 | 519,031.20 | 19.810000 | 905,713.20 | 386,682.00 | 0.12 |
| | | Base | 11.352388 | 519,031.20 | 19.810000 | 905,713.20 | 386,682.00 | 0.12 |
| 576690101 | MATERION CORP COMMON STOCK | | | | | | | |
| | 15,894.000 | Local | 44.766518 | 711,519.04 | 86.310000 | 1,371,811.14 | 660,292.10 | 0.19 |
| | | Base | 44.766518 | 711,519.04 | 86.310000 | 1,371,811.14 | 660,292.10 | 0.19 |
| 57686G105 | MATSON INC COMMON STOCK | | | | | | | |
| | 31,415.000 | Local | 39.283377 | 1,234,087.29 | 73.660000 | 2,314,028.90 | 1,079,941.61 | 0.32 |
| | | Base | 39.283377 | 1,234,087.29 | 73.660000 | 2,314,028.90 | 1,079,941.61 | 0.32 |
| 577128101 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | | | | | | | |
| | 24,259.000 | Local | 37.875530 | 918,822.48 | 25.010000 | 606,717.59 | -312,104.89 | 0.08 |
| | | Base | 37.875530 | 918,822.48 | 25.010000 | 606,717.59 | -312,104.89 | 0.08 |
| 57776J100 | MAXLINEAR INC COMMON STOCK | | | | | | | |
| | 55,147.000 | Local | 32.009026 | 1,765,201.78 | 35.930000 | 1,981,431.71 | 216,229.93 | 0.27 |
| | | Base | 32.009026 | 1,765,201.78 | 35.930000 | 1,981,431.71 | 216,229.93 | 0.27 |
| 58470H101 | MEDIFAST INC COMMON STOCK USD.001 | | | | | | | |
| | 8,922.000 | Local | 77.041986 | 687,368.60 | 125.480000 | 1,119,532.56 | 432,163.96 | 0.15 |
| | | Base | 77.041986 | 687,368.60 | 125.480000 | 1,119,532.56 | 432,163.96 | 0.15 |
| 58502B106 | PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 66,733.000 | Local | 24.150194 | 1,611,614.92 | 17.820000 | 1,189,182.06 | -422,432.86 | 0.16 |
| | | Base | 24.150194 | 1,611,614.92 | 17.820000 | 1,189,182.06 | -422,432.86 | 0.16 |
| 588056101 | MERCER INTERNATIONAL INC COMMON STOCK USD1.0 | | | | | | | |
| | 31,260.000 | Local | 12.958649 | 405,087.37 | 16.220000 | 507,037.20 | 101,949.83 | 0.07 |
| | | Base | 12.958649 | 405,087.37 | 16.220000 | 507,037.20 | 101,949.83 | 0.07 |
| 589584101 | MERIDIAN BIOSCIENCE INC COMMON STOCK | | | | | | | |
| | 33,766.000 | Local | 18.598896 | 628,010.31 | 32.590000 | 1,100,433.94 | 472,423.63 | 0.15 |
| | | Base | 18.598896 | 628,010.31 | 32.590000 | 1,100,433.94 | 472,423.63 | 0.15 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 589889104 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | | | | | | | |
| | 39,530.000 | Local | 31.573386 | 1,248,095.94 | 59.230000 | 2,341,361.90 | 1,093,265.96 | 0.32 |
| | | Base | 31.573386 | 1,248,095.94 | 59.230000 | 2,341,361.90 | 1,093,265.96 | 0.32 |
| 59001A102 | MERITAGE HOMES CORP COMMON STOCK USD.01 | | | | | | | |
| | 28,435.000 | Local | 48.837101 | 1,388,682.96 | 78.350000 | 2,227,882.25 | 839,199.29 | 0.30 |
| | | Base | 48.837101 | 1,388,682.96 | 78.350000 | 2,227,882.25 | 839,199.29 | 0.30 |
| 59064R109 | MESA LABORATORIES INC COMMON STOCK | | | | | | | |
| | 4,081.000 | Local | 244.499944 | 997,804.27 | 170.860000 | 697,279.66 | -300,524.61 | 0.09 |
| | | Base | 244.499944 | 997,804.27 | 170.860000 | 697,279.66 | -300,524.61 | 0.09 |
| 59100U108 | PATHWARD FINANCIAL INC COMMON STOCK USD.01 | | | | | | | |
| | 22,755.000 | Local | 29.319143 | 667,157.09 | 32.960000 | 750,004.80 | 82,847.71 | 0.10 |
| | | Base | 29.319143 | 667,157.09 | 32.960000 | 750,004.80 | 82,847.71 | 0.10 |
| 591520200 | METHODE ELECTRONICS INC COMMON STOCK USD.5 | | | | | | | |
| | 28,617.000 | Local | 24.103985 | 689,783.75 | 40.460000 | 1,157,843.82 | 468,060.07 | 0.16 |
| | | Base | 24.103985 | 689,783.75 | 40.460000 | 1,157,843.82 | 468,060.07 | 0.16 |
| 596680108 | MIDDLESEX WATER CO COMMON STOCK | | | | | | | |
| | 13,607.000 | Local | 102.652935 | 1,396,798.49 | 88.770000 | 1,207,893.39 | -188,905.10 | 0.16 |
| | | Base | 102.652935 | 1,396,798.49 | 88.770000 | 1,207,893.39 | -188,905.10 | 0.16 |
| 60783X104 | MODIVCARE INC COMMON STOCK USD.001 | | | | | | | |
| | 9,579.000 | Local | 63.012755 | 603,599.18 | 108.320000 | 1,037,597.28 | 433,998.10 | 0.14 |
| | | Base | 63.012755 | 603,599.18 | 108.320000 | 1,037,597.28 | 433,998.10 | 0.14 |
| 609027107 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | | | | | | | |
| | 10,238.000 | Local | 29.371658 | 300,707.03 | 60.390000 | 618,272.82 | 317,565.79 | 0.08 |
| | | Base | 29.371658 | 300,707.03 | 60.390000 | 618,272.82 | 317,565.79 | 0.08 |
| 610236101 | MONRO INC COMMON STOCK USD.01 | | | | | | | |
| | 25,995.000 | Local | 46.091157 | 1,198,139.63 | 46.310000 | 1,203,828.45 | 5,688.82 | 0.16 |
| | | Base | 46.091157 | 1,198,139.63 | 46.310000 | 1,203,828.45 | 5,688.82 | 0.16 |
| 615394202 | MOOG INC CLASS A COMMON STOCK USD1.0 | | | | | | | |
| | 22,474.000 | Local | 55.450068 | 1,246,184.82 | 74.980000 | 1,685,100.52 | 438,915.70 | 0.23 |
| | | Base | 55.450068 | 1,246,184.82 | 74.980000 | 1,685,100.52 | 438,915.70 | 0.23 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 620071100 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | | | | | | | |
| | 14,802.000 | Local | 26.347338 | 389,993.30 | 14.860000 | 219,957.72 | -170,035.58 | 0.03 |
| | | Base | 26.347338 | 389,993.30 | 14.860000 | 219,957.72 | -170,035.58 | 0.03 |
| 624580106 | MOVADO GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 12,480.000 | Local | 22.543861 | 281,347.39 | 31.890000 | 397,987.20 | 116,639.81 | 0.05 |
| | | Base | 22.543861 | 281,347.39 | 31.890000 | 397,987.20 | 116,639.81 | 0.05 |
| 624756102 | MUELLER INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | 44,094.000 | Local | 29.429467 | 1,297,662.90 | 63.170000 | 2,785,417.98 | 1,487,755.08 | 0.38 |
| | | Base | 29.429467 | 1,297,662.90 | 63.170000 | 2,785,417.98 | 1,487,755.08 | 0.38 |
| 62482R107 | MR COOPER GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 57,270.000 | Local | 29.222398 | 1,673,566.71 | 42.300000 | 2,422,521.00 | 748,954.29 | 0.33 |
| | | Base | 29.222398 | 1,673,566.71 | 42.300000 | 2,422,521.00 | 748,954.29 | 0.33 |
| 628464109 | MYERS INDUSTRIES INC COMMON STOCK | | | | | | | |
| | 28,163.000 | Local | 15.236848 | 429,115.36 | 19.320000 | 544,109.16 | 114,993.80 | 0.07 |
| | | Base | 15.236848 | 429,115.36 | 19.320000 | 544,109.16 | 114,993.80 | 0.07 |
| 62855J104 | MYRIAD GENETICS INC COMMON STOCK USD.01 | | | | | | | |
| | 62,258.000 | Local | 21.146772 | 1,316,555.71 | 22.340000 | 1,390,843.72 | 74,288.01 | 0.19 |
| | | Base | 21.146772 | 1,316,555.71 | 22.340000 | 1,390,843.72 | 74,288.01 | 0.19 |
| 628778102 | N B T BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | 33,186.000 | Local | 27.522941 | 913,376.31 | 38.780000 | 1,286,953.08 | 373,576.77 | 0.18 |
| | | Base | 27.522941 | 913,376.31 | 38.780000 | 1,286,953.08 | 373,576.77 | 0.18 |
| 629209305 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01 | | | | | | | |
| | 66,703.000 | Local | 17.146168 | 1,143,700.85 | 20.530000 | 1,369,412.59 | 225,711.74 | 0.19 |
| | | Base | 17.146168 | 1,143,700.85 | 20.530000 | 1,369,412.59 | 225,711.74 | 0.19 |
| 62945V109 | NV5 GLOBAL INC COMMON STOCK USD.01 | | | | | | | |
| | 9,245.000 | Local | 122.486159 | 1,132,384.54 | 140.760000 | 1,301,326.20 | 168,941.66 | 0.18 |
| | | Base | 122.486159 | 1,132,384.54 | 140.760000 | 1,301,326.20 | 168,941.66 | 0.18 |
| 633707104 | NATIONAL BANK HOLD CL A COMMON STOCK | | | | | | | |
| | 23,285.000 | Local | 32.752782 | 762,648.52 | 40.130000 | 934,427.05 | 171,778.53 | 0.13 |
| | | Base | 32.752782 | 762,648.52 | 40.130000 | 934,427.05 | 171,778.53 | 0.13 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 635017106 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,081.000 | 25.722246 | 465,083.93 | 55.460000 | 1,002,772.26 | 537,688.33 | 0.14 |
| | | Base | | 25.722246 | 465,083.93 | 55.460000 | 1,002,772.26 | 537,688.33 | 0.14 |
| 637215104 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 3,936.000 | 88.011725 | 346,414.15 | 68.220000 | 268,513.92 | -77,900.23 | 0.04 |
| | | Base | | 88.011725 | 346,414.15 | 68.220000 | 268,513.92 | -77,900.23 | 0.04 |
| 63845R107 | NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 63,143.000 | 26.764300 | 1,689,978.19 | 33.230000 | 2,098,241.89 | 408,263.70 | 0.29 |
| | | Base | | 26.764300 | 1,689,978.19 | 33.230000 | 2,098,241.89 | 408,263.70 | 0.29 |
| 640268108 | NEKTAR THERAPEUTICS COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 144,345.000 | 12.820025 | 1,850,506.55 | 3.940000 | 568,719.30 | -1,281,787.25 | 0.08 |
| | | Base | | 12.820025 | 1,850,506.55 | 3.940000 | 568,719.30 | -1,281,787.25 | 0.08 |
| 64049M209 | NEOGENOMICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 96,676.000 | 19.922374 | 1,926,015.44 | 10.050000 | 971,593.80 | -954,421.64 | 0.13 |
| | | Base | | 19.922374 | 1,926,015.44 | 10.050000 | 971,593.80 | -954,421.64 | 0.13 |
| 64111Q104 | NETGEAR INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 22,295.000 | 22.158879 | 494,032.21 | 23.590000 | 525,939.05 | 31,906.84 | 0.07 |
| | | Base | | 22.158879 | 494,032.21 | 23.590000 | 525,939.05 | 31,906.84 | 0.07 |
| 64115T104 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 57,211.000 | 30.542946 | 1,747,392.51 | 31.740000 | 1,815,877.14 | 68,484.63 | 0.25 |
| | | Base | | 30.542946 | 1,747,392.51 | 31.740000 | 1,815,877.14 | 68,484.63 | 0.25 |
| 649604501 | NEW YORK MORTGAGE TRUST INC REIT USD.02 | | | | | | | | |
| | | Local | 295,431.000 | 4.965467 | 1,466,952.90 | 2.800000 | 827,206.80 | -639,746.10 | 0.11 |
| | | Base | | 4.965467 | 1,466,952.90 | 2.800000 | 827,206.80 | -639,746.10 | 0.11 |
| 65341D102 | NEXPOINT RESIDENTIAL REIT USD.01 | | | | | | | | |
| | | Local | 18,386.000 | 49.635969 | 912,606.92 | 52.820000 | 971,148.52 | 58,541.60 | 0.13 |
| | | Base | | 49.635969 | 912,606.92 | 52.820000 | 971,148.52 | 58,541.60 | 0.13 |
| 65343C102 | NEXTGEN HEALTHCARE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,524.000 | 24.432119 | 1,063,383.55 | 17.140000 | 746,001.36 | -317,382.19 | 0.10 |
| | | Base | | 24.432119 | 1,063,383.55 | 17.140000 | 746,001.36 | -317,382.19 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 66611T108 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,344.000 | 14.346757 | 478,378.28 | 14.740000 | 491,490.56 | 13,112.28 | 0.07 |
| | | Base | | 14.346757 | 478,378.28 | 14.740000 | 491,490.56 | 13,112.28 | 0.07 |
| 667340103 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 98,188.000 | 12.266022 | 1,204,376.17 | 14.070000 | 1,381,505.16 | 177,128.99 | 0.19 |
| | | Base | | 12.266022 | 1,204,376.17 | 14.070000 | 1,381,505.16 | 177,128.99 | 0.19 |
| 66765N105 | NORTHWEST NATURAL HOLDING CO COMMON STOCK | | | | | | | | |
| | | Local | 26,545.000 | 51.848513 | 1,376,318.78 | 47.610000 | 1,263,807.45 | -112,511.33 | 0.17 |
| | | Base | | 51.848513 | 1,376,318.78 | 47.610000 | 1,263,807.45 | -112,511.33 | 0.17 |
| 67011P100 | NOW INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 85,789.000 | 8.901090 | 763,615.60 | 12.120000 | 1,039,762.68 | 276,147.08 | 0.14 |
| | | Base | | 8.901090 | 763,615.60 | 12.120000 | 1,039,762.68 | 276,147.08 | 0.14 |
| 67098H104 | O I GLASS INC COMMON STOCK | | | | | | | | |
| | | Local | 121,052.000 | 15.874499 | 1,921,639.89 | 13.010000 | 1,574,886.52 | -346,753.37 | 0.21 |
| | | Base | | 15.874499 | 1,921,639.89 | 13.010000 | 1,574,886.52 | -346,753.37 | 0.21 |
| 67103X102 | OFG BANCORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 37,662.000 | 17.737435 | 668,027.26 | 27.200000 | 1,024,406.40 | 356,379.14 | 0.14 |
| | | Base | | 17.737435 | 668,027.26 | 27.200000 | 1,024,406.40 | 356,379.14 | 0.14 |
| 671044105 | OSI SYSTEMS INC COMMON STOCK | | | | | | | | |
| | | Local | 12,283.000 | 61.870472 | 759,955.01 | 83.320000 | 1,023,419.56 | 263,464.55 | 0.14 |
| | | Base | | 61.870472 | 759,955.01 | 83.320000 | 1,023,419.56 | 263,464.55 | 0.14 |
| 675232102 | OCEANEERING INTL INC COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 77,687.000 | 12.408858 | 964,006.93 | 8.850000 | 687,529.95 | -276,476.98 | 0.09 |
| | | Base | | 12.408858 | 964,006.93 | 8.850000 | 687,529.95 | -276,476.98 | 0.09 |
| 67623C109 | OFFICE PROPERTIES INCOME TRU REIT USD.01 | | | | | | | | |
| | | Local | 37,525.000 | 46.260630 | 1,735,930.14 | 17.570000 | 659,314.25 | -1,076,615.89 | 0.09 |
| | | Base | | 46.260630 | 1,735,930.14 | 17.570000 | 659,314.25 | -1,076,615.89 | 0.09 |
| 678026105 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 47,960.000 | 17.593595 | 843,788.81 | 4.900000 | 235,004.00 | -608,784.81 | 0.03 |
| | | Base | | 17.593595 | 843,788.81 | 4.900000 | 235,004.00 | -608,784.81 | 0.03 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 68162K106 | OLYMPIC STEEL INC COMMON STOCK | | | | | | | | |
| | | Local | 7,243.000 | 21.687951 | 157,085.83 | 26.320000 | 190,635.76 | 33,549.93 | 0.03 |
| | | Base | | 21.687951 | 157,085.83 | 26.320000 | 190,635.76 | 33,549.93 | 0.03 |
| 68287N100 | ONESPAN INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 26,671.000 | 13.791786 | 367,840.72 | 11.510000 | 306,983.21 | -60,857.51 | 0.04 |
| | | Base | | 13.791786 | 367,840.72 | 11.510000 | 306,983.21 | -60,857.51 | 0.04 |
| 683344105 | ONTO INNOVATION INC COMMON STOCK | | | | | | | | |
| | | Local | 38,402.000 | 30.765845 | 1,181,469.98 | 70.990000 | 2,726,157.98 | 1,544,688.00 | 0.37 |
| | | Base | | 30.765845 | 1,181,469.98 | 70.990000 | 2,726,157.98 | 1,544,688.00 | 0.37 |
| 68401U204 | OPTIMIZERX CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 14,066.000 | 62.470151 | 878,705.15 | 15.870000 | 223,227.42 | -655,477.73 | 0.03 |
| | | Base | | 62.470151 | 878,705.15 | 15.870000 | 223,227.42 | -655,477.73 | 0.03 |
| 68554V108 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | | | | | | | | |
| | | Local | 56,146.000 | 10.919451 | 613,083.50 | 4.090000 | 229,637.14 | -383,446.36 | 0.03 |
| | | Base | | 10.919451 | 613,083.50 | 4.090000 | 229,637.14 | -383,446.36 | 0.03 |
| 68621F102 | ORGANOGENESIS HOLDINGS INC COMMON STOCK | | | | | | | | |
| | | Local | 49,031.000 | 13.892867 | 681,181.18 | 3.590000 | 176,021.29 | -505,159.89 | 0.02 |
| | | Base | | 13.892867 | 681,181.18 | 3.590000 | 176,021.29 | -505,159.89 | 0.02 |
| 68629Y103 | ORION OFFICE REIT INC REIT USD.01 | | | | | | | | |
| | | Local | 43,880.000 | 17.296268 | 758,960.26 | 9.870000 | 433,095.60 | -325,864.66 | 0.06 |
| | | Base | | 17.296268 | 758,960.26 | 9.870000 | 433,095.60 | -325,864.66 | 0.06 |
| 68752M108 | ORTHOFIX MEDICAL INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 15,430.000 | 36.892140 | 569,245.72 | 19.900000 | 307,057.00 | -262,188.72 | 0.04 |
| | | Base | | 36.892140 | 569,245.72 | 19.900000 | 307,057.00 | -262,188.72 | 0.04 |
| 690732102 | OWENS + MINOR INC COMMON STOCK USD2.0 | | | | | | | | |
| | | Local | 58,977.000 | 19.274969 | 1,136,779.87 | 29.510000 | 1,740,411.27 | 603,631.40 | 0.24 |
| | | Base | | 19.274969 | 1,136,779.87 | 29.510000 | 1,740,411.27 | 603,631.40 | 0.24 |
| 691497309 | OXFORD INDUSTRIES INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 11,906.000 | 54.657626 | 650,753.70 | 106.730000 | 1,270,727.38 | 619,973.68 | 0.17 |
| | | Base | | 54.657626 | 650,753.70 | 106.730000 | 1,270,727.38 | 619,973.68 | 0.17 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 69318G106 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 73,968.000 | 9.092626 | 672,563.34 | 34.160000 | 2,526,746.88 | 1,854,183.54 | 0.34 |
| | | Base | | 9.092626 | 672,563.34 | 34.160000 | 2,526,746.88 | 1,854,183.54 | 0.34 |
| 69318J100 | PC CONNECTION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,549.000 | 49.446621 | 422,719.16 | 49.680000 | 424,714.32 | 1,995.16 | 0.06 |
| | | Base | | 49.446621 | 422,719.16 | 49.680000 | 424,714.32 | 1,995.16 | 0.06 |
| 693282105 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | | | | | | | | |
| | | Local | 22,910.000 | 18.687460 | 428,129.71 | 26.380000 | 604,365.80 | 176,236.09 | 0.08 |
| | | Base | | 18.687460 | 428,129.71 | 26.380000 | 604,365.80 | 176,236.09 | 0.08 |
| 69336V101 | PGT INNOVATIONS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 46,431.000 | 12.503609 | 580,555.07 | 20.920000 | 971,336.52 | 390,781.45 | 0.13 |
| | | Base | | 12.503609 | 580,555.07 | 20.920000 | 971,336.52 | 390,781.45 | 0.13 |
| 69354N106 | PRA GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,833.000 | 32.753866 | 1,009,899.94 | 36.940000 | 1,138,971.02 | 129,071.08 | 0.16 |
| | | Base | | 32.753866 | 1,009,899.94 | 36.940000 | 1,138,971.02 | 129,071.08 | 0.16 |
| 69478X105 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 73,562.000 | 31.959655 | 2,351,016.15 | 32.760000 | 2,409,891.12 | 58,874.97 | 0.33 |
| | | Base | | 31.959655 | 2,351,016.15 | 32.760000 | 2,409,891.12 | 58,874.97 | 0.33 |
| 695127100 | PACIRA BIOSCIENCES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 35,209.000 | 42.531992 | 1,497,508.92 | 52.480000 | 1,847,768.32 | 350,259.40 | 0.25 |
| | | Base | | 42.531992 | 1,497,508.92 | 52.480000 | 1,847,768.32 | 350,259.40 | 0.25 |
| 69753M105 | PALOMAR HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 18,536.000 | 81.733896 | 1,515,019.50 | 79.290000 | 1,469,719.44 | -45,300.06 | 0.20 |
| | | Base | | 81.733896 | 1,515,019.50 | 79.290000 | 1,469,719.44 | -45,300.06 | 0.20 |
| 69888T207 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,406.000 | 17.425004 | 616,949.69 | 18.800000 | 665,632.80 | 48,683.11 | 0.09 |
| | | Base | | 17.425004 | 616,949.69 | 18.800000 | 665,632.80 | 48,683.11 | 0.09 |
| 70014A104 | PARK AEROSPACE CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 15,060.000 | 21.106821 | 317,868.72 | 11.510000 | 173,340.60 | -144,528.12 | 0.02 |
| | | Base | | 21.106821 | 317,868.72 | 11.510000 | 173,340.60 | -144,528.12 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 700658107 | PARK NATIONAL CORP COMMON STOCK | | | | | | | | |
| | | Local | 11,206.000 | 92.862242 | 1,040,614.28 | 131.830000 | 1,477,286.98 | 436,672.70 | 0.20 |
| | | Base | | 92.862242 | 1,040,614.28 | 131.830000 | 1,477,286.98 | 436,672.70 | 0.20 |
| 703343103 | PATRICK INDUSTRIES INC COMMON STOCK | | | | | | | | |
| | | Local | 16,935.000 | 46.276118 | 783,686.06 | 52.970000 | 897,046.95 | 113,360.89 | 0.12 |
| | | Base | | 46.276118 | 783,686.06 | 52.970000 | 897,046.95 | 113,360.89 | 0.12 |
| 703481101 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 167,614.000 | 6.291798 | 1,054,593.43 | 14.900000 | 2,497,448.60 | 1,442,855.17 | 0.34 |
| | | Base | | 6.291798 | 1,054,593.43 | 14.900000 | 2,497,448.60 | 1,442,855.17 | 0.34 |
| 70788V102 | RANGER OIL CORP A COMMON STOCK | | | | | | | | |
| | | Local | 16,399.000 | 48.215176 | 790,680.67 | 38.990000 | 639,397.01 | -151,283.66 | 0.09 |
| | | Base | | 48.215176 | 790,680.67 | 38.990000 | 639,397.01 | -151,283.66 | 0.09 |
| 70805E109 | PENNANT GROUP INC/THE COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 21,006.000 | 9.769227 | 205,212.39 | 15.670000 | 329,164.02 | 123,951.63 | 0.04 |
| | | Base | | 9.769227 | 205,212.39 | 15.670000 | 329,164.02 | 123,951.63 | 0.04 |
| 70931T103 | PENNYMAC MORTGAGE INVESTMENT REIT USD.01 | | | | | | | | |
| | | Local | 71,256.000 | 17.310419 | 1,233,471.22 | 14.850000 | 1,058,151.60 | -175,319.62 | 0.14 |
| | | Base | | 17.310419 | 1,233,471.22 | 14.850000 | 1,058,151.60 | -175,319.62 | 0.14 |
| 71363P106 | PERDOCEO EDUCATION CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 53,297.000 | 8.626063 | 459,743.27 | 11.580000 | 617,179.26 | 157,435.99 | 0.08 |
| | | Base | | 8.626063 | 459,743.27 | 11.580000 | 617,179.26 | 157,435.99 | 0.08 |
| 71375U101 | PERFICIENT INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 26,850.000 | 36.628682 | 983,480.12 | 78.100000 | 2,096,985.00 | 1,113,504.88 | 0.29 |
| | | Base | | 36.628682 | 983,480.12 | 78.100000 | 2,096,985.00 | 1,113,504.88 | 0.29 |
| 716382106 | PETMED EXPRESS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 16,257.000 | 18.201760 | 295,906.02 | 20.570000 | 334,406.49 | 38,500.47 | 0.05 |
| | | Base | | 18.201760 | 295,906.02 | 20.570000 | 334,406.49 | 38,500.47 | 0.05 |
| 71742Q106 | PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 15,760.000 | 27.839374 | 438,748.53 | 14.810000 | 233,405.60 | -205,342.93 | 0.03 |
| | | Base | | 27.839374 | 438,748.53 | 14.810000 | 233,405.60 | -205,342.93 | 0.03 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 719405102 | PHOTRONICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 47,834.000 | 11.260457 | 538,632.68 | 16.800000 | 803,611.20 | 264,978.52 | 0.11 |
| | | Base | | 11.260457 | 538,632.68 | 16.800000 | 803,611.20 | 264,978.52 | 0.11 |
| 724078100 | PIPER SANDLER COS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,961.000 | 63.493504 | 695,952.30 | 114.570000 | 1,255,801.77 | 559,849.47 | 0.17 |
| | | Base | | 63.493504 | 695,952.30 | 114.570000 | 1,255,801.77 | 559,849.47 | 0.17 |
| 724479100 | PITNEY BOWES INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 126,330.000 | 5.742848 | 725,494.03 | 2.890000 | 365,093.70 | -360,400.33 | 0.05 |
| | | Base | | 5.742848 | 725,494.03 | 2.890000 | 365,093.70 | -360,400.33 | 0.05 |
| 729132100 | PLEXUS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,483.000 | 47.064271 | 1,011,081.74 | 93.730000 | 2,013,601.59 | 1,002,519.85 | 0.27 |
| | | Base | | 47.064271 | 1,011,081.74 | 93.730000 | 2,013,601.59 | 1,002,519.85 | 0.27 |
| 739128106 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,029.000 | 33.579367 | 236,029.37 | 24.660000 | 173,335.14 | -62,694.23 | 0.02 |
| | | Base | | 33.579367 | 236,029.37 | 24.660000 | 173,335.14 | -62,694.23 | 0.02 |
| 740367404 | PREFERRED BANK/LOS ANGELES COMMON STOCK | | | | | | | | |
| | | Local | 10,551.000 | 62.471080 | 659,132.36 | 67.840000 | 715,779.84 | 56,647.48 | 0.10 |
| | | Base | | 62.471080 | 659,132.36 | 67.840000 | 715,779.84 | 56,647.48 | 0.10 |
| 74112D101 | PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,961.000 | 52.999228 | 2,064,902.94 | 50.580000 | 1,970,647.38 | -94,255.56 | 0.27 |
| | | Base | | 52.999228 | 2,064,902.94 | 50.580000 | 1,970,647.38 | -94,255.56 | 0.27 |
| 741511109 | PRICESMART INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 18,661.000 | 69.450739 | 1,296,020.24 | 63.270000 | 1,180,681.47 | -115,338.77 | 0.16 |
| | | Base | | 69.450739 | 1,296,020.24 | 63.270000 | 1,180,681.47 | -115,338.77 | 0.16 |
| 74267C106 | PROASSURANCE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 41,882.000 | 33.495357 | 1,402,852.54 | 21.390000 | 895,855.98 | -506,996.56 | 0.12 |
| | | Base | | 33.495357 | 1,402,852.54 | 21.390000 | 895,855.98 | -506,996.56 | 0.12 |
| 74319R101 | PROG HOLDINGS INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 14,358.000 | 26.755217 | 384,151.41 | 18.540000 | 266,197.32 | -117,954.09 | 0.04 |
| | | Base | | 26.755217 | 384,151.41 | 18.540000 | 266,197.32 | -117,954.09 | 0.04 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 743312100 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,914.000 | 31.084517 | 1,054,200.31 | 48.130000 | 1,632,280.82 | 578,080.51 | 0.22 |
| | | Base | | 31.084517 | 1,054,200.31 | 48.130000 | 1,632,280.82 | 578,080.51 | 0.22 |
| 74347M108 | PROPETRO HOLDING CORP COMMON STOCK | | | | | | | | |
| | | Local | 66,237.000 | 13.785849 | 913,133.31 | 9.160000 | 606,730.92 | -306,402.39 | 0.08 |
| | | Base | | 13.785849 | 913,133.31 | 9.160000 | 606,730.92 | -306,402.39 | 0.08 |
| 743713109 | PROTO LABS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 21,307.000 | 75.407766 | 1,606,713.28 | 38.400000 | 818,188.80 | -788,524.48 | 0.11 |
| | | Base | | 75.407766 | 1,606,713.28 | 38.400000 | 818,188.80 | -788,524.48 | 0.11 |
| 74386T105 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 58,366.000 | 17.228873 | 1,005,580.40 | 23.230000 | 1,355,842.18 | 350,261.78 | 0.18 |
| | | Base | | 17.228873 | 1,005,580.40 | 23.230000 | 1,355,842.18 | 350,261.78 | 0.18 |
| 743CVR037 | PROGENIC PHARMACEUTICALS INC. COMMON STOCK | | | | | | | | |
| | | Local | 79,656.000 | 0.000000 | 0.00 | 0.376400 | 29,982.52 | 29,982.52 | 0.00 |
| | | Base | | 0.000000 | 0.00 | 0.376400 | 29,982.52 | 29,982.52 | 0.00 |
| 747316107 | QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 10,410.000 | 97.561882 | 1,015,619.19 | 174.320000 | 1,814,671.20 | 799,052.01 | 0.25 |
| | | Base | | 97.561882 | 1,015,619.19 | 174.320000 | 1,814,671.20 | 799,052.01 | 0.25 |
| 747619104 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,872.000 | 17.153363 | 443,791.80 | 22.300000 | 576,945.60 | 133,153.80 | 0.08 |
| | | Base | | 17.153363 | 443,791.80 | 22.300000 | 576,945.60 | 133,153.80 | 0.08 |
| 74874Q100 | QUINSTREET INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 39,073.000 | 10.001645 | 390,794.27 | 12.010000 | 469,266.73 | 78,472.46 | 0.06 |
| | | Base | | 10.001645 | 390,794.27 | 12.010000 | 469,266.73 | 78,472.46 | 0.06 |
| 749607107 | RLI CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 18,935.000 | 40.164902 | 760,522.42 | 109.760000 | 2,078,305.60 | 1,317,783.18 | 0.28 |
| | | Base | | 40.164902 | 760,522.42 | 109.760000 | 2,078,305.60 | 1,317,783.18 | 0.28 |
| 749660106 | RPC INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 54,555.000 | 5.222016 | 284,887.08 | 7.950000 | 433,712.25 | 148,825.17 | 0.06 |
| | | Base | | 5.222016 | 284,887.08 | 7.950000 | 433,712.25 | 148,825.17 | 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 |
|---|---|---|---|---|---|---|---|---|
| 74967X103 | RH COMMON STOCK USD.0001 | | | | | | | |
| | 7,764.000 | Local | 37.290815 | 289,525.89 | 255.910000 | 1,986,885.24 | 1,697,359.35 | 0.27 |
| | | Base | 37.290815 | 289,525.89 | 255.910000 | 1,986,885.24 | 1,697,359.35 | 0.27 |
| 74971D101 | RPT REALTY REIT USD.01 | | | | | | | |
| | 65,953.000 | Local | 12.189002 | 803,901.24 | 9.630000 | 635,127.39 | -168,773.85 | 0.09 |
| | | Base | 12.189002 | 803,901.24 | 9.630000 | 635,127.39 | -168,773.85 | 0.09 |
| 750491102 | RADNET INC COMMON STOCK USD.0001 | | | | | | | |
| | 36,158.000 | Local | 19.210077 | 694,597.96 | 20.090000 | 726,414.22 | 31,816.26 | 0.10 |
| | | Base | 19.210077 | 694,597.96 | 20.090000 | 726,414.22 | 31,816.26 | 0.10 |
| 750917106 | RAMBUS INC COMMON STOCK USD.001 | | | | | | | |
| | 85,422.000 | Local | 13.871668 | 1,184,945.65 | 25.790000 | 2,203,033.38 | 1,018,087.73 | 0.30 |
| | | Base | 13.871668 | 1,184,945.65 | 25.790000 | 2,203,033.38 | 1,018,087.73 | 0.30 |
| 75508B104 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | | | | | | | |
| | 49,477.000 | Local | 12.388792 | 612,960.28 | 4.520000 | 223,636.04 | -389,324.24 | 0.03 |
| | | Base | 12.388792 | 612,960.28 | 4.520000 | 223,636.04 | -389,324.24 | 0.03 |
| 75524W108 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001 | | | | | | | |
| | 14,929.000 | Local | 30.009490 | 448,011.68 | 22.760000 | 339,784.04 | -108,227.64 | 0.05 |
| | | Base | 30.009490 | 448,011.68 | 22.760000 | 339,784.04 | -108,227.64 | 0.05 |
| 75574U101 | READY CAPITAL CORP REIT USD.0001 | | | | | | | |
| | 54,187.000 | Local | 14.111079 | 764,637.06 | 13.100000 | 709,849.70 | -54,787.36 | 0.10 |
| | | Base | 14.111079 | 764,637.06 | 13.100000 | 709,849.70 | -54,787.36 | 0.10 |
| 75605Y106 | ANYWHERE REAL ESTATE INC COMMON STOCK USD.01 | | | | | | | |
| | 91,561.000 | Local | 7.977298 | 730,409.42 | 9.770000 | 894,550.97 | 164,141.55 | 0.12 |
| | | Base | 7.977298 | 730,409.42 | 9.770000 | 894,550.97 | 164,141.55 | 0.12 |
| 758075402 | REDWOOD TRUST INC REIT USD.01 | | | | | | | |
| | 93,217.000 | Local | 11.219572 | 1,045,854.83 | 7.750000 | 722,431.75 | -323,423.08 | 0.10 |
| | | Base | 11.219572 | 1,045,854.83 | 7.750000 | 722,431.75 | -323,423.08 | 0.10 |
| 75901B107 | REGENXBIO INC COMMON STOCK USD.0001 | | | | | | | |
| | 29,414.000 | Local | 52.556788 | 1,545,905.37 | 29.500000 | 867,713.00 | -678,192.37 | 0.12 |
| | | Base | 52.556788 | 1,545,905.37 | 29.500000 | 867,713.00 | -678,192.37 | 0.12 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 75970E107 | RENASANT CORP COMMON STOCK USD5.0 | | | | | | | |
| | 43,317.000 | Local | 32.101568 | 1,390,543.61 | 33.340000 | 1,444,188.78 | 53,645.17 | 0.20 |
| | | Base | 32.101568 | 1,390,543.61 | 33.340000 | 1,444,188.78 | 53,645.17 | 0.20 |
| 76009N100 | RENT A CENTER INC COMMON STOCK USD.01 | | | | | | | |
| | 41,705.000 | Local | 23.334975 | 973,185.12 | 25.840000 | 1,077,657.20 | 104,472.08 | 0.15 |
| | | Base | 23.334975 | 973,185.12 | 25.840000 | 1,077,657.20 | 104,472.08 | 0.15 |
| 76118Y104 | RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | |
| | 112,671.000 | Local | 14.977527 | 1,687,532.95 | 20.820000 | 2,345,810.22 | 658,277.27 | 0.32 |
| | | Base | 14.977527 | 1,687,532.95 | 20.820000 | 2,345,810.22 | 658,277.27 | 0.32 |
| 76122Q105 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | | | | | | | |
| | 24,114.000 | Local | 12.906196 | 311,220.01 | 19.540000 | 471,187.56 | 159,967.55 | 0.06 |
| | | Base | 12.906196 | 311,220.01 | 19.540000 | 471,187.56 | 159,967.55 | 0.06 |
| 76131N101 | RETAIL OPPORTUNITY INVESTMEN REIT USD.0001 | | | | | | | |
| | 96,245.000 | Local | 15.869475 | 1,527,357.58 | 16.750000 | 1,612,103.75 | 84,746.17 | 0.22 |
| | | Base | 15.869475 | 1,527,357.58 | 16.750000 | 1,612,103.75 | 84,746.17 | 0.22 |
| 761624105 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | | | | | | | |
| | 12,111.000 | Local | 21.490050 | 260,265.99 | 30.300000 | 366,963.30 | 106,697.31 | 0.05 |
| | | Base | 21.490050 | 260,265.99 | 30.300000 | 366,963.30 | 106,697.31 | 0.05 |
| 775133101 | ROGERS CORP COMMON STOCK USD1.0 | | | | | | | |
| | 14,514.000 | Local | 102.615688 | 1,489,364.10 | 250.520000 | 3,636,047.28 | 2,146,683.18 | 0.50 |
| | | Base | 102.615688 | 1,489,364.10 | 250.520000 | 3,636,047.28 | 2,146,683.18 | 0.50 |
| 783332109 | RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 24,260.000 | Local | 10.881086 | 263,975.14 | 18.220000 | 442,017.20 | 178,042.06 | 0.06 |
| | | Base | 10.881086 | 263,975.14 | 18.220000 | 442,017.20 | 178,042.06 | 0.06 |
| 783859101 | S + T BANCORP INC COMMON STOCK USD2.5 | | | | | | | |
| | 30,462.000 | Local | 26.562760 | 809,154.78 | 29.640000 | 902,893.68 | 93,738.90 | 0.12 |
| | | Base | 26.562760 | 809,154.78 | 29.640000 | 902,893.68 | 93,738.90 | 0.12 |
| 78454L100 | SM ENERGY CO COMMON STOCK USD.01 | | | | | | | |
| | 94,433.000 | Local | 15.920224 | 1,503,394.50 | 44.070000 | 4,161,662.31 | 2,658,267.81 | 0.57 |
| | | Base | 15.920224 | 1,503,394.50 | 44.070000 | 4,161,662.31 | 2,658,267.81 | 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 |
|---|---|---|---|---|---|---|---|---|
| 78463M107 | SPS COMMERCE INC COMMON STOCK USD.001 | | | | | | | |
| | 27,970.000 | Local | 54.120508 | 1,513,750.61 | 122.120000 | 3,415,696.40 | 1,901,945.79 | 0.47 |
| | | Base | 54.120508 | 1,513,750.61 | 122.120000 | 3,415,696.40 | 1,901,945.79 | 0.47 |
| 78473E103 | SPX TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | |
| | 35,478.000 | Local | 24.935045 | 884,645.51 | 57.060000 | 2,024,374.68 | 1,139,729.17 | 0.28 |
| | | Base | 24.935045 | 884,645.51 | 57.060000 | 2,024,374.68 | 1,139,729.17 | 0.28 |
| 78645L100 | SAFEHOLD INC REIT USD.01 | | | | | | | |
| | 12,000.000 | Local | 45.787218 | 549,446.61 | 38.030000 | 456,360.00 | -93,086.61 | 0.06 |
| | | Base | 45.787218 | 549,446.61 | 38.030000 | 456,360.00 | -93,086.61 | 0.06 |
| 78648T100 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 10,852.000 | Local | 62.864862 | 682,209.48 | 90.050000 | 977,222.60 | 295,013.12 | 0.13 |
| | | Base | 62.864862 | 682,209.48 | 90.050000 | 977,222.60 | 295,013.12 | 0.13 |
| 790148100 | ST JOE CO/THE COMMON STOCK | | | | | | | |
| | 25,565.000 | Local | 26.135237 | 668,147.33 | 38.200000 | 976,583.00 | 308,435.67 | 0.13 |
| | | Base | 26.135237 | 668,147.33 | 38.200000 | 976,583.00 | 308,435.67 | 0.13 |
| 79546E104 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 82,916.000 | Local | 9.691019 | 803,540.49 | 14.880000 | 1,233,790.08 | 430,249.59 | 0.17 |
| | | Base | 9.691019 | 803,540.49 | 14.880000 | 1,233,790.08 | 430,249.59 | 0.17 |
| 800422107 | JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01 | | | | | | | |
| | 6,919.000 | Local | 75.639185 | 523,347.52 | 80.730000 | 558,570.87 | 35,223.35 | 0.08 |
| | | Base | 75.639185 | 523,347.52 | 80.730000 | 558,570.87 | 35,223.35 | 0.08 |
| 801056102 | SANMINA CORP COMMON STOCK USD.01 | | | | | | | |
| | 47,148.000 | Local | 23.220397 | 1,094,795.30 | 48.520000 | 2,287,620.96 | 1,192,825.66 | 0.31 |
| | | Base | 23.220397 | 1,094,795.30 | 48.520000 | 2,287,620.96 | 1,192,825.66 | 0.31 |
| 804395101 | SAUL CENTERS INC REIT USD.01 | | | | | | | |
| | 10,186.000 | Local | 42.492369 | 432,827.27 | 44.290000 | 451,137.94 | 18,310.67 | 0.06 |
| | | Base | 42.492369 | 432,827.27 | 44.290000 | 451,137.94 | 18,310.67 | 0.06 |
| 806037107 | SCANSOURCE INC COMMON STOCK | | | | | | | |
| | 19,552.000 | Local | 33.156119 | 648,268.43 | 28.970000 | 566,421.44 | -81,846.99 | 0.08 |
| | | Base | 33.156119 | 648,268.43 | 28.970000 | 566,421.44 | -81,846.99 | 0.08 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 807066105 | SCHOLASTIC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,612.000 | 32.734454 | 772,925.93 | 45.910000 | 1,084,026.92 | 311,100.99 | 0.15 |
| | | Base | | 32.734454 | 772,925.93 | 45.910000 | 1,084,026.92 | 311,100.99 | 0.15 |
| 808541106 | MATIV HOLDINGS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 42,368.000 | 29.412624 | 1,246,154.04 | 23.620000 | 1,000,732.16 | -245,421.88 | 0.14 |
| | | Base | | 29.412624 | 1,246,154.04 | 23.620000 | 1,000,732.16 | -245,421.88 | 0.14 |
| 811054402 | EW SCRIPPS CO/THE A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,789.000 | 14.996174 | 671,663.63 | 14.950000 | 669,595.55 | -2,068.08 | 0.09 |
| | | Base | | 14.996174 | 671,663.63 | 14.950000 | 669,595.55 | -2,068.08 | 0.09 |
| 811707801 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 47,454.000 | 27.825874 | 1,320,449.04 | 32.320000 | 1,533,713.28 | 213,264.24 | 0.21 |
| | | Base | | 27.825874 | 1,320,449.04 | 32.320000 | 1,533,713.28 | 213,264.24 | 0.21 |
| 81619Q105 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 79,967.000 | 16.305842 | 1,303,929.27 | 25.640000 | 2,050,353.88 | 746,424.61 | 0.28 |
| | | Base | | 16.305842 | 1,303,929.27 | 25.640000 | 2,050,353.88 | 746,424.61 | 0.28 |
| 816307300 | SELECTQUOTE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 96,821.000 | 11.504248 | 1,113,852.81 | 1.110000 | 107,471.31 | -1,006,381.50 | 0.01 |
| | | Base | | 11.504248 | 1,113,852.81 | 1.110000 | 107,471.31 | -1,006,381.50 | 0.01 |
| 817070501 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 4,698.000 | 32.422678 | 152,321.74 | 52.830000 | 248,195.34 | 95,873.60 | 0.03 |
| | | Base | | 32.422678 | 152,321.74 | 52.830000 | 248,195.34 | 95,873.60 | 0.03 |
| 81761L102 | SERVICE PROPERTIES TRUST REIT USD.01 | | | | | | | | |
| | | Local | 127,930.000 | 11.716770 | 1,498,926.45 | 6.840000 | 875,041.20 | -623,885.25 | 0.12 |
| | | Base | | 11.716770 | 1,498,926.45 | 6.840000 | 875,041.20 | -623,885.25 | 0.12 |
| 81768T108 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 37,863.000 | 37.135998 | 1,406,080.29 | 84.360000 | 3,194,122.68 | 1,788,042.39 | 0.43 |
| | | Base | | 37.135998 | 1,406,080.29 | 84.360000 | 3,194,122.68 | 1,788,042.39 | 0.43 |
| 819047101 | SHAKE SHACK INC CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,395.000 | 53.631461 | 1,630,128.25 | 47.660000 | 1,448,625.70 | -181,502.55 | 0.20 |
| | | Base | | 53.631461 | 1,630,128.25 | 47.660000 | 1,448,625.70 | -181,502.55 | 0.20 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 82312B106 | SHENANDOAH TELECOMMUNICATION COMMON STOCK | | | | | | | | |
| | | Local | 38,789.000 | 35.819166 | 1,389,389.63 | 22.290000 | 864,606.81 | -524,782.82 | 0.12 |
| | | Base | | 35.819166 | 1,389,389.63 | 22.290000 | 864,606.81 | -524,782.82 | 0.12 |
| 824889109 | SHOE CARNIVAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,254.000 | 17.820382 | 236,191.34 | 23.790000 | 315,312.66 | 79,121.32 | 0.04 |
| | | Base | | 17.820382 | 236,191.34 | 23.790000 | 315,312.66 | 79,121.32 | 0.04 |
| 825690100 | SHUTTERSTOCK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,971.000 | 53.713515 | 965,285.58 | 55.410000 | 995,773.11 | 30,487.53 | 0.14 |
| | | Base | | 53.713515 | 965,285.58 | 55.410000 | 995,773.11 | 30,487.53 | 0.14 |
| 828730200 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 98,207.000 | 23.382058 | 2,296,281.78 | 23.590000 | 2,316,703.13 | 20,421.35 | 0.32 |
| | | Base | | 23.382058 | 2,296,281.78 | 23.590000 | 2,316,703.13 | 20,421.35 | 0.32 |
| 82900L102 | SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 68,444.000 | 32.474133 | 2,222,659.56 | 30.550000 | 2,090,964.20 | -131,695.36 | 0.28 |
| | | Base | | 32.474133 | 2,222,659.56 | 30.550000 | 2,090,964.20 | -131,695.36 | 0.28 |
| 829214105 | SIMULATIONS PLUS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 12,214.000 | 58.076190 | 709,342.58 | 60.050000 | 733,450.70 | 24,108.12 | 0.10 |
| | | Base | | 58.076190 | 709,342.58 | 60.050000 | 733,450.70 | 24,108.12 | 0.10 |
| 82981J109 | SITE CENTERS CORP REIT USD.1 | | | | | | | | |
| | | Local | 140,840.000 | 9.590181 | 1,350,681.12 | 12.960000 | 1,825,286.40 | 474,605.28 | 0.25 |
| | | Base | | 9.590181 | 1,350,681.12 | 12.960000 | 1,825,286.40 | 474,605.28 | 0.25 |
| 83001A102 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK | | | | | | | | |
| | | Local | 39,790.000 | 24.244559 | 964,691.02 | 22.150000 | 881,348.50 | -83,342.52 | 0.12 |
| | | Base | | 24.244559 | 964,691.02 | 22.150000 | 881,348.50 | -83,342.52 | 0.12 |
| 830879102 | SKYWEST INC COMMON STOCK | | | | | | | | |
| | | Local | 39,150.000 | 22.539402 | 882,417.59 | 21.290000 | 833,503.50 | -48,914.09 | 0.11 |
| | | Base | | 22.539402 | 882,417.59 | 21.290000 | 833,503.50 | -48,914.09 | 0.11 |
| 83125X103 | SLEEP NUMBER CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,228.000 | 28.060384 | 483,424.29 | 41.430000 | 713,756.04 | 230,331.75 | 0.10 |
| | | Base | | 28.060384 | 483,424.29 | 41.430000 | 713,756.04 | 230,331.75 | 0.10 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 83545G102 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,147.000 | 21.677059 | 328,342.41 | 53.190000 | 805,668.93 | 477,326.52 | 0.11 |
| | | Base | | 21.677059 | 328,342.41 | 53.190000 | 805,668.93 | 477,326.52 | 0.11 |
| 83570H108 | SONOS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 99,102.000 | 27.623788 | 2,737,572.65 | 15.040000 | 1,490,494.08 | -1,247,078.57 | 0.20 |
| | | Base | | 27.623788 | 2,737,572.65 | 15.040000 | 1,490,494.08 | -1,247,078.57 | 0.20 |
| 838518108 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 94,854.000 | 28.217105 | 2,676,505.25 | 33.850000 | 3,210,807.90 | 534,302.65 | 0.44 |
| | | Base | | 28.217105 | 2,676,505.25 | 33.850000 | 3,210,807.90 | 534,302.65 | 0.44 |
| 84470P109 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 24,891.000 | 30.769529 | 765,884.34 | 37.680000 | 937,892.88 | 172,008.54 | 0.13 |
| | | Base | | 30.769529 | 765,884.34 | 37.680000 | 937,892.88 | 172,008.54 | 0.13 |
| 847215100 | SPARTANNASH CO COMMON STOCK | | | | | | | | |
| | | Local | 28,010.000 | 21.668335 | 606,930.07 | 30.430000 | 852,344.30 | 245,414.23 | 0.12 |
| | | Base | | 21.668335 | 606,930.07 | 30.430000 | 852,344.30 | 245,414.23 | 0.12 |
| 853666105 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | | | | | | | | |
| | | Local | 14,717.000 | 29.656362 | 436,452.68 | 36.700000 | 540,113.90 | 103,661.22 | 0.07 |
| | | Base | | 29.656362 | 436,452.68 | 36.700000 | 540,113.90 | 103,661.22 | 0.07 |
| 854231107 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | | | | | | | | |
| | | Local | 9,353.000 | 56.789334 | 531,150.64 | 90.410000 | 845,604.73 | 314,454.09 | 0.12 |
| | | Base | | 56.789334 | 531,150.64 | 90.410000 | 845,604.73 | 314,454.09 | 0.12 |
| 858586100 | STEPAN CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 16,463.000 | 68.238464 | 1,123,409.83 | 104.230000 | 1,715,938.49 | 592,528.66 | 0.23 |
| | | Base | | 68.238464 | 1,123,409.83 | 104.230000 | 1,715,938.49 | 592,528.66 | 0.23 |
| 860372101 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 20,936.000 | 32.800763 | 686,716.78 | 50.640000 | 1,060,199.04 | 373,482.26 | 0.14 |
| | | Base | | 32.800763 | 686,716.78 | 50.640000 | 1,060,199.04 | 373,482.26 | 0.14 |
| 861896108 | STONEX GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,298.000 | 39.998441 | 531,899.27 | 92.840000 | 1,234,586.32 | 702,687.05 | 0.17 |
| | | Base | | 39.998441 | 531,899.27 | 92.840000 | 1,234,586.32 | 702,687.05 | 0.17 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 86272C103 | STRATEGIC EDUCATION INC COMMON STOCK USD.01 | | | | | | | |
| | 17,792.000 | Local | 75.110155 | 1,336,359.88 | 64.700000 | 1,151,142.40 | -185,217.48 | 0.16 |
| | | Base | 75.110155 | 1,336,359.88 | 64.700000 | 1,151,142.40 | -185,217.48 | 0.16 |
| 86333M108 | STRIDE INC COMMON STOCK USD.0001 | | | | | | | |
| | 32,971.000 | Local | 41.249829 | 1,360,048.11 | 38.140000 | 1,257,513.94 | -102,534.17 | 0.17 |
| | | Base | 41.249829 | 1,360,048.11 | 38.140000 | 1,257,513.94 | -102,534.17 | 0.17 |
| 864159108 | STURM RUGER + CO INC COMMON STOCK USD1.0 | | | | | | | |
| | 13,646.000 | Local | 45.222677 | 617,108.65 | 52.250000 | 713,003.50 | 95,894.85 | 0.10 |
| | | Base | 45.222677 | 617,108.65 | 52.250000 | 713,003.50 | 95,894.85 | 0.10 |
| 866082100 | SUMMIT HOTEL PROPERTIES INC REIT | | | | | | | |
| | 82,965.000 | Local | 11.544670 | 957,803.51 | 7.860000 | 652,104.90 | -305,698.61 | 0.09 |
| | | Base | 11.544670 | 957,803.51 | 7.860000 | 652,104.90 | -305,698.61 | 0.09 |
| 866683105 | SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.001 | | | | | | | |
| | 24,177.000 | Local | 18.478053 | 446,743.88 | 19.920000 | 481,605.84 | 34,861.96 | 0.07 |
| | | Base | 18.478053 | 446,743.88 | 19.920000 | 481,605.84 | 34,861.96 | 0.07 |
| 86722A103 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | 64,612.000 | Local | 9.647119 | 623,319.68 | 6.590000 | 425,793.08 | -197,526.60 | 0.06 |
| | | Base | 9.647119 | 623,319.68 | 6.590000 | 425,793.08 | -197,526.60 | 0.06 |
| 867892101 | SUNSTONE HOTEL INVESTORS INC REIT USD.01 | | | | | | | |
| | 167,346.000 | Local | 10.865900 | 1,818,364.91 | 10.890000 | 1,822,397.94 | 4,033.03 | 0.25 |
| | | Base | 10.865900 | 1,818,364.91 | 10.890000 | 1,822,397.94 | 4,033.03 | 0.25 |
| 868459108 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | |
| | 41,390.000 | Local | 21.387078 | 885,211.15 | 34.230000 | 1,416,779.70 | 531,568.55 | 0.19 |
| | | Base | 21.387078 | 885,211.15 | 34.230000 | 1,416,779.70 | 531,568.55 | 0.19 |
| 868873100 | SURMODICS INC COMMON STOCK USD.05 | | | | | | | |
| | 10,841.000 | Local | 25.642003 | 277,984.95 | 33.690000 | 365,233.29 | 87,248.34 | 0.05 |
| | | Base | 25.642003 | 277,984.95 | 33.690000 | 365,233.29 | 87,248.34 | 0.05 |
| 871332102 | SYLVAMO CORP COMMON STOCK USD1.0 | | | | | | | |
| | 27,345.000 | Local | 32.243852 | 881,708.12 | 44.440000 | 1,215,211.80 | 333,503.68 | 0.17 |
| | | Base | 32.243852 | 881,708.12 | 44.440000 | 1,215,211.80 | 333,503.68 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 87265H109 | TRI POINTE HOMES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,233.000 | 20.013552 | 525,015.50 | 17.330000 | 454,617.89 | -70,397.61 | 0.06 |
| | | Base | | 20.013552 | 525,015.50 | 17.330000 | 454,617.89 | -70,397.61 | 0.06 |
| 87305R109 | TTM TECHNOLOGIES COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 78,275.000 | 12.453204 | 974,774.56 | 15.730000 | 1,231,265.75 | 256,491.19 | 0.17 |
| | | Base | | 12.453204 | 974,774.56 | 15.730000 | 1,231,265.75 | 256,491.19 | 0.17 |
| 87484T108 | TALOS ENERGY INC COMMON STOCK | | | | | | | | |
| | | Local | 31,978.000 | 16.613383 | 531,262.75 | 20.730000 | 662,903.94 | 131,641.19 | 0.09 |
| | | Base | | 16.613383 | 531,262.75 | 20.730000 | 662,903.94 | 131,641.19 | 0.09 |
| 875465106 | TANGER FACTORY OUTLET CENTER REIT USD.01 | | | | | | | | |
| | | Local | 80,895.000 | 14.879293 | 1,203,660.44 | 15.420000 | 1,247,400.90 | 43,740.46 | 0.17 |
| | | Base | | 14.879293 | 1,203,660.44 | 15.420000 | 1,247,400.90 | 43,740.46 | 0.17 |
| 87874R100 | TECHTARGET COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 20,609.000 | 37.988716 | 782,909.45 | 64.900000 | 1,337,524.10 | 554,614.65 | 0.18 |
| | | Base | | 37.988716 | 782,909.45 | 64.900000 | 1,337,524.10 | 554,614.65 | 0.18 |
| 879433829 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 76,456.000 | 20.049120 | 1,532,875.49 | 16.270000 | 1,243,939.12 | -288,936.37 | 0.17 |
| | | Base | | 20.049120 | 1,532,875.49 | 16.270000 | 1,243,939.12 | -288,936.37 | 0.17 |
| 880345103 | TENNANT CO COMMON STOCK USD.375 | | | | | | | | |
| | | Local | 14,398.000 | 53.499085 | 770,279.83 | 60.350000 | 868,919.30 | 98,639.47 | 0.12 |
| | | Base | | 53.499085 | 770,279.83 | 60.350000 | 868,919.30 | 98,639.47 | 0.12 |
| 88337F105 | ODP CORP/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 79,431.000 | 25.496059 | 2,025,177.50 | 35.750000 | 2,839,658.25 | 814,480.75 | 0.39 |
| | | Base | | 25.496059 | 2,025,177.50 | 35.750000 | 2,839,658.25 | 814,480.75 | 0.39 |
| 88554D205 | 3D SYSTEMS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 100,999.000 | 11.938957 | 1,205,822.71 | 10.130000 | 1,023,119.87 | -182,702.84 | 0.14 |
| | | Base | | 11.938957 | 1,205,822.71 | 10.130000 | 1,023,119.87 | -182,702.84 | 0.14 |
| 886029206 | THRYV HOLDINGS INC COMMON STOCK | | | | | | | | |
| | | Local | 13,266.000 | 35.994811 | 477,507.16 | 25.580000 | 339,344.28 | -138,162.88 | 0.05 |
| | | Base | | 35.994811 | 477,507.16 | 25.580000 | 339,344.28 | -138,162.88 | 0.05 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 887399103 | TIMKENSTEEL CORP COMMON STOCK | | | | | | | | |
| | | Local | 32,156.000 | 15.245069 | 490,220.43 | 15.340000 | 493,273.04 | 3,052.61 | 0.07 |
| | | Base | | 15.245069 | 490,220.43 | 15.340000 | 493,273.04 | 3,052.61 | 0.07 |
| 88830M102 | TITAN INTERNATIONAL INC COMMON STOCK | | | | | | | | |
| | | Local | 39,814.000 | 15.704675 | 625,265.93 | 14.030000 | 558,590.42 | -66,675.51 | 0.08 |
| | | Base | | 15.704675 | 625,265.93 | 14.030000 | 558,590.42 | -66,675.51 | 0.08 |
| 890110109 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 9,116.000 | 56.893936 | 518,645.12 | 71.640000 | 653,070.24 | 134,425.12 | 0.09 |
| | | Base | | 56.893936 | 518,645.12 | 71.640000 | 653,070.24 | 134,425.12 | 0.09 |
| 890516107 | TOOTSIE ROLL INDS COMMON STOCK USD.694 | | | | | | | | |
| | | Local | 13,804.000 | 35.048248 | 483,806.01 | 35.830000 | 494,597.32 | 10,791.31 | 0.07 |
| | | Base | | 35.048248 | 483,806.01 | 35.830000 | 494,597.32 | 10,791.31 | 0.07 |
| 894650100 | TREDEGAR CORP COMMON STOCK | | | | | | | | |
| | | Local | 19,937.000 | 17.443371 | 347,768.48 | 10.210000 | 203,556.77 | -144,211.71 | 0.03 |
| | | Base | | 17.443371 | 347,768.48 | 10.210000 | 203,556.77 | -144,211.71 | 0.03 |
| 89469A104 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,409.000 | 38.294772 | 1,662,337.77 | 46.600000 | 2,022,859.40 | 360,521.63 | 0.28 |
| | | Base | | 38.294772 | 1,662,337.77 | 46.600000 | 2,022,859.40 | 360,521.63 | 0.28 |
| 896522109 | TRINITY INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 54,249.000 | 24.003000 | 1,302,138.75 | 24.380000 | 1,322,590.62 | 20,451.87 | 0.18 |
| | | Base | | 24.003000 | 1,302,138.75 | 24.380000 | 1,322,590.62 | 20,451.87 | 0.18 |
| 89679E300 | TRIUMPH BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,326.000 | 50.471514 | 924,940.97 | 61.910000 | 1,134,562.66 | 209,621.69 | 0.15 |
| | | Base | | 50.471514 | 924,940.97 | 61.910000 | 1,134,562.66 | 209,621.69 | 0.15 |
| 896818101 | TRIUMPH GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 50,080.000 | 21.922281 | 1,097,867.85 | 12.990000 | 650,539.20 | -447,328.65 | 0.09 |
| | | Base | | 21.922281 | 1,097,867.85 | 12.990000 | 650,539.20 | -447,328.65 | 0.09 |
| 89785X101 | TRUEBLUE INC COMMON STOCK | | | | | | | | |
| | | Local | 25,783.000 | 19.120806 | 492,991.74 | 20.540000 | 529,582.82 | 36,591.08 | 0.07 |
| | | Base | | 19.120806 | 492,991.74 | 20.540000 | 529,582.82 | 36,591.08 | 0.07 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 898202106 | TRUPANION INC COMMON STOCK USD.00001 | | | | | | | |
| | 26,821.000 | Local | 80.306551 | 2,153,902.01 | 70.580000 | 1,893,026.18 | -260,875.83 | 0.26 |
| | | Base | 80.306551 | 2,153,902.01 | 70.580000 | 1,893,026.18 | -260,875.83 | 0.26 |
| 898349204 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0 | | | | | | | |
| | 14,876.000 | Local | 29.508086 | 438,962.29 | 33.340000 | 495,965.84 | 57,003.55 | 0.07 |
| | | Base | 29.508086 | 438,962.29 | 33.340000 | 495,965.84 | 57,003.55 | 0.07 |
| 898402102 | TRUSTMARK CORP COMMON STOCK | | | | | | | |
| | 47,629.000 | Local | 31.005701 | 1,476,770.54 | 31.540000 | 1,502,218.66 | 25,448.12 | 0.20 |
| | | Base | 31.005701 | 1,476,770.54 | 31.540000 | 1,502,218.66 | 25,448.12 | 0.20 |
| 89854H102 | TTEC HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 14,215.000 | Local | 36.123932 | 513,501.70 | 52.350000 | 744,155.25 | 230,653.55 | 0.10 |
| | | Base | 36.123932 | 513,501.70 | 52.350000 | 744,155.25 | 230,653.55 | 0.10 |
| 899896104 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01 | | | | | | | |
| | 35,525.000 | Local | 12.852291 | 456,577.65 | 11.240000 | 399,301.00 | -57,276.65 | 0.05 |
| | | Base | 12.852291 | 456,577.65 | 11.240000 | 399,301.00 | -57,276.65 | 0.05 |
| 90187B408 | TWO HARBORS INVESTMENT CORP REIT CNY1.0 | | | | | | | |
| | 266,678.000 | Local | 6.973842 | 1,859,770.11 | 4.850000 | 1,293,388.30 | -566,381.81 | 0.18 |
| | | Base | 6.973842 | 1,859,770.11 | 4.850000 | 1,293,388.30 | -566,381.81 | 0.18 |
| 90278Q108 | UFP INDUSTRIES INC COMMON STOCK | | | | | | | |
| | 48,613.000 | Local | 30.885808 | 1,501,451.78 | 79.390000 | 3,859,386.07 | 2,357,934.29 | 0.53 |
| | | Base | 30.885808 | 1,501,451.78 | 79.390000 | 3,859,386.07 | 2,357,934.29 | 0.53 |
| 90328M107 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001 | | | | | | | |
| | 8,921.000 | Local | 67.958774 | 606,260.22 | 64.520000 | 575,582.92 | -30,677.30 | 0.08 |
| | | Base | 67.958774 | 606,260.22 | 64.520000 | 575,582.92 | -30,677.30 | 0.08 |
| 90337L108 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | | | | | | | |
| | 10,067.000 | Local | 67.205709 | 676,559.87 | 82.610000 | 831,634.87 | 155,075.00 | 0.11 |
| | | Base | 67.205709 | 676,559.87 | 82.610000 | 831,634.87 | 155,075.00 | 0.11 |
| 90346E103 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 58,487.000 | Local | 22.992493 | 1,344,761.92 | 14.030000 | 820,572.61 | -524,189.31 | 0.11 |
| | | Base | 22.992493 | 1,344,761.92 | 14.030000 | 820,572.61 | -524,189.31 | 0.11 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 90385V107 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | | | | | | | |
| | 34,948.000 | Local | 26.719573 | 933,795.63 | 29.270000 | 1,022,927.96 | 89,132.33 | 0.14 |
| | | Base | 26.719573 | 933,795.63 | 29.270000 | 1,022,927.96 | 89,132.33 | 0.14 |
| 904677200 | UNIFI INC COMMON STOCK USD.1 | | | | | | | |
| | 10,739.000 | Local | 24.995407 | 268,425.68 | 11.360000 | 121,995.04 | -146,430.64 | 0.02 |
| | | Base | 24.995407 | 268,425.68 | 11.360000 | 121,995.04 | -146,430.64 | 0.02 |
| 904708104 | UNIFIRST CORP/MA COMMON STOCK USD.1 | | | | | | | |
| | 11,764.000 | Local | 109.557583 | 1,288,835.41 | 180.260000 | 2,120,578.64 | 831,743.23 | 0.29 |
| | | Base | 109.557583 | 1,288,835.41 | 180.260000 | 2,120,578.64 | 831,743.23 | 0.29 |
| 909214306 | UNISYS CORP COMMON STOCK USD.01 | | | | | | | |
| | 52,413.000 | Local | 16.011957 | 839,234.71 | 9.310000 | 487,965.03 | -351,269.68 | 0.07 |
| | | Base | 16.011957 | 839,234.71 | 9.310000 | 487,965.03 | -351,269.68 | 0.07 |
| 90984P303 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | | | | | | | |
| | 81,339.000 | Local | 22.931412 | 1,865,218.15 | 33.530000 | 2,727,296.67 | 862,078.52 | 0.37 |
| | | Base | 22.931412 | 1,865,218.15 | 33.530000 | 2,727,296.67 | 862,078.52 | 0.37 |
| 910340108 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | | | | | | | |
| | 16,745.000 | Local | 26.655158 | 446,340.62 | 29.430000 | 492,805.35 | 46,464.73 | 0.07 |
| | | Base | 26.655158 | 446,340.62 | 29.430000 | 492,805.35 | 46,464.73 | 0.07 |
| 911163103 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | | | | | | | |
| | 45,150.000 | Local | 23.551934 | 1,063,369.83 | 44.080000 | 1,990,212.00 | 926,842.17 | 0.27 |
| | | Base | 23.551934 | 1,063,369.83 | 44.080000 | 1,990,212.00 | 926,842.17 | 0.27 |
| 913259107 | UNITIL CORP COMMON STOCK | | | | | | | |
| | 12,422.000 | Local | 52.888799 | 656,984.66 | 52.090000 | 647,061.98 | -9,922.68 | 0.09 |
| | | Base | 52.888799 | 656,984.66 | 52.090000 | 647,061.98 | -9,922.68 | 0.09 |
| 91325V108 | UNITI GROUP INC REIT USD.0001 | | | | | | | |
| | 183,734.000 | Local | 9.164525 | 1,683,834.89 | 9.390000 | 1,725,262.26 | 41,427.37 | 0.23 |
| | | Base | 9.164525 | 1,683,834.89 | 9.390000 | 1,725,262.26 | 41,427.37 | 0.23 |
| 913456109 | UNIVERSAL CORP/VA COMMON STOCK | | | | | | | |
| | 19,069.000 | Local | 49.203357 | 938,258.81 | 51.040000 | 973,281.76 | 35,022.95 | 0.13 |
| | | Base | 49.203357 | 938,258.81 | 51.040000 | 973,281.76 | 35,022.95 | 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 |
|---|---|---|---|---|---|---|---|---|
| 913483103 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | | | | | | | |
| | 9,787.000 | Local | 32.365001 | 316,756.26 | 22.230000 | 217,565.01 | -99,191.25 | 0.03 |
| | | Base | 32.365001 | 316,756.26 | 22.230000 | 217,565.01 | -99,191.25 | 0.03 |
| 91359E105 | UNIVERSAL HEALTH RLTY INCOME REIT USD.01 | | | | | | | |
| | 9,935.000 | Local | 56.699166 | 563,306.21 | 50.890000 | 505,592.15 | -57,714.06 | 0.07 |
| | | Base | 56.699166 | 563,306.21 | 50.890000 | 505,592.15 | -57,714.06 | 0.07 |
| 91359V107 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | | | | | | | |
| | 21,582.000 | Local | 17.114159 | 369,357.79 | 11.940000 | 257,689.08 | -111,668.71 | 0.04 |
| | | Base | 17.114159 | 369,357.79 | 11.940000 | 257,689.08 | -111,668.71 | 0.04 |
| 917047102 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | | | | | | | |
| | 49,666.000 | Local | 20.061200 | 996,359.56 | 20.130000 | 999,776.58 | 3,417.02 | 0.14 |
| | | Base | 20.061200 | 996,359.56 | 20.130000 | 999,776.58 | 3,417.02 | 0.14 |
| 91704F104 | URBAN EDGE PROPERTIES REIT USD.01 | | | | | | | |
| | 85,535.000 | Local | 18.713842 | 1,600,688.51 | 15.730000 | 1,345,465.55 | -255,222.96 | 0.18 |
| | | Base | 18.713842 | 1,600,688.51 | 15.730000 | 1,345,465.55 | -255,222.96 | 0.18 |
| 917286205 | URSTADT BIDDLE CLASS A REIT USD.01 | | | | | | | |
| | 23,372.000 | Local | 18.780972 | 438,948.88 | 16.720000 | 390,779.84 | -48,169.04 | 0.05 |
| | | Base | 18.780972 | 438,948.88 | 16.720000 | 390,779.84 | -48,169.04 | 0.05 |
| 921659108 | VANDA PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | |
| | 43,774.000 | Local | 16.611733 | 727,161.99 | 10.580000 | 463,128.92 | -264,033.07 | 0.06 |
| | | Base | 16.611733 | 727,161.99 | 10.580000 | 463,128.92 | -264,033.07 | 0.06 |
| 921932828 | VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E | | | | | | | |
| | 125,581.000 | Local | 187.166628 | 23,504,572.25 | 179.080000 | 22,489,045.48 | -1,015,526.77 | 3.06 |
| | | Base | 187.166628 | 23,504,572.25 | 179.080000 | 22,489,045.48 | -1,015,526.77 | 3.06 |
| 92214X106 | VAREX IMAGING CORP COMMON STOCK USD.01 | | | | | | | |
| | 30,841.000 | Local | 26.829061 | 827,435.08 | 21.090000 | 650,436.69 | -176,998.39 | 0.09 |
| | | Base | 26.829061 | 827,435.08 | 21.090000 | 650,436.69 | -176,998.39 | 0.09 |
| 92240M108 | VECTOR GROUP LTD COMMON STOCK USD.1 | | | | | | | |
| | 102,053.000 | Local | 8.576698 | 875,277.77 | 9.800000 | 1,000,119.40 | 124,841.63 | 0.14 |
| | | Base | 8.576698 | 875,277.77 | 9.800000 | 1,000,119.40 | 124,841.63 | 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 |
|---|---|---|---|---|---|---|---|---|
| 922417100 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | | | | | | | |
| | 39,708.000 | Local | 27.988798 | 1,111,379.20 | 21.140000 | 839,427.12 | -271,952.08 | 0.11 |
| | | Base | 27.988798 | 1,111,379.20 | 21.140000 | 839,427.12 | -271,952.08 | 0.11 |
| 923451108 | VERITEX HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 41,750.000 | Local | 25.825105 | 1,078,198.13 | 30.110000 | 1,257,092.50 | 178,894.37 | 0.17 |
| | | Base | 25.825105 | 1,078,198.13 | 30.110000 | 1,257,092.50 | 178,894.37 | 0.17 |
| 923454102 | VERITIV CORP COMMON STOCK USD.01 | | | | | | | |
| | 10,812.000 | Local | 60.909099 | 658,549.18 | 119.190000 | 1,288,682.28 | 630,133.10 | 0.18 |
| | | Base | 60.909099 | 658,549.18 | 119.190000 | 1,288,682.28 | 630,133.10 | 0.18 |
| 92346J108 | VERICEL CORP COMMON STOCK | | | | | | | |
| | 36,513.000 | Local | 49.396209 | 1,803,603.77 | 24.950000 | 910,999.35 | -892,604.42 | 0.12 |
| | | Base | 49.396209 | 1,803,603.77 | 24.950000 | 910,999.35 | -892,604.42 | 0.12 |
| 92552R406 | VIAD CORP COMMON STOCK USD1.5 | | | | | | | |
| | 15,956.000 | Local | 28.235846 | 450,531.16 | 38.180000 | 609,200.08 | 158,668.92 | 0.08 |
| | | Base | 28.235846 | 450,531.16 | 38.180000 | 609,200.08 | 158,668.92 | 0.08 |
| 925550105 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | | | | | | | |
| | 176,547.000 | Local | 9.442479 | 1,667,041.33 | 14.080000 | 2,485,781.76 | 818,740.43 | 0.34 |
| | | Base | 9.442479 | 1,667,041.33 | 14.080000 | 2,485,781.76 | 818,740.43 | 0.34 |
| 92764N102 | VIR BIOTECHNOLOGY INC COMMON STOCK | | | | | | | |
| | 57,444.000 | Local | 23.195991 | 1,332,470.51 | 23.750000 | 1,364,295.00 | 31,824.49 | 0.19 |
| | | Base | 23.195991 | 1,332,470.51 | 23.750000 | 1,364,295.00 | 31,824.49 | 0.19 |
| 92828Q109 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | | | | | | | |
| | 5,443.000 | Local | 126.516642 | 688,630.08 | 191.250000 | 1,040,973.75 | 352,343.67 | 0.14 |
| | | Base | 126.516642 | 688,630.08 | 191.250000 | 1,040,973.75 | 352,343.67 | 0.14 |
| 928377100 | VISTA OUTDOOR INC COMMON STOCK USD.01 | | | | | | | |
| | 43,467.000 | Local | 20.582578 | 894,662.93 | 28.120000 | 1,222,292.04 | 327,629.11 | 0.17 |
| | | Base | 20.582578 | 894,662.93 | 28.120000 | 1,222,292.04 | 327,629.11 | 0.17 |
| 929236107 | WD 40 CO COMMON STOCK USD.001 | | | | | | | |
| | 10,586.000 | Local | 108.863016 | 1,152,423.89 | 189.160000 | 2,002,447.76 | 850,023.87 | 0.27 |
| | | Base | 108.863016 | 1,152,423.89 | 189.160000 | 2,002,447.76 | 850,023.87 | 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 |
|---|---|---|---|---|---|---|---|---|
| 929328102 | WSFS FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | |
| | 50,163.000 | Local | 47.705786 | 2,393,065.32 | 48.350000 | 2,425,381.05 | 32,315.73 | 0.33 |
| | | Base | 47.705786 | 2,393,065.32 | 48.350000 | 2,425,381.05 | 32,315.73 | 0.33 |
| 929566107 | WABASH NATIONAL CORP COMMON STOCK USD.01 | | | | | | | |
| | 37,996.000 | Local | 13.368547 | 507,951.33 | 16.450000 | 625,034.20 | 117,082.87 | 0.09 |
| | | Base | 13.368547 | 507,951.33 | 16.450000 | 625,034.20 | 117,082.87 | 0.09 |
| 93148P102 | WALKER + DUNLOP INC COMMON STOCK | | | | | | | |
| | 23,619.000 | Local | 45.861204 | 1,083,195.77 | 100.460000 | 2,372,764.74 | 1,289,568.97 | 0.32 |
| | | Base | 45.861204 | 1,083,195.77 | 100.460000 | 2,372,764.74 | 1,289,568.97 | 0.32 |
| 93627C101 | WARRIOR MET COAL INC COMMON STOCK USD.01 | | | | | | | |
| | 40,026.000 | Local | 20.381883 | 815,805.26 | 32.550000 | 1,302,846.30 | 487,041.04 | 0.18 |
| | | Base | 20.381883 | 815,805.26 | 32.550000 | 1,302,846.30 | 487,041.04 | 0.18 |
| 939653101 | WASHINGTON REIT REIT USD.01 | | | | | | | |
| | 67,747.000 | Local | 26.063813 | 1,765,745.11 | 19.610000 | 1,328,518.67 | -437,226.44 | 0.18 |
| | | Base | 26.063813 | 1,765,745.11 | 19.610000 | 1,328,518.67 | -437,226.44 | 0.18 |
| 957090103 | WESTAMERICA BANCORPORATION COMMON STOCK | | | | | | | |
| | 20,833.000 | Local | 51.753917 | 1,078,189.35 | 55.950000 | 1,165,606.35 | 87,417.00 | 0.16 |
| | | Base | 51.753917 | 1,078,189.35 | 55.950000 | 1,165,606.35 | 87,417.00 | 0.16 |
| 966084204 | WHITESTONE REIT REIT USD.001 | | | | | | | |
| | 35,799.000 | Local | 11.582874 | 414,655.29 | 9.840000 | 352,262.16 | -62,393.13 | 0.05 |
| | | Base | 11.582874 | 414,655.29 | 9.840000 | 352,262.16 | -62,393.13 | 0.05 |
| 974637100 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | | | | | | | |
| | 25,398.000 | Local | 29.740702 | 755,354.35 | 57.580000 | 1,462,416.84 | 707,062.49 | 0.20 |
| | | Base | 29.740702 | 755,354.35 | 57.580000 | 1,462,416.84 | 707,062.49 | 0.20 |
| 97717P104 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01 | | | | | | | |
| | 85,177.000 | Local | 7.077412 | 602,832.70 | 5.010000 | 426,736.77 | -176,095.93 | 0.06 |
| | | Base | 7.077412 | 602,832.70 | 5.010000 | 426,736.77 | -176,095.93 | 0.06 |
| 978097103 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0 | | | | | | | |
| | 62,561.000 | Local | 21.748133 | 1,360,584.92 | 19.540000 | 1,222,441.94 | -138,142.98 | 0.17 |
| | | Base | 21.748133 | 1,360,584.92 | 19.540000 | 1,222,441.94 | -138,142.98 | 0.17 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 981419104 | WORLD ACCEPTANCE CORP COMMON STOCK | | | | | | | | |
| | | Local | 2,832.000 | 95.879054 | 271,529.48 | 116.240000 | 329,191.68 | 57,662.20 | 0.04 |
| | | Base | | 95.879054 | 271,529.48 | 116.240000 | 329,191.68 | 57,662.20 | 0.04 |
| 981475106 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 48,831.000 | 30.897328 | 1,508,747.40 | 25.800000 | 1,259,839.80 | -248,907.60 | 0.17 |
| | | Base | | 30.897328 | 1,508,747.40 | 25.800000 | 1,259,839.80 | -248,907.60 | 0.17 |
| 98262P101 | WW INTERNATIONAL INC COMMON STOCK | | | | | | | | |
| | | Local | 41,420.000 | 16.069335 | 665,591.87 | 5.220000 | 216,212.40 | -449,379.47 | 0.03 |
| | | Base | | 16.069335 | 665,591.87 | 5.220000 | 216,212.40 | -449,379.47 | 0.03 |
| 98379L100 | XPEL INC COMMON STOCK | | | | | | | | |
| | | Local | 12,838.000 | 59.810469 | 767,846.80 | 68.530000 | 879,788.14 | 111,941.34 | 0.12 |
| | | Base | | 59.810469 | 767,846.80 | 68.530000 | 879,788.14 | 111,941.34 | 0.12 |
| 98390M103 | XPERI HOLDING CORP COMMON STOCK | | | | | | | | |
| | | Local | 80,552.000 | 22.073692 | 1,778,080.07 | 15.910000 | 1,281,582.32 | -496,497.75 | 0.17 |
| | | Base | | 22.073692 | 1,778,080.07 | 15.910000 | 1,281,582.32 | -496,497.75 | 0.17 |
| 984017103 | XENIA HOTELS + RESORTS INC REIT USD.01 | | | | | | | | |
| | | Local | 88,613.000 | 19.071391 | 1,689,973.21 | 15.860000 | 1,405,402.18 | -284,571.03 | 0.19 |
| | | Base | | 19.071391 | 1,689,973.21 | 15.860000 | 1,405,402.18 | -284,571.03 | 0.19 |
| 98401F105 | XENCOR INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 46,140.000 | 38.358720 | 1,769,871.35 | 26.390000 | 1,217,634.60 | -552,236.75 | 0.17 |
| | | Base | | 38.358720 | 1,769,871.35 | 26.390000 | 1,217,634.60 | -552,236.75 | 0.17 |
| 985817105 | YELP INC COMMON STOCK USD.000001 | | | | | | | | |
| | | Local | 51,614.000 | 28.719100 | 1,482,307.63 | 34.170000 | 1,763,650.38 | 281,342.75 | 0.24 |
| | | Base | | 28.719100 | 1,482,307.63 | 34.170000 | 1,763,650.38 | 281,342.75 | 0.24 |
| 98888T107 | ZIMVIE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,168.000 | 24.029229 | 388,504.57 | 15.220000 | 246,076.96 | -142,427.61 | 0.03 |
| | | Base | | 24.029229 | 388,504.57 | 15.220000 | 246,076.96 | -142,427.61 | 0.03 |
| 989817101 | ZUMIEZ INC COMMON STOCK | | | | | | | | |
| | | Local | 12,802.000 | 27.893799 | 357,096.41 | 25.960000 | 332,339.92 | -24,756.49 | 0.05 |
| | | Base | | 27.893799 | 357,096.41 | 25.960000 | 332,339.92 | -24,756.49 | 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 |
|---|---|---|---|---|---|---|---|---|
| 98986M103 | ZYNEX INC COMMON STOCK USD.001 | | | | | | | |
| | 17,246.000 | Local | 17.822243 | 307,362.41 | 8.940000 | 154,179.24 | -153,183.17 | 0.02 |
| | | Base | 17.822243 | 307,362.41 | 8.940000 | 154,179.24 | -153,183.17 | 0.02 |
| G0585R106 | ASSURED GUARANTY LTD COMMON STOCK USD.01 | | | | | | | |
| | 49,667.000 | Local | 30.191611 | 1,499,526.73 | 51.070000 | 2,536,493.69 | 1,036,966.96 | 0.35 |
| | | Base | 30.191611 | 1,499,526.73 | 51.070000 | 2,536,493.69 | 1,036,966.96 | 0.35 |
| G3323L100 | FABRINET COMMON STOCK USD.01 | | | | | | | |
| | 28,505.000 | Local | 45.259514 | 1,290,122.46 | 102.840000 | 2,931,454.20 | 1,641,331.74 | 0.40 |
| | | Base | 45.259514 | 1,290,122.46 | 102.840000 | 2,931,454.20 | 1,641,331.74 | 0.40 |
| G36738105 | FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01 | | | | | | | |
| | 25,939.000 | Local | 31.573148 | 818,975.88 | 27.340000 | 709,172.26 | -109,803.62 | 0.10 |
| | | Base | 31.573148 | 818,975.88 | 27.340000 | 709,172.26 | -109,803.62 | 0.10 |
| G4740B105 | ICHOR HOLDINGS LTD COMMON STOCK USD.0001 | | | | | | | |
| | 22,186.000 | Local | 27.544126 | 611,093.99 | 30.720000 | 681,553.92 | 70,459.93 | 0.09 |
| | | Base | 27.544126 | 611,093.99 | 30.720000 | 681,553.92 | 70,459.93 | 0.09 |
| G5005R107 | JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002 | | | | | | | |
| | 29,020.000 | Local | 33.783686 | 980,402.57 | 23.760000 | 689,515.20 | -290,887.37 | 0.09 |
| | | Base | 33.783686 | 980,402.57 | 23.760000 | 689,515.20 | -290,887.37 | 0.09 |
| G6331P104 | ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK | | | | | | | |
| | 16,781.000 | Local | 38.670309 | 648,926.46 | 38.660000 | 648,753.46 | -173.00 | 0.09 |
| | | Base | 38.670309 | 648,926.46 | 38.660000 | 648,753.46 | -173.00 | 0.09 |
| G6359F137 | NABORS INDUSTRIES LTD COMMON STOCK USD.001 | | | | | | | |
| | 6,856.000 | Local | 112.260597 | 769,658.65 | 132.510000 | 908,488.56 | 138,829.91 | 0.12 |
| | | Base | 112.260597 | 769,658.65 | 132.510000 | 908,488.56 | 138,829.91 | 0.12 |
| G81276100 | SIGNET JEWELERS LTD COMMON STOCK USD.18 | | | | | | | |
| | 36,723.000 | Local | 27.113070 | 995,673.28 | 65.370000 | 2,400,582.51 | 1,404,909.23 | 0.33 |
| | | Base | 27.113070 | 995,673.28 | 65.370000 | 2,400,582.51 | 1,404,909.23 | 0.33 |
| G8192H106 | SIRIUSPOINT LTD COMMON STOCK USD.1 | | | | | | | |
| | 67,042.000 | Local | 12.170096 | 815,907.57 | 4.470000 | 299,677.74 | -516,229.83 | 0.04 |
| | | Base | 12.170096 | 815,907.57 | 4.470000 | 299,677.74 | -516,229.83 | 0.04 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| G8232Y101 | SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 36,635.000 | Local | 23.064512 | 844,968.41 | 18.350000 | 672,252.25 | -172,716.16 | 0.09 |
| | | Base | 23.064512 | 844,968.41 | 18.350000 | 672,252.25 | -172,716.16 | 0.09 |
| G9059U107 | TRINSEO PLC COMMON STOCK | | | | | | | |
| | 52,706.000 | Local | 41.872738 | 2,206,944.53 | 26.530000 | 1,398,290.18 | -808,654.35 | 0.19 |
| | | Base | 41.872738 | 2,206,944.53 | 26.530000 | 1,398,290.18 | -808,654.35 | 0.19 |
| N22717107 | CORE LABORATORIES N.V. COMMON STOCK EUR.02 | | | | | | | |
| | 35,884.000 | Local | 19.097373 | 685,290.14 | 16.150000 | 579,526.60 | -105,763.54 | 0.08 |
| | | Base | 19.097373 | 685,290.14 | 16.150000 | 579,526.60 | -105,763.54 | 0.08 |
| N90064101 | UNIQURE NV COMMON STOCK EUR.05 | | | | | | | |
| | 28,195.000 | Local | 26.703995 | 752,919.13 | 19.540000 | 550,930.30 | -201,988.83 | 0.08 |
| | | Base | 26.703995 | 752,919.13 | 19.540000 | 550,930.30 | -201,988.83 | 0.08 |
| Y2106R110 | DORIAN LPG LTD COMMON STOCK USD.01 | | | | | | | |
| | 21,462.000 | Local | 12.845782 | 275,696.18 | 14.550000 | 312,272.10 | 36,575.92 | 0.04 |
| | | Base | 12.845782 | 275,696.18 | 14.550000 | 312,272.10 | 36,575.92 | 0.04 |
| **US DOLLAR Total** | | | | | | | | |
| | 24,844,125.000 | Local | | 606,578,556.30 | | 714,022,708.58 | 107,444,152.28 | 97.21 |
| | | Base | | 606,578,556.30 | | 714,022,708.58 | 107,444,152.28 | 97.21 |
| **EQUITY Total** | | | | | | | | |
| | 24,844,125.000 | Base | | 606,578,556.30 | | 714,022,708.58 | 107,444,152.28 | 97.21 |



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

Books Closed

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** | | | | | | | | |
| | | 45,314,419.600 | Base | 627,048,850.90 | | 734,493,003.18 | 107,444,152.28 | 100.00 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| USD | US DOLLAR | | | | | | | | |
| | | | 1,399,408.410 | 1.000000 | 1,399,408.41 | 1.000000 | 1,399,408.41 | 0.00 | 0.05 |
| | | Base | | 1.000000 | 1,399,408.41 | 1.000000 | 1,399,408.41 | 0.00 | 0.05 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 1,399,408.410 | | 1,399,408.41 | | 1,399,408.41 | 0.00 | 0.05 |
| | | Base | | | 1,399,408.41 | | 1,399,408.41 | 0.00 | 0.05 |
| **CASH Total** | | | | | | | | | |
| | | | 1,399,408.410 | Base | 1,399,408.41 | | 1,399,408.41 | 0.00 | 0.05 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 0020A3JD3 | AT+T INC | | | | | 1.300000 | 13 Sep 2022 | | |
| | | | 15,000,000.000 | 99.956667 | 14,993,500.00 | 99.956667 | 14,993,500.00 | 0.00 | 0.59 |
| | | Base | | 99.956667 | 14,993,500.00 | 99.956667 | 14,993,500.00 | 0.00 | 0.59 |
| 05253CKB1 | AUST + NEW ZEA | | | | | 0.230000 | 11 Oct 2022 | | |
| | | | 10,000,000.000 | 99.974444 | 9,997,444.44 | 99.974444 | 9,997,444.44 | 0.00 | 0.39 |
| | | Base | | 99.974444 | 9,997,444.44 | 99.974444 | 9,997,444.44 | 0.00 | 0.39 |
| 15060YQ60 | CEDAR SPRING CPTL CO | | | | | 2.710000 | 06 Mar 2023 | | |
| | | | 10,000,000.000 | 98.599833 | 9,859,983.33 | 98.064000 | 9,806,400.00 | -53,583.33 | 0.38 |
| | | Base | | 98.599833 | 9,859,983.33 | 98.064000 | 9,806,400.00 | -53,583.33 | 0.38 |
| 15060YV98 | CEDAR SPRING CPTL CO | | | | | 4.000000 | 09 Aug 2023 | | |
| | | | 10,000,000.000 | 96.200000 | 9,620,000.00 | 95.955500 | 9,595,550.00 | -24,450.00 | 0.38 |
| | | Base | | 96.200000 | 9,620,000.00 | 95.955500 | 9,595,550.00 | -24,450.00 | 0.38 |
| 15963UKL9 | CHARIOT FNDG LLC | | | | | 2.490000 | 20 Oct 2022 | | |
| | | | 10,000,000.000 | 99.661083 | 9,966,108.33 | 99.661083 | 9,966,108.33 | 0.00 | 0.39 |
| | | Base | | 99.661083 | 9,966,108.33 | 99.661083 | 9,966,108.33 | 0.00 | 0.39 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 17177MKR2 | CIESCO LLC | | | | | 2.500000 | 25 Oct 2022 | | |
| | | Local | 5,000,000.000 | 99.625000 | 4,981,250.00 | 99.625000 | 4,981,250.00 | 0.00 | 0.20 |
| | | Base | | 99.625000 | 4,981,250.00 | 99.625000 | 4,981,250.00 | 0.00 | 0.20 |
| 17327BKH7 | CITIGROUP GLOBAL MKTS INC S | | | | | 0.230000 | 17 Oct 2022 | | |
| | | Local | 12,000,000.000 | 99.970611 | 11,996,473.33 | 99.970611 | 11,996,473.33 | 0.00 | 0.47 |
| | | Base | | 99.970611 | 11,996,473.33 | 99.970611 | 11,996,473.33 | 0.00 | 0.47 |
| 17327BR56 | CITIGROUP GLOBAL MKTS INC S | | | | | 2.230000 | 05 Apr 2023 | | |
| | | Local | 10,000,000.000 | 98.662000 | 9,866,200.00 | 97.727200 | 9,772,720.00 | -93,480.00 | 0.38 |
| | | Base | | 98.662000 | 9,866,200.00 | 97.727200 | 9,772,720.00 | -93,480.00 | 0.38 |
| 2284K1KC6 | CROWN POINT CAP CO. | | | | | 0.280000 | 12 Oct 2022 | | |
| | | Local | 10,000,000.000 | 99.968111 | 9,996,811.11 | 99.968111 | 9,996,811.11 | 0.00 | 0.39 |
| | | Base | | 99.968111 | 9,996,811.11 | 99.968111 | 9,996,811.11 | 0.00 | 0.39 |
| 2284K1KE2 | CROWN POINT CAP CO. | | | | | 0.280000 | 14 Oct 2022 | | |
| | | Local | 10,000,000.000 | 99.966556 | 9,996,655.55 | 99.966556 | 9,996,655.55 | 0.00 | 0.39 |
| | | Base | | 99.966556 | 9,996,655.55 | 99.966556 | 9,996,655.55 | 0.00 | 0.39 |
| 2546R3JF2 | DISNEY (WALT) CO THE | | | | | 0.230000 | 15 Sep 2022 | | |
| | | Local | 10,000,000.000 | 99.991056 | 9,999,105.55 | 99.991056 | 9,999,105.55 | 0.00 | 0.39 |
| | | Base | | 99.991056 | 9,999,105.55 | 99.991056 | 9,999,105.55 | 0.00 | 0.39 |
| 2546R3M92 | DISNEY (WALT) CO THE | | | | | 3.050000 | 09 Dec 2022 | | |
| | | Local | 15,000,000.000 | 99.161250 | 14,874,187.50 | 98.907000 | 14,836,050.00 | -38,137.50 | 0.58 |
| | | Base | | 99.161250 | 14,874,187.50 | 98.907000 | 14,836,050.00 | -38,137.50 | 0.58 |
| 26244JJ83 | DUKE ENERGY CORP | | | | | 2.630000 | 08 Sep 2022 | | |
| | | Local | 15,000,000.000 | 99.948861 | 14,992,329.17 | 99.948861 | 14,992,329.17 | 0.00 | 0.59 |
| | | Base | | 99.948861 | 14,992,329.17 | 99.948861 | 14,992,329.17 | 0.00 | 0.59 |
| 40060XJF8 | GTA FDG LLC DISC | | | | | 1.480000 | 15 Sep 2022 | | |
| | | Local | 10,000,000.000 | 99.942444 | 9,994,244.44 | 99.942444 | 9,994,244.44 | 0.00 | 0.39 |
| | | Base | | 99.942444 | 9,994,244.44 | 99.942444 | 9,994,244.44 | 0.00 | 0.39 |
| 40060XNQ9 | GTA FDG LLC DISC | | | | | 3.410000 | 24 Jan 2023 | | |
| | | Local | 17,700,000.000 | 98.626528 | 17,456,895.42 | 98.621200 | 17,455,952.40 | -943.02 | 0.68 |
| | | Base | | 98.626528 | 17,456,895.42 | 98.621200 | 17,455,952.40 | -943.02 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 41282KJL3 | HARLEY DAVIDSON FND CP | | | | | 2.650000 | 20 Sep 2022 | | |
| | | Local | 15,000,000.000 | 99.860139 | 14,979,020.83 | 99.860139 | 14,979,020.83 | 0.00 | 0.59 |
| | | Base | | 99.860139 | 14,979,020.83 | 99.860139 | 14,979,020.83 | 0.00 | 0.59 |
| 41282KKT4 | HARLEY DAVIDSON FND CP | | | | | 3.350000 | 27 Oct 2022 | | |
| | | Local | 10,000,000.000 | 99.478889 | 9,947,888.89 | 99.478889 | 9,947,888.89 | 0.00 | 0.39 |
| | | Base | | 99.478889 | 9,947,888.89 | 99.478889 | 9,947,888.89 | 0.00 | 0.39 |
| 43851UL76 | HONEYWELL INTERNATN | | | | | 0.205000 | 07 Nov 2022 | | |
| | | Local | 15,000,000.000 | 99.961847 | 14,994,277.08 | 99.961847 | 14,994,277.08 | 0.00 | 0.59 |
| | | Base | | 99.961847 | 14,994,277.08 | 99.961847 | 14,994,277.08 | 0.00 | 0.59 |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 2.156384 | 31 Dec 2030 | | |
| | | Local | 55,996,904.990 | 100.000000 | 55,996,904.99 | 100.000000 | 55,996,904.99 | 0.00 | 2.19 |
| | | Base | | 100.000000 | 55,996,904.99 | 100.000000 | 55,996,904.99 | 0.00 | 2.19 |
| 52953BJ95 | LEXINGTN PKR CAP CO LL | | | | | 2.380000 | 09 Sep 2022 | | |
| | | Local | 10,000,000.000 | 99.947111 | 9,994,711.11 | 99.947111 | 9,994,711.11 | 0.00 | 0.39 |
| | | Base | | 99.947111 | 9,994,711.11 | 99.947111 | 9,994,711.11 | 0.00 | 0.39 |
| 53127UKC3 | LIBERTY FUNDING LLC | | | | | 2.500000 | 12 Oct 2022 | | |
| | | Local | 15,000,000.000 | 99.715278 | 14,957,291.67 | 99.715278 | 14,957,291.67 | 0.00 | 0.59 |
| | | Base | | 99.715278 | 14,957,291.67 | 99.715278 | 14,957,291.67 | 0.00 | 0.59 |
| 57978DJD2 | MCCORMICK + COMPANY | | | | | 2.500000 | 13 Sep 2022 | | |
| | | Local | 10,000,000.000 | 99.916667 | 9,991,666.67 | 99.916667 | 9,991,666.67 | 0.00 | 0.39 |
| | | Base | | 99.916667 | 9,991,666.67 | 99.916667 | 9,991,666.67 | 0.00 | 0.39 |
| 62455BJD8 | MOUNTCLIFF | | | | | 0.460000 | 13 Sep 2022 | | |
| | | Local | 15,000,000.000 | 99.984667 | 14,997,700.00 | 99.984667 | 14,997,700.00 | 0.00 | 0.59 |
| | | Base | | 99.984667 | 14,997,700.00 | 99.984667 | 14,997,700.00 | 0.00 | 0.59 |
| 67983UNQ2 | OLD LINE FUNDING LLC | | | | | 3.350000 | 24 Jan 2023 | | |
| | | Local | 15,000,000.000 | 98.650694 | 14,797,604.17 | 98.605100 | 14,790,765.00 | -6,839.17 | 0.58 |
| | | Base | | 98.650694 | 14,797,604.17 | 98.605100 | 14,790,765.00 | -6,839.17 | 0.58 |
| 92646LL16 | VICTORY RECEIVABLES | | | | | 2.820000 | 01 Nov 2022 | | |
| | | Local | 15,000,000.000 | 99.522167 | 14,928,325.00 | 99.522167 | 14,928,325.00 | 0.00 | 0.59 |
| | | Base | | 99.522167 | 14,928,325.00 | 99.522167 | 14,928,325.00 | 0.00 | 0.59 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 92646LL32 | VICTORY RECEIVABLES | | | | 2.850000 | 03 Nov 2022 | | |
| | 10,000,000.000 | Local | 99.501250 | 9,950,125.00 | 99.501250 | 9,950,125.00 | 0.00 | 0.39 |
| | | Base | 99.501250 | 9,950,125.00 | 99.501250 | 9,950,125.00 | 0.00 | 0.39 |
| 94107NKD5 | WASTE MANAGEMENT INC | | | | 0.310000 | 13 Oct 2022 | | |
| | 26,000,000.000 | Local | 99.963833 | 25,990,596.67 | 99.963833 | 25,990,596.67 | 0.00 | 1.02 |
| | | Base | 99.963833 | 25,990,596.67 | 99.963833 | 25,990,596.67 | 0.00 | 1.02 |
| **US DOLLAR Total** | | | | | | | | |
| | 381,696,904.990 | Local | | 380,117,300.25 | | 379,899,867.23 | -217,433.02 | 14.89 |
| | | Base | | 380,117,300.25 | | 379,899,867.23 | -217,433.02 | 14.89 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 381,696,904.990 | Base | | 380,117,300.25 | | 379,899,867.23 | -217,433.02 | 14.89 |
| **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 | 113.910000 | 32,261,818.02 | -4,033,181.95 | 1.26 |
| | | Base | 128.150355 | 36,294,999.97 | 113.910000 | 32,261,818.02 | -4,033,181.95 | 1.26 |
| 78464A649 | SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE | | | | | | | |
| | 127,300.000 | Local | 26.784764 | 3,409,700.41 | 26.120000 | 3,325,076.00 | -84,624.41 | 0.13 |
| | | Base | 26.784764 | 3,409,700.41 | 26.120000 | 3,325,076.00 | -84,624.41 | 0.13 |
| 78464A664 | SPDR PORTFOLIO LONG TERM TREAS SPDR PORT LNG TRM TRSRY | | | | | | | |
| | 70,000.000 | Local | 33.329679 | 2,333,077.50 | 32.280000 | 2,259,600.00 | -73,477.50 | 0.09 |
| | | Base | 33.329679 | 2,333,077.50 | 32.280000 | 2,259,600.00 | -73,477.50 | 0.09 |
| ACI081BC6 | LOCAL GOVERNMENT INVEST POOL MUTUAL FUND | | | | | | | |
| | 6,000,000.000 | Local | 1.000000 | 6,000,000.00 | 1.000000 | 6,000,000.00 | 0.00 | 0.24 |
| | | Base | 1.000000 | 6,000,000.00 | 1.000000 | 6,000,000.00 | 0.00 | 0.24 |
| **US DOLLAR Total** | | | | | | | | |
| | 6,480,522.000 | Local | | 48,037,777.88 | | 43,846,494.02 | -4,191,283.86 | 1.72 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| | | Base | | | 48,037,777.88 | | 43,846,494.02 | -4,191,283.86 | 1.72 |
| **EQUITY Total** | | | | | | | | | |
| | | Base | 6,480,522.000 | | 48,037,777.88 | | 43,846,494.02 | -4,191,283.86 | 1.72 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 001055BK7 | AFLAC INC SR UNSECURED 03/26 1.125 | | | | | 1.125000 | 15 Mar 2026 | | |
| | | Local | 7,500,000.000 | 99.932127 | 7,494,909.51 | 90.559849 | 6,791,988.68 | -702,920.83 | 0.27 |
| | | Base | | 99.932127 | 7,494,909.51 | 90.559849 | 6,791,988.68 | -702,920.83 | 0.27 |
| 00206RGL0 | AT+T INC SR UNSECURED 02/28 4.1 | | | | | 4.100000 | 15 Feb 2028 | | |
| | | Local | 10,205,000.000 | 100.162078 | 10,221,540.06 | 97.760578 | 9,976,466.98 | -245,073.08 | 0.39 |
| | | Base | | 100.162078 | 10,221,540.06 | 97.760578 | 9,976,466.98 | -245,073.08 | 0.39 |
| 00206RHA3 | AT+T INC SR UNSECURED 11/46 5.15 | | | | | 5.150000 | 15 Nov 2046 | | |
| | | Local | 10,062,000.000 | 99.867640 | 10,048,681.94 | 97.656075 | 9,826,154.27 | -222,527.67 | 0.39 |
| | | Base | | 99.867640 | 10,048,681.94 | 97.656075 | 9,826,154.27 | -222,527.67 | 0.39 |
| 010392FU7 | ALABAMA POWER CO SR UNSECURED 09/30 1.45 | | | | | 1.450000 | 15 Sep 2030 | | |
| | | Local | 10,000,000.000 | 99.637646 | 9,963,764.62 | 81.419356 | 8,141,935.60 | -1,821,829.02 | 0.32 |
| | | Base | | 99.637646 | 9,963,764.62 | 81.419356 | 8,141,935.60 | -1,821,829.02 | 0.32 |
| 020002BH3 | ALLSTATE CORP SR UNSECURED 12/25 0.75 | | | | | 0.750000 | 15 Dec 2025 | | |
| | | Local | 10,000,000.000 | 99.990333 | 9,999,033.29 | 89.772935 | 8,977,293.50 | -1,021,739.79 | 0.35 |
| | | Base | | 99.990333 | 9,999,033.29 | 89.772935 | 8,977,293.50 | -1,021,739.79 | 0.35 |
| 02079KAB3 | ALPHABET INC SR UNSECURED 02/24 3.375 | | | | | 3.375000 | 25 Feb 2024 | | |
| | | Local | 5,000,000.000 | 101.548832 | 5,077,441.59 | 99.825955 | 4,991,297.75 | -86,143.84 | 0.20 |
| | | Base | | 101.548832 | 5,077,441.59 | 99.825955 | 4,991,297.75 | -86,143.84 | 0.20 |
| 02079KAH0 | ALPHABET INC SR UNSECURED 08/25 0.45 | | | | | 0.450000 | 15 Aug 2025 | | |
| | | Local | 10,000,000.000 | 99.942520 | 9,994,251.96 | 91.438286 | 9,143,828.60 | -850,423.36 | 0.36 |
| | | Base | | 99.942520 | 9,994,251.96 | 91.438286 | 9,143,828.60 | -850,423.36 | 0.36 |
| 023135BV7 | AMAZON.COM INC SR UNSECURED 05/23 0.25 | | | | | 0.250000 | 12 May 2023 | | |
| | | Local | 18,000,000.000 | 99.995148 | 17,999,126.62 | 97.889334 | 17,620,080.12 | -379,046.50 | 0.69 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| | | Base | 99.995148 | 17,999,126.62 | 97.889334 | 17,620,080.12 | -379,046.50 | 0.69 |
| 023135BW5 | AMAZON.COM INC SR UNSECURED 05/24 0.45 | | | | 0.450000 | 12 May 2024 | | |
| | 10,000,000.000 | Local | 99.917542 | 9,991,754.19 | 94.877647 | 9,487,764.70 | -503,989.49 | 0.37 |
| | | Base | 99.917542 | 9,991,754.19 | 94.877647 | 9,487,764.70 | -503,989.49 | 0.37 |
| 025816AZ2 | AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15 | | | | 8.150000 | 19 Mar 2038 | | |
| | 5,000,000.000 | Local | 99.809787 | 4,990,489.35 | 133.045735 | 6,652,286.75 | 1,661,797.40 | 0.26 |
| | | Base | 99.809787 | 4,990,489.35 | 133.045735 | 6,652,286.75 | 1,661,797.40 | 0.26 |
| 025816BT5 | AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR | | | | 3.693140 | 27 Feb 2023 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.023903 | 10,002,390.30 | 2,390.30 | 0.39 |
| | | Base | 100.000000 | 10,000,000.00 | 100.023903 | 10,002,390.30 | 2,390.30 | 0.39 |
| 025816CJ6 | AMERICAN EXPRESS CO SR UNSECURED 11/23 VAR | | | | 2.514040 | 03 Nov 2023 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.392777 | 9,939,277.70 | -60,722.30 | 0.39 |
| | | Base | 100.000000 | 10,000,000.00 | 99.392777 | 9,939,277.70 | -60,722.30 | 0.39 |
| 025816CL1 | AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR | | | | 2.934043 | 04 Nov 2026 | | |
| | 14,000,000.000 | Local | 100.000000 | 14,000,000.00 | 97.061528 | 13,588,613.92 | -411,386.08 | 0.53 |
| | | Base | 100.000000 | 14,000,000.00 | 97.061528 | 13,588,613.92 | -411,386.08 | 0.53 |
| 02582JHS2 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A | | | | 2.711000 | 15 Oct 2025 | | |
| | 4,000,000.000 | Local | 100.000000 | 4,000,000.00 | 100.028200 | 4,001,128.00 | 1,128.00 | 0.16 |
| Original Face: | 4,000,000.000 | Base | 100.000000 | 4,000,000.00 | 100.028200 | 4,001,128.00 | 1,128.00 | 0.16 |
| 026351AZ9 | AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625 | | | | 6.625000 | 15 Feb 2029 | | |
| | 3,000,000.000 | Local | 99.960794 | 2,998,823.82 | 108.933806 | 3,268,014.18 | 269,190.36 | 0.13 |
| | | Base | 99.960794 | 2,998,823.82 | 108.933806 | 3,268,014.18 | 269,190.36 | 0.13 |
| 03444RAB4 | ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947 | | | | 0.947000 | 01 Aug 2027 | | |
| | 7,546,000.000 | Local | 98.328206 | 7,419,846.44 | 88.260620 | 6,660,146.39 | -759,700.05 | 0.26 |
| | | Base | 98.328206 | 7,419,846.44 | 88.260620 | 6,660,146.39 | -759,700.05 | 0.26 |
| 035240AT7 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5 | | | | 4.500000 | 01 Jun 2050 | | |
| | 5,000,000.000 | Local | 99.930180 | 4,996,509.00 | 90.873486 | 4,543,674.30 | -452,834.70 | 0.18 |
| | | Base | 99.930180 | 4,996,509.00 | 90.873486 | 4,543,674.30 | -452,834.70 | 0.18 |
| 035240AV2 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5 | | | | 3.500000 | 01 Jun 2030 | | |
| | 5,000,000.000 | Local | 99.841122 | 4,992,056.09 | 94.212804 | 4,710,640.20 | -281,415.89 | 0.18 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| | | Base | 99.841122 | 4,992,056.09 | 94.212804 | 4,710,640.20 | -281,415.89 | 0.18 |
| 053332AV4 | AUTOZONE INC SR UNSECURED 06/27 3.75 | | | | 3.750000 | 01 Jun 2027 | | |
| | 10,000,000.000 | Local | 99.997611 | 9,999,761.08 | 97.784859 | 9,778,485.90 | -221,275.18 | 0.38 |
| | | Base | 99.997611 | 9,999,761.08 | 97.784859 | 9,778,485.90 | -221,275.18 | 0.38 |
| 053332BB7 | AUTOZONE INC SR UNSECURED 08/32 4.75 | | | | 4.750000 | 01 Aug 2032 | | |
| | 5,000,000.000 | Local | 99.905654 | 4,995,282.72 | 99.282853 | 4,964,142.65 | -31,140.07 | 0.19 |
| | | Base | 99.905654 | 4,995,282.72 | 99.282853 | 4,964,142.65 | -31,140.07 | 0.19 |
| 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 | 88.447487 | 13,267,123.05 | -1,732,876.95 | 0.52 |
| | | Base | 100.000000 | 15,000,000.00 | 88.447487 | 13,267,123.05 | -1,732,876.95 | 0.52 |
| 06051GFX2 | BANK OF AMERICA CORP SR UNSECURED 04/26 3.5 | | | | 3.500000 | 19 Apr 2026 | | |
| | 10,500,000.000 | Local | 107.922995 | 11,331,914.50 | 97.435313 | 10,230,707.87 | -1,101,206.63 | 0.40 |
| | | Base | 107.922995 | 11,331,914.50 | 97.435313 | 10,230,707.87 | -1,101,206.63 | 0.40 |
| 06051GHC6 | BANK OF AMERICA CORP SR UNSECURED 12/23 VAR | | | | 3.004000 | 20 Dec 2023 | | |
| | 15,000,000.000 | Local | 99.971920 | 14,995,787.93 | 99.637934 | 14,945,690.10 | -50,097.83 | 0.59 |
| | | Base | 99.971920 | 14,995,787.93 | 99.637934 | 14,945,690.10 | -50,097.83 | 0.59 |
| 06051GHT9 | BANK OF AMERICA CORP SR UNSECURED 04/27 VAR | | | | 3.559000 | 23 Apr 2027 | | |
| | 5,000,000.000 | Local | 101.311977 | 5,065,598.86 | 95.575491 | 4,778,774.55 | -286,824.31 | 0.19 |
| | | Base | 101.311977 | 5,065,598.86 | 95.575491 | 4,778,774.55 | -286,824.31 | 0.19 |
| 06406FAD5 | BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2 | | | | 2.200000 | 16 Aug 2023 | | |
| | 15,000,000.000 | Local | 99.975536 | 14,996,330.38 | 98.645330 | 14,796,799.50 | -199,530.88 | 0.58 |
| | | Base | 99.975536 | 14,996,330.38 | 98.645330 | 14,796,799.50 | -199,530.88 | 0.58 |
| 064159SH0 | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2 | | | | 2.000000 | 15 Nov 2022 | | |
| | 15,000,000.000 | Local | 99.997937 | 14,999,690.54 | 99.737334 | 14,960,600.10 | -39,090.44 | 0.59 |
| | | Base | 99.997937 | 14,999,690.54 | 99.737334 | 14,960,600.10 | -39,090.44 | 0.59 |
| 084670BS6 | BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125 | | | | 3.125000 | 15 Mar 2026 | | |
| | 3,000,000.000 | Local | 99.968306 | 2,999,049.18 | 97.858213 | 2,935,746.39 | -63,302.79 | 0.12 |
| | | Base | 99.968306 | 2,999,049.18 | 97.858213 | 2,935,746.39 | -63,302.79 | 0.12 |
| 09247XAQ4 | BLACKROCK INC SR UNSECURED 04/30 2.4 | | | | 2.400000 | 30 Apr 2030 | | |
| | 10,000,000.000 | Local | 99.940744 | 9,994,074.39 | 88.027609 | 8,802,760.90 | -1,191,313.49 | 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 |
|---|---|---|---|---|---|---|---|---|
| | | Base | 99.940744 | 9,994,074.39 | 88.027609 | 8,802,760.90 | -1,191,313.49 | 0.34 |
| 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 | 99.847080 | 29,954,124.00 | -45,876.00 | 1.17 |
| | | Base | 100.000000 | 30,000,000.00 | 99.847080 | 29,954,124.00 | -45,876.00 | 1.17 |
| 097023CV5 | BOEING CO SR UNSECURED 05/40 5.705 | | | | 5.705000 | 01 May 2040 | | |
| | 5,000,000.000 | Local | 115.573694 | 5,778,684.71 | 95.682115 | 4,784,105.75 | -994,578.96 | 0.19 |
| | | Base | 115.573694 | 5,778,684.71 | 95.682115 | 4,784,105.75 | -994,578.96 | 0.19 |
| 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 | 95.342919 | 4,767,145.95 | -232,854.05 | 0.19 |
| | | Base | 100.000000 | 5,000,000.00 | 95.342919 | 4,767,145.95 | -232,854.05 | 0.19 |
| 10638CAA0 | BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A | | | | 1.400000 | 25 Oct 2063 | | |
| | 11,215,019.410 | Local | 95.500941 | 10,710,449.04 | 87.252720 | 9,785,409.48 | -925,039.56 | 0.38 |
| Original Face: | 15,000,000.000 | Base | 95.500941 | 10,710,449.04 | 87.252720 | 9,785,409.48 | -925,039.56 | 0.38 |
| 10638MAA8 | BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A | | | | 1.750000 | 25 Oct 2061 | | |
| | 9,075,910.330 | Local | 98.122448 | 8,905,505.39 | 88.815710 | 8,060,834.20 | -844,671.19 | 0.32 |
| Original Face: | 10,000,000.000 | Base | 98.122448 | 8,905,505.39 | 88.815710 | 8,060,834.20 | -844,671.19 | 0.32 |
| 10638NAA6 | BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A | | | | 1.750000 | 25 Feb 2062 | | |
| | 5,010,012.660 | Local | 95.312186 | 4,775,152.60 | 88.210440 | 4,419,354.21 | -355,798.39 | 0.17 |
| Original Face: | 5,000,000.000 | Base | 95.312186 | 4,775,152.60 | 88.210440 | 4,419,354.21 | -355,798.39 | 0.17 |
| 12592LBJ0 | COMM MORTGAGE TRUST COMM 2014 CR20 A4 | | | | 3.590000 | 10 Nov 2047 | | |
| | 3,300,000.000 | Local | 102.051876 | 3,367,711.91 | 97.917440 | 3,231,275.52 | -136,436.39 | 0.13 |
| Original Face: | 3,300,000.000 | Base | 102.051876 | 3,367,711.91 | 97.917440 | 3,231,275.52 | -136,436.39 | 0.13 |
| 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 | 0.39 |
| | | Base | 100.000000 | 10,000,000.00 | 98.457000 | 9,845,700.00 | -154,300.00 | 0.39 |
| 149123CJ8 | CATERPILLAR INC SR UNSECURED 04/50 3.25 | | | | 3.250000 | 09 Apr 2050 | | |
| | 3,000,000.000 | Local | 99.633401 | 2,989,002.04 | 83.550922 | 2,506,527.66 | -482,474.38 | 0.10 |
| | | Base | 99.633401 | 2,989,002.04 | 83.550922 | 2,506,527.66 | -482,474.38 | 0.10 |
| 14913R2D8 | CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65 | | | | 0.650000 | 07 Jul 2023 | | |
| | 15,000,000.000 | Local | 99.984183 | 14,997,627.42 | 97.582563 | 14,637,384.45 | -360,242.97 | 0.57 |

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

**Base Currency: 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 | 99.984183 | 14,997,627.42 | 97.582563 | 14,637,384.45 | -360,242.97 | 0.57 |
| 166756AJ5 | CHEVRON USA INC COMPANY GUAR 08/23 0.426 | | | | 0.426000 | 11 Aug 2023 | | |
| | 20,000,000.000 | Local | 100.117124 | 20,023,424.77 | 97.169894 | 19,433,978.80 | -589,445.97 | 0.76 |
| | | Base | 100.117124 | 20,023,424.77 | 97.169894 | 19,433,978.80 | -589,445.97 | 0.76 |
| 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 | 96.982221 | 9,698,222.10 | -301,777.90 | 0.38 |
| | | Base | 100.000000 | 10,000,000.00 | 96.982221 | 9,698,222.10 | -301,777.90 | 0.38 |
| 172967LS8 | CITIGROUP INC SR UNSECURED 10/28 VAR | | | | 3.520000 | 27 Oct 2028 | | |
| | 10,000,000.000 | Local | 106.648795 | 10,664,879.47 | 92.961345 | 9,296,134.50 | -1,368,744.97 | 0.36 |
| | | Base | 106.648795 | 10,664,879.47 | 92.961345 | 9,296,134.50 | -1,368,744.97 | 0.36 |
| 17305EGE9 | CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6 | | | | 3.161000 | 14 May 2029 | | |
| | 10,000,000.000 | Local | 101.623213 | 10,162,321.30 | 98.992080 | 9,899,208.00 | -263,113.30 | 0.39 |
| Original Face: | 10,000,000.000 | Base | 101.623213 | 10,162,321.30 | 98.992080 | 9,899,208.00 | -263,113.30 | 0.39 |
| 17329U3B5 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR | | | | 2.634969 | 06 Oct 2028 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 93.462456 | 14,019,368.40 | -980,631.60 | 0.55 |
| | | Base | 100.000000 | 15,000,000.00 | 93.462456 | 14,019,368.40 | -980,631.60 | 0.55 |
| 200474BC7 | COMM MORTGAGE TRUST COMM 2015 LC19 A4 | | | | 3.183000 | 10 Feb 2048 | | |
| | 5,000,000.000 | Local | 102.307302 | 5,115,365.08 | 97.104340 | 4,855,217.00 | -260,148.08 | 0.19 |
| Original Face: | 5,000,000.000 | Base | 102.307302 | 5,115,365.08 | 97.104340 | 4,855,217.00 | -260,148.08 | 0.19 |
| 20825CAP9 | CONOCOPHILLIPS COMPANY GUAR 05/38 5.9 | | | | 5.900000 | 15 May 2038 | | |
| | 10,000,000.000 | Local | 99.802293 | 9,980,229.30 | 109.619070 | 10,961,907.00 | 981,677.70 | 0.43 |
| | | Base | 99.802293 | 9,980,229.30 | 109.619070 | 10,961,907.00 | 981,677.70 | 0.43 |
| 24422EUX5 | JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6 | | | | 2.600000 | 07 Mar 2024 | | |
| | 8,393,000.000 | Local | 100.819442 | 8,461,775.79 | 98.445159 | 8,262,502.19 | -199,273.60 | 0.32 |
| | | Base | 100.819442 | 8,461,775.79 | 98.445159 | 8,262,502.19 | -199,273.60 | 0.32 |
| 25746UDJ5 | DOMINION ENERGY INC SR UNSECURED 04/26 1.45 | | | | 1.450000 | 15 Apr 2026 | | |
| | 5,000,000.000 | Local | 99.968530 | 4,998,426.48 | 91.084720 | 4,554,236.00 | -444,190.48 | 0.18 |
| | | Base | 99.968530 | 4,998,426.48 | 91.084720 | 4,554,236.00 | -444,190.48 | 0.18 |
| 26441CBH7 | DUKE ENERGY CORP SR UNSECURED 06/30 2.45 | | | | 2.450000 | 01 Jun 2030 | | |
| | 13,000,000.000 | Local | 99.755823 | 12,968,256.95 | 84.908826 | 11,038,147.38 | -1,930,109.57 | 0.43 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| | | Base | 99.755823 | 12,968,256.95 | 84.908826 | 11,038,147.38 | -1,930,109.57 | 0.43 |
| 278642AT0 | EBAY INC SR UNSECURED 01/23 VAR | | | | 3.675860 | 30 Jan 2023 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.091006 | 15,013,650.90 | 13,650.90 | 0.59 |
| | | Base | 100.000000 | 15,000,000.00 | 100.091006 | 15,013,650.90 | 13,650.90 | 0.59 |
| 30231GBD3 | EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275 | | | | 2.275000 | 16 Aug 2026 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 94.601461 | 4,730,073.05 | -269,926.95 | 0.19 |
| | | Base | 100.000000 | 5,000,000.00 | 94.601461 | 4,730,073.05 | -269,926.95 | 0.19 |
| 31283H7K5 | FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5 | | | | 5.500000 | 01 Dec 2032 | | |
| | 30,492.050 | Local | 100.116489 | 30,527.57 | 105.185947 | 32,073.35 | 1,545.78 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 100.116489 | 30,527.57 | 105.185947 | 32,073.35 | 1,545.78 | 0.00 |
| 3128HXW76 | FREDDIEMAC STRIP FHS 270 300 | | | | 3.000000 | 15 Aug 2042 | | |
| | 1,275,600.400 | Local | 91.545913 | 1,167,760.03 | 92.919319 | 1,185,279.20 | 17,519.17 | 0.05 |
| Original Face: | 10,000,000.000 | Base | 91.545913 | 1,167,760.03 | 92.919319 | 1,185,279.20 | 17,519.17 | 0.05 |
| 3128MCXT7 | FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5 | | | | 4.500000 | 01 Feb 2026 | | |
| | 197,443.790 | Local | 101.239973 | 199,892.04 | 101.401306 | 200,210.58 | 318.54 | 0.01 |
| Original Face: | 5,085,000.000 | Base | 101.239973 | 199,892.04 | 101.401306 | 200,210.58 | 318.54 | 0.01 |
| 3128MFW95 | FED HM LN PC POOL G16772 FG 02/34 FIXED 4 | | | | 4.000000 | 01 Feb 2034 | | |
| | 903,477.200 | Local | 102.326712 | 924,498.51 | 100.401532 | 907,104.95 | -17,393.56 | 0.04 |
| Original Face: | 5,000,000.000 | Base | 102.326712 | 924,498.51 | 100.401532 | 907,104.95 | -17,393.56 | 0.04 |
| 3128MJ2U3 | FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5 | | | | 4.500000 | 01 Oct 2047 | | |
| | 862,368.550 | Local | 106.355416 | 917,175.66 | 101.219445 | 872,884.66 | -44,291.00 | 0.03 |
| Original Face: | 5,000,000.000 | Base | 106.355416 | 917,175.66 | 101.219445 | 872,884.66 | -44,291.00 | 0.03 |
| 3128P7ZN6 | FED HM LN PC POOL C91649 FG 04/33 FIXED 3 | | | | 3.000000 | 01 Apr 2033 | | |
| | 1,536,628.240 | Local | 102.511831 | 1,575,225.74 | 96.439346 | 1,481,914.23 | -93,311.51 | 0.06 |
| Original Face: | 7,000,000.000 | Base | 102.511831 | 1,575,225.74 | 96.439346 | 1,481,914.23 | -93,311.51 | 0.06 |
| 3128P8C41 | FED HM LN PC POOL C91891 FG 09/36 FIXED 3 | | | | 3.000000 | 01 Sep 2036 | | |
| | 1,023,066.550 | Local | 100.744679 | 1,030,685.11 | 96.185859 | 984,045.35 | -46,639.76 | 0.04 |
| Original Face: | 3,550,000.000 | Base | 100.744679 | 1,030,685.11 | 96.185859 | 984,045.35 | -46,639.76 | 0.04 |
| 3128P8D99 | FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5 | | | | 3.500000 | 01 May 2037 | | |
| | 1,039,916.500 | Local | 102.639004 | 1,067,359.94 | 98.850370 | 1,027,961.31 | -39,398.63 | 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 |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 5,000,000.000 | Base | 102.639004 | 1,067,359.94 | 98.850370 | 1,027,961.31 | -39,398.63 | 0.04 |
| 312935M30 | FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5 | | | | 5.500000 | 01 Sep 2039 | | |
| | 600,317.580 | Local | 103.812001 | 623,201.69 | 105.837315 | 635,360.01 | 12,158.32 | 0.02 |
| Original Face: | 10,300,000.000 | Base | 103.812001 | 623,201.69 | 105.837315 | 635,360.01 | 12,158.32 | 0.02 |
| 31296M6W4 | FED HM LN PC POOL A13585 FG 09/33 FIXED 5 | | | | 5.000000 | 01 Sep 2033 | | |
| | 347,716.470 | Local | 99.713128 | 346,718.97 | 104.084038 | 361,917.34 | 15,198.37 | 0.01 |
| Original Face: | 14,598,876.000 | Base | 99.713128 | 346,718.97 | 104.084038 | 361,917.34 | 15,198.37 | 0.01 |
| 31296PDL3 | FED HM LN PC POOL A14607 FG 10/33 FIXED 5 | | | | 5.000000 | 01 Oct 2033 | | |
| | 334,304.430 | Local | 99.705771 | 333,320.81 | 104.103735 | 348,023.40 | 14,702.59 | 0.01 |
| Original Face: | 11,774,977.000 | Base | 99.705771 | 333,320.81 | 104.103735 | 348,023.40 | 14,702.59 | 0.01 |
| 31296RGX0 | FED HM LN PC POOL A16514 FG 12/33 FIXED 5 | | | | 5.000000 | 01 Dec 2033 | | |
| | 150,634.600 | Local | 99.660437 | 150,123.10 | 102.127932 | 153,840.00 | 3,716.90 | 0.01 |
| Original Face: | 3,598,890.000 | Base | 99.660437 | 150,123.10 | 102.127932 | 153,840.00 | 3,716.90 | 0.01 |
| 31296RZG6 | FED HM LN PC POOL A17043 FG 12/33 FIXED 5 | | | | 5.000000 | 01 Dec 2033 | | |
| | 79,042.240 | Local | 99.727816 | 78,827.10 | 103.272263 | 81,628.71 | 2,801.61 | 0.00 |
| Original Face: | 6,241,535.000 | Base | 99.727816 | 78,827.10 | 103.272263 | 81,628.71 | 2,801.61 | 0.00 |
| 31297GFV8 | FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5 | | | | 5.500000 | 01 Nov 2034 | | |
| | 101,625.750 | Local | 100.174395 | 101,802.98 | 103.081524 | 104,757.37 | 2,954.39 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 100.174395 | 101,802.98 | 103.081524 | 104,757.37 | 2,954.39 | 0.00 |
| 31297HLU1 | FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5 | | | | 5.500000 | 01 Dec 2034 | | |
| | 178,885.850 | Local | 100.665408 | 180,076.17 | 104.907285 | 187,664.29 | 7,588.12 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 100.665408 | 180,076.17 | 104.907285 | 187,664.29 | 7,588.12 | 0.01 |
| 31297LAK6 | FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5 | | | | 5.500000 | 01 Jan 2035 | | |
| | 153,800.950 | Local | 100.452507 | 154,496.91 | 105.622483 | 162,448.38 | 7,951.47 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 100.452507 | 154,496.91 | 105.622483 | 162,448.38 | 7,951.47 | 0.01 |
| 31300LKC8 | FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR | | | | 3.047000 | 01 Jan 2037 | | |
| | 395,820.660 | Local | 102.920780 | 407,381.71 | 102.849206 | 407,098.41 | -283.30 | 0.02 |
| Original Face: | 6,000,000.000 | Base | 102.920780 | 407,381.71 | 102.849206 | 407,098.41 | -283.30 | 0.02 |
| 31300LKT1 | FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR | | | | 2.029000 | 01 Oct 2036 | | |
| | 361,472.900 | Local | 102.869142 | 371,844.07 | 102.084743 | 369,008.68 | -2,835.39 | 0.01 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 5,000,000.000 | Base | 102.869142 | 371,844.07 | 102.084743 | 369,008.68 | -2,835.39 | 0.01 |
| 31307R3T0 | FED HM LN PC POOL J35310 FG 10/31 FIXED 3 | | | | 3.000000 | 01 Oct 2031 | | |
| | 1,376,980.880 | Local | 99.947274 | 1,376,254.85 | 97.568668 | 1,343,501.90 | -32,752.95 | 0.05 |
| Original Face: | 8,208,821.000 | Base | 99.947274 | 1,376,254.85 | 97.568668 | 1,343,501.90 | -32,752.95 | 0.05 |
| 3130ALCV4 | FEDERAL HOME LOAN BANK BONDS 02/26 0.75 | | | | 0.750000 | 24 Feb 2026 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 90.267883 | 9,026,788.30 | -973,211.70 | 0.35 |
| | | Base | 100.000000 | 10,000,000.00 | 90.267883 | 9,026,788.30 | -973,211.70 | 0.35 |
| 3130ALRG1 | FEDERAL HOME LOAN BANK UNSECURED 03/23 0.125 | | | | 0.125000 | 17 Mar 2023 | | |
| | 20,000,000.000 | Local | 99.970274 | 19,994,054.87 | 98.271092 | 19,654,218.40 | -339,836.47 | 0.77 |
| | | Base | 99.970274 | 19,994,054.87 | 98.271092 | 19,654,218.40 | -339,836.47 | 0.77 |
| 3130AMR53 | FEDERAL HOME LOAN BANK BONDS 12/24 0.62 | | | | 0.620000 | 09 Dec 2024 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 93.214845 | 9,321,484.50 | -678,515.50 | 0.37 |
| | | Base | 100.000000 | 10,000,000.00 | 93.214845 | 9,321,484.50 | -678,515.50 | 0.37 |
| 3130ARAV3 | FEDERAL HOME LOAN BANK BONDS 03/25 2.32 | | | | 2.320000 | 28 Mar 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 96.566453 | 4,828,322.65 | -171,677.35 | 0.19 |
| | | Base | 100.000000 | 5,000,000.00 | 96.566453 | 4,828,322.65 | -171,677.35 | 0.19 |
| 3132H1BT3 | FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5 | | | | 3.500000 | 01 Dec 2033 | | |
| | 1,180,290.550 | Local | 103.033528 | 1,216,094.99 | 98.369740 | 1,161,048.75 | -55,046.24 | 0.05 |
| Original Face: | 5,000,000.000 | Base | 103.033528 | 1,216,094.99 | 98.369740 | 1,161,048.75 | -55,046.24 | 0.05 |
| 3132H3E74 | FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5 | | | | 4.500000 | 01 Sep 2042 | | |
| | 1,354,299.360 | Local | 109.136034 | 1,478,028.61 | 101.600797 | 1,375,978.94 | -102,049.67 | 0.05 |
| Original Face: | 7,231,153.000 | Base | 109.136034 | 1,478,028.61 | 101.600797 | 1,375,978.94 | -102,049.67 | 0.05 |
| 3132J0AF4 | FREDDIEMAC STRIP FHS 334 300 | | | | 3.000000 | 15 Aug 2044 | | |
| | 1,817,817.100 | Local | 99.918704 | 1,816,339.29 | 93.725365 | 1,703,755.71 | -112,583.58 | 0.07 |
| Original Face: | 8,000,000.000 | Base | 99.918704 | 1,816,339.29 | 93.725365 | 1,703,755.71 | -112,583.58 | 0.07 |
| 3132KGDY3 | FED HM LN PC POOL V61919 FG 01/33 FIXED 4 | | | | 4.000000 | 01 Jan 2033 | | |
| | 1,090,643.040 | Local | 102.749549 | 1,120,630.81 | 100.600199 | 1,097,189.07 | -23,441.74 | 0.04 |
| Original Face: | 6,000,000.000 | Base | 102.749549 | 1,120,630.81 | 100.600199 | 1,097,189.07 | -23,441.74 | 0.04 |
| 3132LQD20 | FED HM LN PC POOL K93821 FG 01/37 FIXED 3 | | | | 3.000000 | 01 Jan 2037 | | |
| | 1,610,096.700 | Local | 100.394306 | 1,616,445.40 | 96.183946 | 1,548,654.54 | -67,790.86 | 0.06 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 5,000,000.000 | Base | 100.394306 | 1,616,445.40 | 96.183946 | 1,548,654.54 | -67,790.86 | 0.06 |
| 31331VBN5 | FEDERAL FARM CREDIT BANK BONDS 10/25 5.03 | | | | 5.030000 | 06 Oct 2025 | | |
| | 5,000,000.000 | Local | 105.010809 | 5,250,540.46 | 104.507614 | 5,225,380.70 | -25,159.76 | 0.20 |
| | | Base | 105.010809 | 5,250,540.46 | 104.507614 | 5,225,380.70 | -25,159.76 | 0.20 |
| 31331XPD8 | FEDERAL FARM CREDIT BANK BONDS 06/24 5.43 | | | | 5.430000 | 07 Jun 2024 | | |
| | 5,000,000.000 | Local | 103.782340 | 5,189,116.98 | 103.491357 | 5,174,567.85 | -14,549.13 | 0.20 |
| | | Base | 103.782340 | 5,189,116.98 | 103.491357 | 5,174,567.85 | -14,549.13 | 0.20 |
| 3133EKQQ2 | FEDERAL FARM CREDIT BANK BONDS 06/34 2.75 | | | | 2.750000 | 12 Jun 2034 | | |
| | 4,240,000.000 | Local | 114.379909 | 4,849,708.15 | 90.292149 | 3,828,387.12 | -1,021,321.03 | 0.15 |
| | | Base | 114.379909 | 4,849,708.15 | 90.292149 | 3,828,387.12 | -1,021,321.03 | 0.15 |
| 3133ELH31 | FEDERAL FARM CREDIT BANK BONDS 06/30 1.45 | | | | 1.450000 | 11 Jun 2030 | | |
| | 4,000,000.000 | Local | 86.470494 | 3,458,819.77 | 84.883147 | 3,395,325.88 | -63,493.89 | 0.13 |
| | | Base | 86.470494 | 3,458,819.77 | 84.883147 | 3,395,325.88 | -63,493.89 | 0.13 |
| 3133ELXP4 | FEDERAL FARM CREDIT BANK BONDS 04/30 1.68 | | | | 1.680000 | 29 Apr 2030 | | |
| | 3,500,000.000 | Local | 88.345429 | 3,092,090.03 | 86.470681 | 3,026,473.84 | -65,616.19 | 0.12 |
| | | Base | 88.345429 | 3,092,090.03 | 86.470681 | 3,026,473.84 | -65,616.19 | 0.12 |
| 3133EM6A5 | FEDERAL FARM CREDIT BANK BONDS 09/30 1.57 | | | | 1.570000 | 23 Sep 2030 | | |
| | 3,771,000.000 | Local | 97.041099 | 3,659,419.86 | 84.723186 | 3,194,911.34 | -464,508.52 | 0.13 |
| | | Base | 97.041099 | 3,659,419.86 | 84.723186 | 3,194,911.34 | -464,508.52 | 0.13 |
| 3133EMC26 | FEDERAL FARM CREDIT BANK BONDS 06/30 1.74 | | | | 1.740000 | 03 Jun 2030 | | |
| | 3,135,000.000 | Local | 87.439271 | 2,741,221.15 | 86.650997 | 2,716,508.76 | -24,712.39 | 0.11 |
| | | Base | 87.439271 | 2,741,221.15 | 86.650997 | 2,716,508.76 | -24,712.39 | 0.11 |
| 3133EMN24 | FEDERAL FARM CREDIT BANK BONDS 06/31 1.94 | | | | 1.940000 | 30 Jun 2031 | | |
| | 9,000,000.000 | Local | 100.000000 | 9,000,000.00 | 86.073494 | 7,746,614.46 | -1,253,385.54 | 0.30 |
| | | Base | 100.000000 | 9,000,000.00 | 86.073494 | 7,746,614.46 | -1,253,385.54 | 0.30 |
| 3133EMYX4 | FEDERAL FARM CREDIT BANK BONDS 05/23 0.125 | | | | 0.125000 | 10 May 2023 | | |
| | 7,000,000.000 | Local | 99.955989 | 6,996,919.23 | 97.669582 | 6,836,870.74 | -160,048.49 | 0.27 |
| | | Base | 99.955989 | 6,996,919.23 | 97.669582 | 6,836,870.74 | -160,048.49 | 0.27 |
| 3133ENCN8 | FEDERAL FARM CREDIT BANK BONDS 11/23 VAR | | | | 2.305000 | 30 Nov 2023 | | |
| | 10,000,000.000 | Local | 99.987400 | 9,998,740.03 | 99.990423 | 9,999,042.30 | 302.27 | 0.39 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| | | Base | 99.987400 | 9,998,740.03 | 99.990423 | 9,999,042.30 | 302.27 | 0.39 |
| 3133ENDJ6 | FEDERAL FARM CREDIT BANK BONDS 11/24 VAR | | | | 2.360000 | 08 Nov 2024 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.945632 | 9,994,563.20 | -5,436.80 | 0.39 |
| | | Base | 100.000000 | 10,000,000.00 | 99.945632 | 9,994,563.20 | -5,436.80 | 0.39 |
| 3133ENKM1 | FEDERAL FARM CREDIT BANK BONDS 01/32 2.12 | | | | 2.120000 | 12 Jan 2032 | | |
| | 5,729,000.000 | Local | 93.618221 | 5,363,387.88 | 86.403582 | 4,950,061.21 | -413,326.67 | 0.19 |
| | | Base | 93.618221 | 5,363,387.88 | 86.403582 | 4,950,061.21 | -413,326.67 | 0.19 |
| 3133ENKN9 | FEDERAL FARM CREDIT BANK BONDS 01/31 2.1 | | | | 2.100000 | 13 Jan 2031 | | |
| | 7,100,000.000 | Local | 90.428457 | 6,420,420.47 | 87.775429 | 6,232,055.46 | -188,365.01 | 0.24 |
| | | Base | 90.428457 | 6,420,420.47 | 87.775429 | 6,232,055.46 | -188,365.01 | 0.24 |
| 31359MGK3 | FANNIE MAE NOTES 11/30 6.625 | | | | 6.625000 | 15 Nov 2030 | | |
| | 5,000,000.000 | Local | 130.686532 | 6,534,326.62 | 122.642415 | 6,132,120.75 | -402,205.87 | 0.24 |
| | | Base | 130.686532 | 6,534,326.62 | 122.642415 | 6,132,120.75 | -402,205.87 | 0.24 |
| 3135G06G3 | FANNIE MAE UNSECURED 11/25 0.5 | | | | 0.500000 | 07 Nov 2025 | | |
| | 5,000,000.000 | Local | 99.771360 | 4,988,567.98 | 91.068155 | 4,553,407.75 | -435,160.23 | 0.18 |
| | | Base | 99.771360 | 4,988,567.98 | 91.068155 | 4,553,407.75 | -435,160.23 | 0.18 |
| 3136A35N7 | FANNIE MAE FNR 2012 21 WA | | | | 5.610270 | 25 Mar 2052 | | |
| | 299,845.220 | Local | 108.194835 | 324,417.04 | 104.445640 | 313,175.26 | -11,241.78 | 0.01 |
| Original Face: | 4,261,779.000 | Base | 108.194835 | 324,417.04 | 104.445640 | 313,175.26 | -11,241.78 | 0.01 |
| 3136A5E85 | FANNIE MAE FNR 2012 44 KL | | | | 3.500000 | 25 Dec 2031 | | |
| | 574,250.000 | Local | 103.059713 | 591,820.40 | 99.072890 | 568,926.07 | -22,894.33 | 0.02 |
| Original Face: | 5,000,000.000 | Base | 103.059713 | 591,820.40 | 99.072890 | 568,926.07 | -22,894.33 | 0.02 |
| 3136A9ZF8 | FANNIE MAE FNR 2012 126 TA | | | | 3.000000 | 25 Oct 2042 | | |
| | 3,805,326.300 | Local | 98.488418 | 3,747,805.69 | 94.220020 | 3,585,379.20 | -162,426.49 | 0.14 |
| Original Face: | 30,000,000.000 | Base | 98.488418 | 3,747,805.69 | 94.220020 | 3,585,379.20 | -162,426.49 | 0.14 |
| 3136AA6K6 | FANNIE MAE FNR 2012 151 YA | | | | 2.000000 | 25 Jan 2028 | | |
| | 700,612.100 | Local | 101.119033 | 708,452.18 | 96.333940 | 674,927.24 | -33,524.94 | 0.03 |
| Original Face: | 5,000,000.000 | Base | 101.119033 | 708,452.18 | 96.333940 | 674,927.24 | -33,524.94 | 0.03 |
| 3136AAF42 | FANNIE MAE FNR 2012 133 JP | | | | 2.500000 | 25 Jul 2042 | | |
| | 1,093,302.480 | Local | 99.933499 | 1,092,575.42 | 95.365310 | 1,042,631.30 | -49,944.12 | 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 |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 6,000,000.000 | Base | 99.933499 | 1,092,575.42 | 95.365310 | 1,042,631.30 | -49,944.12 | 0.04 |
| 3136ACH53 | FANNIE MAE FNR 2013 13 PH | | | | 2.500000 | 25 Apr 2042 | | |
| | 941,230.300 | Local | 99.386153 | 935,452.59 | 96.302600 | 906,429.25 | -29,023.34 | 0.04 |
| Original Face: | 5,000,000.000 | Base | 99.386153 | 935,452.59 | 96.302600 | 906,429.25 | -29,023.34 | 0.04 |
| 3136AFYS7 | FANNIE MAE FNR 2013 87 GD | | | | 3.000000 | 25 Jun 2043 | | |
| | 585,531.300 | Local | 100.738941 | 589,858.03 | 96.310540 | 563,928.36 | -25,929.67 | 0.02 |
| Original Face: | 6,000,000.000 | Base | 100.738941 | 589,858.03 | 96.310540 | 563,928.36 | -25,929.67 | 0.02 |
| 3136AGDC3 | FANNIE MAE FNR 2013 97 JF | | | | 2.793710 | 25 Apr 2038 | | |
| | 939,173.400 | Local | 99.878917 | 938,036.22 | 99.462010 | 934,120.74 | -3,915.48 | 0.04 |
| Original Face: | 5,000,000.000 | Base | 99.878917 | 938,036.22 | 99.462010 | 934,120.74 | -3,915.48 | 0.04 |
| 3136AGY30 | FANNIE MAE FNR 2013 117 PA | | | | 4.000000 | 25 Feb 2043 | | |
| | 346,278.950 | Local | 105.220222 | 364,355.48 | 99.409410 | 344,233.86 | -20,121.62 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 105.220222 | 364,355.48 | 99.409410 | 344,233.86 | -20,121.62 | 0.01 |
| 3136AH5F3 | FANNIE MAE FNR 2014 5 KV | | | | 3.500000 | 25 Feb 2027 | | |
| | 566,436.700 | Local | 101.807220 | 576,673.46 | 99.766640 | 565,114.86 | -11,558.60 | 0.02 |
| Original Face: | 1,750,000.000 | Base | 101.807220 | 576,673.46 | 99.766640 | 565,114.86 | -11,558.60 | 0.02 |
| 3136AHBT6 | FANNIE MAE FNR 2013 123 PN | | | | 2.700000 | 25 Mar 2043 | | |
| | 2,591,541.350 | Local | 94.872633 | 2,458,663.52 | 98.764930 | 2,559,534.00 | 100,870.48 | 0.10 |
| Original Face: | 3,651,802.000 | Base | 94.872633 | 2,458,663.52 | 98.764930 | 2,559,534.00 | 100,870.48 | 0.10 |
| 3136AHDP2 | FANNIE MAE FNR 2013 118 YA | | | | 3.000000 | 25 Jul 2028 | | |
| | 412,293.360 | Local | 101.383663 | 417,998.11 | 99.106370 | 408,608.98 | -9,389.13 | 0.02 |
| Original Face: | 8,500,000.000 | Base | 101.383663 | 417,998.11 | 99.106370 | 408,608.98 | -9,389.13 | 0.02 |
| 3136AHRY8 | FANNIE MAE FNR 2013 131 KH | | | | 3.000000 | 25 Aug 2041 | | |
| | 142,993.850 | Local | 102.391452 | 146,413.48 | 99.064920 | 141,656.74 | -4,756.74 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 102.391452 | 146,413.48 | 99.064920 | 141,656.74 | -4,756.74 | 0.01 |
| 3136AJJ80 | FANNIE MAE FNR 2014 30 KC | | | | 3.000000 | 25 May 2033 | | |
| | 559,384.400 | Local | 101.881490 | 569,909.16 | 98.631950 | 551,731.74 | -18,177.42 | 0.02 |
| Original Face: | 5,000,000.000 | Base | 101.881490 | 569,909.16 | 98.631950 | 551,731.74 | -18,177.42 | 0.02 |
| 3136AJSJ6 | FANNIE MAE FNR 2014 14 KD | | | | 3.000000 | 25 Jan 2033 | | |
| | 523,698.400 | Local | 101.513636 | 531,625.29 | 98.758070 | 517,194.43 | -14,430.86 | 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 |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 5,000,000.000 | Base | 101.513636 | 531,625.29 | 98.758070 | 517,194.43 | -14,430.86 | 0.02 |
| 3136AJVF0 | FANNIE MAE FNR 2014 18 TA | | | | 3.000000 | 25 Jan 2033 | | |
| | 720,786.360 | Local | 101.767812 | 733,528.51 | 98.656810 | 711,104.83 | -22,423.68 | 0.03 |
| Original Face: | 6,000,000.000 | Base | 101.767812 | 733,528.51 | 98.656810 | 711,104.83 | -22,423.68 | 0.03 |
| 3136AJVK9 | FANNIE MAE FNR 2014 18 WV | | | | 3.500000 | 25 Jan 2029 | | |
| | 481,878.350 | Local | 102.219224 | 492,572.31 | 99.847690 | 481,144.40 | -11,427.91 | 0.02 |
| Original Face: | 9,284,523.000 | Base | 102.219224 | 492,572.31 | 99.847690 | 481,144.40 | -11,427.91 | 0.02 |
| 3136AKJV6 | FANNIE MAE FNR 2014 41 VX | | | | 3.000000 | 25 Oct 2034 | | |
| | 1,059,410.460 | Local | 86.249959 | 913,741.09 | 100.000000 | 1,059,410.46 | 145,669.37 | 0.04 |
| Original Face: | 6,000,000.000 | Base | 86.249959 | 913,741.09 | 100.000000 | 1,059,410.46 | 145,669.37 | 0.04 |
| 3136AL2K6 | FANNIE MAE FNR 2014 84 VK | | | | 3.000000 | 25 Mar 2035 | | |
| | 10,692,273.000 | Local | 101.790978 | 10,883,769.21 | 96.778540 | 10,347,825.70 | -535,943.51 | 0.41 |
| Original Face: | 10,692,273.000 | Base | 101.790978 | 10,883,769.21 | 96.778540 | 10,347,825.70 | -535,943.51 | 0.41 |
| 3136ALTG6 | FANNIE MAE FNR 2014 68 TL | | | | 3.000000 | 25 Oct 2043 | | |
| | 62,028.600 | Local | 101.874909 | 63,191.58 | 99.632430 | 61,800.60 | -1,390.98 | 0.00 |
| Original Face: | 15,000,000.000 | Base | 101.874909 | 63,191.58 | 99.632430 | 61,800.60 | -1,390.98 | 0.00 |
| 3136AMP94 | FANNIE MAE FNR 2015 15 HA | | | | 3.500000 | 25 Sep 2041 | | |
| | 381,795.810 | Local | 104.338065 | 398,358.36 | 99.744200 | 380,819.18 | -17,539.18 | 0.01 |
| Original Face: | 11,000,000.000 | Base | 104.338065 | 398,358.36 | 99.744200 | 380,819.18 | -17,539.18 | 0.01 |
| 3136AMYU7 | FANNIE MAE FNR 2015 14 MV | | | | 3.000000 | 25 Jul 2026 | | |
| | 98,237.290 | Local | 101.842488 | 100,047.30 | 99.760390 | 98,001.90 | -2,045.40 | 0.00 |
| Original Face: | 2,304,044.000 | Base | 101.842488 | 100,047.30 | 99.760390 | 98,001.90 | -2,045.40 | 0.00 |
| 3136ARQ35 | FANNIE MAE FNR 2016 29 PA | | | | 3.000000 | 25 Aug 2045 | | |
| | 1,262,276.480 | Local | 106.812575 | 1,348,270.01 | 96.765030 | 1,221,442.21 | -126,827.80 | 0.05 |
| Original Face: | 4,600,000.000 | Base | 106.812575 | 1,348,270.01 | 96.765030 | 1,221,442.21 | -126,827.80 | 0.05 |
| 3136ARYU6 | FANNIE MAE FNR 2016 21 VB | | | | 3.000000 | 25 Aug 2027 | | |
| | 3,302,032.390 | Local | 102.354170 | 3,379,767.85 | 98.661970 | 3,257,850.21 | -121,917.64 | 0.13 |
| Original Face: | 6,976,000.000 | Base | 102.354170 | 3,379,767.85 | 98.661970 | 3,257,850.21 | -121,917.64 | 0.13 |
| 3136AYUG6 | FANNIE MAE FNR 2017 86 MA | | | | 3.000000 | 25 Apr 2046 | | |
| | 1,480,439.160 | Local | 100.849397 | 1,493,013.96 | 96.398810 | 1,427,125.73 | -65,888.23 | 0.06 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 6,000,000.000 | Base | 100.849397 | 1,493,013.96 | 96.398810 | 1,427,125.73 | -65,888.23 | 0.06 |
| 3136B32C3 | FANNIE MAE FNR 2019 7 AL | | | | 3.000000 | 25 Aug 2048 | | |
| | 1,377,836.820 | Local | 101.196153 | 1,394,317.86 | 94.782310 | 1,305,945.57 | -88,372.29 | 0.05 |
| Original Face: | 6,000,000.000 | Base | 101.196153 | 1,394,317.86 | 94.782310 | 1,305,945.57 | -88,372.29 | 0.05 |
| 3136B32D1 | FANNIE MAE FNR 2019 7 LA | | | | 3.000000 | 25 Aug 2048 | | |
| | 2,296,394.700 | Local | 99.146464 | 2,276,794.14 | 95.084700 | 2,183,520.01 | -93,274.13 | 0.09 |
| Original Face: | 10,000,000.000 | Base | 99.146464 | 2,276,794.14 | 95.084700 | 2,183,520.01 | -93,274.13 | 0.09 |
| 3136B32E9 | FANNIE MAE FNR 2019 7 LE | | | | 3.000000 | 25 Aug 2048 | | |
| | 1,148,197.350 | Local | 99.875394 | 1,146,766.63 | 95.084700 | 1,091,760.01 | -55,006.62 | 0.04 |
| Original Face: | 5,000,000.000 | Base | 99.875394 | 1,146,766.63 | 95.084700 | 1,091,760.01 | -55,006.62 | 0.04 |
| 3136BBU75 | FANNIE MAE FNR 2020 70 VA | | | | 2.000000 | 25 Apr 2032 | | |
| | 4,243,828.450 | Local | 104.152575 | 4,420,056.63 | 92.625560 | 3,930,869.87 | -489,186.76 | 0.15 |
| Original Face: | 5,000,000.000 | Base | 104.152575 | 4,420,056.63 | 92.625560 | 3,930,869.87 | -489,186.76 | 0.15 |
| 3136BBV74 | FANNIE MAE FNR 2020 70 VC | | | | 2.000000 | 25 Apr 2032 | | |
| | 5,940,820.620 | Local | 104.457130 | 6,205,610.74 | 92.569800 | 5,499,405.77 | -706,204.97 | 0.22 |
| Original Face: | 7,000,000.000 | Base | 104.457130 | 6,205,610.74 | 92.569800 | 5,499,405.77 | -706,204.97 | 0.22 |
| 3136BHBB4 | FANNIE MAE FNR 2021 27 JD | | | | 1.250000 | 25 May 2051 | | |
| | 3,133,309.400 | Local | 100.414664 | 3,146,302.11 | 82.734110 | 2,592,315.65 | -553,986.46 | 0.10 |
| Original Face: | 5,000,000.000 | Base | 100.414664 | 3,146,302.11 | 82.734110 | 2,592,315.65 | -553,986.46 | 0.10 |
| 3136BLMG2 | FANNIE MAE FNR 2022 1 KV | | | | 3.000000 | 25 Jun 2033 | | |
| | 4,946,596.470 | Local | 100.665027 | 4,979,492.69 | 96.362170 | 4,766,647.70 | -212,844.99 | 0.19 |
| Original Face: | 5,173,000.000 | Base | 100.665027 | 4,979,492.69 | 96.362170 | 4,766,647.70 | -212,844.99 | 0.19 |
| 3136BMS41 | FANNIE MAE FNR 2022 36 VA | | | | 4.500000 | 25 Jul 2033 | | |
| | 5,967,876.300 | Local | 102.403735 | 6,111,328.22 | 101.672720 | 6,067,702.16 | -43,626.06 | 0.24 |
| Original Face: | 6,075,000.000 | Base | 102.403735 | 6,111,328.22 | 101.672720 | 6,067,702.16 | -43,626.06 | 0.24 |
| 31371LEW5 | FNMA POOL 254949 FN 11/33 FIXED 5 | | | | 5.000000 | 01 Nov 2033 | | |
| | 122,646.170 | Local | 99.895227 | 122,517.67 | 104.128691 | 127,709.85 | 5,192.18 | 0.01 |
| Original Face: | 6,625,000.000 | Base | 99.895227 | 122,517.67 | 104.128691 | 127,709.85 | 5,192.18 | 0.01 |
| 31376KCW4 | FNMA POOL 357485 FN 02/34 FIXED 5.5 | | | | 5.500000 | 01 Feb 2034 | | |
| | 124,491.540 | Local | 99.950141 | 124,429.47 | 105.807110 | 131,720.90 | 7,291.43 | 0.01 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| Original Face: | | Base | 6,000,000.000 | 99.950141 | 124,429.47 | 105.807110 | 131,720.90 | 7,291.43 | 0.01 |
| 3137A6EC2 | FREDDIE MAC FHR 3815 TA | | | | | 4.500000 | 15 Oct 2040 | | |
| | | Local | 271,895.330 | 103.543860 | 281,530.92 | 99.929430 | 271,703.45 | -9,827.47 | 0.01 |
| Original Face: | | Base | 7,703,000.000 | 103.543860 | 281,530.92 | 99.929430 | 271,703.45 | -9,827.47 | 0.01 |
| 3137A9QP4 | FREDDIE MAC FHR 3842 PH | | | | | 4.000000 | 15 Apr 2041 | | |
| | | Local | 520,115.700 | 102.670813 | 534,007.02 | 99.446920 | 517,239.04 | -16,767.98 | 0.02 |
| Original Face: | | Base | 10,000,000.000 | 102.670813 | 534,007.02 | 99.446920 | 517,239.04 | -16,767.98 | 0.02 |
| 3137AF2R2 | FREDDIE MAC FHR 3920 AC | | | | | 2.500000 | 15 Sep 2041 | | |
| | | Local | 827,264.100 | 102.231538 | 845,724.81 | 94.401160 | 780,946.91 | -64,777.90 | 0.03 |
| Original Face: | | Base | 13,000,000.000 | 102.231538 | 845,724.81 | 94.401160 | 780,946.91 | -64,777.90 | 0.03 |
| 3137AGR51 | FREDDIE MAC FHR 3935 GC | | | | | 2.500000 | 15 Oct 2026 | | |
| | | Local | 185,456.670 | 100.447048 | 186,285.75 | 97.942620 | 181,641.12 | -4,644.63 | 0.01 |
| Original Face: | | Base | 3,000,000.000 | 100.447048 | 186,285.75 | 97.942620 | 181,641.12 | -4,644.63 | 0.01 |
| 3137AMF85 | FREDDIE MAC FHR 4023 EA | | | | | 3.500000 | 15 Aug 2041 | | |
| | | Local | 337,509.630 | 102.686232 | 346,575.92 | 99.238500 | 334,939.49 | -11,636.43 | 0.01 |
| Original Face: | | Base | 12,500,000.000 | 102.686232 | 346,575.92 | 99.238500 | 334,939.49 | -11,636.43 | 0.01 |
| 3137ANQX6 | FREDDIE MAC FHR 4027 AB | | | | | 4.000000 | 15 Dec 2040 | | |
| | | Local | 545,232.600 | 105.740284 | 576,530.50 | 100.500020 | 547,958.87 | -28,571.63 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 105.740284 | 576,530.50 | 100.500020 | 547,958.87 | -28,571.63 | 0.02 |
| 3137AV3S4 | FREDDIE MAC FHR 4122 VM | | | | | 3.500000 | 15 Oct 2025 | | |
| | | Local | 2,294,910.960 | 101.822227 | 2,336,729.45 | 99.570960 | 2,285,064.87 | -51,664.58 | 0.09 |
| Original Face: | | Base | 8,000,000.000 | 101.822227 | 2,336,729.45 | 99.570960 | 2,285,064.87 | -51,664.58 | 0.09 |
| 3137AXSF1 | FREDDIE MAC FHR 4153 KG | | | | | 2.500000 | 15 Aug 2042 | | |
| | | Local | 705,731.550 | 101.941713 | 719,434.83 | 94.736140 | 668,582.83 | -50,852.00 | 0.03 |
| Original Face: | | Base | 5,000,000.000 | 101.941713 | 719,434.83 | 94.736140 | 668,582.83 | -50,852.00 | 0.03 |
| 3137AXT29 | FREDDIE MAC FHR 4153 YJ | | | | | 3.000000 | 15 Sep 2042 | | |
| | | Local | 258,856.050 | 103.321336 | 267,453.53 | 98.989580 | 256,240.52 | -11,213.01 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 103.321336 | 267,453.53 | 98.989580 | 256,240.52 | -11,213.01 | 0.01 |
| 3137AXUG6 | FREDDIE MAC FHR 4160 HP | | | | | 2.500000 | 15 Jan 2033 | | |
| | | Local | 919,319.550 | 100.617802 | 924,999.12 | 96.077410 | 883,258.41 | -41,740.71 | 0.03 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 5,000,000.000 | Base | 100.617802 | 924,999.12 | 96.077410 | 883,258.41 | -41,740.71 | 0.03 |
| 3137AYTU5 | FREDDIE MAC FHR 4163 GP | | | | 3.000000 | 15 Nov 2032 | | |
| | 978,122.900 | Local | 102.855472 | 1,006,052.93 | 97.035950 | 949,130.85 | -56,922.08 | 0.04 |
| Original Face: | 5,000,000.000 | Base | 102.855472 | 1,006,052.93 | 97.035950 | 949,130.85 | -56,922.08 | 0.04 |
| 3137B0BB9 | FREDDIE MAC FHR 4183 VC | | | | 3.000000 | 15 Oct 2029 | | |
| | 6,280,000.000 | Local | 100.402781 | 6,305,294.67 | 99.104500 | 6,223,762.60 | -81,532.07 | 0.24 |
| Original Face: | 6,280,000.000 | Base | 100.402781 | 6,305,294.67 | 99.104500 | 6,223,762.60 | -81,532.07 | 0.24 |
| 3137B3GL6 | FREDDIE MAC FHR 4229 MA | | | | 3.500000 | 15 May 2041 | | |
| | 895,154.050 | Local | 104.058012 | 931,479.51 | 99.193650 | 887,935.98 | -43,543.53 | 0.03 |
| Original Face: | 5,000,000.000 | Base | 104.058012 | 931,479.51 | 99.193650 | 887,935.98 | -43,543.53 | 0.03 |
| 3137B4JB3 | FREDDIE MAC FHR 4252 GA | | | | 2.500000 | 15 Apr 2031 | | |
| | 73,564.870 | Local | 100.682826 | 74,067.19 | 98.980290 | 72,814.72 | -1,252.47 | 0.00 |
| Original Face: | 1,000,000.000 | Base | 100.682826 | 74,067.19 | 98.980290 | 72,814.72 | -1,252.47 | 0.00 |
| 3137B56H1 | FREDDIE MAC FHR 4257 A | | | | 2.500000 | 15 Oct 2027 | | |
| | 213,265.850 | Local | 100.780941 | 214,931.33 | 99.289040 | 211,749.62 | -3,181.71 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 100.780941 | 214,931.33 | 99.289040 | 211,749.62 | -3,181.71 | 0.01 |
| 3137B6G54 | FREDDIE MAC FHR 4279 PA | | | | 3.000000 | 15 Dec 2043 | | |
| | 2,238,270.000 | Local | 102.301884 | 2,289,792.38 | 96.707080 | 2,164,565.56 | -125,226.82 | 0.08 |
| Original Face: | 10,000,000.000 | Base | 102.301884 | 2,289,792.38 | 96.707080 | 2,164,565.56 | -125,226.82 | 0.08 |
| 3137B73L1 | FREDDIE MAC FHR 4289 WE | | | | 3.000000 | 15 Aug 2031 | | |
| | 537,972.800 | Local | 101.342893 | 545,197.20 | 99.075170 | 532,997.47 | -12,199.73 | 0.02 |
| Original Face: | 5,000,000.000 | Base | 101.342893 | 545,197.20 | 99.075170 | 532,997.47 | -12,199.73 | 0.02 |
| 3137BAVW9 | FREDDIE MAC FHR 4340 TB | | | | 3.500000 | 15 Jul 2039 | | |
| | 1,784,977.000 | Local | 99.032928 | 1,767,714.98 | 94.915410 | 1,694,218.24 | -73,496.74 | 0.07 |
| Original Face: | 1,784,977.000 | Base | 99.032928 | 1,767,714.98 | 94.915410 | 1,694,218.24 | -73,496.74 | 0.07 |
| 3137BBPZ7 | FREDDIE MAC FHR 4351 EV | | | | 3.000000 | 15 Nov 2025 | | |
| | 1,631,878.420 | Local | 101.004018 | 1,648,262.77 | 98.694410 | 1,610,572.78 | -37,689.99 | 0.06 |
| Original Face: | 5,183,921.000 | Base | 101.004018 | 1,648,262.77 | 98.694410 | 1,610,572.78 | -37,689.99 | 0.06 |
| 3137BDAM8 | FREDDIE MAC FHR 4372 TC | | | | 2.500000 | 15 Aug 2029 | | |
| | 511,271.300 | Local | 100.855115 | 515,643.26 | 97.926050 | 500,667.79 | -14,975.47 | 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 |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 5,000,000.000 | Base | 100.855115 | 515,643.26 | 97.926050 | 500,667.79 | -14,975.47 | 0.02 |
| 3137BDCR5 | FREDDIE MAC FHR 4377 LA | | | | 3.000000 | 15 Jun 2040 | | |
| | 13,487.850 | Local | 102.128657 | 13,774.96 | 99.857190 | 13,468.59 | -306.37 | 0.00 |
| Original Face: | 14,550,000.000 | Base | 102.128657 | 13,774.96 | 99.857190 | 13,468.59 | -306.37 | 0.00 |
| 3137BFYM7 | FREDDIE MAC FHR 4432 JV | | | | 3.000000 | 15 Mar 2028 | | |
| | 1,411,169.670 | Local | 102.424755 | 1,445,387.08 | 98.750570 | 1,393,538.09 | -51,848.99 | 0.05 |
| Original Face: | 3,000,000.000 | Base | 102.424755 | 1,445,387.08 | 98.750570 | 1,393,538.09 | -51,848.99 | 0.05 |
| 3137BHYX9 | FREDDIE MAC FHR 4472 AB | | | | 3.000000 | 15 Mar 2033 | | |
| | 142,180.800 | Local | 102.513321 | 145,754.26 | 99.709160 | 141,767.28 | -3,986.98 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 102.513321 | 145,754.26 | 99.709160 | 141,767.28 | -3,986.98 | 0.01 |
| 3137BJAB9 | FREDDIE MAC FHR 4475 MV | | | | 3.000000 | 15 Oct 2026 | | |
| | 1,033,168.290 | Local | 101.952786 | 1,053,343.86 | 98.570740 | 1,018,401.63 | -34,942.23 | 0.04 |
| Original Face: | 2,579,263.000 | Base | 101.952786 | 1,053,343.86 | 98.570740 | 1,018,401.63 | -34,942.23 | 0.04 |
| 3137BJWT6 | FREDDIE MAC FHR 4488 BD | | | | 3.000000 | 15 May 2033 | | |
| | 175,630.700 | Local | 101.906073 | 178,978.35 | 99.580590 | 174,894.09 | -4,084.26 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 101.906073 | 178,978.35 | 99.580590 | 174,894.09 | -4,084.26 | 0.01 |
| 3137BNRL0 | FREDDIE MAC FHR 4567 BA | | | | 3.000000 | 15 Jun 2043 | | |
| | 350,718.550 | Local | 102.586045 | 359,788.29 | 99.114330 | 347,612.34 | -12,175.95 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 102.586045 | 359,788.29 | 99.114330 | 347,612.34 | -12,175.95 | 0.01 |
| 3137BTVJ7 | FREDDIE MAC FHR 4651 BA | | | | 3.500000 | 15 Jul 2044 | | |
| | 50,787.160 | Local | 99.855101 | 50,713.57 | 99.397920 | 50,481.38 | -232.19 | 0.00 |
| Original Face: | 3,650,000.000 | Base | 99.855101 | 50,713.57 | 99.397920 | 50,481.38 | -232.19 | 0.00 |
| 3137EAEX3 | FREDDIE MAC UNSECURED 09/25 0.375 | | | | 0.375000 | 23 Sep 2025 | | |
| | 10,000,000.000 | Local | 99.815506 | 9,981,550.55 | 91.144587 | 9,114,458.70 | -867,091.85 | 0.36 |
| | | Base | 99.815506 | 9,981,550.55 | 91.144587 | 9,114,458.70 | -867,091.85 | 0.36 |
| 3137F3P57 | FREDDIE MAC FHR 4772 VL | | | | 4.000000 | 15 Apr 2029 | | |
| | 424,971.500 | Local | 102.677415 | 436,349.75 | 99.194950 | 421,550.27 | -14,799.48 | 0.02 |
| Original Face: | 5,000,000.000 | Base | 102.677415 | 436,349.75 | 99.194950 | 421,550.27 | -14,799.48 | 0.02 |
| 3137FCA20 | FREDDIE MAC FHR 4735 CT | | | | 3.000000 | 15 Dec 2047 | | |
| | 2,261,415.000 | Local | 100.578723 | 2,274,502.32 | 94.971910 | 2,147,709.02 | -126,793.30 | 0.08 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| Original Face: | | Base | 5,000,000.000 | 100.578723 | 2,274,502.32 | 94.971910 | 2,147,709.02 | -126,793.30 | 0.08 |
| 3137FCV27 | FREDDIE MAC FHR 4749 PV | | | | | 3.000000 | 15 Mar 2031 | | |
| | | Local | 4,129,780.140 | 99.520919 | 4,109,995.16 | 96.584100 | 3,988,710.98 | -121,284.18 | 0.16 |
| Original Face: | | Base | 6,000,000.000 | 99.520919 | 4,109,995.16 | 96.584100 | 3,988,710.98 | -121,284.18 | 0.16 |
| 3137FDFE7 | FREDDIE MAC FHR 4757 PT | | | | | 6.000000 | 15 Oct 2047 | | |
| | | Local | 1,779,319.400 | 111.819981 | 1,989,634.62 | 109.148910 | 1,942,107.73 | -47,526.89 | 0.08 |
| Original Face: | | Base | 10,000,000.000 | 111.819981 | 1,989,634.62 | 109.148910 | 1,942,107.73 | -47,526.89 | 0.08 |
| 3137FDFH0 | FREDDIE MAC FHR 4757 VA | | | | | 4.000000 | 15 Mar 2029 | | |
| | | Local | 7,379,678.680 | 103.522119 | 7,639,599.78 | 99.055460 | 7,309,974.66 | -329,625.12 | 0.29 |
| Original Face: | | Base | 11,739,000.000 | 103.522119 | 7,639,599.78 | 99.055460 | 7,309,974.66 | -329,625.12 | 0.29 |
| 3137FWR85 | FREDDIE MAC FHR 5028 BD | | | | | 2.000000 | 25 Oct 2040 | | |
| | | Local | 2,255,905.300 | 102.167040 | 2,304,791.68 | 96.457700 | 2,175,994.37 | -128,797.31 | 0.09 |
| Original Face: | | Base | 5,000,000.000 | 102.167040 | 2,304,791.68 | 96.457700 | 2,175,994.37 | -128,797.31 | 0.09 |
| 3137H2B78 | FREDDIE MAC FHR 5139 DH | | | | | 2.000000 | 25 Feb 2051 | | |
| | | Local | 9,442,168.000 | 102.759100 | 9,702,686.84 | 90.496940 | 8,544,873.11 | -1,157,813.73 | 0.33 |
| Original Face: | | Base | 10,000,000.000 | 102.759100 | 9,702,686.84 | 90.496940 | 8,544,873.11 | -1,157,813.73 | 0.33 |
| 3137H4RC6 | FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A | | | | | 1.754940 | 25 Oct 2026 | | |
| | | Local | 5,609,471.110 | 99.501901 | 5,581,530.41 | 99.354440 | 5,573,258.61 | -8,271.80 | 0.22 |
| Original Face: | | Base | 6,000,000.000 | 99.501901 | 5,581,530.41 | 99.354440 | 5,573,258.61 | -8,271.80 | 0.22 |
| 3138A4W92 | FNMA POOL AH3371 FN 01/41 FIXED 4 | | | | | 4.000000 | 01 Jan 2041 | | |
| | | Local | 1,152,355.000 | 103.597713 | 1,193,813.42 | 99.994551 | 1,152,292.21 | -41,521.21 | 0.05 |
| Original Face: | | Base | 10,000,000.000 | 103.597713 | 1,193,813.42 | 99.994551 | 1,152,292.21 | -41,521.21 | 0.05 |
| 3138AN6N8 | FNMA POOL AI8976 FN 09/26 FIXED 3.5 | | | | | 3.500000 | 01 Sep 2026 | | |
| | | Local | 500,750.180 | 101.420559 | 507,863.63 | 98.747694 | 494,479.26 | -13,384.37 | 0.02 |
| Original Face: | | Base | 7,000,000.000 | 101.420559 | 507,863.63 | 98.747694 | 494,479.26 | -13,384.37 | 0.02 |
| 3138EGEC4 | FNMA POOL AL0130 FN 11/35 FLOATING VAR | | | | | 3.348000 | 01 Nov 2035 | | |
| | | Local | 344,230.200 | 102.750796 | 353,699.27 | 102.505845 | 352,856.08 | -843.19 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 102.750796 | 353,699.27 | 102.505845 | 352,856.08 | -843.19 | 0.01 |
| 3138EGGZ1 | FNMA POOL AL0215 FN 04/41 FIXED VAR | | | | | 4.500000 | 01 Apr 2041 | | |
| | | Local | 1,693,607.000 | 105.021240 | 1,778,647.08 | 102.235657 | 1,731,470.24 | -47,176.84 | 0.07 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 20,000,000.000 | Base | 105.021240 | 1,778,647.08 | 102.235657 | 1,731,470.24 | -47,176.84 | 0.07 |
| 3138EGME1 | FNMA POOL AL0356 FN 05/36 FLOATING VAR | | | | 3.135000 | 01 May 2036 | | |
| | 411,147.550 | Local | 102.889982 | 423,029.64 | 102.393190 | 420,987.09 | -2,042.55 | 0.02 |
| Original Face: | 5,000,000.000 | Base | 102.889982 | 423,029.64 | 102.393190 | 420,987.09 | -2,042.55 | 0.02 |
| 3138EJBQ0 | FNMA POOL AL1846 FN 10/37 FLOATING VAR | | | | 3.417000 | 01 Oct 2037 | | |
| | 119,911.600 | Local | 105.527856 | 126,540.14 | 100.924355 | 121,020.01 | -5,520.13 | 0.00 |
| Original Face: | 4,000,000.000 | Base | 105.527856 | 126,540.14 | 100.924355 | 121,020.01 | -5,520.13 | 0.00 |
| 3138EJP85 | FNMA POOL AL2246 FN 08/32 FIXED VAR | | | | 4.000000 | 01 Aug 2032 | | |
| | 856,473.680 | Local | 103.401070 | 885,602.95 | 98.826800 | 846,425.53 | -39,177.42 | 0.03 |
| Original Face: | 8,000,000.000 | Base | 103.401070 | 885,602.95 | 98.826800 | 846,425.53 | -39,177.42 | 0.03 |
| 3138EJVB1 | FNMA POOL AL2409 FN 08/37 FLOATING VAR | | | | 3.433000 | 01 Aug 2037 | | |
| | 73,405.200 | Local | 105.740888 | 77,619.31 | 98.907746 | 72,603.43 | -5,015.88 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 105.740888 | 77,619.31 | 98.907746 | 72,603.43 | -5,015.88 | 0.00 |
| 3138EK7G4 | FNMA POOL AL3594 FN 04/23 VARIABLE | | | | 2.710000 | 01 Apr 2023 | | |
| | 1,443,061.750 | Local | 100.503233 | 1,450,323.72 | 99.701884 | 1,438,759.75 | -11,563.97 | 0.06 |
| Original Face: | 4,950,000.000 | Base | 100.503233 | 1,450,323.72 | 99.701884 | 1,438,759.75 | -11,563.97 | 0.06 |
| 3138EKW43 | FNMA POOL AL3366 FN 02/23 VARIABLE | | | | 2.422000 | 01 Feb 2023 | | |
| | 1,313,956.570 | Local | 100.257131 | 1,317,335.16 | 99.810439 | 1,311,465.82 | -5,869.34 | 0.05 |
| Original Face: | 6,575,000.000 | Base | 100.257131 | 1,317,335.16 | 99.810439 | 1,311,465.82 | -5,869.34 | 0.05 |
| 3138ELFF5 | FNMA POOL AL3765 FN 03/28 FIXED VAR | | | | 3.000000 | 01 Mar 2028 | | |
| | 623,026.620 | Local | 101.554336 | 632,710.55 | 97.697529 | 608,681.61 | -24,028.94 | 0.02 |
| Original Face: | 6,000,000.000 | Base | 101.554336 | 632,710.55 | 97.697529 | 608,681.61 | -24,028.94 | 0.02 |
| 3138ELUQ4 | FNMA POOL AL4190 FN 04/26 FIXED VAR | | | | 3.500000 | 01 Apr 2026 | | |
| | 623,651.100 | Local | 102.167613 | 637,169.44 | 98.634283 | 615,133.79 | -22,035.65 | 0.02 |
| Original Face: | 10,000,000.000 | Base | 102.167613 | 637,169.44 | 98.634283 | 615,133.79 | -22,035.65 | 0.02 |
| 3138EPMU5 | FNMA POOL AL6670 FN 12/34 FIXED VAR | | | | 3.500000 | 01 Dec 2034 | | |
| | 1,068,449.160 | Local | 103.676569 | 1,107,731.43 | 99.254112 | 1,060,479.73 | -47,251.70 | 0.04 |
| Original Face: | 6,000,000.000 | Base | 103.676569 | 1,107,731.43 | 99.254112 | 1,060,479.73 | -47,251.70 | 0.04 |
| 3138EPTD6 | FNMA POOL AL6847 FN 05/45 FIXED VAR | | | | 3.500000 | 01 May 2045 | | |
| | 1,820,049.140 | Local | 104.498383 | 1,901,921.93 | 97.220556 | 1,769,461.89 | -132,460.04 | 0.07 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 6,750,000.000 | Base | 104.498383 | 1,901,921.93 | 97.220556 | 1,769,461.89 | -132,460.04 | 0.07 |
| 3138ERJ68 | FNMA POOL AL9284 FN 12/44 FIXED VAR | | | | 4.000000 | 01 Dec 2044 | | |
| | 1,006,509.210 | Local | 102.498056 | 1,031,652.37 | 99.558910 | 1,002,069.60 | -29,582.77 | 0.04 |
| Original Face: | 7,000,000.000 | Base | 102.498056 | 1,031,652.37 | 99.558910 | 1,002,069.60 | -29,582.77 | 0.04 |
| 3138LD5G4 | FNMA POOL AN1746 FN 09/23 FIXED 2.15 | | | | 2.150000 | 01 Sep 2023 | | |
| | 8,014,709.830 | Local | 99.856654 | 8,003,221.06 | 98.842059 | 7,921,904.22 | -81,316.84 | 0.31 |
| Original Face: | 8,500,000.000 | Base | 99.856654 | 8,003,221.06 | 98.842059 | 7,921,904.22 | -81,316.84 | 0.31 |
| 3138LJHZ6 | FNMA POOL AN5647 FN 11/26 FIXED 2.93 | | | | 2.930000 | 01 Nov 2026 | | |
| | 5,617,000.000 | Local | 99.844470 | 5,608,263.88 | 96.522916 | 5,421,692.19 | -186,571.69 | 0.21 |
| Original Face: | 5,617,000.000 | Base | 99.844470 | 5,608,263.88 | 96.522916 | 5,421,692.19 | -186,571.69 | 0.21 |
| 3138MJVY2 | FNMA POOL AQ3330 FN 10/32 FIXED 2.5 | | | | 2.500000 | 01 Oct 2032 | | |
| | 1,271,785.760 | Local | 100.997179 | 1,284,467.74 | 95.004008 | 1,208,247.45 | -76,220.29 | 0.05 |
| Original Face: | 5,948,304.000 | Base | 100.997179 | 1,284,467.74 | 95.004008 | 1,208,247.45 | -76,220.29 | 0.05 |
| 3138WF6D3 | FNMA POOL AS6267 FN 12/35 FIXED 3 | | | | 3.000000 | 01 Dec 2035 | | |
| | 1,754,789.860 | Local | 101.880887 | 1,787,795.47 | 96.107083 | 1,686,477.35 | -101,318.12 | 0.07 |
| Original Face: | 7,922,201.000 | Base | 101.880887 | 1,787,795.47 | 96.107083 | 1,686,477.35 | -101,318.12 | 0.07 |
| 3138X5RY5 | FNMA POOL AU5902 FN 09/33 FIXED 3.5 | | | | 3.500000 | 01 Sep 2033 | | |
| | 1,280,896.680 | Local | 101.830460 | 1,304,342.98 | 99.253078 | 1,271,329.38 | -33,013.60 | 0.05 |
| Original Face: | 6,000,000.000 | Base | 101.830460 | 1,304,342.98 | 99.253078 | 1,271,329.38 | -33,013.60 | 0.05 |
| 3138XHYE5 | FNMA POOL AV6108 FN 01/34 FIXED 4 | | | | 4.000000 | 01 Jan 2034 | | |
| | 2,656,648.640 | Local | 103.677856 | 2,754,356.34 | 100.590717 | 2,672,341.92 | -82,014.42 | 0.10 |
| Original Face: | 11,523,254.000 | Base | 103.677856 | 2,754,356.34 | 100.590717 | 2,672,341.92 | -82,014.42 | 0.10 |
| 31394XVE3 | FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2 | | | | 7.000000 | 25 Mar 2044 | | |
| | 2,936,058.790 | Local | 115.505433 | 3,391,307.42 | 104.210530 | 3,059,682.43 | -331,624.99 | 0.12 |
| Original Face: | 41,000,000.000 | Base | 115.505433 | 3,391,307.42 | 104.210530 | 3,059,682.43 | -331,624.99 | 0.12 |
| 31395UEG2 | FREDDIE MAC FHR 2980 QA | | | | 6.000000 | 15 May 2035 | | |
| | 104,377.800 | Local | 101.240848 | 105,672.97 | 105.724150 | 110,352.54 | 4,679.57 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 101.240848 | 105,672.97 | 105.724150 | 110,352.54 | 4,679.57 | 0.00 |
| 31396PGT2 | FANNIEMAE ACES FNA 2006 M2 A2A | | | | 5.271001 | 25 Oct 2032 | | |
| | 629,830.920 | Local | 107.106231 | 674,588.16 | 100.144550 | 630,741.34 | -43,846.82 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| Original Face: | | Base | 5,855,000.000 | 107.106231 | 674,588.16 | 100.144550 | 630,741.34 | -43,846.82 | 0.02 |
| 31396Q5U9 | FANNIE MAE FNR 2009 69 WA | | | | | 6.028747 | 25 Sep 2039 | | |
| | | Local | 263,325.350 | 104.294535 | 274,633.95 | 104.784810 | 275,924.97 | 1,291.02 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 104.294535 | 274,633.95 | 104.784810 | 275,924.97 | 1,291.02 | 0.01 |
| 31396QKJ7 | FANNIE MAE FNR 2009 52 AJ | | | | | 4.000000 | 25 Jul 2024 | | |
| | | Local | 463.260 | 100.582826 | 465.96 | 99.775570 | 462.22 | -3.74 | 0.00 |
| Original Face: | | Base | 6,000,000.000 | 100.582826 | 465.96 | 99.775570 | 462.22 | -3.74 | 0.00 |
| 31396QTR0 | FANNIE MAE FNR 2009 62 WA | | | | | 5.580579 | 25 Aug 2039 | | |
| | | Local | 847,855.100 | 102.303243 | 867,383.26 | 102.933380 | 872,725.91 | 5,342.65 | 0.03 |
| Original Face: | | Base | 10,000,000.000 | 102.303243 | 867,383.26 | 102.933380 | 872,725.91 | 5,342.65 | 0.03 |
| 31397QW53 | FANNIE MAE FNR 2010 151 BL | | | | | 4.000000 | 25 Jan 2031 | | |
| | | Local | 2,262,584.460 | 101.923291 | 2,306,100.54 | 100.435780 | 2,272,444.35 | -33,656.19 | 0.09 |
| Original Face: | | Base | 8,609,641.000 | 101.923291 | 2,306,100.54 | 100.435780 | 2,272,444.35 | -33,656.19 | 0.09 |
| 31397SFE9 | FANNIE MAE FNR 2011 26 EB | | | | | 3.000000 | 25 Apr 2026 | | |
| | | Local | 1,302,876.650 | 99.746245 | 1,299,570.53 | 98.824260 | 1,287,558.21 | -12,012.32 | 0.05 |
| Original Face: | | Base | 5,000,000.000 | 99.746245 | 1,299,570.53 | 98.824260 | 1,287,558.21 | -12,012.32 | 0.05 |
| 31398NWN0 | FANNIE MAE FNR 2010 111 WA | | | | | 6.003345 | 25 Oct 2040 | | |
| | | Local | 596,798.300 | 107.190012 | 639,708.17 | 105.200210 | 627,833.06 | -11,875.11 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 107.190012 | 639,708.17 | 105.200210 | 627,833.06 | -11,875.11 | 0.02 |
| 31402CY71 | FNMA POOL 725334 FN 04/34 FIXED VAR | | | | | 5.000000 | 01 Apr 2034 | | |
| | | Local | 659,633.480 | 99.711373 | 657,729.60 | 104.241403 | 687,611.19 | 29,881.59 | 0.03 |
| Original Face: | | Base | 11,959,998.000 | 99.711373 | 657,729.60 | 104.241403 | 687,611.19 | 29,881.59 | 0.03 |
| 31403S6T8 | FNMA POOL 756982 FN 02/35 FIXED 5 | | | | | 5.000000 | 01 Feb 2035 | | |
| | | Local | 114,930.000 | 99.484129 | 114,337.11 | 103.490778 | 118,941.95 | 4,604.84 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 99.484129 | 114,337.11 | 103.490778 | 118,941.95 | 4,604.84 | 0.00 |
| 31404AG57 | FNMA POOL 762620 FN 12/33 FIXED 5.5 | | | | | 5.500000 | 01 Dec 2033 | | |
| | | Local | 116,316.460 | 100.483973 | 116,879.40 | 105.807283 | 123,071.29 | 6,191.89 | 0.00 |
| Original Face: | | Base | 6,500,000.000 | 100.483973 | 116,879.40 | 105.807283 | 123,071.29 | 6,191.89 | 0.00 |
| 31404EDM5 | FNMA POOL 766108 FN 02/34 FIXED 5.5 | | | | | 5.500000 | 01 Feb 2034 | | |
| | | Local | 215,933.120 | 100.115212 | 216,181.90 | 105.765483 | 228,382.71 | 12,200.81 | 0.01 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 8,000,000.000 | Base | 100.115212 | 216,181.90 | 105.765483 | 228,382.71 | 12,200.81 | 0.01 |
| 31405H5H7 | FNMA POOL 790248 FN 08/34 FIXED 5.5 | | | | 5.500000 | 01 Aug 2034 | | |
| | 94,728.520 | Local | 100.382029 | 95,090.41 | 102.459727 | 97,058.58 | 1,968.17 | 0.00 |
| Original Face: | 5,457,127.000 | Base | 100.382029 | 95,090.41 | 102.459727 | 97,058.58 | 1,968.17 | 0.00 |
| 31405WTT2 | FNMA POOL 801662 FN 11/34 FIXED 5.5 | | | | 5.500000 | 01 Nov 2034 | | |
| | 238,983.150 | Local | 100.431269 | 240,013.81 | 103.325267 | 246,929.98 | 6,916.17 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 100.431269 | 240,013.81 | 103.325267 | 246,929.98 | 6,916.17 | 0.01 |
| 31406CDQ8 | FNMA POOL 805711 FN 12/34 FIXED 5.5 | | | | 5.500000 | 01 Dec 2034 | | |
| | 526,809.270 | Local | 100.792917 | 530,986.43 | 104.532563 | 550,687.23 | 19,700.80 | 0.02 |
| Original Face: | 10,547,657.000 | Base | 100.792917 | 530,986.43 | 104.532563 | 550,687.23 | 19,700.80 | 0.02 |
| 31406FBL4 | FNMA POOL 808343 FN 09/34 FIXED 5.5 | | | | 5.500000 | 01 Sep 2034 | | |
| | 272,687.450 | Local | 100.442624 | 273,894.43 | 103.296818 | 281,677.46 | 7,783.03 | 0.01 |
| Original Face: | 17,500,000.000 | Base | 100.442624 | 273,894.43 | 103.296818 | 281,677.46 | 7,783.03 | 0.01 |
| 31409VZ89 | FNMA POOL 880167 FN 02/36 FIXED 5.5 | | | | 5.500000 | 01 Feb 2036 | | |
| | 61,345.870 | Local | 102.827525 | 63,080.44 | 102.796768 | 63,061.57 | -18.87 | 0.00 |
| Original Face: | 9,397,749.000 | Base | 102.827525 | 63,080.44 | 102.796768 | 63,061.57 | -18.87 | 0.00 |
| 3140ECP29 | FNMA POOL BA7640 FN 01/46 FIXED 4 | | | | 4.000000 | 01 Jan 2046 | | |
| | 3,536,112.520 | Local | 104.928788 | 3,710,400.02 | 99.690042 | 3,525,152.06 | -185,247.96 | 0.14 |
| Original Face: | 15,243,777.000 | Base | 104.928788 | 3,710,400.02 | 99.690042 | 3,525,152.06 | -185,247.96 | 0.14 |
| 3140FNGS7 | FNMA POOL BE2908 FN 11/36 FIXED 3 | | | | 3.000000 | 01 Nov 2036 | | |
| | 590,542.090 | Local | 100.534389 | 593,697.88 | 92.069215 | 543,707.47 | -49,990.41 | 0.02 |
| Original Face: | 4,744,826.000 | Base | 100.534389 | 593,697.88 | 92.069215 | 543,707.47 | -49,990.41 | 0.02 |
| 3140FNGW8 | FNMA POOL BE2912 FN 12/36 FIXED 3 | | | | 3.000000 | 01 Dec 2036 | | |
| | 680,034.650 | Local | 100.557577 | 683,826.37 | 92.050075 | 625,972.41 | -57,853.96 | 0.02 |
| Original Face: | 4,166,154.000 | Base | 100.557577 | 683,826.37 | 92.050075 | 625,972.41 | -57,853.96 | 0.02 |
| 3140FVTZ9 | FNMA POOL BE9567 FN 04/47 FIXED 3.5 | | | | 3.500000 | 01 Apr 2047 | | |
| | 2,530,578.700 | Local | 102.325814 | 2,589,435.25 | 97.039864 | 2,455,670.13 | -133,765.12 | 0.10 |
| Original Face: | 10,000,000.000 | Base | 102.325814 | 2,589,435.25 | 97.039864 | 2,455,670.13 | -133,765.12 | 0.10 |
| 3140GPZH4 | FNMA POOL BH1643 FN 05/47 FIXED 4.5 | | | | 4.500000 | 01 May 2047 | | |
| | 3,958,185.670 | Local | 107.492739 | 4,254,762.20 | 100.624447 | 3,982,902.44 | -271,859.76 | 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 |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 9,938,165.000 | Base | 107.492739 | 4,254,762.20 | 100.624447 | 3,982,902.44 | -271,859.76 | 0.16 |
| 3140GPZJ0 | FNMA POOL BH1644 FN 04/47 FIXED 4.5 | | | | 4.500000 | 01 Apr 2047 | | |
| | 2,193,377.590 | Local | 107.488369 | 2,357,625.80 | 100.623620 | 2,207,055.93 | -150,569.87 | 0.09 |
| Original Face: | 6,864,195.000 | Base | 107.488369 | 2,357,625.80 | 100.623620 | 2,207,055.93 | -150,569.87 | 0.09 |
| 3140HG2E6 | FNMA POOL BK3472 FN 04/48 FIXED 4.5 | | | | 4.500000 | 01 Apr 2048 | | |
| | 928,640.520 | Local | 104.934686 | 974,466.01 | 100.677449 | 934,931.59 | -39,534.42 | 0.04 |
| Original Face: | 11,668,342.000 | Base | 104.934686 | 974,466.01 | 100.677449 | 934,931.59 | -39,534.42 | 0.04 |
| 3140HRGN7 | FNMA POOL BL0204 FN 11/23 FIXED 3.31 | | | | 3.310000 | 01 Nov 2023 | | |
| | 5,276,804.790 | Local | 100.164700 | 5,285,495.69 | 99.452286 | 5,247,902.99 | -37,592.70 | 0.21 |
| Original Face: | 5,547,000.000 | Base | 100.164700 | 5,285,495.69 | 99.452286 | 5,247,902.99 | -37,592.70 | 0.21 |
| 3140J74R3 | FNMA POOL BM3531 FN 11/31 FIXED VAR | | | | 3.000000 | 01 Nov 2031 | | |
| | 2,647,213.100 | Local | 99.863413 | 2,643,597.35 | 97.667361 | 2,585,463.17 | -58,134.18 | 0.10 |
| Original Face: | 10,000,000.000 | Base | 99.863413 | 2,643,597.35 | 97.667361 | 2,585,463.17 | -58,134.18 | 0.10 |
| 3140JY4H6 | FNMA POOL BO4423 FN 02/51 FIXED 2.5 | | | | 2.500000 | 01 Feb 2051 | | |
| | 11,229,326.140 | Local | 106.074438 | 11,911,444.62 | 91.324604 | 10,255,137.63 | -1,656,306.99 | 0.40 |
| Original Face: | 12,784,918.000 | Base | 106.074438 | 11,911,444.62 | 91.324604 | 10,255,137.63 | -1,656,306.99 | 0.40 |
| 31410LUB6 | FNMA POOL 890778 FN 10/31 FIXED VAR | | | | 2.500000 | 01 Oct 2031 | | |
| | 1,421,847.780 | Local | 100.562599 | 1,429,847.08 | 95.983685 | 1,364,741.89 | -65,105.19 | 0.05 |
| Original Face: | 6,000,000.000 | Base | 100.562599 | 1,429,847.08 | 95.983685 | 1,364,741.89 | -65,105.19 | 0.05 |
| 31412QGR4 | FNMA POOL 931808 FN 08/39 FIXED 5.5 | | | | 5.500000 | 01 Aug 2039 | | |
| | 445,833.020 | Local | 104.453374 | 465,687.63 | 106.113625 | 473,089.58 | 7,401.95 | 0.02 |
| Original Face: | 9,100,000.000 | Base | 104.453374 | 465,687.63 | 106.113625 | 473,089.58 | 7,401.95 | 0.02 |
| 31416XWN6 | FNMA POOL AB2452 FN 03/26 FIXED 4 | | | | 4.000000 | 01 Mar 2026 | | |
| | 209,501.690 | Local | 100.672911 | 210,911.45 | 100.075438 | 209,659.73 | -1,251.72 | 0.01 |
| Original Face: | 7,060,000.000 | Base | 100.672911 | 210,911.45 | 100.075438 | 209,659.73 | -1,251.72 | 0.01 |
| 31416YTQ1 | FNMA POOL AB3258 FN 07/26 FIXED 4 | | | | 4.000000 | 01 Jul 2026 | | |
| | 233,182.140 | Local | 101.614648 | 236,947.21 | 100.098529 | 233,411.89 | -3,535.32 | 0.01 |
| Original Face: | 6,000,000.000 | Base | 101.614648 | 236,947.21 | 100.098529 | 233,411.89 | -3,535.32 | 0.01 |
| 31417AYM5 | FNMA POOL AB4315 FN 01/42 FIXED 4 | | | | 4.000000 | 01 Jan 2042 | | |
| | 783,240.350 | Local | 103.707433 | 812,278.46 | 100.235638 | 785,085.96 | -27,192.50 | 0.03 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| Original Face: | | Base | 5,000,000.000 | 103.707433 | 812,278.46 | 100.235638 | 785,085.96 | -27,192.50 | 0.03 |
| 31417GAV8 | FNMA POOL AB9019 FN 04/43 FIXED 3 | | | | | 3.000000 | 01 Apr 2043 | | |
| | | Local | 1,904,886.620 | 103.152455 | 1,964,937.31 | 95.154789 | 1,812,590.84 | -152,346.47 | 0.07 |
| Original Face: | | Base | 7,000,000.000 | 103.152455 | 1,964,937.31 | 95.154789 | 1,812,590.84 | -152,346.47 | 0.07 |
| 31417VTG8 | FNMA POOL AC8650 FN 01/25 FIXED 4 | | | | | 4.000000 | 01 Jan 2025 | | |
| | | Local | 71,110.830 | 100.494594 | 71,462.54 | 99.842117 | 70,998.56 | -463.98 | 0.00 |
| Original Face: | | Base | 7,000,000.000 | 100.494594 | 71,462.54 | 99.842117 | 70,998.56 | -463.98 | 0.00 |
| 31417Y6Q5 | FNMA POOL MA0878 FN 10/31 FIXED 4 | | | | | 4.000000 | 01 Oct 2031 | | |
| | | Local | 543,788.530 | 104.446821 | 567,969.83 | 100.295215 | 545,393.88 | -22,575.95 | 0.02 |
| Original Face: | | Base | 6,100,000.000 | 104.446821 | 567,969.83 | 100.295215 | 545,393.88 | -22,575.95 | 0.02 |
| 31418AXT0 | FNMA POOL MA1589 FN 09/28 FIXED 3 | | | | | 3.000000 | 01 Sep 2028 | | |
| | | Local | 1,485,274.650 | 101.300838 | 1,504,595.66 | 98.041321 | 1,456,182.89 | -48,412.77 | 0.06 |
| Original Face: | | Base | 9,500,000.000 | 101.300838 | 1,504,595.66 | 98.041321 | 1,456,182.89 | -48,412.77 | 0.06 |
| 31418BA71 | FNMA POOL MA1829 FN 03/34 FIXED 3.5 | | | | | 3.500000 | 01 Mar 2034 | | |
| | | Local | 809,713.500 | 102.324241 | 828,533.19 | 99.253072 | 803,665.52 | -24,867.67 | 0.03 |
| Original Face: | | Base | 5,000,000.000 | 102.324241 | 828,533.19 | 99.253072 | 803,665.52 | -24,867.67 | 0.03 |
| 31418BAQ9 | FNMA POOL MA1814 FN 03/34 FIXED 4 | | | | | 4.000000 | 01 Mar 2034 | | |
| | | Local | 1,366,575.710 | 103.287455 | 1,411,501.27 | 100.296154 | 1,370,622.88 | -40,878.39 | 0.05 |
| Original Face: | | Base | 7,899,440.000 | 103.287455 | 1,411,501.27 | 100.296154 | 1,370,622.88 | -40,878.39 | 0.05 |
| 31418BCG9 | FNMA POOL MA1870 FN 04/34 FIXED 4.5 | | | | | 4.500000 | 01 Apr 2034 | | |
| | | Local | 1,413,370.880 | 105.004346 | 1,484,100.85 | 100.870106 | 1,425,668.70 | -58,432.15 | 0.06 |
| Original Face: | | Base | 8,000,000.000 | 105.004346 | 1,484,100.85 | 100.870106 | 1,425,668.70 | -58,432.15 | 0.06 |
| 31418CCS1 | FNMA POOL MA2780 FN 10/31 FIXED 3 | | | | | 3.000000 | 01 Oct 2031 | | |
| | | Local | 1,642,754.220 | 101.820137 | 1,672,654.60 | 97.909295 | 1,608,409.08 | -64,245.52 | 0.06 |
| Original Face: | | Base | 6,000,000.000 | 101.820137 | 1,672,654.60 | 97.909295 | 1,608,409.08 | -64,245.52 | 0.06 |
| 31418CJJ4 | FNMA POOL MA2964 FN 04/32 FIXED 3 | | | | | 3.000000 | 01 Apr 2032 | | |
| | | Local | 1,176,625.300 | 101.932280 | 1,199,360.99 | 97.294471 | 1,144,791.36 | -54,569.63 | 0.04 |
| Original Face: | | Base | 5,000,000.000 | 101.932280 | 1,199,360.99 | 97.294471 | 1,144,791.36 | -54,569.63 | 0.04 |
| 31418CVV3 | FNMA POOL MA3327 FN 03/33 FIXED 4 | | | | | 4.000000 | 01 Mar 2033 | | |
| | | Local | 847,257.800 | 102.696605 | 870,105.00 | 100.607166 | 852,402.06 | -17,702.94 | 0.03 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 5,000,000.000 | Base | 102.696605 | 870,105.00 | 100.607166 | 852,402.06 | -17,702.94 | 0.03 |
| 31418NB74 | FNMA POOL AD0961 FN 02/37 FLOATING VAR | | | | 3.099000 | 01 Feb 2037 | | |
| | 285,418.150 | Local | 102.604477 | 292,851.80 | 102.704251 | 293,136.57 | 284.77 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 102.604477 | 292,851.80 | 102.704251 | 293,136.57 | 284.77 | 0.01 |
| 31419AJJ7 | FNMA POOL AE0264 FN 09/32 FIXED VAR | | | | 5.750000 | 01 Sep 2032 | | |
| | 253,744.220 | Local | 104.739946 | 265,771.56 | 101.808019 | 258,331.96 | -7,439.60 | 0.01 |
| Original Face: | 3,262,241.000 | Base | 104.739946 | 265,771.56 | 101.808019 | 258,331.96 | -7,439.60 | 0.01 |
| 31419AQF7 | FNMA POOL AE0453 FN 01/37 FLOATING VAR | | | | 2.872000 | 01 Jan 2037 | | |
| | 395,313.460 | Local | 102.595204 | 405,572.65 | 102.460130 | 405,038.69 | -533.96 | 0.02 |
| Original Face: | 6,271,091.000 | Base | 102.595204 | 405,572.65 | 102.460130 | 405,038.69 | -533.96 | 0.02 |
| 31419AVV6 | FNMA POOL AE0627 FN 12/25 FIXED VAR | | | | 3.500000 | 01 Dec 2025 | | |
| | 304,348.680 | Local | 101.550991 | 309,069.10 | 98.583611 | 300,037.92 | -9,031.18 | 0.01 |
| Original Face: | 12,000,000.000 | Base | 101.550991 | 309,069.10 | 98.583611 | 300,037.92 | -9,031.18 | 0.01 |
| 31428XCA2 | FEDEX CORP COMPANY GUAR 05/50 5.25 | | | | 5.250000 | 15 May 2050 | | |
| | 10,000,000.000 | Local | 99.127044 | 9,912,704.36 | 99.268970 | 9,926,897.00 | 14,192.64 | 0.39 |
| | | Base | 99.127044 | 9,912,704.36 | 99.268970 | 9,926,897.00 | 14,192.64 | 0.39 |
| 320517AD7 | FIRST HORIZON CORP SR UNSECURED 05/25 4 | | | | 4.000000 | 26 May 2025 | | |
| | 4,000,000.000 | Local | 106.905856 | 4,276,234.24 | 98.261462 | 3,930,458.48 | -345,775.76 | 0.15 |
| | | Base | 106.905856 | 4,276,234.24 | 98.261462 | 3,930,458.48 | -345,775.76 | 0.15 |
| 341081FA0 | FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95 | | | | 5.950000 | 01 Feb 2038 | | |
| | 5,000,000.000 | Local | 99.720830 | 4,986,041.51 | 111.742579 | 5,587,128.95 | 601,087.44 | 0.22 |
| | | Base | 99.720830 | 4,986,041.51 | 111.742579 | 5,587,128.95 | 601,087.44 | 0.22 |
| 341081GD3 | FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR | | | | 2.532372 | 10 May 2023 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 99.716575 | 14,957,486.25 | -42,513.75 | 0.59 |
| | | Base | 100.000000 | 15,000,000.00 | 99.716575 | 14,957,486.25 | -42,513.75 | 0.59 |
| 345286AE8 | FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B | | | | 1.910000 | 15 Jul 2027 | | |
| | 4,000,000.000 | Local | 95.349075 | 3,813,963.01 | 92.986130 | 3,719,445.20 | -94,517.81 | 0.15 |
| Original Face: | 4,000,000.000 | Base | 95.349075 | 3,813,963.01 | 92.986130 | 3,719,445.20 | -94,517.81 | 0.15 |
| 34528QHB3 | FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A2 | | | | 2.991000 | 15 Sep 2024 | | |
| | 20,000,000.000 | Local | 100.014209 | 20,002,841.73 | 99.999940 | 19,999,988.00 | -2,853.73 | 0.78 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 20,000,000.000 | Base | 100.014209 | 20,002,841.73 | 99.999940 | 19,999,988.00 | -2,853.73 | 0.78 |
| 34532JAA2 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A | | | | 1.060000 | 15 Apr 2033 | | |
| | 13,750,000.000 | Local | 99.933219 | 13,740,817.65 | 90.700920 | 12,471,376.50 | -1,269,441.15 | 0.49 |
| Original Face: | 13,750,000.000 | Base | 99.933219 | 13,740,817.65 | 90.700920 | 12,471,376.50 | -1,269,441.15 | 0.49 |
| 34532RAA4 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A | | | | 3.190000 | 15 Jul 2031 | | |
| | 6,090,000.000 | Local | 102.922766 | 6,267,996.47 | 97.802670 | 5,956,182.60 | -311,813.87 | 0.23 |
| Original Face: | 6,090,000.000 | Base | 102.922766 | 6,267,996.47 | 97.802670 | 5,956,182.60 | -311,813.87 | 0.23 |
| 36179SJY4 | GNMA II POOL MA3879 G2 08/46 FIXED 6 | | | | 6.000000 | 20 Aug 2046 | | |
| | 1,086,858.740 | Local | 109.840558 | 1,193,811.71 | 109.134895 | 1,186,142.14 | -7,669.57 | 0.05 |
| Original Face: | 8,707,929.000 | Base | 109.840558 | 1,193,811.71 | 109.134895 | 1,186,142.14 | -7,669.57 | 0.05 |
| 3617BA6P3 | GNMA II POOL BC7178 G2 09/47 FIXED 4 | | | | 4.000000 | 20 Sep 2047 | | |
| | 4,494,095.210 | Local | 105.264243 | 4,730,675.29 | 99.885309 | 4,488,940.89 | -241,734.40 | 0.18 |
| Original Face: | 11,805,572.000 | Base | 105.264243 | 4,730,675.29 | 99.885309 | 4,488,940.89 | -241,734.40 | 0.18 |
| 3617G0P38 | GNMA II POOL BE5842 G2 02/48 FIXED 3.5 | | | | 3.500000 | 20 Feb 2048 | | |
| | 985,930.100 | Local | 100.000000 | 985,930.10 | 96.653523 | 952,936.18 | -32,993.92 | 0.04 |
| Original Face: | 10,000,000.000 | Base | 100.000000 | 985,930.10 | 96.653523 | 952,936.18 | -32,993.92 | 0.04 |
| 3617Q0GZ6 | GNMA II POOL BW7416 G2 07/50 FIXED 4 | | | | 4.000000 | 20 Jul 2050 | | |
| | 7,944,578.170 | Local | 111.534597 | 8,860,953.21 | 99.397748 | 7,896,731.79 | -964,221.42 | 0.31 |
| Original Face: | 9,821,806.000 | Base | 111.534597 | 8,860,953.21 | 99.397748 | 7,896,731.79 | -964,221.42 | 0.31 |
| 3617VQ2S4 | GNMA II POOL CE2585 G2 06/51 FIXED 3 | | | | 3.000000 | 20 Jun 2051 | | |
| | 12,180,497.510 | Local | 106.525935 | 12,975,388.86 | 94.090478 | 11,460,688.33 | -1,514,700.53 | 0.45 |
| Original Face: | 12,889,444.000 | Base | 106.525935 | 12,975,388.86 | 94.090478 | 11,460,688.33 | -1,514,700.53 | 0.45 |
| 3617VQ2T2 | GNMA II POOL CE2586 G2 07/51 FIXED 3.5 | | | | 3.500000 | 20 Jul 2051 | | |
| | 9,299,682.400 | Local | 108.949181 | 10,131,927.83 | 96.685671 | 8,991,460.33 | -1,140,467.50 | 0.35 |
| Original Face: | 10,000,000.000 | Base | 108.949181 | 10,131,927.83 | 96.685671 | 8,991,460.33 | -1,140,467.50 | 0.35 |
| 3617VQEF9 | GNMA II POOL CE1934 G2 05/51 FIXED 3 | | | | 3.000000 | 20 May 2051 | | |
| | 9,439,254.230 | Local | 106.221776 | 10,026,543.51 | 96.058758 | 9,067,230.38 | -959,313.13 | 0.36 |
| Original Face: | 10,204,176.000 | Base | 106.221776 | 10,026,543.51 | 96.058758 | 9,067,230.38 | -959,313.13 | 0.36 |
| 3617VQZV1 | GNMA II POOL CE2556 G2 06/51 FIXED 3.5 | | | | 3.500000 | 20 Jun 2051 | | |
| | 11,555,317.450 | Local | 108.793444 | 12,571,427.84 | 97.231107 | 11,235,363.07 | -1,336,064.77 | 0.44 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 12,373,645.000 | Base | 108.793444 | 12,571,427.84 | 97.231107 | 11,235,363.07 | -1,336,064.77 | 0.44 |
| 36186J5B0 | GNMA II POOL AN5342 G2 06/40 FIXED 5.5 | | | | 5.500000 | 20 Jun 2040 | | |
| | 986,316.660 | Local | 108.081068 | 1,066,021.58 | 106.057001 | 1,046,057.87 | -19,963.71 | 0.04 |
| Original Face: | 6,000,000.000 | Base | 108.081068 | 1,066,021.58 | 106.057001 | 1,046,057.87 | -19,963.71 | 0.04 |
| 36192YD61 | GNMA II POOL AR3725 G2 01/46 FIXED 4 | | | | 4.000000 | 20 Jan 2046 | | |
| | 1,776,642.680 | Local | 105.218745 | 1,869,361.13 | 100.620950 | 1,787,674.74 | -81,686.39 | 0.07 |
| Original Face: | 5,682,660.000 | Base | 105.218745 | 1,869,361.13 | 100.620950 | 1,787,674.74 | -81,686.39 | 0.07 |
| 36197D2A5 | GNMA II POOL AZ1669 G2 03/47 FIXED 4.5 | | | | 4.500000 | 20 Mar 2047 | | |
| | 783,556.680 | Local | 105.442698 | 826,203.30 | 101.068970 | 791,932.67 | -34,270.63 | 0.03 |
| Original Face: | 5,271,946.000 | Base | 105.442698 | 826,203.30 | 101.068970 | 791,932.67 | -34,270.63 | 0.03 |
| 36197J4J1 | GNMA II POOL AZ6225 G2 03/47 FIXED 4 | | | | 4.000000 | 20 Mar 2047 | | |
| | 4,110,688.080 | Local | 105.244838 | 4,326,287.03 | 99.793588 | 4,102,203.13 | -224,083.90 | 0.16 |
| Original Face: | 8,934,236.000 | Base | 105.244838 | 4,326,287.03 | 99.793588 | 4,102,203.13 | -224,083.90 | 0.16 |
| 36200MYJ6 | GNMA POOL 604713 GN 10/33 FIXED 5.5 | | | | 5.500000 | 15 Oct 2033 | | |
| | 104,933.150 | Local | 100.748600 | 105,718.68 | 107.422445 | 112,721.76 | 7,003.08 | 0.00 |
| Original Face: | 7,000,000.000 | Base | 100.748600 | 105,718.68 | 107.422445 | 112,721.76 | 7,003.08 | 0.00 |
| 36202FV52 | GNMA II POOL 005136 G2 08/26 FIXED 4 | | | | 4.000000 | 20 Aug 2026 | | |
| | 827,647.820 | Local | 102.530211 | 848,589.06 | 99.739374 | 825,490.75 | -23,098.31 | 0.03 |
| Original Face: | 22,821,698.000 | Base | 102.530211 | 848,589.06 | 99.739374 | 825,490.75 | -23,098.31 | 0.03 |
| 36202FZA7 | GNMA II POOL 005237 G2 11/41 FIXED 3.5 | | | | 3.500000 | 20 Nov 2041 | | |
| | 91,521.800 | Local | 102.394828 | 93,713.59 | 95.939028 | 87,805.13 | -5,908.46 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 102.394828 | 93,713.59 | 95.939028 | 87,805.13 | -5,908.46 | 0.00 |
| 3622A2F31 | GNMA II POOL 783786 G2 06/28 FIXED 2.5 | | | | 2.500000 | 20 Jun 2028 | | |
| | 1,568,783.360 | Local | 100.782455 | 1,581,058.39 | 97.037698 | 1,522,311.26 | -58,747.13 | 0.06 |
| Original Face: | 13,640,889.000 | Base | 100.782455 | 1,581,058.39 | 97.037698 | 1,522,311.26 | -58,747.13 | 0.06 |
| 3622A2PF3 | GNMA II POOL 784022 G2 09/41 FIXED 5 | | | | 5.000000 | 20 Sep 2041 | | |
| | 722,923.580 | Local | 107.262624 | 775,426.80 | 102.051684 | 737,755.69 | -37,671.11 | 0.03 |
| Original Face: | 5,000,000.000 | Base | 107.262624 | 775,426.80 | 102.051684 | 737,755.69 | -37,671.11 | 0.03 |
| 3622A2PV8 | GNMA POOL 784036 GN 07/45 FIXED 4 | | | | 4.000000 | 15 Jul 2045 | | |
| | 1,428,291.680 | Local | 105.754340 | 1,510,480.44 | 101.418070 | 1,448,545.86 | -61,934.58 | 0.06 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 10,000,000.000 | Base | 105.754340 | 1,510,480.44 | 101.418070 | 1,448,545.86 | -61,934.58 | 0.06 |
| 3622AAMV3 | GNMA II POOL 784972 G2 03/70 FLOATING VAR | | | | 3.037000 | 20 Mar 2070 | | |
| | 5,169,137.240 | Local | 106.320893 | 5,495,872.86 | 101.938670 | 5,269,349.75 | -226,523.11 | 0.21 |
| Original Face: | 6,631,731.000 | Base | 106.320893 | 5,495,872.86 | 101.938670 | 5,269,349.75 | -226,523.11 | 0.21 |
| 3622AAPT5 | GNMA II POOL 785034 G2 04/70 FLOATING VAR | | | | 3.724000 | 20 Apr 2070 | | |
| | 5,904,506.250 | Local | 111.805947 | 6,601,589.14 | 104.379210 | 6,163,076.98 | -438,512.16 | 0.24 |
| Original Face: | 10,005,856.000 | Base | 111.805947 | 6,601,589.14 | 104.379210 | 6,163,076.98 | -438,512.16 | 0.24 |
| 3622AAQ49 | GNMA II POOL 785075 G2 05/50 FIXED 3.5 | | | | 3.500000 | 20 May 2050 | | |
| | 4,467,773.800 | Local | 106.617706 | 4,763,437.92 | 96.657376 | 4,318,432.92 | -445,005.00 | 0.17 |
| Original Face: | 7,538,423.000 | Base | 106.617706 | 4,763,437.92 | 96.657376 | 4,318,432.92 | -445,005.00 | 0.17 |
| 3622AARE6 | GNMA II POOL 785085 G2 05/70 FLOATING VAR | | | | 3.547000 | 20 May 2070 | | |
| | 6,386,720.090 | Local | 110.344013 | 7,047,363.25 | 102.578190 | 6,551,381.87 | -495,981.38 | 0.26 |
| Original Face: | 10,000,000.000 | Base | 110.344013 | 7,047,363.25 | 102.578190 | 6,551,381.87 | -495,981.38 | 0.26 |
| 3622AAUF9 | GNMA II POOL 785182 G2 10/70 FLOATING VAR | | | | 3.787000 | 20 Oct 2070 | | |
| | 6,755,471.790 | Local | 108.439737 | 7,325,615.85 | 104.036202 | 7,028,136.28 | -297,479.57 | 0.28 |
| Original Face: | 10,000,000.000 | Base | 108.439737 | 7,325,615.85 | 104.036202 | 7,028,136.28 | -297,479.57 | 0.28 |
| 3622AAZR8 | GNMA II POOL 785352 G2 01/71 VARIABLE | | | | 4.582000 | 20 Jan 2071 | | |
| | 4,513,063.340 | Local | 112.324998 | 5,069,298.30 | 100.389810 | 4,530,655.71 | -538,642.59 | 0.18 |
| Original Face: | 6,168,892.000 | Base | 112.324998 | 5,069,298.30 | 100.389810 | 4,530,655.71 | -538,642.59 | 0.18 |
| 3622ABEZ1 | GNMA II POOL 785652 G2 08/71 VARIABLE | | | | 4.557000 | 20 Aug 2071 | | |
| | 8,714,589.370 | Local | 109.422773 | 9,535,745.35 | 99.867858 | 8,703,073.74 | -832,671.61 | 0.34 |
| Original Face: | 10,000,000.000 | Base | 109.422773 | 9,535,745.35 | 99.867858 | 8,703,073.74 | -832,671.61 | 0.34 |
| 3622ABST0 | GNMA II POOL 786030 G2 02/72 FLOATING VAR | | | | 4.536000 | 20 Feb 2072 | | |
| | 9,993,049.800 | Local | 108.046042 | 10,797,094.77 | 104.771635 | 10,469,881.66 | -327,213.11 | 0.41 |
| Original Face: | 10,000,000.000 | Base | 108.046042 | 10,797,094.77 | 104.771635 | 10,469,881.66 | -327,213.11 | 0.41 |
| 3622ABWC2 | GNMA II POOL 786143 G2 10/67 VARIABLE | | | | 4.590000 | 20 Oct 2067 | | |
| | 16,441,298.090 | Local | 102.267878 | 16,814,166.63 | 100.279010 | 16,487,170.96 | -326,995.67 | 0.65 |
| Original Face: | 18,000,000.000 | Base | 102.267878 | 16,814,166.63 | 100.279010 | 16,487,170.96 | -326,995.67 | 0.65 |
| 362569AF2 | GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 3 C | | | | 1.110000 | 21 Oct 2024 | | |
| | 8,360,000.000 | Local | 98.434385 | 8,229,114.60 | 98.079450 | 8,199,442.02 | -29,672.58 | 0.32 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 8,360,000.000 | Base | 98.434385 | 8,229,114.60 | 98.079450 | 8,199,442.02 | -29,672.58 | 0.32 |
| 36291FVS4 | GNMA POOL 627125 GN 03/34 FIXED 5.5 | | | | 5.500000 | 15 Mar 2034 | | |
| | 109,345.510 | Local | 100.710710 | 110,122.64 | 106.633089 | 116,598.49 | 6,475.85 | 0.00 |
| Original Face: | 7,322,535.000 | Base | 100.710710 | 110,122.64 | 106.633089 | 116,598.49 | 6,475.85 | 0.00 |
| 36296Q2U2 | GNMA POOL 698387 GN 07/39 FIXED 5 | | | | 5.000000 | 15 Jul 2039 | | |
| | 469,834.460 | Local | 104.541632 | 491,172.61 | 104.418359 | 490,593.43 | -579.18 | 0.02 |
| Original Face: | 8,800,000.000 | Base | 104.541632 | 491,172.61 | 104.418359 | 490,593.43 | -579.18 | 0.02 |
| 38141GYH1 | GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR | | | | 2.564130 | 10 Sep 2027 | | |
| | 10,000,000.000 | Local | 99.610225 | 9,961,022.49 | 95.819539 | 9,581,953.90 | -379,068.59 | 0.38 |
| | | Base | 99.610225 | 9,961,022.49 | 95.819539 | 9,581,953.90 | -379,068.59 | 0.38 |
| 38150AG82 | GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4 | | | | 1.400000 | 16 Jun 2026 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 87.992746 | 8,799,274.60 | -1,200,725.40 | 0.34 |
| | | Base | 100.000000 | 10,000,000.00 | 87.992746 | 8,799,274.60 | -1,200,725.40 | 0.34 |
| 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 | 87.106717 | 8,710,671.70 | -1,289,328.30 | 0.34 |
| | | Base | 100.000000 | 10,000,000.00 | 87.106717 | 8,710,671.70 | -1,289,328.30 | 0.34 |
| 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 | 98.241260 | 9,824,126.00 | -175,874.00 | 0.38 |
| | | Base | 100.000000 | 10,000,000.00 | 98.241260 | 9,824,126.00 | -175,874.00 | 0.38 |
| 38375CTA8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA | | | | 3.500000 | 16 Apr 2042 | | |
| | 436,604.150 | Local | 105.752373 | 461,719.25 | 98.489900 | 430,010.99 | -31,708.26 | 0.02 |
| Original Face: | 2,500,000.000 | Base | 105.752373 | 461,719.25 | 98.489900 | 430,010.99 | -31,708.26 | 0.02 |
| 38375GX30 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM | | | | 3.500000 | 20 Apr 2042 | | |
| | 2,375,693.520 | Local | 105.569613 | 2,508,010.46 | 98.099220 | 2,330,536.81 | -177,473.65 | 0.09 |
| Original Face: | 8,000,000.000 | Base | 105.569613 | 2,508,010.46 | 98.099220 | 2,330,536.81 | -177,473.65 | 0.09 |
| 38375UYY0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA | | | | 1.968290 | 20 Apr 2067 | | |
| | 5,906,964.000 | Local | 103.390929 | 6,107,264.96 | 99.040870 | 5,850,308.54 | -256,956.42 | 0.23 |
| Original Face: | 10,000,000.000 | Base | 103.390929 | 6,107,264.96 | 99.040870 | 5,850,308.54 | -256,956.42 | 0.23 |
| 38376C2F5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E | | | | 3.000000 | 16 Oct 2039 | | |
| | 228,448.700 | Local | 103.105643 | 235,543.50 | 97.128470 | 221,888.73 | -13,654.77 | 0.01 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 10,000,000.000 | Base | 103.105643 | 235,543.50 | 97.128470 | 221,888.73 | -13,654.77 | 0.01 |
| 38376RJ98 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG | | | | 0.767250 | 20 Dec 2066 | | |
| | 5,959,036.200 | Local | 100.982560 | 6,017,587.32 | 98.793440 | 5,887,136.85 | -130,450.47 | 0.23 |
| Original Face: | 10,000,000.000 | Base | 100.982560 | 6,017,587.32 | 98.793440 | 5,887,136.85 | -130,450.47 | 0.23 |
| 38377DSY3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA | | | | 5.687940 | 20 Aug 2034 | | |
| | 494,334.650 | Local | 105.938746 | 523,691.93 | 104.457720 | 516,370.70 | -7,321.23 | 0.02 |
| Original Face: | 5,000,000.000 | Base | 105.938746 | 523,691.93 | 104.457720 | 516,370.70 | -7,321.23 | 0.02 |
| 38377MBJ4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW | | | | 5.919260 | 20 Apr 2037 | | |
| | 982,428.600 | Local | 107.087494 | 1,052,058.17 | 105.081310 | 1,032,348.84 | -19,709.33 | 0.04 |
| Original Face: | 10,000,000.000 | Base | 107.087494 | 1,052,058.17 | 105.081310 | 1,032,348.84 | -19,709.33 | 0.04 |
| 38378CJ73 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK | | | | 3.000000 | 16 Jan 2027 | | |
| | 227,695.460 | Local | 101.484232 | 231,074.99 | 98.907070 | 225,206.91 | -5,868.08 | 0.01 |
| Original Face: | 6,500,000.000 | Base | 101.484232 | 231,074.99 | 98.907070 | 225,206.91 | -5,868.08 | 0.01 |
| 38378KX79 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG | | | | 3.000000 | 16 Oct 2051 | | |
| | 1,607,454.800 | Local | 99.712862 | 1,602,839.18 | 98.939380 | 1,590,405.81 | -12,433.37 | 0.06 |
| Original Face: | 2,000,000.000 | Base | 99.712862 | 1,602,839.18 | 98.939380 | 1,590,405.81 | -12,433.37 | 0.06 |
| 38378N5M1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG | | | | 3.200000 | 16 Apr 2043 | | |
| | 3,550,308.850 | Local | 102.991150 | 3,656,503.92 | 99.019030 | 3,515,481.39 | -141,022.53 | 0.14 |
| Original Face: | 5,000,000.000 | Base | 102.991150 | 3,656,503.92 | 99.019030 | 3,515,481.39 | -141,022.53 | 0.14 |
| 38378UZR1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA | | | | 3.000000 | 20 Sep 2041 | | |
| | 403,575.840 | Local | 100.252290 | 404,594.02 | 99.249090 | 400,545.35 | -4,048.67 | 0.02 |
| Original Face: | 12,000,000.000 | Base | 100.252290 | 404,594.02 | 99.249090 | 400,545.35 | -4,048.67 | 0.02 |
| 38378WW25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE | | | | 3.500000 | 20 Sep 2043 | | |
| | 5,163,174.170 | Local | 96.610133 | 4,988,149.41 | 98.402030 | 5,080,668.20 | 92,518.79 | 0.20 |
| Original Face: | 5,429,000.000 | Base | 96.610133 | 4,988,149.41 | 98.402030 | 5,080,668.20 | 92,518.79 | 0.20 |
| 38379KAE8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV | | | | 2.950000 | 16 Oct 2029 | | |
| | 1,622,204.640 | Local | 101.834002 | 1,651,955.90 | 96.032080 | 1,557,836.86 | -94,119.04 | 0.06 |
| Original Face: | 3,000,000.000 | Base | 101.834002 | 1,651,955.90 | 96.032080 | 1,557,836.86 | -94,119.04 | 0.06 |
| 38379R2U6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA | | | | 2.600000 | 16 Aug 2034 | | |
| | 1,496,685.640 | Local | 95.113596 | 1,423,551.54 | 91.290370 | 1,366,329.86 | -57,221.68 | 0.05 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 2,000,000.000 | Base | 95.113596 | 1,423,551.54 | 91.290370 | 1,366,329.86 | -57,221.68 | 0.05 |
| 38380CAV5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB | | | | 6.085020 | 20 Nov 2042 | | |
| | 1,503,291.930 | Local | 112.322563 | 1,688,536.03 | 102.057410 | 1,534,220.81 | -154,315.22 | 0.06 |
| Original Face: | 5,010,613.000 | Base | 112.322563 | 1,688,536.03 | 102.057410 | 1,534,220.81 | -154,315.22 | 0.06 |
| 38380L2B8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA | | | | 2.250000 | 20 Dec 2069 | | |
| | 3,399,264.110 | Local | 101.301595 | 3,443,508.76 | 94.515757 | 3,212,840.21 | -230,668.55 | 0.13 |
| Original Face: | 6,068,715.000 | Base | 101.301595 | 3,443,508.76 | 94.515757 | 3,212,840.21 | -230,668.55 | 0.13 |
| 38380LN25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA | | | | 2.200000 | 20 Nov 2069 | | |
| | 10,812,085.320 | Local | 101.797611 | 11,006,444.55 | 97.036149 | 10,491,631.22 | -514,813.33 | 0.41 |
| Original Face: | 23,575,000.000 | Base | 101.797611 | 11,006,444.55 | 97.036149 | 10,491,631.22 | -514,813.33 | 0.41 |
| 38380LXE8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA | | | | 2.500000 | 20 Jul 2069 | | |
| | 8,049,736.150 | Local | 102.279158 | 8,233,202.38 | 97.259640 | 7,829,144.40 | -404,057.98 | 0.31 |
| Original Face: | 19,739,472.000 | Base | 102.279158 | 8,233,202.38 | 97.259640 | 7,829,144.40 | -404,057.98 | 0.31 |
| 38380LYK3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA | | | | 2.797570 | 20 Aug 2069 | | |
| | 5,736,555.200 | Local | 102.649077 | 5,888,520.99 | 100.100440 | 5,742,317.00 | -146,203.99 | 0.23 |
| Original Face: | 10,000,000.000 | Base | 102.649077 | 5,888,520.99 | 100.100440 | 5,742,317.00 | -146,203.99 | 0.23 |
| 38380LYN7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA | | | | 2.250000 | 20 Jul 2069 | | |
| | 4,148,317.300 | Local | 101.906074 | 4,227,387.31 | 97.078258 | 4,027,114.17 | -200,273.14 | 0.16 |
| Original Face: | 10,000,000.000 | Base | 101.906074 | 4,227,387.31 | 97.078258 | 4,027,114.17 | -200,273.14 | 0.16 |
| 38380QCU4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA | | | | 1.250000 | 20 Jul 2067 | | |
| | 6,930,611.050 | Local | 100.254877 | 6,948,275.55 | 95.634031 | 6,628,022.72 | -320,252.83 | 0.26 |
| Original Face: | 11,000,000.000 | Base | 100.254877 | 6,948,275.55 | 95.634031 | 6,628,022.72 | -320,252.83 | 0.26 |
| 38380QDR0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB | | | | 3.397640 | 20 Jul 2070 | | |
| | 13,330,102.500 | Local | 117.537891 | 15,667,921.29 | 96.846369 | 12,909,720.26 | -2,758,201.03 | 0.51 |
| Original Face: | 13,083,197.000 | Base | 117.537891 | 15,667,921.29 | 96.846369 | 12,909,720.26 | -2,758,201.03 | 0.51 |
| 38380QHW5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC | | | | 2.797570 | 20 Aug 2070 | | |
| | 3,330,876.950 | Local | 103.689438 | 3,453,767.59 | 100.596260 | 3,350,737.64 | -103,029.95 | 0.13 |
| Original Face: | 5,000,000.000 | Base | 103.689438 | 3,453,767.59 | 100.596260 | 3,350,737.64 | -103,029.95 | 0.13 |
| 38380QHY1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE | | | | 2.947570 | 20 Aug 2070 | | |
| | 3,331,724.900 | Local | 104.713497 | 3,488,765.65 | 101.242970 | 3,373,137.24 | -115,628.41 | 0.13 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 5,000,000.000 | Base | 104.713497 | 3,488,765.65 | 101.242970 | 3,373,137.24 | -115,628.41 | 0.13 |
| 38380QKW1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF | | | | 2.482010 | 20 Sep 2070 | | |
| | 7,292,223.600 | Local | 104.519906 | 7,621,825.25 | 100.750700 | 7,346,966.32 | -274,858.93 | 0.29 |
| Original Face: | 10,000,000.000 | Base | 104.519906 | 7,621,825.25 | 100.750700 | 7,346,966.32 | -274,858.93 | 0.29 |
| 38381AY42 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA | | | | 5.627650 | 20 Jun 2048 | | |
| | 3,159,821.400 | Local | 106.001853 | 3,349,469.24 | 104.352760 | 3,297,360.84 | -52,108.40 | 0.13 |
| Original Face: | 10,000,000.000 | Base | 106.001853 | 3,349,469.24 | 104.352760 | 3,297,360.84 | -52,108.40 | 0.13 |
| 38381R5J4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA | | | | 4.484010 | 20 Feb 2049 | | |
| | 2,759,039.400 | Local | 104.316122 | 2,878,122.92 | 100.425860 | 2,770,789.05 | -107,333.87 | 0.11 |
| Original Face: | 10,000,000.000 | Base | 104.316122 | 2,878,122.92 | 100.425860 | 2,770,789.05 | -107,333.87 | 0.11 |
| 38381X2H8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE | | | | 3.000000 | 20 Aug 2049 | | |
| | 932,469.800 | Local | 101.725613 | 948,560.62 | 95.463410 | 890,167.47 | -58,393.15 | 0.03 |
| Original Face: | 10,000,000.000 | Base | 101.725613 | 948,560.62 | 95.463410 | 890,167.47 | -58,393.15 | 0.03 |
| 38381XAZ9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA | | | | 5.302520 | 20 Jun 2034 | | |
| | 1,340,777.270 | Local | 104.012390 | 1,394,574.48 | 102.450710 | 1,373,635.83 | -20,938.65 | 0.05 |
| Original Face: | 6,317,173.000 | Base | 104.012390 | 1,394,574.48 | 102.450710 | 1,373,635.83 | -20,938.65 | 0.05 |
| 38381Y7Q1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA | | | | 4.627380 | 20 Dec 2041 | | |
| | 2,872,862.140 | Local | 104.467819 | 3,001,216.42 | 101.064650 | 2,903,448.07 | -97,768.35 | 0.11 |
| Original Face: | 11,457,930.000 | Base | 104.467819 | 3,001,216.42 | 101.064650 | 2,903,448.07 | -97,768.35 | 0.11 |
| 38382CYC9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT | | | | 5.529740 | 20 Jan 2050 | | |
| | 4,227,796.210 | Local | 112.711020 | 4,765,192.23 | 104.652870 | 4,424,510.07 | -340,682.16 | 0.17 |
| Original Face: | 8,141,884.000 | Base | 112.711020 | 4,765,192.23 | 104.652870 | 4,424,510.07 | -340,682.16 | 0.17 |
| 38382RKF4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE | | | | 1.500000 | 20 Apr 2051 | | |
| | 5,969,445.100 | Local | 100.317199 | 5,988,380.13 | 87.808820 | 5,241,699.30 | -746,680.83 | 0.21 |
| Original Face: | 10,000,000.000 | Base | 100.317199 | 5,988,380.13 | 87.808820 | 5,241,699.30 | -746,680.83 | 0.21 |
| 38382TAG9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE | | | | 2.000000 | 20 May 2051 | | |
| | 6,702,189.800 | Local | 102.574345 | 6,874,727.27 | 91.020370 | 6,100,357.95 | -774,369.32 | 0.24 |
| Original Face: | 10,000,000.000 | Base | 102.574345 | 6,874,727.27 | 91.020370 | 6,100,357.95 | -774,369.32 | 0.24 |
| 427866AU2 | HERSHEY COMPANY SR UNSECURED 08/25 3.2 | | | | 3.200000 | 21 Aug 2025 | | |
| | 5,000,000.000 | Local | 99.909774 | 4,995,488.72 | 98.405729 | 4,920,286.45 | -75,202.27 | 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 |
|---|---|---|---|---|---|---|---|---|
| | | Base | 99.909774 | 4,995,488.72 | 98.405729 | 4,920,286.45 | -75,202.27 | 0.19 |
| 427866BC1 | HERSHEY COMPANY SR UNSECURED 11/24 2.05 | | | | 2.050000 | 15 Nov 2024 | | |
| | 4,000,000.000 | Local | 99.963197 | 3,998,527.88 | 96.565493 | 3,862,619.72 | -135,908.16 | 0.15 |
| | | Base | 99.963197 | 3,998,527.88 | 96.565493 | 3,862,619.72 | -135,908.16 | 0.15 |
| 459200AS0 | IBM CORP SR UNSECURED 01/28 6.5 | | | | 6.500000 | 15 Jan 2028 | | |
| | 10,000,000.000 | Local | 111.335329 | 11,133,532.90 | 109.839929 | 10,983,992.90 | -149,540.00 | 0.43 |
| | | Base | 111.335329 | 11,133,532.90 | 109.839929 | 10,983,992.90 | -149,540.00 | 0.43 |
| 46625HHF0 | JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4 | | | | 6.400000 | 15 May 2038 | | |
| | 5,000,000.000 | Local | 99.395607 | 4,969,780.33 | 114.235706 | 5,711,785.30 | 742,004.97 | 0.22 |
| | | Base | 99.395607 | 4,969,780.33 | 114.235706 | 5,711,785.30 | 742,004.97 | 0.22 |
| 46625HRL6 | JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7 | | | | 2.700000 | 18 May 2023 | | |
| | 10,000,000.000 | Local | 99.978891 | 9,997,889.05 | 99.446004 | 9,944,600.40 | -53,288.65 | 0.39 |
| | | Base | 99.978891 | 9,997,889.05 | 99.446004 | 9,944,600.40 | -53,288.65 | 0.39 |
| 46639YAP2 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4 | | | | 2.694200 | 15 Apr 2046 | | |
| | 2,149,808.850 | Local | 100.614850 | 2,163,026.94 | 99.121380 | 2,130,920.20 | -32,106.74 | 0.08 |
| Original Face: | 4,840,000.000 | Base | 100.614850 | 2,163,026.94 | 99.121380 | 2,130,920.20 | -32,106.74 | 0.08 |
| 46647PCS3 | JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR | | | | 2.344130 | 10 Dec 2025 | | |
| | 10,000,000.000 | Local | 100.114102 | 10,011,410.23 | 97.502615 | 9,750,261.50 | -261,148.73 | 0.38 |
| | | Base | 100.114102 | 10,011,410.23 | 97.502615 | 9,750,261.50 | -261,148.73 | 0.38 |
| 478160AL8 | JOHNSON + JOHNSON SR UNSECURED 05/33 4.95 | | | | 4.950000 | 15 May 2033 | | |
| | 5,000,000.000 | Local | 98.696461 | 4,934,823.03 | 108.692078 | 5,434,603.90 | 499,780.87 | 0.21 |
| | | Base | 98.696461 | 4,934,823.03 | 108.692078 | 5,434,603.90 | 499,780.87 | 0.21 |
| 478160CP7 | JOHNSON + JOHNSON SR UNSECURED 09/27 0.95 | | | | 0.950000 | 01 Sep 2027 | | |
| | 10,000,000.000 | Local | 99.952038 | 9,995,203.84 | 88.093551 | 8,809,355.10 | -1,185,848.74 | 0.35 |
| | | Base | 99.952038 | 9,995,203.84 | 88.093551 | 8,809,355.10 | -1,185,848.74 | 0.35 |
| 478160CR3 | JOHNSON + JOHNSON SR UNSECURED 09/40 2.1 | | | | 2.100000 | 01 Sep 2040 | | |
| | 7,500,000.000 | Local | 99.403758 | 7,455,281.83 | 72.987567 | 5,474,067.53 | -1,981,214.30 | 0.21 |
| | | Base | 99.403758 | 7,455,281.83 | 72.987567 | 5,474,067.53 | -1,981,214.30 | 0.21 |
| 48126DX53 | JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR | | | | 3.045860 | 21 Jun 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.944480 | 4,997,224.00 | -2,776.00 | 0.20 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| | | Base | 100.000000 | 5,000,000.00 | 99.944480 | 4,997,224.00 | -2,776.00 | 0.20 |
| 487836BP2 | KELLOGG CO SR UNSECURED 04/26 3.25 | | | | 3.250000 | 01 Apr 2026 | | |
| | 5,000,000.000 | Local | 99.963004 | 4,998,150.22 | 97.148911 | 4,857,445.55 | -140,704.67 | 0.19 |
| | | Base | 99.963004 | 4,998,150.22 | 97.148911 | 4,857,445.55 | -140,704.67 | 0.19 |
| 49326EEK5 | KEYCORP SR UNSECURED 04/27 2.25 | | | | 2.250000 | 06 Apr 2027 | | |
| | 10,000,000.000 | Local | 99.749759 | 9,974,975.86 | 90.009545 | 9,000,954.50 | -974,021.36 | 0.35 |
| | | Base | 99.749759 | 9,974,975.86 | 90.009545 | 9,000,954.50 | -974,021.36 | 0.35 |
| 49327M2T0 | KEY BANK NA SR UNSECURED 09/22 2.3 | | | | 2.300000 | 14 Sep 2022 | | |
| | 2,425,000.000 | Local | 100.072413 | 2,426,756.02 | 99.975987 | 2,424,417.68 | -2,338.34 | 0.10 |
| | | Base | 100.072413 | 2,426,756.02 | 99.975987 | 2,424,417.68 | -2,338.34 | 0.10 |
| 494368CA9 | KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875 | | | | 2.875000 | 07 Feb 2050 | | |
| | 4,000,000.000 | Local | 99.707830 | 3,988,313.19 | 75.032214 | 3,001,288.56 | -987,024.63 | 0.12 |
| | | Base | 99.707830 | 3,988,313.19 | 75.032214 | 3,001,288.56 | -987,024.63 | 0.12 |
| 532457BY3 | ELI LILLY + CO SR UNSECURED 05/50 2.25 | | | | 2.250000 | 15 May 2050 | | |
| | 15,000,000.000 | Local | 98.861444 | 14,829,216.54 | 69.433025 | 10,414,953.75 | -4,414,262.79 | 0.41 |
| | | Base | 98.861444 | 14,829,216.54 | 69.433025 | 10,414,953.75 | -4,414,262.79 | 0.41 |
| 548661DX2 | LOWE S COS INC SR UNSECURED 04/28 1.3 | | | | 1.300000 | 15 Apr 2028 | | |
| | 5,000,000.000 | Local | 99.947042 | 4,997,352.11 | 85.006341 | 4,250,317.05 | -747,035.06 | 0.17 |
| | | Base | 99.947042 | 4,997,352.11 | 85.006341 | 4,250,317.05 | -747,035.06 | 0.17 |
| 58013MEF7 | MCDONALD S CORP SR UNSECURED 03/38 6.3 | | | | 6.300000 | 01 Mar 2038 | | |
| | 5,000,000.000 | Local | 99.758318 | 4,987,915.90 | 113.778428 | 5,688,921.40 | 701,005.50 | 0.22 |
| | | Base | 99.758318 | 4,987,915.90 | 113.778428 | 5,688,921.40 | 701,005.50 | 0.22 |
| 58013MFP4 | MCDONALD S CORP SR UNSECURED 07/27 3.5 | | | | 3.500000 | 01 Jul 2027 | | |
| | 5,000,000.000 | Local | 109.950161 | 5,497,508.04 | 97.391030 | 4,869,551.50 | -627,956.54 | 0.19 |
| | | Base | 109.950161 | 5,497,508.04 | 97.391030 | 4,869,551.50 | -627,956.54 | 0.19 |
| 58933YAF2 | MERCK + CO INC SR UNSECURED 05/23 2.8 | | | | 2.800000 | 18 May 2023 | | |
| | 20,000,000.000 | Local | 101.777192 | 20,355,438.39 | 99.504500 | 19,900,900.00 | -454,538.39 | 0.78 |
| | | Base | 101.777192 | 20,355,438.39 | 99.504500 | 19,900,900.00 | -454,538.39 | 0.78 |
| 604059AE5 | 3M COMPANY SR UNSECURED 02/28 6.375 | | | | 6.375000 | 15 Feb 2028 | | |
| | 10,000,000.000 | Local | 112.071712 | 11,207,171.22 | 110.548778 | 11,054,877.80 | -152,293.42 | 0.43 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| | | Base | 112.071712 | 11,207,171.22 | 110.548778 | 11,054,877.80 | -152,293.42 | 0.43 |
| 609207AY1 | MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875 | | | | 1.875000 | 15 Oct 2032 | | |
| | 16,500,000.000 | Local | 99.802569 | 16,467,423.93 | 78.658126 | 12,978,590.79 | -3,488,833.14 | 0.51 |
| | | Base | 99.802569 | 16,467,423.93 | 78.658126 | 12,978,590.79 | -3,488,833.14 | 0.51 |
| 61761JVL0 | MORGAN STANLEY SR UNSECURED 10/24 3.7 | | | | 3.700000 | 23 Oct 2024 | | |
| | 7,155,000.000 | Local | 100.406599 | 7,184,092.15 | 99.339144 | 7,107,715.75 | -76,376.40 | 0.28 |
| | | Base | 100.406599 | 7,184,092.15 | 99.339144 | 7,107,715.75 | -76,376.40 | 0.28 |
| 63111XAC5 | NASDAQ INC SR UNSECURED 12/22 0.445 | | | | 0.445000 | 21 Dec 2022 | | |
| | 10,000,000.000 | Local | 99.935724 | 9,993,572.43 | 99.015232 | 9,901,523.20 | -92,049.23 | 0.39 |
| | | Base | 99.935724 | 9,993,572.43 | 99.015232 | 9,901,523.20 | -92,049.23 | 0.39 |
| 637432NN1 | NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05 | | | | 3.050000 | 25 Apr 2027 | | |
| | 10,000,000.000 | Local | 99.902955 | 9,990,295.51 | 95.660965 | 9,566,096.50 | -424,199.01 | 0.37 |
| | | Base | 99.902955 | 9,990,295.51 | 95.660965 | 9,566,096.50 | -424,199.01 | 0.37 |
| 637639AA3 | NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2 | | | | 1.200000 | 23 Apr 2023 | | |
| | 7,000,000.000 | Local | 99.338412 | 6,953,688.85 | 98.581451 | 6,900,701.57 | -52,987.28 | 0.27 |
| | | Base | 99.338412 | 6,953,688.85 | 98.581451 | 6,900,701.57 | -52,987.28 | 0.27 |
| 65339KBM1 | NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75 | | | | 2.750000 | 01 Nov 2029 | | |
| | 5,000,000.000 | Local | 99.716441 | 4,985,822.03 | 89.261181 | 4,463,059.05 | -522,762.98 | 0.17 |
| | | Base | 99.716441 | 4,985,822.03 | 89.261181 | 4,463,059.05 | -522,762.98 | 0.17 |
| 65339KBU3 | NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65 | | | | 0.650000 | 01 Mar 2023 | | |
| | 10,000,000.000 | Local | 99.997465 | 9,999,746.50 | 98.224238 | 9,822,423.80 | -177,322.70 | 0.38 |
| | | Base | 99.997465 | 9,999,746.50 | 98.224238 | 9,822,423.80 | -177,322.70 | 0.38 |
| 65339KBV1 | NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 VAR | | | | 2.163070 | 01 Mar 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.873630 | 4,993,681.50 | -6,318.50 | 0.20 |
| | | Base | 100.000000 | 5,000,000.00 | 99.873630 | 4,993,681.50 | -6,318.50 | 0.20 |
| 65473PAJ4 | NISOURCE INC SR UNSECURED 05/30 3.6 | | | | 3.600000 | 01 May 2030 | | |
| | 7,000,000.000 | Local | 99.720751 | 6,980,452.58 | 92.053455 | 6,443,741.85 | -536,710.73 | 0.25 |
| | | Base | 99.720751 | 6,980,452.58 | 92.053455 | 6,443,741.85 | -536,710.73 | 0.25 |
| 655844BT4 | NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15 | | | | 3.150000 | 01 Jun 2027 | | |
| | 5,000,000.000 | Local | 99.926027 | 4,996,301.33 | 94.869700 | 4,743,485.00 | -252,816.33 | 0.19 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| | | Base | 99.926027 | 4,996,301.33 | 94.869700 | 4,743,485.00 | -252,816.33 | 0.19 |
| 665859AV6 | NORTHERN TRUST CORP SR UNSECURED 05/30 1.95 | | | | 1.950000 | 01 May 2030 | | |
| | 5,000,000.000 | Local | 99.711734 | 4,985,586.72 | 84.614285 | 4,230,714.25 | -754,872.47 | 0.17 |
| | | Base | 99.711734 | 4,985,586.72 | 84.614285 | 4,230,714.25 | -754,872.47 | 0.17 |
| 665859AW4 | NORTHERN TRUST CORP SR UNSECURED 05/27 4 | | | | 4.000000 | 10 May 2027 | | |
| | 5,000,000.000 | Local | 99.847377 | 4,992,368.85 | 99.783667 | 4,989,183.35 | -3,185.50 | 0.20 |
| | | Base | 99.847377 | 4,992,368.85 | 99.783667 | 4,989,183.35 | -3,185.50 | 0.20 |
| 67066GAK0 | NVIDIA CORP SR UNSECURED 06/23 0.309 | | | | 0.309000 | 15 Jun 2023 | | |
| | 35,000,000.000 | Local | 100.000000 | 35,000,000.00 | 97.370763 | 34,079,767.05 | -920,232.95 | 1.34 |
| | | Base | 100.000000 | 35,000,000.00 | 97.370763 | 34,079,767.05 | -920,232.95 | 1.34 |
| 68389XCC7 | ORACLE CORP SR UNSECURED 03/26 1.65 | | | | 1.650000 | 25 Mar 2026 | | |
| | 10,000,000.000 | Local | 99.966034 | 9,996,603.44 | 90.134818 | 9,013,481.80 | -983,121.64 | 0.35 |
| | | Base | 99.966034 | 9,996,603.44 | 90.134818 | 9,013,481.80 | -983,121.64 | 0.35 |
| 6944PL2M0 | PACIFIC LIFE GF II SECURED 144A 03/25 VAR | | | | 2.725836 | 30 Mar 2025 | | |
| | 15,000,000.000 | Local | 100.025046 | 15,003,756.84 | 98.461752 | 14,769,262.80 | -234,494.04 | 0.58 |
| | | Base | 100.025046 | 15,003,756.84 | 98.461752 | 14,769,262.80 | -234,494.04 | 0.58 |
| 701094AQ7 | PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65 | | | | 3.650000 | 15 Jun 2024 | | |
| | 20,000,000.000 | Local | 99.938152 | 19,987,630.38 | 99.134939 | 19,826,987.80 | -160,642.58 | 0.78 |
| | | Base | 99.938152 | 19,987,630.38 | 99.134939 | 19,826,987.80 | -160,642.58 | 0.78 |
| 713448CM8 | PEPSICO INC SR UNSECURED 03/24 3.6 | | | | 3.600000 | 01 Mar 2024 | | |
| | 5,000,000.000 | Local | 99.977621 | 4,998,881.07 | 100.121370 | 5,006,068.50 | 7,187.43 | 0.20 |
| | | Base | 99.977621 | 4,998,881.07 | 100.121370 | 5,006,068.50 | 7,187.43 | 0.20 |
| 713448ES3 | PEPSICO INC SR UNSECURED 03/30 2.75 | | | | 2.750000 | 19 Mar 2030 | | |
| | 5,000,000.000 | Local | 108.443226 | 5,422,161.29 | 91.628324 | 4,581,416.20 | -840,745.09 | 0.18 |
| | | Base | 108.443226 | 5,422,161.29 | 91.628324 | 4,581,416.20 | -840,745.09 | 0.18 |
| 71713UAT9 | PHARMACIA LLC COMPANY GUAR 12/27 6.75 | | | | 6.750000 | 15 Dec 2027 | | |
| | 3,000,000.000 | Local | 111.174512 | 3,335,235.37 | 111.134187 | 3,334,025.61 | -1,209.76 | 0.13 |
| | | Base | 111.174512 | 3,335,235.37 | 111.134187 | 3,334,025.61 | -1,209.76 | 0.13 |
| 718546AW4 | PHILLIPS 66 COMPANY GUAR 12/30 2.15 | | | | 2.150000 | 15 Dec 2030 | | |
| | 20,000,000.000 | Local | 99.765841 | 19,953,168.10 | 82.210571 | 16,442,114.20 | -3,511,053.90 | 0.64 |

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

**Base Currency: 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 | 99.765841 | 19,953,168.10 | 82.210571 | 16,442,114.20 | -3,511,053.90 | 0.64 |
| 740816AD5 | PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625 | | | | 5.625000 | 01 Oct 2038 | | |
| | 9,800,000.000 | Local | 99.959083 | 9,795,990.11 | 115.883648 | 11,356,597.50 | 1,560,607.39 | 0.45 |
| | | Base | 99.959083 | 9,795,990.11 | 115.883648 | 11,356,597.50 | 1,560,607.39 | 0.45 |
| 74256LEM7 | PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR | | | | 2.450946 | 12 Apr 2024 | | |
| | 7,500,000.000 | Local | 100.000000 | 7,500,000.00 | 99.048336 | 7,428,625.20 | -71,374.80 | 0.29 |
| | | Base | 100.000000 | 7,500,000.00 | 99.048336 | 7,428,625.20 | -71,374.80 | 0.29 |
| 742718FP9 | PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1 | | | | 1.000000 | 23 Apr 2026 | | |
| | 7,500,000.000 | Local | 99.971594 | 7,497,869.52 | 91.998644 | 6,899,898.30 | -597,971.22 | 0.27 |
| | | Base | 99.971594 | 7,497,869.52 | 91.998644 | 6,899,898.30 | -597,971.22 | 0.27 |
| 75513EAD3 | RAYTHEON TECH CORP SR UNSECURED 07/30 2.25 | | | | 2.250000 | 01 Jul 2030 | | |
| | 15,000,000.000 | Local | 99.901683 | 14,985,252.48 | 85.633226 | 12,844,983.90 | -2,140,268.58 | 0.50 |
| | | Base | 99.901683 | 14,985,252.48 | 85.633226 | 12,844,983.90 | -2,140,268.58 | 0.50 |
| 771196BE1 | ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35 | | | | 3.350000 | 30 Sep 2024 | | |
| | 5,000,000.000 | Local | 100.185989 | 5,009,299.47 | 99.324960 | 4,966,248.00 | -43,051.47 | 0.19 |
| | | Base | 100.185989 | 5,009,299.47 | 99.324960 | 4,966,248.00 | -43,051.47 | 0.19 |
| 78014RCX6 | ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR | | | | 3.511000 | 22 May 2023 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.730000 | 9,973,000.00 | -27,000.00 | 0.39 |
| | | Base | 100.000000 | 10,000,000.00 | 99.730000 | 9,973,000.00 | -27,000.00 | 0.39 |
| 78014RDT4 | ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR | | | | 3.478000 | 18 Nov 2027 | | |
| | 7,500,000.000 | Local | 100.000000 | 7,500,000.00 | 100.000000 | 7,500,000.00 | 0.00 | 0.29 |
| | | Base | 100.000000 | 7,500,000.00 | 100.000000 | 7,500,000.00 | 0.00 | 0.29 |
| 78014RDX5 | ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR | | | | 2.000000 | 14 Feb 2025 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.59 |
| | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.59 |
| 79466LAG9 | SALESFORCE INC SR UNSECURED 07/24 0.625 | | | | 0.625000 | 15 Jul 2024 | | |
| | 8,000,000.000 | Local | 100.000000 | 8,000,000.00 | 94.739201 | 7,579,136.08 | -420,863.92 | 0.30 |
| | | Base | 100.000000 | 8,000,000.00 | 94.739201 | 7,579,136.08 | -420,863.92 | 0.30 |
| 808513AU9 | CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2 | | | | 3.200000 | 25 Jan 2028 | | |
| | 10,000,000.000 | Local | 99.918689 | 9,991,868.87 | 95.540902 | 9,554,090.20 | -437,778.67 | 0.37 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| | | Base | 99.918689 | 9,991,868.87 | 95.540902 | 9,554,090.20 | -437,778.67 | 0.37 |
| 808513BZ7 | CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR | | | | 2.719614 | 03 Mar 2027 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.570862 | 4,928,543.10 | -71,456.90 | 0.19 |
| | | Base | 100.000000 | 5,000,000.00 | 98.570862 | 4,928,543.10 | -71,456.90 | 0.19 |
| 824348BR6 | SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25 | | | | 4.250000 | 08 Aug 2025 | | |
| | 7,000,000.000 | Local | 99.989208 | 6,999,244.57 | 99.912213 | 6,993,854.91 | -5,389.66 | 0.27 |
| | | Base | 99.989208 | 6,999,244.57 | 99.912213 | 6,993,854.91 | -5,389.66 | 0.27 |
| 8316A0A26 | SBA POOL 530024 SBA 12/41 FLOATING VAR | | | | 4.875000 | 25 Dec 2041 | | |
| | 9,410,230.860 | Local | 112.738243 | 10,608,928.94 | 112.748970 | 10,609,938.37 | 1,009.43 | 0.42 |
| Original Face: | 10,000,000.000 | Base | 112.738243 | 10,608,928.94 | 112.748970 | 10,609,938.37 | 1,009.43 | 0.42 |
| 8316A0A34 | SBA POOL 530025 SBA 02/32 FLOATING VAR | | | | 5.625000 | 25 Feb 2032 | | |
| | 9,069,058.300 | Local | 111.994053 | 10,156,805.97 | 110.455594 | 10,017,282.22 | -139,523.75 | 0.39 |
| Original Face: | 10,000,000.000 | Base | 111.994053 | 10,156,805.97 | 110.455594 | 10,017,282.22 | -139,523.75 | 0.39 |
| 8316A0BW9 | SBA POOL 530052 SBA 01/32 FLOATING VAR | | | | 4.875000 | 25 Jan 2032 | | |
| | 9,383,409.090 | Local | 109.205547 | 10,247,203.23 | 108.634282 | 10,193,599.09 | -53,604.14 | 0.40 |
| Original Face: | 10,000,000.000 | Base | 109.205547 | 10,247,203.23 | 108.634282 | 10,193,599.09 | -53,604.14 | 0.40 |
| 8316A0DK3 | SBA POOL 530105 SBA 03/47 FLOATING VAR | | | | 3.000000 | 25 Mar 2047 | | |
| | 9,869,339.640 | Local | 102.745590 | 10,140,311.24 | 104.610940 | 10,324,408.97 | 184,097.73 | 0.40 |
| Original Face: | 10,000,000.000 | Base | 102.745590 | 10,140,311.24 | 104.610940 | 10,324,408.97 | 184,097.73 | 0.40 |
| 8316A0EG1 | SBA POOL 530134 SBA 05/47 FLOATING VAR | | | | 2.000000 | 25 May 2047 | | |
| | 4,956,617.810 | Local | 100.000000 | 4,956,617.81 | 99.076990 | 4,910,867.73 | -45,750.08 | 0.19 |
| Original Face: | 5,000,000.000 | Base | 100.000000 | 4,956,617.81 | 99.076990 | 4,910,867.73 | -45,750.08 | 0.19 |
| 842587CU9 | SOUTHERN CO SR UNSECURED 07/23 2.95 | | | | 2.950000 | 01 Jul 2023 | | |
| | 5,000,000.000 | Local | 99.991879 | 4,999,593.95 | 99.279642 | 4,963,982.10 | -35,611.85 | 0.19 |
| | | Base | 99.991879 | 4,999,593.95 | 99.279642 | 4,963,982.10 | -35,611.85 | 0.19 |
| 842587DC8 | SOUTHERN CO JR SUBORDINA 08/24 VAR | | | | 4.475000 | 01 Aug 2024 | | |
| | 5,000,000.000 | Local | 100.391871 | 5,019,593.55 | 100.360270 | 5,018,013.50 | -1,580.05 | 0.20 |
| | | Base | 100.391871 | 5,019,593.55 | 100.360270 | 5,018,013.50 | -1,580.05 | 0.20 |
| 842587DK0 | SOUTHERN CO SR UNSECURED 05/23 VAR | | | | 2.652368 | 10 May 2023 | | |
| | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 99.504975 | 6,965,348.25 | -34,651.75 | 0.27 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| | | Base | 100.000000 | 7,000,000.00 | 99.504975 | 6,965,348.25 | -34,651.75 | 0.27 |
| 845011AC9 | SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2 | | | | 2.200000 | 15 Jun 2030 | | |
| | 5,000,000.000 | Local | 99.902898 | 4,995,144.89 | 79.528726 | 3,976,436.30 | -1,018,708.59 | 0.16 |
| | | Base | 99.902898 | 4,995,144.89 | 79.528726 | 3,976,436.30 | -1,018,708.59 | 0.16 |
| 855244BB4 | STARBUCKS CORP SR UNSECURED 02/24 VAR | | | | 2.701764 | 14 Feb 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.455881 | 4,972,794.05 | -27,205.95 | 0.19 |
| | | Base | 100.000000 | 5,000,000.00 | 99.455881 | 4,972,794.05 | -27,205.95 | 0.19 |
| 857477AL7 | STATE STREET CORP SUBORDINATED 05/23 3.1 | | | | 3.100000 | 15 May 2023 | | |
| | 5,000,000.000 | Local | 99.988662 | 4,999,433.11 | 99.640858 | 4,982,042.90 | -17,390.21 | 0.20 |
| | | Base | 99.988662 | 4,999,433.11 | 99.640858 | 4,982,042.90 | -17,390.21 | 0.20 |
| 863667BB6 | STRYKER CORP SR UNSECURED 12/23 0.6 | | | | 0.600000 | 01 Dec 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 96.064801 | 4,803,240.05 | -196,759.95 | 0.19 |
| | | Base | 100.000000 | 5,000,000.00 | 96.064801 | 4,803,240.05 | -196,759.95 | 0.19 |
| 87612EAK2 | TARGET CORP SR UNSECURED 11/32 6.35 | | | | 6.350000 | 01 Nov 2032 | | |
| | 5,000,000.000 | Local | 105.961905 | 5,298,095.24 | 114.598107 | 5,729,905.35 | 431,810.11 | 0.22 |
| | | Base | 105.961905 | 5,298,095.24 | 114.598107 | 5,729,905.35 | 431,810.11 | 0.22 |
| 89236THY4 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7 | | | | 0.700000 | 20 Jan 2026 | | |
| | 5,000,000.000 | Local | 99.970157 | 4,998,507.87 | 82.708652 | 4,135,432.60 | -863,075.27 | 0.16 |
| | | Base | 99.970157 | 4,998,507.87 | 82.708652 | 4,135,432.60 | -863,075.27 | 0.16 |
| 89236TJD8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4 | | | | 0.400000 | 06 Apr 2023 | | |
| | 12,000,000.000 | Local | 99.975823 | 11,997,098.71 | 98.330145 | 11,799,617.40 | -197,481.31 | 0.46 |
| | | Base | 99.975823 | 11,997,098.71 | 98.330145 | 11,799,617.40 | -197,481.31 | 0.46 |
| 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 | 89.044680 | 4,007,010.60 | -492,989.40 | 0.16 |
| | | Base | 100.000000 | 4,500,000.00 | 89.044680 | 4,007,010.60 | -492,989.40 | 0.16 |
| 898735UM5 | TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457 | | | | 1.457000 | 01 Jul 2028 | | |
| | 2,375,000.000 | Local | 100.093680 | 2,377,224.89 | 85.387940 | 2,027,963.58 | -349,261.31 | 0.08 |
| | | Base | 100.093680 | 2,377,224.89 | 85.387940 | 2,027,963.58 | -349,261.31 | 0.08 |
| 90327QD89 | USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375 | | | | 3.375000 | 01 May 2025 | | |
| | 10,000,000.000 | Local | 99.701458 | 9,970,145.80 | 98.398366 | 9,839,836.60 | -130,309.20 | 0.39 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| | | Base | 99.701458 | 9,970,145.80 | 98.398366 | 9,839,836.60 | -130,309.20 | 0.39 |
| 911312AJ5 | UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2 | | | | 6.200000 | 15 Jan 2038 | | |
| | 5,000,000.000 | Local | 99.737123 | 4,986,856.14 | 117.871978 | 5,893,598.90 | 906,742.76 | 0.23 |
| | | Base | 99.737123 | 4,986,856.14 | 117.871978 | 5,893,598.90 | 906,742.76 | 0.23 |
| 911312BJ4 | UNITED PARCEL SERVICE SR UNSECURED 04/23 VAR | | | | 2.727140 | 01 Apr 2023 | | |
| | 10,000,000.000 | Local | 100.168904 | 10,016,890.38 | 100.051176 | 10,005,117.60 | -11,772.78 | 0.39 |
| | | Base | 100.168904 | 10,016,890.38 | 100.051176 | 10,005,117.60 | -11,772.78 | 0.39 |
| 912810ES3 | US TREASURY N/B 11/24 7.5 | | | | 7.500000 | 15 Nov 2024 | | |
| | 5,000,000.000 | Local | 110.832843 | 5,541,642.17 | 108.531250 | 5,426,562.50 | -115,079.67 | 0.21 |
| | | Base | 110.832843 | 5,541,642.17 | 108.531250 | 5,426,562.50 | -115,079.67 | 0.21 |
| 912810EV6 | US TREASURY N/B 08/25 6.875 | | | | 6.875000 | 15 Aug 2025 | | |
| | 12,500,000.000 | Local | 110.635082 | 13,829,385.20 | 109.386719 | 13,673,339.88 | -156,045.32 | 0.54 |
| | | Base | 110.635082 | 13,829,385.20 | 109.386719 | 13,673,339.88 | -156,045.32 | 0.54 |
| 912810EW4 | US TREASURY N/B 02/26 6 | | | | 6.000000 | 15 Feb 2026 | | |
| | 12,500,000.000 | Local | 108.209394 | 13,526,174.26 | 108.171875 | 13,521,484.38 | -4,689.88 | 0.53 |
| | | Base | 108.209394 | 13,526,174.26 | 108.171875 | 13,521,484.38 | -4,689.88 | 0.53 |
| 912810EX2 | US TREASURY N/B 08/26 6.75 | | | | 6.750000 | 15 Aug 2026 | | |
| | 20,000,000.000 | Local | 115.444146 | 23,088,829.22 | 112.433594 | 22,486,718.80 | -602,110.42 | 0.88 |
| | | Base | 115.444146 | 23,088,829.22 | 112.433594 | 22,486,718.80 | -602,110.42 | 0.88 |
| 912810EY0 | US TREASURY N/B 11/26 6.5 | | | | 6.500000 | 15 Nov 2026 | | |
| | 12,500,000.000 | Local | 117.356038 | 14,669,504.70 | 112.101562 | 14,012,695.25 | -656,809.45 | 0.55 |
| | | Base | 117.356038 | 14,669,504.70 | 112.101562 | 14,012,695.25 | -656,809.45 | 0.55 |
| 912810FA1 | US TREASURY N/B 08/27 6.375 | | | | 6.375000 | 15 Aug 2027 | | |
| | 15,000,000.000 | Local | 111.816818 | 16,772,522.76 | 113.636719 | 17,045,507.85 | 272,985.09 | 0.67 |
| | | Base | 111.816818 | 16,772,522.76 | 113.636719 | 17,045,507.85 | 272,985.09 | 0.67 |
| 912810FB9 | US TREASURY N/B 11/27 6.125 | | | | 6.125000 | 15 Nov 2027 | | |
| | 15,000,000.000 | Local | 119.509608 | 17,926,441.18 | 113.089844 | 16,963,476.60 | -962,964.58 | 0.66 |
| | | Base | 119.509608 | 17,926,441.18 | 113.089844 | 16,963,476.60 | -962,964.58 | 0.66 |
| 912810FE3 | US TREASURY N/B 08/28 5.5 | | | | 5.500000 | 15 Aug 2028 | | |
| | 22,500,000.000 | Local | 116.461156 | 26,203,760.12 | 111.574219 | 25,104,199.28 | -1,099,560.84 | 0.98 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| | | Base | 116.461156 | 26,203,760.12 | 111.574219 | 25,104,199.28 | -1,099,560.84 | 0.98 |
| 912810FF0 | US TREASURY N/B 11/28 5.25 | | | | 5.250000 | 15 Nov 2028 | | |
| | 17,500,000.000 | Local | 116.201181 | 20,335,206.62 | 110.699219 | 19,372,363.33 | -962,843.29 | 0.76 |
| | | Base | 116.201181 | 20,335,206.62 | 110.699219 | 19,372,363.33 | -962,843.29 | 0.76 |
| 912810TF5 | US TREASURY N/B 02/42 2.375 | | | | 2.375000 | 15 Feb 2042 | | |
| | 10,000,000.000 | Local | 100.585569 | 10,058,556.90 | 83.250000 | 8,325,000.00 | -1,733,556.90 | 0.33 |
| | | Base | 100.585569 | 10,058,556.90 | 83.250000 | 8,325,000.00 | -1,733,556.90 | 0.33 |
| 9128283C2 | US TREASURY N/B 10/22 2 | | | | 2.000000 | 31 Oct 2022 | | |
| | 5,000,000.000 | Local | 100.059127 | 5,002,956.37 | 99.884232 | 4,994,211.60 | -8,744.77 | 0.20 |
| | | Base | 100.059127 | 5,002,956.37 | 99.884232 | 4,994,211.60 | -8,744.77 | 0.20 |
| 9128283F5 | US TREASURY N/B 11/27 2.25 | | | | 2.250000 | 15 Nov 2027 | | |
| | 5,000,000.000 | Local | 102.366515 | 5,118,325.74 | 94.894531 | 4,744,726.55 | -373,599.19 | 0.19 |
| | | Base | 102.366515 | 5,118,325.74 | 94.894531 | 4,744,726.55 | -373,599.19 | 0.19 |
| 9128284A5 | US TREASURY N/B 02/23 2.625 | | | | 2.625000 | 28 Feb 2023 | | |
| | 5,000,000.000 | Local | 100.372805 | 5,018,640.25 | 99.699219 | 4,984,960.95 | -33,679.30 | 0.20 |
| | | Base | 100.372805 | 5,018,640.25 | 99.699219 | 4,984,960.95 | -33,679.30 | 0.20 |
| 912828G38 | US TREASURY N/B 11/24 2.25 | | | | 2.250000 | 15 Nov 2024 | | |
| | 2,500,000.000 | Local | 101.132874 | 2,528,321.85 | 97.488281 | 2,437,207.03 | -91,114.82 | 0.10 |
| | | Base | 101.132874 | 2,528,321.85 | 97.488281 | 2,437,207.03 | -91,114.82 | 0.10 |
| 912828TY6 | US TREASURY N/B 11/22 1.625 | | | | 1.625000 | 15 Nov 2022 | | |
| | 5,000,000.000 | Local | 99.965920 | 4,998,296.00 | 99.771347 | 4,988,567.35 | -9,728.65 | 0.20 |
| | | Base | 99.965920 | 4,998,296.00 | 99.771347 | 4,988,567.35 | -9,728.65 | 0.20 |
| 912828U24 | US TREASURY N/B 11/26 2 | | | | 2.000000 | 15 Nov 2026 | | |
| | 10,000,000.000 | Local | 97.877086 | 9,787,708.61 | 94.546875 | 9,454,687.50 | -333,021.11 | 0.37 |
| | | Base | 97.877086 | 9,787,708.61 | 94.546875 | 9,454,687.50 | -333,021.11 | 0.37 |
| 912828V98 | US TREASURY N/B 02/27 2.25 | | | | 2.250000 | 15 Feb 2027 | | |
| | 10,000,000.000 | Local | 99.918973 | 9,991,897.31 | 95.367188 | 9,536,718.80 | -455,178.51 | 0.37 |
| | | Base | 99.918973 | 9,991,897.31 | 95.367188 | 9,536,718.80 | -455,178.51 | 0.37 |
| 912828ZW3 | US TREASURY N/B 06/25 0.25 | | | | 0.250000 | 30 Jun 2025 | | |
| | 5,000,000.000 | Local | 99.922015 | 4,996,100.75 | 91.425781 | 4,571,289.05 | -424,811.70 | 0.18 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| | | Base | 99.922015 | 4,996,100.75 | 91.425781 | 4,571,289.05 | -424,811.70 | 0.18 |
| 91282CAT8 | US TREASURY N/B 10/25 0.25 | | | | 0.250000 | 31 Oct 2025 | | |
| | 5,000,000.000 | Local | 99.523489 | 4,976,174.46 | 90.425781 | 4,521,289.05 | -454,885.41 | 0.18 |
| | | Base | 99.523489 | 4,976,174.46 | 90.425781 | 4,521,289.05 | -454,885.41 | 0.18 |
| 91282CBG5 | US TREASURY N/B 01/23 0.125 | | | | 0.125000 | 31 Jan 2023 | | |
| | 10,000,000.000 | Local | 100.004199 | 10,000,419.91 | 98.757812 | 9,875,781.20 | -124,638.71 | 0.39 |
| | | Base | 100.004199 | 10,000,419.91 | 98.757812 | 9,875,781.20 | -124,638.71 | 0.39 |
| 91282CDZ1 | US TREASURY N/B 02/25 1.5 | | | | 1.500000 | 15 Feb 2025 | | |
| | 10,000,000.000 | Local | 99.709201 | 9,970,920.08 | 95.390625 | 9,539,062.50 | -431,857.58 | 0.37 |
| | | Base | 99.709201 | 9,970,920.08 | 95.390625 | 9,539,062.50 | -431,857.58 | 0.37 |
| 91282CEM9 | US TREASURY N/B 04/29 2.875 | | | | 2.875000 | 30 Apr 2029 | | |
| | 10,000,000.000 | Local | 98.948312 | 9,894,831.17 | 97.488281 | 9,748,828.10 | -146,003.07 | 0.38 |
| | | Base | 98.948312 | 9,894,831.17 | 97.488281 | 9,748,828.10 | -146,003.07 | 0.38 |
| 91282CEN7 | US TREASURY N/B 04/27 2.75 | | | | 2.750000 | 30 Apr 2027 | | |
| | 10,000,000.000 | Local | 98.807361 | 9,880,736.07 | 97.484375 | 9,748,437.50 | -132,298.57 | 0.38 |
| | | Base | 98.807361 | 9,880,736.07 | 97.484375 | 9,748,437.50 | -132,298.57 | 0.38 |
| 91282CEV9 | US TREASURY N/B 06/29 3.25 | | | | 3.250000 | 30 Jun 2029 | | |
| | 10,000,000.000 | Local | 101.477837 | 10,147,783.67 | 99.843750 | 9,984,375.00 | -163,408.67 | 0.39 |
| | | Base | 101.477837 | 10,147,783.67 | 99.843750 | 9,984,375.00 | -163,408.67 | 0.39 |
| 92343VFL3 | VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5 | | | | 1.500000 | 18 Sep 2030 | | |
| | 5,000,000.000 | Local | 99.911231 | 4,995,561.55 | 79.855805 | 3,992,790.25 | -1,002,771.30 | 0.16 |
| | | Base | 99.911231 | 4,995,561.55 | 79.855805 | 3,992,790.25 | -1,002,771.30 | 0.16 |
| 92343VGE8 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR | | | | 2.641470 | 20 Mar 2026 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 98.169249 | 14,725,387.35 | -274,612.65 | 0.58 |
| | | Base | 100.000000 | 15,000,000.00 | 98.169249 | 14,725,387.35 | -274,612.65 | 0.58 |
| 92343VGF5 | VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75 | | | | 0.750000 | 22 Mar 2024 | | |
| | 5,000,000.000 | Local | 99.996890 | 4,999,844.52 | 95.422465 | 4,771,123.25 | -228,721.27 | 0.19 |
| | | Base | 99.996890 | 4,999,844.52 | 95.422465 | 4,771,123.25 | -228,721.27 | 0.19 |
| 92348CAA9 | VERIZON OWNER TRUST VZOT 2020 C A | | | | 0.410000 | 21 Apr 2025 | | |
| | 10,000,000.000 | Local | 99.990417 | 9,999,041.72 | 97.921570 | 9,792,157.00 | -206,884.72 | 0.38 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| Original Face: | | Base | 10,000,000.000 | 99.990417 | 9,999,041.72 | 97.921570 | 9,792,157.00 | -206,884.72 | 0.38 |
| 92348TAC8 | VERIZON OWNER TRUST VZOT 2020 A B | | | | | 1.980000 | 22 Jul 2024 | | |
| | | Local | 8,000,000.000 | 99.991257 | 7,999,300.55 | 98.776600 | 7,902,128.00 | -97,172.55 | 0.31 |
| Original Face: | | Base | 8,000,000.000 | 99.991257 | 7,999,300.55 | 98.776600 | 7,902,128.00 | -97,172.55 | 0.31 |
| 92826CAM4 | VISA INC SR UNSECURED 04/30 2.05 | | | | | 2.050000 | 15 Apr 2030 | | |
| | | Local | 5,000,000.000 | 103.903010 | 5,195,150.49 | 87.860532 | 4,393,026.60 | -802,123.89 | 0.17 |
| | | Base | | 103.903010 | 5,195,150.49 | 87.860532 | 4,393,026.60 | -802,123.89 | 0.17 |
| 92890FAT3 | WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4 | | | | | 3.723000 | 15 May 2047 | | |
| | | Local | 4,124,165.030 | 106.195062 | 4,379,659.60 | 98.425500 | 4,059,230.05 | -320,429.55 | 0.16 |
| Original Face: | | Base | 9,250,000.000 | 106.195062 | 4,379,659.60 | 98.425500 | 4,059,230.05 | -320,429.55 | 0.16 |
| 931142CH4 | WALMART INC SR UNSECURED 04/27 5.875 | | | | | 5.875000 | 05 Apr 2027 | | |
| | | Local | 5,000,000.000 | 99.957071 | 4,997,853.54 | 109.628484 | 5,481,424.20 | 483,570.66 | 0.21 |
| | | Base | | 99.957071 | 4,997,853.54 | 109.628484 | 5,481,424.20 | 483,570.66 | 0.21 |
| 94106LBD0 | WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4 | | | | | 2.400000 | 15 May 2023 | | |
| | | Local | 5,000,000.000 | 99.992025 | 4,999,601.23 | 99.074078 | 4,953,703.90 | -45,897.33 | 0.19 |
| | | Base | | 99.992025 | 4,999,601.23 | 99.074078 | 4,953,703.90 | -45,897.33 | 0.19 |
| 94974BFN5 | WELLS FARGO + COMPANY SUBORDINATED 08/23 4.125 | | | | | 4.125000 | 15 Aug 2023 | | |
| | | Local | 5,000,000.000 | 100.653035 | 5,032,651.74 | 100.108356 | 5,005,417.80 | -27,233.94 | 0.20 |
| | | Base | | 100.653035 | 5,032,651.74 | 100.108356 | 5,005,417.80 | -27,233.94 | 0.20 |
| 961214CX9 | WESTPAC BANKING CORP SR UNSECURED 05/26 2.85 | | | | | 2.850000 | 13 May 2026 | | |
| | | Local | 7,000,000.000 | 99.856572 | 6,989,960.02 | 95.839732 | 6,708,781.24 | -281,178.78 | 0.26 |
| | | Base | | 99.856572 | 6,989,960.02 | 95.839732 | 6,708,781.24 | -281,178.78 | 0.26 |
| 98162VAE9 | WORLD OMNI AUTO RECEIVABLES TR WOART 2019 B A4 | | | | | 2.640000 | 16 Jun 2025 | | |
| | | Local | 12,000,000.000 | 100.872034 | 12,104,644.02 | 99.377350 | 11,925,282.00 | -179,362.02 | 0.47 |
| Original Face: | | Base | 12,000,000.000 | 100.872034 | 12,104,644.02 | 99.377350 | 11,925,282.00 | -179,362.02 | 0.47 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 2,180,250,654.000 | | 2,229,750,846.82 | | 2,126,596,173.63 | -103,154,673.19 | 83.34 |
| Original Face: | | Base | 1,922,250,336.000 | | 2,229,750,846.82 | | 2,126,596,173.63 | -103,154,673.19 | 83.34 |



& 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 |
|---|---|---|---|---|---|---|---|---|---|
| **FIXED INCOME Total** | | | | | | | | | |
| | | 2,180,250,654.000 | Base | | 2,229,750,846.82 | | 2,126,596,173.63 | -103,154,673.19 | 83.34 |
| | Original Face: | 1,922,250,336.000 | | | | | | | |

**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** | | | | | | | | | |
| | | 2,569,827,489.400 | Base | | 2,659,305,333.36 | | 2,551,741,943.29 | -107,563,390.07 | 100.00 |
| | Original Face: | 1,922,250,336.000 | | | | | | | |



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

STATE STREET.

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | | 329,377.760 | 1.000000 | 329,377.76 | 1.000000 | 329,377.76 | 0.00 | 0.05 |
| | | Base | | 1.000000 | 329,377.76 | 1.000000 | 329,377.76 | 0.00 | 0.05 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 329,377.760 | | 329,377.76 | | 329,377.76 | 0.00 | 0.05 |
| | | Base | | | 329,377.76 | | 329,377.76 | 0.00 | 0.05 |
| **CASH Total** | | | | | | | | | |
| | | | 329,377.760 | Base | 329,377.76 | | 329,377.76 | 0.00 | 0.05 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 0020A3JW1 | AT+T INC | | | | | 2.800000 | 30 Sep 2022 | | |
| | | | 5,000,000.000 | 99.774444 | 4,988,722.22 | 99.774444 | 4,988,722.22 | 0.00 | 0.78 |
| | | Base | | 99.774444 | 4,988,722.22 | 99.774444 | 4,988,722.22 | 0.00 | 0.78 |
| 05253CKB1 | AUST + NEW ZEA | | | | | 0.260000 | 11 Oct 2022 | | |
| | | | 3,000,000.000 | 99.971111 | 2,999,133.33 | 99.971111 | 2,999,133.33 | 0.00 | 0.47 |
| | | Base | | 99.971111 | 2,999,133.33 | 99.971111 | 2,999,133.33 | 0.00 | 0.47 |
| 05253CKB1 | AUST + NEW ZEA | | | | | 0.340000 | 11 Oct 2022 | | |
| | | | 2,000,000.000 | 99.962222 | 1,999,244.44 | 99.962222 | 1,999,244.44 | 0.00 | 0.31 |
| | | Base | | 99.962222 | 1,999,244.44 | 99.962222 | 1,999,244.44 | 0.00 | 0.31 |
| 06367CN86 | BANK OF MONTREAL | | | | | 0.340000 | 02 Nov 2022 | | |
| | | | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.78 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.78 |
| 06367CRZ2 | BANK OF MONTREAL | | | | | 2.530000 | 01 Mar 2023 | | |
| | | | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.925000 | 4,996,250.00 | -3,750.00 | 0.78 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.925000 | 4,996,250.00 | -3,750.00 | 0.78 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 06417KJV2 | BANK OF NOVA SCOTIA/THE | | | | 0.220000 | 29 Sep 2022 | | |
| | 4,000,000.000 | Local | 99.982889 | 3,999,315.55 | 99.982889 | 3,999,315.55 | 0.00 | 0.62 |
| | | Base | 99.982889 | 3,999,315.55 | 99.982889 | 3,999,315.55 | 0.00 | 0.62 |
| 06417KJV2 | BANK OF NOVA SCOTIA/THE | | | | 0.260000 | 29 Sep 2022 | | |
| | 1,000,000.000 | Local | 99.979778 | 999,797.78 | 99.979778 | 999,797.78 | 0.00 | 0.16 |
| | | Base | 99.979778 | 999,797.78 | 99.979778 | 999,797.78 | 0.00 | 0.16 |
| 06417KLA5 | BANK OF NOVA SCOTIA/THE | | | | 2.600000 | 10 Nov 2022 | | |
| | 3,000,000.000 | Local | 99.494444 | 2,984,833.33 | 99.494444 | 2,984,833.33 | 0.00 | 0.46 |
| | | Base | 99.494444 | 2,984,833.33 | 99.494444 | 2,984,833.33 | 0.00 | 0.46 |
| 06417KV14 | BANK OF NOVA SCOTIA/THE | | | | 3.600000 | 01 Aug 2023 | | |
| | 3,000,000.000 | Local | 96.660000 | 2,899,800.00 | 96.200700 | 2,886,021.00 | -13,779.00 | 0.45 |
| | | Base | 96.660000 | 2,899,800.00 | 96.200700 | 2,886,021.00 | -13,779.00 | 0.45 |
| 07644BLU4 | BEDFORD ROW FDG CORP | | | | 3.030000 | 28 Nov 2022 | | |
| | 4,500,000.000 | Local | 99.259333 | 4,466,670.00 | 99.259333 | 4,466,670.00 | 0.00 | 0.69 |
| | | Base | 99.259333 | 4,466,670.00 | 99.259333 | 4,466,670.00 | 0.00 | 0.69 |
| 07644BN32 | BEDFORD ROW FDG CORP | | | | 3.000000 | 03 Jan 2023 | | |
| | 5,000,000.000 | Local | 98.966667 | 4,948,333.33 | 98.898800 | 4,944,940.00 | -3,393.33 | 0.77 |
| | | Base | 98.966667 | 4,948,333.33 | 98.898800 | 4,944,940.00 | -3,393.33 | 0.77 |
| 15060YJ19 | CEDAR SPRING CPTL CO | | | | 1.730000 | 01 Sep 2022 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.78 |
| | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.78 |
| 15060YM15 | CEDAR SPRING CPTL CO | | | | 2.200000 | 01 Dec 2022 | | |
| | 5,000,000.000 | Local | 99.443889 | 4,972,194.45 | 99.223200 | 4,961,160.00 | -11,034.45 | 0.77 |
| | | Base | 99.443889 | 4,972,194.45 | 99.223200 | 4,961,160.00 | -11,034.45 | 0.77 |
| 15060YP12 | CEDAR SPRING CPTL CO | | | | 3.170000 | 01 Feb 2023 | | |
| | 5,000,000.000 | Local | 98.652750 | 4,932,637.50 | 98.521800 | 4,926,090.00 | -6,547.50 | 0.77 |
| | | Base | 98.652750 | 4,932,637.50 | 98.521800 | 4,926,090.00 | -6,547.50 | 0.77 |
| 17327BJW6 | CITIGROUP GLOBAL MKTS INC S | | | | 0.200000 | 30 Sep 2022 | | |
| | 5,000,000.000 | Local | 99.983889 | 4,999,194.44 | 99.983889 | 4,999,194.44 | 0.00 | 0.78 |
| | | Base | 99.983889 | 4,999,194.44 | 99.983889 | 4,999,194.44 | 0.00 | 0.78 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 17327BKT1 | CITIGROUP GLOBAL MKTS INC S | | | | | 1.820000 | 27 Oct 2022 | | |
| | | Local | 5,000,000.000 | 99.716889 | 4,985,844.44 | 99.716889 | 4,985,844.44 | 0.00 | 0.78 |
| | | Base | | 99.716889 | 4,985,844.44 | 99.716889 | 4,985,844.44 | 0.00 | 0.78 |
| 17327BTG0 | CITIGROUP GLOBAL MKTS INC S | | | | | 3.590000 | 16 Jun 2023 | | |
| | | Local | 3,000,000.000 | 97.128000 | 2,913,840.00 | 96.809600 | 2,904,288.00 | -9,552.00 | 0.45 |
| | | Base | | 97.128000 | 2,913,840.00 | 96.809600 | 2,904,288.00 | -9,552.00 | 0.45 |
| 2546R3JW5 | DISNEY (WALT) CO THE | | | | | 0.230000 | 30 Sep 2022 | | |
| | | Local | 2,500,000.000 | 99.981472 | 2,499,536.80 | 99.981472 | 2,499,536.80 | 0.00 | 0.39 |
| | | Base | | 99.981472 | 2,499,536.80 | 99.981472 | 2,499,536.80 | 0.00 | 0.39 |
| 2546R3LJ1 | DISNEY (WALT) CO THE | | | | | 3.060000 | 18 Nov 2022 | | |
| | | Local | 5,000,000.000 | 99.337000 | 4,966,850.00 | 99.337000 | 4,966,850.00 | 0.00 | 0.77 |
| | | Base | | 99.337000 | 4,966,850.00 | 99.337000 | 4,966,850.00 | 0.00 | 0.77 |
| 30601WJS9 | FAIRWAY FINANCE CORP | | | | | 1.750000 | 26 Sep 2022 | | |
| | | Local | 3,000,000.000 | 99.878472 | 2,996,354.17 | 99.878472 | 2,996,354.17 | 0.00 | 0.47 |
| | | Base | | 99.878472 | 2,996,354.17 | 99.878472 | 2,996,354.17 | 0.00 | 0.47 |
| 30601WK73 | FAIRWAY FINANCE CORP | | | | | 1.850000 | 07 Oct 2022 | | |
| | | Local | 4,000,000.000 | 99.815000 | 3,992,600.00 | 99.815000 | 3,992,600.00 | 0.00 | 0.62 |
| | | Base | | 99.815000 | 3,992,600.00 | 99.815000 | 3,992,600.00 | 0.00 | 0.62 |
| 40060XK41 | GTA FDG LLC DISC | | | | | 1.850000 | 04 Oct 2022 | | |
| | | Local | 5,000,000.000 | 99.830417 | 4,991,520.83 | 99.830417 | 4,991,520.83 | 0.00 | 0.78 |
| | | Base | | 99.830417 | 4,991,520.83 | 99.830417 | 4,991,520.83 | 0.00 | 0.78 |
| 40060XM15 | GTA FDG LLC DISC | | | | | 3.000000 | 01 Dec 2022 | | |
| | | Local | 5,000,000.000 | 99.241667 | 4,962,083.34 | 99.220400 | 4,961,020.00 | -1,063.34 | 0.77 |
| | | Base | | 99.241667 | 4,962,083.34 | 99.220400 | 4,961,020.00 | -1,063.34 | 0.77 |
| 40060XN30 | GTA FDG LLC DISC | | | | | 3.205000 | 03 Jan 2023 | | |
| | | Local | 5,000,000.000 | 98.896056 | 4,944,802.78 | 98.888400 | 4,944,420.00 | -382.78 | 0.77 |
| | | Base | | 98.896056 | 4,944,802.78 | 98.888400 | 4,944,420.00 | -382.78 | 0.77 |
| 41282KJ66 | HARLEY DAVIDSON FND CP | | | | | 2.950000 | 06 Sep 2022 | | |
| | | Local | 5,000,000.000 | 99.959028 | 4,997,951.39 | 99.959028 | 4,997,951.39 | 0.00 | 0.78 |
| | | Base | | 99.959028 | 4,997,951.39 | 99.959028 | 4,997,951.39 | 0.00 | 0.78 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 41282KJN9 | HARLEY DAVIDSON FND CP | | | | | 2.650000 | 22 Sep 2022 | | |
| | | Local | 5,000,000.000 | 99.845417 | 4,992,270.83 | 99.845417 | 4,992,270.83 | 0.00 | 0.78 |
| | | Base | | 99.845417 | 4,992,270.83 | 99.845417 | 4,992,270.83 | 0.00 | 0.78 |
| 41282KK49 | HARLEY DAVIDSON FND CP | | | | | 3.050000 | 04 Oct 2022 | | |
| | | Local | 5,000,000.000 | 99.720417 | 4,986,020.83 | 99.720417 | 4,986,020.83 | 0.00 | 0.78 |
| | | Base | | 99.720417 | 4,986,020.83 | 99.720417 | 4,986,020.83 | 0.00 | 0.78 |
| 41282KKJ6 | HARLEY DAVIDSON FND CP | | | | | 3.300000 | 18 Oct 2022 | | |
| | | Local | 5,000,000.000 | 99.569167 | 4,978,458.33 | 99.569167 | 4,978,458.33 | 0.00 | 0.77 |
| | | Base | | 99.569167 | 4,978,458.33 | 99.569167 | 4,978,458.33 | 0.00 | 0.77 |
| 56274MK35 | MANHATTAN ASSET FDG. | | | | | 2.320000 | 03 Oct 2022 | | |
| | | Local | 3,000,000.000 | 99.793778 | 2,993,813.33 | 99.793778 | 2,993,813.33 | 0.00 | 0.47 |
| | | Base | | 99.793778 | 2,993,813.33 | 99.793778 | 2,993,813.33 | 0.00 | 0.47 |
| 59157ULU2 | METLIFE SHORT TERM FDG | | | | | 2.460000 | 28 Nov 2022 | | |
| | | Local | 5,000,000.000 | 99.398667 | 4,969,933.33 | 99.398667 | 4,969,933.33 | 0.00 | 0.77 |
| | | Base | | 99.398667 | 4,969,933.33 | 99.398667 | 4,969,933.33 | 0.00 | 0.77 |
| 59157UPU8 | METLIFE SHORT TERM FDG | | | | | 3.260000 | 28 Feb 2023 | | |
| | | Local | 1,689,000.000 | 98.370000 | 1,661,469.30 | 98.160000 | 1,657,922.40 | -3,546.90 | 0.26 |
| | | Base | | 98.370000 | 1,661,469.30 | 98.160000 | 1,657,922.40 | -3,546.90 | 0.26 |
| 59157UPU8 | METLIFE SHORT TERM FDG | | | | | 3.350000 | 28 Feb 2023 | | |
| | | Local | 3,000,000.000 | 98.325000 | 2,949,750.00 | 98.160000 | 2,944,800.00 | -4,950.00 | 0.46 |
| | | Base | | 98.325000 | 2,949,750.00 | 98.160000 | 2,944,800.00 | -4,950.00 | 0.46 |
| 63743DJN2 | NATL RURAL UTIL COOP | | | | | 2.500000 | 22 Sep 2022 | | |
| | | Local | 5,500,000.000 | 99.854167 | 5,491,979.16 | 99.854167 | 5,491,979.16 | 0.00 | 0.85 |
| | | Base | | 99.854167 | 5,491,979.16 | 99.854167 | 5,491,979.16 | 0.00 | 0.85 |
| 74367XJ91 | PROTECTIVE LIFE CORP | | | | | 2.550000 | 09 Sep 2022 | | |
| | | Local | 5,000,000.000 | 99.943333 | 4,997,166.67 | 99.943333 | 4,997,166.67 | 0.00 | 0.78 |
| | | Base | | 99.943333 | 4,997,166.67 | 99.943333 | 4,997,166.67 | 0.00 | 0.78 |
| 78012U2C8 | ROYAL BK OF CANADA | | | | | 2.530000 | 01 Dec 2022 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.984000 | 4,999,200.00 | -800.00 | 0.78 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.984000 | 4,999,200.00 | -800.00 | 0.78 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 78014XHE0 | ROYAL BANK OF CANADA | | | | 2.720000 | 06 Apr 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.78 |
| | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.78 |
| 92344MJC8 | VERIZON COMMNTN INC | | | | 2.550000 | 12 Sep 2022 | | |
| | 5,000,000.000 | Local | 99.922083 | 4,996,104.17 | 99.922083 | 4,996,104.17 | 0.00 | 0.78 |
| | | Base | 99.922083 | 4,996,104.17 | 99.922083 | 4,996,104.17 | 0.00 | 0.78 |
| 92646LJW1 | VICTORY RECEIVABLES | | | | 2.350000 | 30 Sep 2022 | | |
| | 5,000,000.000 | Local | 99.810694 | 4,990,534.72 | 99.810694 | 4,990,534.72 | 0.00 | 0.78 |
| | | Base | 99.810694 | 4,990,534.72 | 99.810694 | 4,990,534.72 | 0.00 | 0.78 |
| 94107NKD5 | WASTE MANAGEMENT INC | | | | 0.310000 | 13 Oct 2022 | | |
| | 4,000,000.000 | Local | 99.963833 | 3,998,553.33 | 99.963833 | 3,998,553.33 | 0.00 | 0.62 |
| | | Base | 99.963833 | 3,998,553.33 | 99.963833 | 3,998,553.33 | 0.00 | 0.62 |
| 94107NL36 | WASTE MANAGEMENT INC | | | | 0.390000 | 03 Nov 2022 | | |
| | 4,500,000.000 | Local | 99.931750 | 4,496,928.75 | 99.931750 | 4,496,928.75 | 0.00 | 0.70 |
| | | Base | 99.931750 | 4,496,928.75 | 99.931750 | 4,496,928.75 | 0.00 | 0.70 |
| 979QHR003 | SOUTH STREET REPO | | | | 2.280000 | 01 Sep 2022 | | |
| | 2,508,402.780 | Local | 100.000000 | 2,508,402.78 | 100.000000 | 2,508,402.78 | 0.00 | 0.39 |
| | | Base | 100.000000 | 2,508,402.78 | 100.000000 | 2,508,402.78 | 0.00 | 0.39 |
| **US DOLLAR Total** | | | | | | | | |
| | 172,197,402.780 | Local | | 171,452,645.65 | | 171,393,846.35 | -58,799.30 | 26.66 |
| | | Base | | 171,452,645.65 | | 171,393,846.35 | -58,799.30 | 26.66 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 172,197,402.780 | Base | | 171,452,645.65 | | 171,393,846.35 | -58,799.30 | 26.66 |
| **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 | 99.932127 | 2,498,303.17 | 90.559849 | 2,263,996.23 | -234,306.94 | 0.35 |
| | | Base | 99.932127 | 2,498,303.17 | 90.559849 | 2,263,996.23 | -234,306.94 | 0.35 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 00206RMJ8 | AT+T INC SR UNSECURED 03/24 0.9 | | | | 0.900000 | 25 Mar 2024 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 95.524049 | 2,865,721.47 | -134,278.53 | 0.45 |
| | | Base | 100.000000 | 3,000,000.00 | 95.524049 | 2,865,721.47 | -134,278.53 | 0.45 |
| 00206RML3 | AT+T INC SR UNSECURED 03/26 1.7 | | | | 1.700000 | 25 Mar 2026 | | |
| | 3,000,000.000 | Local | 99.953231 | 2,998,596.93 | 91.498299 | 2,744,948.97 | -253,647.96 | 0.43 |
| | | Base | 99.953231 | 2,998,596.93 | 91.498299 | 2,744,948.97 | -253,647.96 | 0.43 |
| 02079KAH0 | ALPHABET INC SR UNSECURED 08/25 0.45 | | | | 0.450000 | 15 Aug 2025 | | |
| | 3,000,000.000 | Local | 99.942519 | 2,998,275.58 | 91.438286 | 2,743,148.58 | -255,127.00 | 0.43 |
| | | Base | 99.942519 | 2,998,275.58 | 91.438286 | 2,743,148.58 | -255,127.00 | 0.43 |
| 023135BW5 | AMAZON.COM INC SR UNSECURED 05/24 0.45 | | | | 0.450000 | 12 May 2024 | | |
| | 4,000,000.000 | Local | 99.917542 | 3,996,701.68 | 94.877647 | 3,795,105.88 | -201,595.80 | 0.59 |
| | | Base | 99.917542 | 3,996,701.68 | 94.877647 | 3,795,105.88 | -201,595.80 | 0.59 |
| 023135CF1 | AMAZON.COM INC SR UNSECURED 04/27 3.3 | | | | 3.300000 | 13 Apr 2027 | | |
| | 3,000,000.000 | Local | 99.808904 | 2,994,267.12 | 97.799921 | 2,933,997.63 | -60,269.49 | 0.46 |
| | | Base | 99.808904 | 2,994,267.12 | 97.799921 | 2,933,997.63 | -60,269.49 | 0.46 |
| 025816CG2 | AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5 | | | | 2.500000 | 30 Jul 2024 | | |
| | 5,000,000.000 | Local | 99.876981 | 4,993,849.04 | 97.303338 | 4,865,166.90 | -128,682.14 | 0.76 |
| | | Base | 99.876981 | 4,993,849.04 | 97.303338 | 4,865,166.90 | -128,682.14 | 0.76 |
| 025816CR8 | AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR | | | | 3.220000 | 04 Mar 2025 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.956118 | 2,998,683.54 | -1,316.46 | 0.47 |
| | | Base | 100.000000 | 3,000,000.00 | 99.956118 | 2,998,683.54 | -1,316.46 | 0.47 |
| 025816CY3 | AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95 | | | | 3.950000 | 01 Aug 2025 | | |
| | 2,000,000.000 | Local | 99.902580 | 1,998,051.60 | 99.023209 | 1,980,464.18 | -17,587.42 | 0.31 |
| | | Base | 99.902580 | 1,998,051.60 | 99.023209 | 1,980,464.18 | -17,587.42 | 0.31 |
| 02582JHS2 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A | | | | 2.711000 | 15 Oct 2025 | | |
| | 4,000,000.000 | Local | 100.000000 | 4,000,000.00 | 100.028200 | 4,001,128.00 | 1,128.00 | 0.62 |
| Original Face: | 4,000,000.000 | Base | 100.000000 | 4,000,000.00 | 100.028200 | 4,001,128.00 | 1,128.00 | 0.62 |
| 02665WDP3 | AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR | | | | 2.085000 | 08 Sep 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.989986 | 4,999,499.30 | -500.70 | 0.78 |
| | | Base | 100.000000 | 5,000,000.00 | 99.989986 | 4,999,499.30 | -500.70 | 0.78 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 02665WDY4 | AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75 | | | | | 0.750000 | 09 Aug 2024 | | |
| | | Local | 2,000,000.000 | 99.955982 | 1,999,119.63 | 94.305189 | 1,886,103.78 | -113,015.85 | 0.29 |
| | | Base | | 99.955982 | 1,999,119.63 | 94.305189 | 1,886,103.78 | -113,015.85 | 0.29 |
| 02665WEA5 | AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5 | | | | | 1.500000 | 13 Jan 2025 | | |
| | | Local | 3,000,000.000 | 99.937454 | 2,998,123.63 | 94.663505 | 2,839,905.15 | -158,218.48 | 0.44 |
| | | Base | | 99.937454 | 2,998,123.63 | 94.663505 | 2,839,905.15 | -158,218.48 | 0.44 |
| 037833DM9 | APPLE INC SR UNSECURED 09/24 1.8 | | | | | 1.800000 | 11 Sep 2024 | | |
| | | Local | 2,000,000.000 | 99.909866 | 1,998,197.32 | 96.958315 | 1,939,166.30 | -59,031.02 | 0.30 |
| | | Base | | 99.909866 | 1,998,197.32 | 96.958315 | 1,939,166.30 | -59,031.02 | 0.30 |
| 037833DT4 | APPLE INC SR UNSECURED 05/25 1.125 | | | | | 1.125000 | 11 May 2025 | | |
| | | Local | 5,000,000.000 | 99.905018 | 4,995,250.91 | 93.499036 | 4,674,951.80 | -320,299.11 | 0.73 |
| | | Base | | 99.905018 | 4,995,250.91 | 93.499036 | 4,674,951.80 | -320,299.11 | 0.73 |
| 037833EB2 | APPLE INC SR UNSECURED 02/26 0.7 | | | | | 0.700000 | 08 Feb 2026 | | |
| | | Local | 5,000,000.000 | 99.846448 | 4,992,322.42 | 90.464304 | 4,523,215.20 | -469,107.22 | 0.70 |
| | | Base | | 99.846448 | 4,992,322.42 | 90.464304 | 4,523,215.20 | -469,107.22 | 0.70 |
| 06048WK66 | BANK OF AMERICA CORP SR UNSECURED 12/25 VAR | | | | | 0.650000 | 23 Dec 2025 | | |
| | | Local | 3,000,000.000 | 99.784107 | 2,993,523.21 | 88.342876 | 2,650,286.28 | -343,236.93 | 0.41 |
| | | Base | | 99.784107 | 2,993,523.21 | 88.342876 | 2,650,286.28 | -343,236.93 | 0.41 |
| 06048WK82 | BANK OF AMERICA CORP SR UNSECURED 01/26 VAR | | | | | 0.600000 | 26 Jan 2026 | | |
| | | Local | 3,000,000.000 | 97.514352 | 2,925,430.57 | 87.614762 | 2,628,442.86 | -296,987.71 | 0.41 |
| | | Base | | 97.514352 | 2,925,430.57 | 87.614762 | 2,628,442.86 | -296,987.71 | 0.41 |
| 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 | 96.753238 | 1,935,064.76 | -64,935.24 | 0.30 |
| | | Base | | 100.000000 | 2,000,000.00 | 96.753238 | 1,935,064.76 | -64,935.24 | 0.30 |
| 06051GHF9 | BANK OF AMERICA CORP SR UNSECURED 03/24 VAR | | | | | 3.550000 | 05 Mar 2024 | | |
| | | Local | 3,564,000.000 | 101.149941 | 3,604,983.91 | 99.607673 | 3,550,017.47 | -54,966.44 | 0.55 |
| | | Base | | 101.149941 | 3,604,983.91 | 99.607673 | 3,550,017.47 | -54,966.44 | 0.55 |
| 06051GJG5 | BANK OF AMERICA CORP SR UNSECURED 09/25 VAR | | | | | 0.981000 | 25 Sep 2025 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 92.860027 | 3,714,401.08 | -285,598.92 | 0.58 |
| | | Base | | 100.000000 | 4,000,000.00 | 92.860027 | 3,714,401.08 | -285,598.92 | 0.58 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 06367UBV8 | BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR | | | | | 1.000000 | 18 Nov 2026 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 91.793000 | 2,753,790.00 | -246,210.00 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 91.793000 | 2,753,790.00 | -246,210.00 | 0.43 |
| 06367WF99 | BANK OF MONTREAL SR UNSECURED 05/23 VAR | | | | | 3.494000 | 12 May 2023 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.905000 | 2,997,150.00 | -2,850.00 | 0.47 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.905000 | 2,997,150.00 | -2,850.00 | 0.47 |
| 06367WX81 | BANK OF MONTREAL SR UNSECURED 07/25 VAR | | | | | 1.000000 | 30 Jul 2025 | | |
| | | Local | 4,229,000.000 | 100.000000 | 4,229,000.00 | 89.530307 | 3,786,236.68 | -442,763.32 | 0.59 |
| | | Base | | 100.000000 | 4,229,000.00 | 89.530307 | 3,786,236.68 | -442,763.32 | 0.59 |
| 06406RAL1 | BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1 | | | | | 2.100000 | 24 Oct 2024 | | |
| | | Local | 3,000,000.000 | 99.924904 | 2,997,747.12 | 96.916387 | 2,907,491.61 | -90,255.51 | 0.45 |
| | | Base | | 99.924904 | 2,997,747.12 | 96.916387 | 2,907,491.61 | -90,255.51 | 0.45 |
| 06406RAP2 | BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35 | | | | | 0.350000 | 07 Dec 2023 | | |
| | | Local | 2,000,000.000 | 99.956597 | 1,999,131.94 | 96.431372 | 1,928,627.44 | -70,504.50 | 0.30 |
| | | Base | | 99.956597 | 1,999,131.94 | 96.431372 | 1,928,627.44 | -70,504.50 | 0.30 |
| 06406RAS6 | BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5 | | | | | 0.500000 | 26 Apr 2024 | | |
| | | Local | 3,000,000.000 | 99.942531 | 2,998,275.94 | 95.090809 | 2,852,724.27 | -145,551.67 | 0.44 |
| | | Base | | 99.942531 | 2,998,275.94 | 95.090809 | 2,852,724.27 | -145,551.67 | 0.44 |
| 06406RBE6 | BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR | | | | | 2.910000 | 25 Apr 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 98.900899 | 2,967,026.97 | -32,973.03 | 0.46 |
| | | Base | | 100.000000 | 3,000,000.00 | 98.900899 | 2,967,026.97 | -32,973.03 | 0.46 |
| 06406RBF3 | BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR | | | | | 3.430000 | 13 Jun 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 98.831269 | 2,964,938.07 | -35,061.93 | 0.46 |
| | | Base | | 100.000000 | 3,000,000.00 | 98.831269 | 2,964,938.07 | -35,061.93 | 0.46 |
| 064159F84 | BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8 | | | | | 0.800000 | 30 Dec 2025 | | |
| | | Local | 2,420,000.000 | 100.000000 | 2,420,000.00 | 88.099545 | 2,132,008.99 | -287,991.01 | 0.33 |
| | | Base | | 100.000000 | 2,420,000.00 | 88.099545 | 2,132,008.99 | -287,991.01 | 0.33 |
| 064159SH0 | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2 | | | | | 2.000000 | 15 Nov 2022 | | |
| | | Local | 3,000,000.000 | 99.997937 | 2,999,938.10 | 99.737334 | 2,992,120.02 | -7,818.08 | 0.47 |
| | | Base | | 99.997937 | 2,999,938.10 | 99.737334 | 2,992,120.02 | -7,818.08 | 0.47 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 06417XAA9 | BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR | | | | 2.750000 | 10 Jan 2025 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 97.964188 | 2,938,925.64 | -61,074.36 | 0.46 |
| | | Base | 100.000000 | 3,000,000.00 | 97.964188 | 2,938,925.64 | -61,074.36 | 0.46 |
| 06418BAC2 | BANK OF NOVA SCOTIA SR UNSECURED 03/24 2.44 | | | | 2.440000 | 11 Mar 2024 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 97.820247 | 1,956,404.94 | -43,595.06 | 0.30 |
| | | Base | 100.000000 | 2,000,000.00 | 97.820247 | 1,956,404.94 | -43,595.06 | 0.30 |
| 07330NAT2 | TRUIST BANK SR UNSECURED 12/24 2.15 | | | | 2.150000 | 06 Dec 2024 | | |
| | 5,000,000.000 | Local | 99.924655 | 4,996,232.73 | 95.910480 | 4,795,524.00 | -200,708.73 | 0.75 |
| | | Base | 99.924655 | 4,996,232.73 | 95.910480 | 4,795,524.00 | -200,708.73 | 0.75 |
| 097023CZ6 | BOEING CO SR UNSECURED 02/24 1.95 | | | | 1.950000 | 01 Feb 2024 | | |
| | 3,000,000.000 | Local | 99.940600 | 2,998,218.01 | 96.788701 | 2,903,661.03 | -94,556.98 | 0.45 |
| | | Base | 99.940600 | 2,998,218.01 | 96.788701 | 2,903,661.03 | -94,556.98 | 0.45 |
| 097023DD4 | BOEING CO SR UNSECURED 02/23 1.167 | | | | 1.167000 | 04 Feb 2023 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 98.954874 | 1,979,097.48 | -20,902.52 | 0.31 |
| | | Base | 100.000000 | 2,000,000.00 | 98.954874 | 1,979,097.48 | -20,902.52 | 0.31 |
| 12598AAB6 | CNH EQUIPMENT TRUST CNH 2021 A A2 | | | | 0.230000 | 15 Mar 2024 | | |
| | 366,035.670 | Local | 99.998036 | 366,028.48 | 99.658270 | 364,784.82 | -1,243.66 | 0.06 |
| Original Face: | 2,250,000.000 | Base | 99.998036 | 366,028.48 | 99.658270 | 364,784.82 | -1,243.66 | 0.06 |
| 13605W2F7 | CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR | | | | 1.200000 | 23 Mar 2026 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 98.457000 | 1,969,140.00 | -30,860.00 | 0.31 |
| | | Base | 100.000000 | 2,000,000.00 | 98.457000 | 1,969,140.00 | -30,860.00 | 0.31 |
| 13605W3A7 | CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR | | | | 1.400000 | 14 Apr 2026 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 89.911000 | 2,697,330.00 | -302,670.00 | 0.42 |
| | | Base | 100.000000 | 3,000,000.00 | 89.911000 | 2,697,330.00 | -302,670.00 | 0.42 |
| 13607X7A9 | CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR | | | | 3.055000 | 09 May 2025 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.000000 | 3,000,000.00 | 0.00 | 0.47 |
| | | Base | 100.000000 | 3,000,000.00 | 100.000000 | 3,000,000.00 | 0.00 | 0.47 |
| 14040HCK9 | CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR | | | | 1.343000 | 06 Dec 2024 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 96.034024 | 2,881,020.72 | -118,979.28 | 0.45 |
| | | Base | 100.000000 | 3,000,000.00 | 96.034024 | 2,881,020.72 | -118,979.28 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 141781BP8 | CARGILL INC SR UNSECURED 144A 02/24 0.4 | | | | | 0.400000 | 02 Feb 2024 | | |
| | | Local | 2,000,000.000 | 99.950925 | 1,999,018.49 | 95.353310 | 1,907,066.20 | -91,952.29 | 0.30 |
| | | Base | | 99.950925 | 1,999,018.49 | 95.353310 | 1,907,066.20 | -91,952.29 | 0.30 |
| 14913R2P1 | CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6 | | | | | 0.600000 | 13 Sep 2024 | | |
| | | Local | 3,000,000.000 | 99.907486 | 2,997,224.58 | 93.988021 | 2,819,640.63 | -177,583.95 | 0.44 |
| | | Base | | 99.907486 | 2,997,224.58 | 93.988021 | 2,819,640.63 | -177,583.95 | 0.44 |
| 14913R2V8 | CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4 | | | | | 3.400000 | 13 May 2025 | | |
| | | Local | 3,000,000.000 | 99.885230 | 2,996,556.90 | 98.705898 | 2,961,176.94 | -35,379.96 | 0.46 |
| | | Base | | 99.885230 | 2,996,556.90 | 98.705898 | 2,961,176.94 | -35,379.96 | 0.46 |
| 166756AE6 | CHEVRON USA INC COMPANY GUAR 08/25 0.687 | | | | | 0.687000 | 12 Aug 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 91.401510 | 4,570,075.50 | -429,924.50 | 0.71 |
| | | Base | | 100.000000 | 5,000,000.00 | 91.401510 | 4,570,075.50 | -429,924.50 | 0.71 |
| 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 | 88.433857 | 2,653,015.71 | -346,984.29 | 0.41 |
| | | Base | | 100.000000 | 3,000,000.00 | 88.433857 | 2,653,015.71 | -346,984.29 | 0.41 |
| 17328W4G0 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR | | | | | 1.100000 | 31 Jul 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 90.658587 | 4,532,929.35 | -467,070.65 | 0.71 |
| | | Base | | 100.000000 | 5,000,000.00 | 90.658587 | 4,532,929.35 | -467,070.65 | 0.71 |
| 17329FWZ3 | CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5 | | | | | 0.500000 | 25 Sep 2023 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 96.599004 | 2,897,970.12 | -102,029.88 | 0.45 |
| | | Base | | 100.000000 | 3,000,000.00 | 96.599004 | 2,897,970.12 | -102,029.88 | 0.45 |
| 17329QKQ2 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5 | | | | | 0.500000 | 28 Jul 2023 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 96.344051 | 2,890,321.53 | -109,678.47 | 0.45 |
| | | Base | | 100.000000 | 3,000,000.00 | 96.344051 | 2,890,321.53 | -109,678.47 | 0.45 |
| 24422EVN6 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45 | | | | | 0.450000 | 17 Jan 2024 | | |
| | | Local | 3,000,000.000 | 99.965955 | 2,998,978.65 | 95.772367 | 2,873,171.01 | -125,807.64 | 0.45 |
| | | Base | | 99.965955 | 2,998,978.65 | 95.772367 | 2,873,171.01 | -125,807.64 | 0.45 |
| 24422EVU0 | JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625 | | | | | 0.625000 | 10 Sep 2024 | | |
| | | Local | 2,000,000.000 | 99.956001 | 1,999,120.02 | 94.257303 | 1,885,146.06 | -113,973.96 | 0.29 |
| | | Base | | 99.956001 | 1,999,120.02 | 94.257303 | 1,885,146.06 | -113,973.96 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 24703WAB5 | DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A | | | | | 2.110000 | 23 Aug 2027 | | |
| | | Local | 3,000,000.000 | 99.997706 | 2,999,931.18 | 98.646440 | 2,959,393.20 | -40,537.98 | 0.46 |
| Original Face: | | Base | 3,000,000.000 | 99.997706 | 2,999,931.18 | 98.646440 | 2,959,393.20 | -40,537.98 | 0.46 |
| 254687FK7 | WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75 | | | | | 1.750000 | 30 Aug 2024 | | |
| | | Local | 5,000,000.000 | 99.840814 | 4,992,040.68 | 96.074297 | 4,803,714.85 | -188,325.83 | 0.75 |
| | | Base | | 99.840814 | 4,992,040.68 | 96.074297 | 4,803,714.85 | -188,325.83 | 0.75 |
| 278642AX1 | EBAY INC SR UNSECURED 05/26 1.4 | | | | | 1.400000 | 10 May 2026 | | |
| | | Local | 2,000,000.000 | 99.904672 | 1,998,093.43 | 90.278613 | 1,805,572.26 | -192,521.17 | 0.28 |
| | | Base | | 99.904672 | 1,998,093.43 | 90.278613 | 1,805,572.26 | -192,521.17 | 0.28 |
| 30231GBC5 | EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019 | | | | | 2.019000 | 16 Aug 2024 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 97.013487 | 4,850,674.35 | -149,325.65 | 0.75 |
| | | Base | | 100.000000 | 5,000,000.00 | 97.013487 | 4,850,674.35 | -149,325.65 | 0.75 |
| 3128M8RU0 | FED HM LN PC POOL G06499 FG 03/41 FIXED 4 | | | | | 4.000000 | 01 Mar 2041 | | |
| | | Local | 317,054.730 | 102.935061 | 326,360.48 | 100.327805 | 318,094.05 | -8,266.43 | 0.05 |
| Original Face: | | Base | 2,090,000.000 | 102.935061 | 326,360.48 | 100.327805 | 318,094.05 | -8,266.43 | 0.05 |
| 3128MMHX4 | FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5 | | | | | 4.500000 | 01 Mar 2023 | | |
| | | Local | 153.810 | 100.117028 | 153.99 | 101.335625 | 155.86 | 1.87 | 0.00 |
| Original Face: | | Base | 250,000.000 | 100.117028 | 153.99 | 101.335625 | 155.86 | 1.87 | 0.00 |
| 3128MMK36 | FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5 | | | | | 4.500000 | 01 Jun 2024 | | |
| | | Local | 5,866.790 | 100.033579 | 5,868.76 | 101.335625 | 5,945.15 | 76.39 | 0.00 |
| Original Face: | | Base | 1,000,000.000 | 100.033579 | 5,868.76 | 101.335625 | 5,945.15 | 76.39 | 0.00 |
| 3128MMKJ1 | FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5 | | | | | 4.500000 | 01 Feb 2024 | | |
| | | Local | 5,802.610 | 100.170441 | 5,812.50 | 101.335625 | 5,880.11 | 67.61 | 0.00 |
| Original Face: | | Base | 2,206,300.000 | 100.170441 | 5,812.50 | 101.335625 | 5,880.11 | 67.61 | 0.00 |
| 3128MMN33 | FED HM LN PC POOL G18409 FG 11/26 FIXED 3 | | | | | 3.000000 | 01 Nov 2026 | | |
| | | Local | 220,860.750 | 100.749735 | 222,516.62 | 98.423161 | 217,378.13 | -5,138.49 | 0.03 |
| Original Face: | | Base | 5,000,000.000 | 100.749735 | 222,516.62 | 98.423161 | 217,378.13 | -5,138.49 | 0.03 |
| 3128MMQT3 | FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5 | | | | | 2.500000 | 01 May 2028 | | |
| | | Local | 685,738.150 | 101.243845 | 694,267.67 | 96.900361 | 664,482.74 | -29,784.93 | 0.10 |
| Original Face: | | Base | 5,000,000.000 | 101.243845 | 694,267.67 | 96.900361 | 664,482.74 | -29,784.93 | 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 |
|---|---|---|---|---|---|---|---|---|
| 3128PMY87 | FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5 | | | | 4.500000 | 01 Jun 2024 | | |
| | 6,076.920 | Local | 100.337177 | 6,097.41 | 101.335625 | 6,158.08 | 60.67 | 0.00 |
| Original Face: | 1,000,000.000 | Base | 100.337177 | 6,097.41 | 101.335625 | 6,158.08 | 60.67 | 0.00 |
| 3128PR3M9 | FED HM LN PC POOL J12604 FG 07/25 FIXED 4 | | | | 4.000000 | 01 Jul 2025 | | |
| | 84,841.260 | Local | 100.557842 | 85,314.54 | 99.938432 | 84,789.02 | -525.52 | 0.01 |
| Original Face: | 6,000,000.000 | Base | 100.557842 | 85,314.54 | 99.938432 | 84,789.02 | -525.52 | 0.01 |
| 3128PSKA4 | FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5 | | | | 3.500000 | 01 Sep 2025 | | |
| | 81,195.400 | Local | 100.756053 | 81,809.28 | 98.656000 | 80,104.13 | -1,705.15 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 100.756053 | 81,809.28 | 98.656000 | 80,104.13 | -1,705.15 | 0.01 |
| 31292LFA8 | FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5 | | | | 3.500000 | 01 Feb 2042 | | |
| | 604,514.200 | Local | 103.263128 | 624,240.27 | 97.610302 | 590,068.14 | -34,172.13 | 0.09 |
| Original Face: | 5,000,000.000 | Base | 103.263128 | 624,240.27 | 97.610302 | 590,068.14 | -34,172.13 | 0.09 |
| 312936EV5 | FED HM LN PC POOL A89148 FG 10/39 FIXED 4 | | | | 4.000000 | 01 Oct 2039 | | |
| | 558,451.740 | Local | 103.113676 | 575,840.12 | 100.327787 | 560,282.27 | -15,557.85 | 0.09 |
| Original Face: | 5,700,000.000 | Base | 103.113676 | 575,840.12 | 100.327787 | 560,282.27 | -15,557.85 | 0.09 |
| 312944H79 | FED HM LN PC POOL A95654 FG 12/40 FIXED 4 | | | | 4.000000 | 01 Dec 2040 | | |
| | 239,503.860 | Local | 102.919573 | 246,496.35 | 99.845625 | 239,134.13 | -7,362.22 | 0.04 |
| Original Face: | 2,000,000.000 | Base | 102.919573 | 246,496.35 | 99.845625 | 239,134.13 | -7,362.22 | 0.04 |
| 3130AKXZ4 | FEDERAL HOME LOAN BANK BONDS 02/26 0.62 | | | | 0.620000 | 26 Feb 2026 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 89.840249 | 2,695,207.47 | -304,792.53 | 0.42 |
| | | Base | 100.000000 | 3,000,000.00 | 89.840249 | 2,695,207.47 | -304,792.53 | 0.42 |
| 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 | 91.179005 | 2,666,985.90 | -258,014.10 | 0.41 |
| Original Face: | 3,000,000.000 | Base | 100.000000 | 2,925,000.00 | 91.179005 | 2,666,985.90 | -258,014.10 | 0.41 |
| 3130AP6R1 | FEDERAL HOME LOAN BANK BONDS 07/25 0.75 | | | | 0.750000 | 07 Jul 2025 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 91.867236 | 2,756,017.08 | -243,982.92 | 0.43 |
| | | Base | 100.000000 | 3,000,000.00 | 91.867236 | 2,756,017.08 | -243,982.92 | 0.43 |
| 3130APQQ1 | FEDERAL HOME LOAN BANK BONDS 05/24 0.8 | | | | 0.800000 | 15 May 2024 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 95.117710 | 2,853,531.30 | -146,468.70 | 0.44 |
| | | Base | 100.000000 | 3,000,000.00 | 95.117710 | 2,853,531.30 | -146,468.70 | 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 |
|---|---|---|---|---|---|---|---|---|
| 3130AR5U1 | FEDERAL HOME LOAN BANK BONDS 03/26 2.05 | | | | 2.050000 | 10 Mar 2026 | | |
| | 4,500,000.000 | Local | 100.000000 | 4,500,000.00 | 94.189983 | 4,238,549.24 | -261,450.76 | 0.66 |
| | | Base | 100.000000 | 4,500,000.00 | 94.189983 | 4,238,549.24 | -261,450.76 | 0.66 |
| 3130ASP37 | FEDERAL HOME LOAN BANK BONDS 07/24 3.4 | | | | 3.400000 | 26 Jul 2024 | | |
| | 2,500,000.000 | Local | 100.000000 | 2,500,000.00 | 99.216231 | 2,480,405.78 | -19,594.22 | 0.39 |
| | | Base | 100.000000 | 2,500,000.00 | 99.216231 | 2,480,405.78 | -19,594.22 | 0.39 |
| 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 | 99.551657 | 2,488,791.43 | -11,208.57 | 0.39 |
| | | Base | 100.000000 | 2,500,000.00 | 99.551657 | 2,488,791.43 | -11,208.57 | 0.39 |
| 3133EL4W1 | FEDERAL FARM CREDIT BANK BONDS 08/25 0.61 | | | | 0.610000 | 25 Aug 2025 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 91.232678 | 2,736,980.34 | -263,019.66 | 0.43 |
| | | Base | 100.000000 | 3,000,000.00 | 91.232678 | 2,736,980.34 | -263,019.66 | 0.43 |
| 3133ELX33 | FEDERAL FARM CREDIT BANK BONDS 07/25 0.69 | | | | 0.690000 | 22 Jul 2025 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 91.719645 | 2,751,589.35 | -248,410.65 | 0.43 |
| | | Base | 100.000000 | 3,000,000.00 | 91.719645 | 2,751,589.35 | -248,410.65 | 0.43 |
| 3133ENQE3 | FEDERAL FARM CREDIT BANK BONDS 03/27 2.375 | | | | 2.375000 | 01 Mar 2027 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 94.087586 | 2,822,627.58 | -177,372.42 | 0.44 |
| | | Base | 100.000000 | 3,000,000.00 | 94.087586 | 2,822,627.58 | -177,372.42 | 0.44 |
| 3133L8CR4 | FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5 | | | | 1.500000 | 01 Mar 2036 | | |
| | 1,588,344.060 | Local | 102.128791 | 1,622,156.59 | 90.126215 | 1,431,514.38 | -190,642.21 | 0.22 |
| Original Face: | 2,000,000.000 | Base | 102.128791 | 1,622,156.59 | 90.126215 | 1,431,514.38 | -190,642.21 | 0.22 |
| 3134GVB31 | FREDDIE MAC NOTES 05/25 0.75 | | | | 0.750000 | 28 May 2025 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 92.300598 | 2,769,017.94 | -230,982.06 | 0.43 |
| | | Base | 100.000000 | 3,000,000.00 | 92.300598 | 2,769,017.94 | -230,982.06 | 0.43 |
| 3134GWZV1 | FREDDIE MAC NOTES 10/25 0.65 | | | | 0.650000 | 22 Oct 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 91.137362 | 4,556,868.10 | -443,131.90 | 0.71 |
| | | Base | 100.000000 | 5,000,000.00 | 91.137362 | 4,556,868.10 | -443,131.90 | 0.71 |
| 3134GXHD9 | FREDDIE MAC NOTES 12/25 0.7 | | | | 0.700000 | 23 Dec 2025 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 90.674397 | 2,720,231.91 | -279,768.09 | 0.42 |
| | | Base | 100.000000 | 3,000,000.00 | 90.674397 | 2,720,231.91 | -279,768.09 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3134GXR63 | FREDDIE MAC NOTES 08/25 4.05 | | | | | 4.050000 | 28 Aug 2025 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.877705 | 1,997,554.10 | -2,445.90 | 0.31 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.877705 | 1,997,554.10 | -2,445.90 | 0.31 |
| 3136BBHC9 | FANNIE MAE FNR 2020 54 GY | | | | | 2.000000 | 25 Jun 2044 | | |
| | | Local | 1,638,789.240 | 102.452922 | 1,678,987.46 | 94.413280 | 1,547,234.67 | -131,752.79 | 0.24 |
| Original Face: | | Base | 3,000,000.000 | 102.452922 | 1,678,987.46 | 94.413280 | 1,547,234.67 | -131,752.79 | 0.24 |
| 3136BJK53 | FANNIE MAE FNR 2021 74 BA | | | | | 2.000000 | 25 Jun 2050 | | |
| | | Local | 2,860,924.290 | 101.726314 | 2,910,312.83 | 89.200140 | 2,551,948.47 | -358,364.36 | 0.40 |
| Original Face: | | Base | 3,000,000.000 | 101.726314 | 2,910,312.83 | 89.200140 | 2,551,948.47 | -358,364.36 | 0.40 |
| 3136G4D75 | FANNIE MAE NOTES 07/25 0.6 | | | | | 0.600000 | 29 Jul 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 91.420084 | 2,742,602.52 | -257,397.48 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 91.420084 | 2,742,602.52 | -257,397.48 | 0.43 |
| 3137BDYM2 | FREDDIE MAC FHR 4387 E | | | | | 2.000000 | 15 Nov 2028 | | |
| | | Local | 1,198,000.030 | 99.858747 | 1,196,307.82 | 96.465520 | 1,155,656.96 | -40,650.86 | 0.18 |
| Original Face: | | Base | 8,190,000.000 | 99.858747 | 1,196,307.82 | 96.465520 | 1,155,656.96 | -40,650.86 | 0.18 |
| 3137F8AW3 | FREDDIE MAC FHR 5058 BD | | | | | 3.000000 | 25 Dec 2035 | | |
| | | Local | 70,157.460 | 102.342844 | 71,801.14 | 99.714300 | 69,957.02 | -1,844.12 | 0.01 |
| Original Face: | | Base | 2,000,000.000 | 102.342844 | 71,801.14 | 99.714300 | 69,957.02 | -1,844.12 | 0.01 |
| 3137FVUG5 | FREDDIE MAC FHR 5016 BA | | | | | 2.000000 | 25 Sep 2044 | | |
| | | Local | 1,416,701.370 | 102.499839 | 1,452,116.63 | 93.813810 | 1,329,061.53 | -123,055.10 | 0.21 |
| Original Face: | | Base | 3,000,000.000 | 102.499839 | 1,452,116.63 | 93.813810 | 1,329,061.53 | -123,055.10 | 0.21 |
| 3138MFUC9 | FNMA POOL AQ0578 FN 11/27 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2027 | | |
| | | Local | 185,662.320 | 100.787807 | 187,124.98 | 97.100480 | 180,279.00 | -6,845.98 | 0.03 |
| Original Face: | | Base | 1,500,000.000 | 100.787807 | 187,124.98 | 97.100480 | 180,279.00 | -6,845.98 | 0.03 |
| 31412QBF5 | FNMA POOL 931638 FN 07/39 FIXED 4.5 | | | | | 4.500000 | 01 Jul 2039 | | |
| | | Local | 26,957.860 | 101.265123 | 27,298.91 | 102.247517 | 27,563.74 | 264.83 | 0.00 |
| Original Face: | | Base | 983,845.000 | 101.265123 | 27,298.91 | 102.247517 | 27,563.74 | 264.83 | 0.00 |
| 31416XE97 | FNMA POOL AB1959 FN 12/40 FIXED 4 | | | | | 4.000000 | 01 Dec 2040 | | |
| | | Local | 589,544.490 | 103.222512 | 608,542.63 | 100.235643 | 590,933.71 | -17,608.92 | 0.09 |
| Original Face: | | Base | 5,200,000.000 | 103.222512 | 608,542.63 | 100.235643 | 590,933.71 | -17,608.92 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 31417AU98 | FNMA POOL AB4207 FN 01/27 FIXED 2.5 | | | | | 2.500000 | 01 Jan 2027 | | |
| | | Local | 217,860.080 | 100.827182 | 219,662.18 | 97.511755 | 212,439.19 | -7,222.99 | 0.03 |
| | Original Face: | Base | 2,680,283.000 | 100.827182 | 219,662.18 | 97.511755 | 212,439.19 | -7,222.99 | 0.03 |
| 31417CUR4 | FNMA POOL AB5991 FN 08/27 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2027 | | |
| | | Local | 1,623,358.350 | 101.298182 | 1,644,432.49 | 97.140455 | 1,576,937.69 | -67,494.80 | 0.25 |
| | Original Face: | Base | 15,000,000.000 | 101.298182 | 1,644,432.49 | 97.140455 | 1,576,937.69 | -67,494.80 | 0.25 |
| 31417GSE7 | FNMA POOL AB9516 FN 05/28 FIXED 2.5 | | | | | 2.500000 | 01 May 2028 | | |
| | | Local | 646,921.670 | 100.757500 | 651,822.10 | 96.813269 | 626,306.02 | -25,516.08 | 0.10 |
| | Original Face: | Base | 4,200,000.000 | 100.757500 | 651,822.10 | 96.813269 | 626,306.02 | -25,516.08 | 0.10 |
| 31417SXR6 | FNMA POOL AC6087 FN 11/24 FIXED 5 | | | | | 5.000000 | 01 Nov 2024 | | |
| | | Local | 11,165.910 | 100.775754 | 11,252.53 | 102.342278 | 11,427.45 | 174.92 | 0.00 |
| | Original Face: | Base | 1,500,000.000 | 100.775754 | 11,252.53 | 102.342278 | 11,427.45 | 174.92 | 0.00 |
| 31417VTG8 | FNMA POOL AC8650 FN 01/25 FIXED 4 | | | | | 4.000000 | 01 Jan 2025 | | |
| | | Local | 32,507.810 | 100.496342 | 32,669.16 | 99.842117 | 32,456.49 | -212.67 | 0.01 |
| | Original Face: | Base | 3,200,000.000 | 100.496342 | 32,669.16 | 99.842117 | 32,456.49 | -212.67 | 0.01 |
| 31418ACU0 | FNMA POOL MA0982 FN 02/27 FIXED 3.5 | | | | | 3.500000 | 01 Feb 2027 | | |
| | | Local | 42,892.470 | 101.621427 | 43,587.94 | 98.681853 | 42,327.08 | -1,260.86 | 0.01 |
| | Original Face: | Base | 765,534.000 | 101.621427 | 43,587.94 | 98.681853 | 42,327.08 | -1,260.86 | 0.01 |
| 31418AHW1 | FNMA POOL MA1144 FN 08/27 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2027 | | |
| | | Local | 421,859.670 | 101.295810 | 427,326.17 | 97.225646 | 410,155.79 | -17,170.38 | 0.06 |
| | Original Face: | Base | 5,157,070.000 | 101.295810 | 427,326.17 | 97.225646 | 410,155.79 | -17,170.38 | 0.06 |
| 31418RFS5 | FNMA POOL AD3776 FN 03/25 FIXED 4.5 | | | | | 4.500000 | 01 Mar 2025 | | |
| | | Local | 38,876.650 | 100.610932 | 39,114.16 | 101.247966 | 39,361.82 | 247.66 | 0.01 |
| | Original Face: | Base | 5,000,000.000 | 100.610932 | 39,114.16 | 101.247966 | 39,361.82 | 247.66 | 0.01 |
| 31419AJM0 | FNMA POOL AE0267 FN 08/25 FIXED VAR | | | | | 4.000000 | 01 Aug 2025 | | |
| | | Local | 94,290.500 | 100.921323 | 95,159.22 | 99.867279 | 94,165.36 | -993.86 | 0.01 |
| | Original Face: | Base | 5,000,000.000 | 100.921323 | 95,159.22 | 99.867279 | 94,165.36 | -993.86 | 0.01 |
| 31419BBT1 | FNMA POOL AE0949 FN 02/41 FIXED VAR | | | | | 4.000000 | 01 Feb 2041 | | |
| | | Local | 148,169.500 | 103.040889 | 152,675.17 | 100.234666 | 148,517.20 | -4,157.97 | 0.02 |
| | Original Face: | Base | 2,000,000.000 | 103.040889 | 152,675.17 | 100.234666 | 148,517.20 | -4,157.97 | 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 |
|---|---|---|---|---|---|---|---|---|
| 31419CZL0 | FNMA POOL AE2546 FN 09/40 FIXED 4.5 | | | | 4.500000 | 01 Sep 2040 | | |
| | 59,592.700 | Local | 102.884884 | 61,311.88 | 101.193325 | 60,303.83 | -1,008.05 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 102.884884 | 61,311.88 | 101.193325 | 60,303.83 | -1,008.05 | 0.01 |
| 31419JM47 | FNMA POOL AE7578 FN 11/40 FIXED 4.5 | | | | 4.500000 | 01 Nov 2040 | | |
| | 916,539.780 | Local | 105.717235 | 968,940.51 | 102.229570 | 936,974.68 | -31,965.83 | 0.15 |
| Original Face: | 14,750,000.000 | Base | 105.717235 | 968,940.51 | 102.229570 | 936,974.68 | -31,965.83 | 0.15 |
| 31419KU78 | FNMA POOL AE8705 FN 11/25 FIXED 3 | | | | 3.000000 | 01 Nov 2025 | | |
| | 51,050.740 | Local | 100.544341 | 51,328.63 | 98.668861 | 50,371.18 | -957.45 | 0.01 |
| Original Face: | 2,000,000.000 | Base | 100.544341 | 51,328.63 | 98.668861 | 50,371.18 | -957.45 | 0.01 |
| 31422XTW2 | FARMER MAC NOTES 02/27 2 | | | | 2.000000 | 25 Feb 2027 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 92.846312 | 1,856,926.24 | -143,073.76 | 0.29 |
| | | Base | 100.000000 | 2,000,000.00 | 92.846312 | 1,856,926.24 | -143,073.76 | 0.29 |
| 341081GD3 | FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR | | | | 2.540000 | 10 May 2023 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.716575 | 2,991,497.25 | -8,502.75 | 0.47 |
| | | Base | 100.000000 | 3,000,000.00 | 99.716575 | 2,991,497.25 | -8,502.75 | 0.47 |
| 3622ABWC2 | GNMA II POOL 786143 G2 10/67 VARIABLE | | | | 4.591000 | 20 Oct 2067 | | |
| | 2,740,216.340 | Local | 102.267879 | 2,802,361.13 | 100.279010 | 2,747,861.82 | -54,499.31 | 0.43 |
| Original Face: | 3,000,000.000 | Base | 102.267879 | 2,802,361.13 | 100.279010 | 2,747,861.82 | -54,499.31 | 0.43 |
| 38141GXZ2 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR | | | | 0.673000 | 08 Mar 2024 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 98.046354 | 2,941,390.62 | -58,609.38 | 0.46 |
| | | Base | 100.000000 | 3,000,000.00 | 98.046354 | 2,941,390.62 | -58,609.38 | 0.46 |
| 38150AEH4 | GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR | | | | 0.800000 | 24 Nov 2025 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 88.976599 | 2,669,297.97 | -330,702.03 | 0.42 |
| | | Base | 100.000000 | 3,000,000.00 | 88.976599 | 2,669,297.97 | -330,702.03 | 0.42 |
| 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 | 89.365693 | 2,680,970.79 | -319,029.21 | 0.42 |
| | | Base | 100.000000 | 3,000,000.00 | 89.365693 | 2,680,970.79 | -319,029.21 | 0.42 |
| 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 | 87.992746 | 2,639,782.38 | -360,217.62 | 0.41 |
| | | Base | 100.000000 | 3,000,000.00 | 87.992746 | 2,639,782.38 | -360,217.62 | 0.41 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 38150AHZ1 | GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1 | | | | 1.000000 | 07 Oct 2024 | | |
| | 3,000,000.000 | Local | 99.990137 | 2,999,704.10 | 93.264337 | 2,797,930.11 | -201,773.99 | 0.44 |
| | | Base | 99.990137 | 2,999,704.10 | 93.264337 | 2,797,930.11 | -201,773.99 | 0.44 |
| 38150AJH9 | GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 1 | | | | 1.000000 | 15 Nov 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 95.727308 | 4,786,365.40 | -213,634.60 | 0.74 |
| | | Base | 100.000000 | 5,000,000.00 | 95.727308 | 4,786,365.40 | -213,634.60 | 0.74 |
| 38150AKC8 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR | | | | 3.180000 | 31 Jan 2025 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 98.161662 | 2,944,849.86 | -55,150.14 | 0.46 |
| | | Base | 100.000000 | 3,000,000.00 | 98.161662 | 2,944,849.86 | -55,150.14 | 0.46 |
| 38150AKG9 | GOLDMAN SACHS GROUP INC SR UNSECURED 02/25 2.125 | | | | 2.125000 | 14 Feb 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 94.285361 | 4,714,268.05 | -285,731.95 | 0.73 |
| | | Base | 100.000000 | 5,000,000.00 | 94.285361 | 4,714,268.05 | -285,731.95 | 0.73 |
| 38378KBF5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A | | | | 1.500000 | 16 May 2042 | | |
| | 360,302.960 | Local | 99.005459 | 356,719.60 | 98.357720 | 354,385.78 | -2,333.82 | 0.06 |
| Original Face: | 4,000,000.000 | Base | 99.005459 | 356,719.60 | 98.357720 | 354,385.78 | -2,333.82 | 0.06 |
| 38378KDJ5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB | | | | 1.723000 | 16 Aug 2042 | | |
| | 40,654.340 | Local | 99.247141 | 40,348.27 | 99.253830 | 40,350.99 | 2.72 | 0.01 |
| Original Face: | 1,900,000.000 | Base | 99.247141 | 40,348.27 | 99.253830 | 40,350.99 | 2.72 | 0.01 |
| 38379KTC2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF | | | | 2.400000 | 16 May 2044 | | |
| | 42,462.650 | Local | 99.614343 | 42,298.89 | 99.787130 | 42,372.26 | 73.37 | 0.01 |
| Original Face: | 3,050,000.000 | Base | 99.614343 | 42,298.89 | 99.787130 | 42,372.26 | 73.37 | 0.01 |
| 38379U5P7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG | | | | 2.000000 | 16 Aug 2048 | | |
| | 627,808.410 | Local | 99.380864 | 623,921.42 | 96.994210 | 608,937.81 | -14,983.61 | 0.09 |
| Original Face: | 3,000,000.000 | Base | 99.380864 | 623,921.42 | 96.994210 | 608,937.81 | -14,983.61 | 0.09 |
| 38380LD26 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA | | | | 2.250000 | 20 Aug 2069 | | |
| | 887,176.620 | Local | 102.782878 | 911,865.66 | 95.854390 | 850,397.74 | -61,467.92 | 0.13 |
| Original Face: | 3,000,000.000 | Base | 102.782878 | 911,865.66 | 95.854390 | 850,397.74 | -61,467.92 | 0.13 |
| 38380LN25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA | | | | 2.200000 | 20 Nov 2069 | | |
| | 458,625.040 | Local | 100.398666 | 460,453.42 | 97.036149 | 445,032.08 | -15,421.34 | 0.07 |
| Original Face: | 1,000,000.000 | Base | 100.398666 | 460,453.42 | 97.036149 | 445,032.08 | -15,421.34 | 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 |
|---|---|---|---|---|---|---|---|---|
| 459058HC0 | INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR | | | | 2.570000 | 06 Aug 2024 | | |
| | 3,000,000.000 | Local | 100.037514 | 3,001,125.41 | 100.392117 | 3,011,763.51 | 10,638.10 | 0.47 |
| | | Base | 100.037514 | 3,001,125.41 | 100.392117 | 3,011,763.51 | 10,638.10 | 0.47 |
| 459200KM2 | IBM CORP SR UNSECURED 02/27 2.2 | | | | 2.200000 | 09 Feb 2027 | | |
| | 2,000,000.000 | Local | 99.987514 | 1,999,750.28 | 92.242063 | 1,844,841.26 | -154,909.02 | 0.29 |
| | | Base | 99.987514 | 1,999,750.28 | 92.242063 | 1,844,841.26 | -154,909.02 | 0.29 |
| 459200KS9 | IBM CORP SR UNSECURED 07/25 4 | | | | 4.000000 | 27 Jul 2025 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.851944 | 2,995,558.32 | -4,441.68 | 0.47 |
| | | Base | 100.000000 | 3,000,000.00 | 99.851944 | 2,995,558.32 | -4,441.68 | 0.47 |
| 46625HRL6 | JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7 | | | | 2.700000 | 18 May 2023 | | |
| | 3,000,000.000 | Local | 99.770167 | 2,993,105.00 | 99.446004 | 2,983,380.12 | -9,724.88 | 0.46 |
| | | Base | 99.770167 | 2,993,105.00 | 99.446004 | 2,983,380.12 | -9,724.88 | 0.46 |
| 47787JAC2 | JOHN DEERE OWNER TRUST JDOT 2022 A A3 | | | | 2.320000 | 16 Sep 2026 | | |
| | 2,000,000.000 | Local | 99.980077 | 1,999,601.54 | 96.991880 | 1,939,837.60 | -59,763.94 | 0.30 |
| Original Face: | 2,000,000.000 | Base | 99.980077 | 1,999,601.54 | 96.991880 | 1,939,837.60 | -59,763.94 | 0.30 |
| 478160CN2 | JOHNSON + JOHNSON SR UNSECURED 09/25 0.55 | | | | 0.550000 | 01 Sep 2025 | | |
| | 2,000,000.000 | Local | 99.935580 | 1,998,711.59 | 91.708867 | 1,834,177.34 | -164,534.25 | 0.29 |
| | | Base | 99.935580 | 1,998,711.59 | 91.708867 | 1,834,177.34 | -164,534.25 | 0.29 |
| 48128GV56 | JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8 | | | | 0.800000 | 18 Aug 2025 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 90.510362 | 1,810,207.24 | -189,792.76 | 0.28 |
| | | Base | 100.000000 | 2,000,000.00 | 90.510362 | 1,810,207.24 | -189,792.76 | 0.28 |
| 48133DE55 | JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125 | | | | 3.125000 | 29 Apr 2024 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 97.879619 | 2,936,388.57 | -63,611.43 | 0.46 |
| | | Base | 100.000000 | 3,000,000.00 | 97.879619 | 2,936,388.57 | -63,611.43 | 0.46 |
| 48133DE71 | JPMORGAN CHASE FINANCIAL COMPANY GUAR 05/23 2.5 | | | | 2.500000 | 01 May 2023 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 98.866186 | 2,965,985.58 | -34,014.42 | 0.46 |
| | | Base | 100.000000 | 3,000,000.00 | 98.866186 | 2,965,985.58 | -34,014.42 | 0.46 |
| 48133DM72 | JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15 | | | | 4.150000 | 29 Jul 2024 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.304630 | 2,979,138.90 | -20,861.10 | 0.46 |
| | | Base | 100.000000 | 3,000,000.00 | 99.304630 | 2,979,138.90 | -20,861.10 | 0.46 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 49327M2Z6 | KEY BANK NA SR UNSECURED 03/23 1.25 | | | | 1.250000 | 10 Mar 2023 | | |
| | 3,000,000.000 | Local | 99.992249 | 2,999,767.48 | 98.633000 | 2,958,990.00 | -40,777.48 | 0.46 |
| | | Base | 99.992249 | 2,999,767.48 | 98.633000 | 2,958,990.00 | -40,777.48 | 0.46 |
| 59217GEE5 | MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95 | | | | 1.950000 | 13 Jan 2023 | | |
| | 3,000,000.000 | Local | 99.994742 | 2,999,842.27 | 99.468742 | 2,984,062.26 | -15,780.01 | 0.46 |
| | | Base | 99.994742 | 2,999,842.27 | 99.468742 | 2,984,062.26 | -15,780.01 | 0.46 |
| 59217GEK1 | MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45 | | | | 0.450000 | 01 Sep 2023 | | |
| | 2,335,000.000 | Local | 99.995133 | 2,334,886.36 | 96.783000 | 2,259,883.05 | -75,003.31 | 0.35 |
| | | Base | 99.995133 | 2,334,886.36 | 96.783000 | 2,259,883.05 | -75,003.31 | 0.35 |
| 59217GFC8 | MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05 | | | | 4.050000 | 25 Aug 2025 | | |
| | 3,000,000.000 | Local | 99.961235 | 2,998,837.05 | 99.464000 | 2,983,920.00 | -14,917.05 | 0.46 |
| | | Base | 99.961235 | 2,998,837.05 | 99.464000 | 2,983,920.00 | -14,917.05 | 0.46 |
| 63743HEU2 | NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35 | | | | 0.350000 | 08 Feb 2024 | | |
| | 5,000,000.000 | Local | 99.966918 | 4,998,345.89 | 95.323437 | 4,766,171.85 | -232,174.04 | 0.74 |
| | | Base | 99.966918 | 4,998,345.89 | 95.323437 | 4,766,171.85 | -232,174.04 | 0.74 |
| 63743HEY4 | NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1 | | | | 1.000000 | 18 Oct 2024 | | |
| | 2,000,000.000 | Local | 99.934748 | 1,998,694.95 | 94.162389 | 1,883,247.78 | -115,447.17 | 0.29 |
| | | Base | 99.934748 | 1,998,694.95 | 94.162389 | 1,883,247.78 | -115,447.17 | 0.29 |
| 637639AB1 | NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5 | | | | 1.500000 | 23 Apr 2025 | | |
| | 3,000,000.000 | Local | 99.897494 | 2,996,924.82 | 93.757367 | 2,812,721.01 | -184,203.81 | 0.44 |
| | | Base | 99.897494 | 2,996,924.82 | 93.757367 | 2,812,721.01 | -184,203.81 | 0.44 |
| 637639AC9 | NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4 | | | | 0.400000 | 07 Dec 2023 | | |
| | 2,000,000.000 | Local | 99.949296 | 1,998,985.91 | 95.808148 | 1,916,162.96 | -82,822.95 | 0.30 |
| | | Base | 99.949296 | 1,998,985.91 | 95.808148 | 1,916,162.96 | -82,822.95 | 0.30 |
| 641062AQ7 | NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375 | | | | 0.375000 | 15 Jan 2024 | | |
| | 5,000,000.000 | Local | 99.900788 | 4,995,039.40 | 95.447692 | 4,772,384.60 | -222,654.80 | 0.74 |
| | | Base | 99.900788 | 4,995,039.40 | 95.447692 | 4,772,384.60 | -222,654.80 | 0.74 |
| 64952WDL4 | NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2 | | | | 2.000000 | 22 Jan 2025 | | |
| | 5,000,000.000 | Local | 99.828261 | 4,991,413.07 | 95.138542 | 4,756,927.10 | -234,485.97 | 0.74 |
| | | Base | 99.828261 | 4,991,413.07 | 95.138542 | 4,756,927.10 | -234,485.97 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 65339KBU3 | NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65 | | | | | 0.650000 | 01 Mar 2023 | | |
| | | Local | 4,000,000.000 | 99.997465 | 3,999,898.60 | 98.224238 | 3,928,969.52 | -70,929.08 | 0.61 |
| | | Base | | 99.997465 | 3,999,898.60 | 98.224238 | 3,928,969.52 | -70,929.08 | 0.61 |
| 65339KCE8 | NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR | | | | | 3.310000 | 21 Mar 2024 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.301751 | 2,979,052.53 | -20,947.47 | 0.46 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.301751 | 2,979,052.53 | -20,947.47 | 0.46 |
| 665859AW4 | NORTHERN TRUST CORP SR UNSECURED 05/27 4 | | | | | 4.000000 | 10 May 2027 | | |
| | | Local | 1,000,000.000 | 99.847377 | 998,473.77 | 99.783667 | 997,836.67 | -637.10 | 0.16 |
| | | Base | | 99.847377 | 998,473.77 | 99.783667 | 997,836.67 | -637.10 | 0.16 |
| 67066GAK0 | NVIDIA CORP SR UNSECURED 06/23 0.309 | | | | | 0.309000 | 15 Jun 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 97.370763 | 4,868,538.15 | -131,461.85 | 0.76 |
| | | Base | | 100.000000 | 5,000,000.00 | 97.370763 | 4,868,538.15 | -131,461.85 | 0.76 |
| 68389XCC7 | ORACLE CORP SR UNSECURED 03/26 1.65 | | | | | 1.650000 | 25 Mar 2026 | | |
| | | Local | 2,000,000.000 | 99.966034 | 1,999,320.68 | 90.134818 | 1,802,696.36 | -196,624.32 | 0.28 |
| | | Base | | 99.966034 | 1,999,320.68 | 90.134818 | 1,802,696.36 | -196,624.32 | 0.28 |
| 701094AQ7 | PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65 | | | | | 3.650000 | 15 Jun 2024 | | |
| | | Local | 3,000,000.000 | 99.938152 | 2,998,144.56 | 99.134939 | 2,974,048.17 | -24,096.39 | 0.46 |
| | | Base | | 99.938152 | 2,998,144.56 | 99.134939 | 2,974,048.17 | -24,096.39 | 0.46 |
| 713448FB9 | PEPSICO INC SR UNSECURED 10/23 0.4 | | | | | 0.400000 | 07 Oct 2023 | | |
| | | Local | 2,000,000.000 | 99.979126 | 1,999,582.52 | 96.796631 | 1,935,932.62 | -63,649.90 | 0.30 |
| | | Base | | 99.979126 | 1,999,582.52 | 96.796631 | 1,935,932.62 | -63,649.90 | 0.30 |
| 723484AH4 | PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3 | | | | | 1.300000 | 15 Jun 2025 | | |
| | | Local | 3,000,000.000 | 99.994495 | 2,999,834.85 | 91.275340 | 2,738,260.20 | -261,574.65 | 0.43 |
| | | Base | | 99.994495 | 2,999,834.85 | 91.275340 | 2,738,260.20 | -261,574.65 | 0.43 |
| 74256LEM7 | PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR | | | | | 2.740000 | 12 Apr 2024 | | |
| | | Local | 2,500,000.000 | 100.000000 | 2,500,000.00 | 99.048336 | 2,476,208.40 | -23,791.60 | 0.39 |
| | | Base | | 100.000000 | 2,500,000.00 | 99.048336 | 2,476,208.40 | -23,791.60 | 0.39 |
| 742718FP9 | PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1 | | | | | 1.000000 | 23 Apr 2026 | | |
| | | Local | 2,000,000.000 | 99.971594 | 1,999,431.87 | 91.998644 | 1,839,972.88 | -159,458.99 | 0.29 |
| | | Base | | 99.971594 | 1,999,431.87 | 91.998644 | 1,839,972.88 | -159,458.99 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 771196BR2 | ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR | | | | | 2.530000 | 05 Mar 2024 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.282758 | 2,978,482.74 | -21,517.26 | 0.46 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.282758 | 2,978,482.74 | -21,517.26 | 0.46 |
| 771196CA8 | ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR | | | | | 2.850000 | 10 Mar 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.729601 | 2,991,888.03 | -8,111.97 | 0.47 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.729601 | 2,991,888.03 | -8,111.97 | 0.47 |
| 78013XGQ5 | ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR | | | | | 2.010710 | 06 Mar 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.865792 | 4,993,289.60 | -6,710.40 | 0.78 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.865792 | 4,993,289.60 | -6,710.40 | 0.78 |
| 78014RCM0 | ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR | | | | | 1.500000 | 27 Mar 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 97.529000 | 2,925,870.00 | -74,130.00 | 0.46 |
| | | Base | | 100.000000 | 3,000,000.00 | 97.529000 | 2,925,870.00 | -74,130.00 | 0.46 |
| 78014RDA5 | ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR | | | | | 0.550000 | 18 Aug 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 92.163000 | 2,764,890.00 | -235,110.00 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 92.163000 | 2,764,890.00 | -235,110.00 | 0.43 |
| 78014RDX5 | ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR | | | | | 2.000000 | 14 Feb 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.78 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.78 |
| 78014RFY1 | ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR | | | | | 3.450000 | 05 Aug 2024 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.663519 | 1,993,270.38 | -6,729.62 | 0.31 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.663519 | 1,993,270.38 | -6,729.62 | 0.31 |
| 78016EZX8 | ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75 | | | | | 0.750000 | 07 Oct 2024 | | |
| | | Local | 2,000,000.000 | 99.906648 | 1,998,132.95 | 93.191669 | 1,863,833.38 | -134,299.57 | 0.29 |
| | | Base | | 99.906648 | 1,998,132.95 | 93.191669 | 1,863,833.38 | -134,299.57 | 0.29 |
| 79466LAG9 | SALESFORCE INC SR UNSECURED 07/24 0.625 | | | | | 0.625000 | 15 Jul 2024 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 94.739201 | 1,894,784.02 | -105,215.98 | 0.29 |
| | | Base | | 100.000000 | 2,000,000.00 | 94.739201 | 1,894,784.02 | -105,215.98 | 0.29 |
| 808513BZ7 | CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR | | | | | 3.340000 | 03 Mar 2027 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 98.570862 | 2,957,125.86 | -42,874.14 | 0.46 |
| | | Base | | 100.000000 | 3,000,000.00 | 98.570862 | 2,957,125.86 | -42,874.14 | 0.46 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 822582CA8 | SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR | | | | | 3.305140 | 13 Nov 2023 | | |
| | | Local | 1,950,000.000 | 100.100664 | 1,951,962.94 | 100.214228 | 1,954,177.45 | 2,214.51 | 0.30 |
| | | Base | | 100.100664 | 1,951,962.94 | 100.214228 | 1,954,177.45 | 2,214.51 | 0.30 |
| 854502AP6 | STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3 | | | | | 2.300000 | 24 Feb 2025 | | |
| | | Local | 2,000,000.000 | 99.935044 | 1,998,700.87 | 96.190111 | 1,923,802.22 | -74,898.65 | 0.30 |
| | | Base | | 99.935044 | 1,998,700.87 | 96.190111 | 1,923,802.22 | -74,898.65 | 0.30 |
| 855244AN9 | STARBUCKS CORP SR UNSECURED 03/23 3.1 | | | | | 3.100000 | 01 Mar 2023 | | |
| | | Local | 3,000,000.000 | 99.997278 | 2,999,918.34 | 99.641925 | 2,989,257.75 | -10,660.59 | 0.47 |
| | | Base | | 99.997278 | 2,999,918.34 | 99.641925 | 2,989,257.75 | -10,660.59 | 0.47 |
| 855244BB4 | STARBUCKS CORP SR UNSECURED 02/24 VAR | | | | | 2.710000 | 14 Feb 2024 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.455881 | 1,989,117.62 | -10,882.38 | 0.31 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.455881 | 1,989,117.62 | -10,882.38 | 0.31 |
| 89114Q5A2 | TORONTO DOMINION BANK SR UNSECURED 08/24 VAR | | | | | 2.450000 | 14 Aug 2024 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 95.910947 | 2,877,328.41 | -122,671.59 | 0.45 |
| | | Base | | 100.000000 | 3,000,000.00 | 95.910947 | 2,877,328.41 | -122,671.59 | 0.45 |
| 89114QCR7 | TORONTO DOMINION BANK SR UNSECURED 03/24 VAR | | | | | 2.645000 | 04 Mar 2024 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.010000 | 2,970,300.00 | -29,700.00 | 0.46 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.010000 | 2,970,300.00 | -29,700.00 | 0.46 |
| 89114RXN1 | TORONTO DOMINION BANK SR UNSECURED 05/24 0.5 | | | | | 0.500000 | 20 May 2024 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 92.017565 | 2,760,526.95 | -239,473.05 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 92.017565 | 2,760,526.95 | -239,473.05 | 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 | 89.756950 | 2,692,708.50 | -307,291.50 | 0.42 |
| | | Base | | 100.000000 | 3,000,000.00 | 89.756950 | 2,692,708.50 | -307,291.50 | 0.42 |
| 89114TZA3 | TORONTO DOMINION BANK SR UNSECURED 06/23 0.3 | | | | | 0.300000 | 02 Jun 2023 | | |
| | | Local | 3,000,000.000 | 99.979704 | 2,999,391.11 | 97.485133 | 2,924,553.99 | -74,837.12 | 0.45 |
| | | Base | | 99.979704 | 2,999,391.11 | 97.485133 | 2,924,553.99 | -74,837.12 | 0.45 |
| 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 | 98.927519 | 1,978,550.38 | -21,449.62 | 0.31 |
| | | Base | | 100.000000 | 2,000,000.00 | 98.927519 | 1,978,550.38 | -21,449.62 | 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 |
|---|---|---|---|---|---|---|---|---|
| 89115A2B7 | TORONTO DOMINION BANK SR UNSECURED 06/25 VAR | | | | 3.310000 | 06 Jun 2025 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.434400 | 2,983,032.00 | -16,968.00 | 0.46 |
| | | Base | 100.000000 | 3,000,000.00 | 99.434400 | 2,983,032.00 | -16,968.00 | 0.46 |
| 89231CAB3 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A | | | | 3.830000 | 15 Aug 2025 | | |
| | 5,000,000.000 | Local | 99.990788 | 4,999,539.40 | 99.819960 | 4,990,998.00 | -8,541.40 | 0.78 |
| Original Face: | 5,000,000.000 | Base | 99.990788 | 4,999,539.40 | 99.819960 | 4,990,998.00 | -8,541.40 | 0.78 |
| 89236TGT6 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8 | | | | 1.800000 | 13 Feb 2025 | | |
| | 5,000,000.000 | Local | 99.967142 | 4,998,357.08 | 95.166400 | 4,758,320.00 | -240,037.08 | 0.74 |
| | | Base | 99.967142 | 4,998,357.08 | 95.166400 | 4,758,320.00 | -240,037.08 | 0.74 |
| 89236TJD8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4 | | | | 0.400000 | 06 Apr 2023 | | |
| | 5,000,000.000 | Local | 99.975822 | 4,998,791.12 | 98.330145 | 4,916,507.25 | -82,283.87 | 0.76 |
| | | Base | 99.975822 | 4,998,791.12 | 98.330145 | 4,916,507.25 | -82,283.87 | 0.76 |
| 89236TJZ9 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05 | | | | 3.050000 | 22 Mar 2027 | | |
| | 3,000,000.000 | Local | 99.991744 | 2,999,752.33 | 96.160924 | 2,884,827.72 | -114,924.61 | 0.45 |
| | | Base | 99.991744 | 2,999,752.33 | 96.160924 | 2,884,827.72 | -114,924.61 | 0.45 |
| 89236TKF1 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65 | | | | 3.650000 | 18 Aug 2025 | | |
| | 3,000,000.000 | Local | 99.911090 | 2,997,332.70 | 99.110000 | 2,973,300.00 | -24,032.70 | 0.46 |
| | | Base | 99.911090 | 2,997,332.70 | 99.110000 | 2,973,300.00 | -24,032.70 | 0.46 |
| 89788JAA7 | TRUIST BANK SR UNSECURED 03/25 1.5 | | | | 1.500000 | 10 Mar 2025 | | |
| | 3,000,000.000 | Local | 99.897744 | 2,996,932.33 | 93.761790 | 2,812,853.70 | -184,078.63 | 0.44 |
| | | Base | 99.897744 | 2,996,932.33 | 93.761790 | 2,812,853.70 | -184,078.63 | 0.44 |
| 90327QD48 | USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5 | | | | 1.500000 | 01 May 2023 | | |
| | 1,000,000.000 | Local | 99.972843 | 999,728.43 | 98.632598 | 986,325.98 | -13,402.45 | 0.15 |
| | | Base | 99.972843 | 999,728.43 | 98.632598 | 986,325.98 | -13,402.45 | 0.15 |
| 90327QD89 | USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375 | | | | 3.375000 | 01 May 2025 | | |
| | 2,000,000.000 | Local | 99.701458 | 1,994,029.16 | 98.398366 | 1,967,967.32 | -26,061.84 | 0.31 |
| | | Base | 99.701458 | 1,994,029.16 | 98.398366 | 1,967,967.32 | -26,061.84 | 0.31 |
| 90331HNL3 | US BANK NA CINCINNATI SR UNSECURED 01/23 2.85 | | | | 2.850000 | 23 Jan 2023 | | |
| | 2,000,000.000 | Local | 100.036291 | 2,000,725.82 | 99.809701 | 1,996,194.02 | -4,531.80 | 0.31 |
| | | Base | 100.036291 | 2,000,725.82 | 99.809701 | 1,996,194.02 | -4,531.80 | 0.31 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 90331HPG2 | US BANK NA CINCINNATI SR UNSECURED 12/22 VAR | | | | 2.090430 | 09 Dec 2022 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.986340 | 4,999,317.00 | -683.00 | 0.78 |
| | | Base | 100.000000 | 5,000,000.00 | 99.986340 | 4,999,317.00 | -683.00 | 0.78 |
| 91159HHX1 | US BANCORP SR UNSECURED 07/24 2.4 | | | | 2.400000 | 30 Jul 2024 | | |
| | 5,000,000.000 | Local | 99.962580 | 4,998,128.99 | 97.595264 | 4,879,763.20 | -118,365.79 | 0.76 |
| | | Base | 99.962580 | 4,998,128.99 | 97.595264 | 4,879,763.20 | -118,365.79 | 0.76 |
| 91159HHZ6 | US BANCORP SR UNSECURED 05/25 1.45 | | | | 1.450000 | 12 May 2025 | | |
| | 3,000,000.000 | Local | 99.938914 | 2,998,167.42 | 93.723621 | 2,811,708.63 | -186,458.79 | 0.44 |
| | | Base | 99.938914 | 2,998,167.42 | 93.723621 | 2,811,708.63 | -186,458.79 | 0.44 |
| 912828ZW3 | US TREASURY N/B 06/25 0.25 | | | | 0.250000 | 30 Jun 2025 | | |
| | 3,000,000.000 | Local | 93.181148 | 2,795,434.45 | 91.425781 | 2,742,773.43 | -52,661.02 | 0.43 |
| | | Base | 93.181148 | 2,795,434.45 | 91.425781 | 2,742,773.43 | -52,661.02 | 0.43 |
| 91282CBQ3 | US TREASURY N/B 02/26 0.5 | | | | 0.500000 | 28 Feb 2026 | | |
| | 2,000,000.000 | Local | 99.631617 | 1,992,632.34 | 90.308594 | 1,806,171.88 | -186,460.46 | 0.28 |
| | | Base | 99.631617 | 1,992,632.34 | 90.308594 | 1,806,171.88 | -186,460.46 | 0.28 |
| 91282CCJ8 | US TREASURY N/B 06/26 0.875 | | | | 0.875000 | 30 Jun 2026 | | |
| | 3,000,000.000 | Local | 92.221099 | 2,766,632.96 | 90.910156 | 2,727,304.68 | -39,328.28 | 0.42 |
| | | Base | 92.221099 | 2,766,632.96 | 90.910156 | 2,727,304.68 | -39,328.28 | 0.42 |
| 91324PDR0 | UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375 | | | | 2.375000 | 15 Aug 2024 | | |
| | 3,000,000.000 | Local | 99.990341 | 2,999,710.22 | 97.810122 | 2,934,303.66 | -65,406.56 | 0.46 |
| | | Base | 99.990341 | 2,999,710.22 | 97.810122 | 2,934,303.66 | -65,406.56 | 0.46 |
| 92290BAA9 | VERIZON OWNER TRUST VZOT 2020 B A | | | | 0.470000 | 20 Feb 2025 | | |
| | 3,250,000.000 | Local | 99.988528 | 3,249,627.16 | 98.630800 | 3,205,501.00 | -44,126.16 | 0.50 |
| Original Face: | 3,250,000.000 | Base | 99.988528 | 3,249,627.16 | 98.630800 | 3,205,501.00 | -44,126.16 | 0.50 |
| 92343VGE8 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR | | | | 3.080000 | 20 Mar 2026 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 98.169249 | 2,945,077.47 | -54,922.53 | 0.46 |
| | | Base | 100.000000 | 3,000,000.00 | 98.169249 | 2,945,077.47 | -54,922.53 | 0.46 |
| 92343VGF5 | VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75 | | | | 0.750000 | 22 Mar 2024 | | |
| | 2,000,000.000 | Local | 99.996891 | 1,999,937.81 | 95.422465 | 1,908,449.30 | -91,488.51 | 0.30 |
| | | Base | 99.996891 | 1,999,937.81 | 95.422465 | 1,908,449.30 | -91,488.51 | 0.30 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 92343VGG3 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45 | | | | 1.450000 | 20 Mar 2026 | | |
| | 2,000,000.000 | Local | 99.860916 | 1,997,218.31 | 91.336889 | 1,826,737.78 | -170,480.53 | 0.28 |
| | | Base | 99.860916 | 1,997,218.31 | 91.336889 | 1,826,737.78 | -170,480.53 | 0.28 |
| 92348TAA2 | VERIZON OWNER TRUST VZOT 2020 A A1A | | | | 1.850000 | 22 Jul 2024 | | |
| | 2,824,705.550 | Local | 99.984327 | 2,824,262.83 | 99.522320 | 2,811,212.50 | -13,050.33 | 0.44 |
| Original Face: | 7,000,000.000 | Base | 99.984327 | 2,824,262.83 | 99.522320 | 2,811,212.50 | -13,050.33 | 0.44 |
| 928668BJ0 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875 | | | | 0.875000 | 22 Nov 2023 | | |
| | 3,000,000.000 | Local | 99.938655 | 2,998,159.65 | 96.022701 | 2,880,681.03 | -117,478.62 | 0.45 |
| | | Base | 99.938655 | 2,998,159.65 | 96.022701 | 2,880,681.03 | -117,478.62 | 0.45 |
| 931142EL3 | WALMART INC SR UNSECURED 07/24 2.85 | | | | 2.850000 | 08 Jul 2024 | | |
| | 2,000,000.000 | Local | 99.956662 | 1,999,133.23 | 98.606881 | 1,972,137.62 | -26,995.61 | 0.31 |
| | | Base | 99.956662 | 1,999,133.23 | 98.606881 | 1,972,137.62 | -26,995.61 | 0.31 |
| **US DOLLAR Total** | | | | | | | | |
| | 492,211,214.750 | Local | | 492,013,972.40 | | 471,081,715.01 | -20,932,257.39 | 73.29 |
| Original Face: | 183,823,032.000 | Base | | 492,013,972.40 | | 471,081,715.01 | -20,932,257.39 | 73.29 |
| **FIXED INCOME Total** | | | | | | | | |
| | 492,211,214.750 | Base | | 492,013,972.40 | | 471,081,715.01 | -20,932,257.39 | 73.29 |
| Original Face: | 183,823,032.000 | | | | | | | |



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

STATE STREET.

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 664,737,995.290 | Base | | 663,795,995.81 | | 642,804,939.12 | -20,991,056.69 | 100.00 |
| | Original Face: | 183,823,032.000 | | | | | | | |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| USD | US DOLLAR | | | | | | | | |
| | | | 135,401.600 | 1.000000 | 135,401.60 | 1.000000 | 135,401.60 | 0.00 | 0.05 |
| | | Base | | 1.000000 | 135,401.60 | 1.000000 | 135,401.60 | 0.00 | 0.05 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 135,401.600 | | 135,401.60 | | 135,401.60 | 0.00 | 0.05 |
| | | Base | | | 135,401.60 | | 135,401.60 | 0.00 | 0.05 |
| **CASH Total** | | | | | | | | | |
| | | | 135,401.600 | Base | 135,401.60 | | 135,401.60 | 0.00 | 0.05 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 2.360000 | 30 Sep 2022 | | |
| | | | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 1.97 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 1.97 |
| 8678T3008 | SUNTRUST BKS INC DTC CP GENERIC CUSIP | | | | | 2.280000 | 01 Sep 2022 | | |
| | | | 16,507,754.840 | 100.000000 | 16,507,754.84 | 100.000000 | 16,507,754.84 | 0.00 | 6.51 |
| | | Base | | 100.000000 | 16,507,754.84 | 100.000000 | 16,507,754.84 | 0.00 | 6.51 |
| 8678T3008 | SUNTRUST BKS INC DTC CP GENERIC CUSIP | | | | | 2.280000 | 02 Sep 2022 | | |
| | | | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 1.97 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 1.97 |
| 912796M71 | TREASURY BILL 09/22 0.00000 | | | | | 0.073000 | 08 Sep 2022 | | |
| | | | 5,000,000.000 | 99.998580 | 4,999,929.02 | 99.998580 | 4,999,929.02 | 0.00 | 1.97 |
| | | Base | | 99.998580 | 4,999,929.02 | 99.998580 | 4,999,929.02 | 0.00 | 1.97 |
| 912796XQ7 | TREASURY BILL 07/23 0.00000 | | | | | 3.152000 | 13 Jul 2023 | | |
| | | | 3,000,000.000 | 97.242000 | 2,917,260.00 | 97.104900 | 2,913,147.00 | -4,113.00 | 1.15 |
| | | Base | | 97.242000 | 2,917,260.00 | 97.104900 | 2,913,147.00 | -4,113.00 | 1.15 |

**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 |
|---|---|---|---|---|---|---|---|---|
| 912796XY0 | TREASURY BILL 08/23 0.00000 | | | | 3.201300 | 10 Aug 2023 | | |
| | 2,000,000.000 | Local | 96.949920 | 1,938,998.40 | 96.790400 | 1,935,808.00 | -3,190.40 | 0.76 |
| | | Base | 96.949920 | 1,938,998.40 | 96.790400 | 1,935,808.00 | -3,190.40 | 0.76 |
| 942PVNII4 | WESTERN ALLIANCE CD 7 WESTERN ALLIANCE CD 7 | | | | 0.250000 | 15 Dec 2022 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.79 |
| | | Base | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.79 |
| **US DOLLAR Total** | | | | | | | | |
| | 38,507,754.840 | Local | | 38,363,942.26 | | 38,356,638.86 | -7,303.40 | 15.13 |
| | | Base | | 38,363,942.26 | | 38,356,638.86 | -7,303.40 | 15.13 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 38,507,754.840 | Base | | 38,363,942.26 | | 38,356,638.86 | -7,303.40 | 15.13 |
| **FIXED INCOME** | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 |
| 36178GHQ0 | GNMA POOL AA8339 GN 08/27 FIXED 3 | | | | 3.000000 | 15 Aug 2027 | | |
| | 427,863.100 | Local | 102.297560 | 437,693.51 | 98.219708 | 420,245.89 | -17,447.62 | 0.17 |
| Original Face: | 5,000,000.000 | Base | 102.297560 | 437,693.51 | 98.219708 | 420,245.89 | -17,447.62 | 0.17 |
| 36179MAF7 | GNMA II POOL MA0006 G2 04/27 FIXED 2.5 | | | | 2.500000 | 20 Apr 2027 | | |
| | 324,604.150 | Local | 101.735123 | 330,236.43 | 97.399156 | 316,161.70 | -14,074.73 | 0.12 |
| Original Face: | 4,372,786.000 | Base | 101.735123 | 330,236.43 | 97.399156 | 316,161.70 | -14,074.73 | 0.12 |
| 36179MCH1 | GNMA II POOL MA0072 G2 05/27 FIXED 2.5 | | | | 2.500000 | 20 May 2027 | | |
| | 413,246.750 | Local | 101.534921 | 419,589.76 | 97.358406 | 402,330.45 | -17,259.31 | 0.16 |
| Original Face: | 5,000,000.000 | Base | 101.534921 | 419,589.76 | 97.358406 | 402,330.45 | -17,259.31 | 0.16 |
| 36179MGP9 | GNMA II POOL MA0206 G2 07/27 FIXED 3.5 | | | | 3.500000 | 20 Jul 2027 | | |
| | 265,880.240 | Local | 102.526607 | 272,597.99 | 98.805142 | 262,703.35 | -9,894.64 | 0.10 |
| Original Face: | 4,169,641.000 | Base | 102.526607 | 272,597.99 | 98.805142 | 262,703.35 | -9,894.64 | 0.10 |
| 36179NDH8 | GNMA II POOL MA1004 G2 05/43 FIXED 3 | | | | 3.000000 | 20 May 2043 | | |
| | 190,888.600 | Local | 101.049539 | 192,892.05 | 93.604961 | 178,681.20 | -14,210.85 | 0.07 |
| Original Face: | 2,000,000.000 | Base | 101.049539 | 192,892.05 | 93.604961 | 178,681.20 | -14,210.85 | 0.07 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 36202F3T1 | GNMA II POOL 005310 G2 02/27 FIXED 3.5 | | | | | 3.500000 | 20 Feb 2027 | | |
| | | Local | 115,350.780 | 101.633236 | 117,234.73 | 96.560306 | 111,383.07 | -5,851.66 | 0.04 |
| Original Face: | | Base | 2,910,888.000 | 101.633236 | 117,234.73 | 96.560306 | 111,383.07 | -5,851.66 | 0.04 |
| 36225E3Y6 | GNMA II POOL 082614 G2 09/40 FLOATING VAR | | | | | 1.625000 | 20 Sep 2040 | | |
| | | Local | 366,377.450 | 102.771058 | 376,529.98 | 98.646419 | 361,418.23 | -15,111.75 | 0.14 |
| Original Face: | | Base | 9,450,000.000 | 102.771058 | 376,529.98 | 98.646419 | 361,418.23 | -15,111.75 | 0.14 |
| 3622A2EM0 | GNMA POOL 783740 GN 12/27 FIXED 2.5 | | | | | 2.500000 | 15 Dec 2027 | | |
| | | Local | 225,159.680 | 100.797154 | 226,954.55 | 97.215072 | 218,889.15 | -8,065.40 | 0.09 |
| Original Face: | | Base | 2,500,000.000 | 100.797154 | 226,954.55 | 97.215072 | 218,889.15 | -8,065.40 | 0.09 |
| 3622A2F31 | GNMA II POOL 783786 G2 06/28 FIXED 2.5 | | | | | 2.500000 | 20 Jun 2028 | | |
| | | Local | 172,508.920 | 100.782452 | 173,858.72 | 97.037698 | 167,398.68 | -6,460.04 | 0.07 |
| Original Face: | | Base | 1,500,000.000 | 100.782452 | 173,858.72 | 97.037698 | 167,398.68 | -6,460.04 | 0.07 |
| 3622ABWC2 | GNMA II POOL 786143 G2 10/67 VARIABLE | | | | | 4.591000 | 20 Oct 2067 | | |
| | | Local | 2,740,216.340 | 102.243944 | 2,801,705.26 | 100.279010 | 2,747,861.82 | -53,843.44 | 1.08 |
| Original Face: | | Base | 3,000,000.000 | 102.243944 | 2,801,705.26 | 100.279010 | 2,747,861.82 | -53,843.44 | 1.08 |
| 36230M3Y1 | GNMA POOL 753515 GN 11/40 FIXED 4 | | | | | 4.000000 | 15 Nov 2040 | | |
| | | Local | 314,898.110 | 104.857235 | 330,193.45 | 101.431841 | 319,406.95 | -10,786.50 | 0.13 |
| Original Face: | | Base | 5,872,458.000 | 104.857235 | 330,193.45 | 101.431841 | 319,406.95 | -10,786.50 | 0.13 |
| 36241KZ76 | GNMA POOL 782566 GN 02/24 FIXED 5.5 | | | | | 5.500000 | 15 Feb 2024 | | |
| | | Local | 3,992.630 | 100.776681 | 4,023.64 | 100.438398 | 4,010.13 | -13.51 | 0.00 |
| Original Face: | | Base | 1,000,000.000 | 100.776681 | 4,023.64 | 100.438398 | 4,010.13 | -13.51 | 0.00 |
| 36290TK65 | GNMA POOL 616917 GN 12/35 FIXED 5 | | | | | 5.000000 | 15 Dec 2035 | | |
| | | Local | 18,504.250 | 104.017509 | 19,247.66 | 102.466861 | 18,960.72 | -286.94 | 0.01 |
| Original Face: | | Base | 1,000,000.000 | 104.017509 | 19,247.66 | 102.466861 | 18,960.72 | -286.94 | 0.01 |
| 36297KGS4 | GNMA POOL 714009 GN 10/39 FIXED 5 | | | | | 5.000000 | 15 Oct 2039 | | |
| | | Local | 46,959.860 | 102.872283 | 48,308.68 | 104.816578 | 49,221.72 | 913.04 | 0.02 |
| Original Face: | | Base | 2,000,000.000 | 102.872283 | 48,308.68 | 104.816578 | 49,221.72 | 913.04 | 0.02 |
| 38375UAN0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB | | | | | 2.497570 | 20 Sep 2063 | | |
| | | Local | 450,681.290 | 100.409039 | 452,524.75 | 99.745330 | 449,533.54 | -2,991.21 | 0.18 |
| Original Face: | | Base | 1,500,000.000 | 100.409039 | 452,524.75 | 99.745330 | 449,533.54 | -2,991.21 | 0.18 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 38375UDJ6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB | | | | 2.447570 | 20 Feb 2064 | | |
| | 558,801.330 | Local | 100.360869 | 560,817.87 | 99.675570 | 556,988.41 | -3,829.46 | 0.22 |
| Original Face: | 1,530,000.000 | Base | 100.360869 | 560,817.87 | 99.675570 | 556,988.41 | -3,829.46 | 0.22 |
| 38376R4Z6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB | | | | 3.378570 | 20 Jun 2067 | | |
| | 647,328.130 | Local | 101.943024 | 659,905.87 | 99.532820 | 644,303.94 | -15,601.93 | 0.25 |
| Original Face: | 1,200,000.000 | Base | 101.943024 | 659,905.87 | 99.532820 | 644,303.94 | -15,601.93 | 0.25 |
| 38377YWD8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC | | | | 2.000000 | 16 Aug 2039 | | |
| | 32,255.390 | Local | 100.923443 | 32,553.25 | 99.784150 | 32,185.77 | -367.48 | 0.01 |
| Original Face: | 2,720,000.000 | Base | 100.923443 | 32,553.25 | 99.784150 | 32,185.77 | -367.48 | 0.01 |
| 38378H4K9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB | | | | 2.000000 | 20 Jul 2042 | | |
| | 957,233.330 | Local | 101.876472 | 975,195.55 | 95.196340 | 911,251.10 | -63,944.45 | 0.36 |
| Original Face: | 4,400,000.000 | Base | 101.876472 | 975,195.55 | 95.196340 | 911,251.10 | -63,944.45 | 0.36 |
| 38378KBF5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A | | | | 1.500000 | 16 May 2042 | | |
| | 270,227.220 | Local | 99.416265 | 268,649.81 | 98.357720 | 265,789.33 | -2,860.48 | 0.10 |
| Original Face: | 3,000,000.000 | Base | 99.416265 | 268,649.81 | 98.357720 | 265,789.33 | -2,860.48 | 0.10 |
| 38378KRR2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF | | | | 2.426180 | 16 Mar 2048 | | |
| | 152,831.070 | Local | 100.559238 | 153,685.76 | 94.773630 | 144,843.55 | -8,842.21 | 0.06 |
| Original Face: | 1,000,000.000 | Base | 100.559238 | 153,685.76 | 94.773630 | 144,843.55 | -8,842.21 | 0.06 |
| 38378XEW7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD | | | | 3.000000 | 16 Jul 2050 | | |
| | 71,712.510 | Local | 101.202803 | 72,575.07 | 97.043870 | 69,592.59 | -2,982.48 | 0.03 |
| Original Face: | 1,000,000.000 | Base | 101.202803 | 72,575.07 | 97.043870 | 69,592.59 | -2,982.48 | 0.03 |
| 38378XJV4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ | | | | 3.028000 | 16 Aug 2052 | | |
| | 232,475.830 | Local | 100.676367 | 234,048.22 | 92.570680 | 215,204.46 | -18,843.76 | 0.08 |
| Original Face: | 1,000,000.000 | Base | 100.676367 | 234,048.22 | 92.570680 | 215,204.46 | -18,843.76 | 0.08 |
| 38378XLY5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD | | | | 2.850000 | 16 Feb 2049 | | |
| | 44,917.400 | Local | 100.755921 | 45,256.94 | 97.953310 | 43,998.08 | -1,258.86 | 0.02 |
| Original Face: | 1,000,000.000 | Base | 100.755921 | 45,256.94 | 97.953310 | 43,998.08 | -1,258.86 | 0.02 |
| 38380L5J8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA | | | | 1.625000 | 20 Jan 2070 | | |
| | 1,987,176.640 | Local | 100.789634 | 2,002,868.06 | 96.310163 | 1,913,853.06 | -89,015.00 | 0.76 |
| Original Face: | 4,000,000.000 | Base | 100.789634 | 2,002,868.06 | 96.310163 | 1,913,853.06 | -89,015.00 | 0.76 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 38380LD26 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA | | | | 2.250000 | 20 Aug 2069 | | |
| | 887,176.620 | Local | 102.782878 | 911,865.66 | 95.854390 | 850,397.74 | -61,467.92 | 0.34 |
| Original Face: | 3,000,000.000 | Base | 102.782878 | 911,865.66 | 95.854390 | 850,397.74 | -61,467.92 | 0.34 |
| 38380LN25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA | | | | 2.200000 | 20 Nov 2069 | | |
| | 917,250.080 | Local | 100.335858 | 920,330.74 | 97.036149 | 890,064.15 | -30,266.59 | 0.35 |
| Original Face: | 2,000,000.000 | Base | 100.335858 | 920,330.74 | 97.036149 | 890,064.15 | -30,266.59 | 0.35 |
| 38380LRE5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA | | | | 3.000000 | 20 Mar 2069 | | |
| | 448,252.620 | Local | 100.065490 | 448,546.18 | 96.467100 | 432,416.30 | -16,129.88 | 0.17 |
| Original Face: | 2,000,000.000 | Base | 100.065490 | 448,546.18 | 96.467100 | 432,416.30 | -16,129.88 | 0.17 |
| 38380Q2A9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA | | | | 3.785120 | 20 Apr 2071 | | |
| | 1,429,529.340 | Local | 107.614873 | 1,538,386.18 | 99.158670 | 1,417,502.28 | -120,883.90 | 0.56 |
| Original Face: | 1,978,780.000 | Base | 107.614873 | 1,538,386.18 | 99.158670 | 1,417,502.28 | -120,883.90 | 0.56 |
| 38382EQ59 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA | | | | 1.500000 | 20 Apr 2050 | | |
| | 928,421.300 | Local | 102.123317 | 948,134.63 | 84.489780 | 784,421.11 | -163,713.52 | 0.31 |
| Original Face: | 2,000,000.000 | Base | 102.123317 | 948,134.63 | 84.489780 | 784,421.11 | -163,713.52 | 0.31 |
| 38382MSY6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP | | | | 1.250000 | 20 Jan 2051 | | |
| | 2,760,987.160 | Local | 101.361717 | 2,798,584.00 | 88.428110 | 2,441,488.76 | -357,095.24 | 0.96 |
| Original Face: | 3,185,000.000 | Base | 101.361717 | 2,798,584.00 | 88.428110 | 2,441,488.76 | -357,095.24 | 0.96 |
| 38382NFY8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA | | | | 1.500000 | 20 Feb 2051 | | |
| | 1,248,786.660 | Local | 102.254049 | 1,276,934.92 | 85.868890 | 1,072,319.24 | -204,615.68 | 0.42 |
| Original Face: | 2,000,000.000 | Base | 102.254049 | 1,276,934.92 | 85.868890 | 1,072,319.24 | -204,615.68 | 0.42 |
| 38382TL36 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT | | | | 2.485860 | 20 Jun 2036 | | |
| | 1,413,454.340 | Local | 104.090225 | 1,471,267.80 | 93.043520 | 1,315,127.67 | -156,140.13 | 0.52 |
| Original Face: | 2,000,000.000 | Base | 104.090225 | 1,471,267.80 | 93.043520 | 1,315,127.67 | -156,140.13 | 0.52 |
| 38382UFN6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA | | | | 2.000000 | 20 Jun 2051 | | |
| | 2,790,494.460 | Local | 102.737478 | 2,866,883.64 | 93.023340 | 2,595,811.15 | -271,072.49 | 1.02 |
| Original Face: | 3,000,000.000 | Base | 102.737478 | 2,866,883.64 | 93.023340 | 2,595,811.15 | -271,072.49 | 1.02 |
| 38382YKU6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA | | | | 4.577370 | 20 Dec 2071 | | |
| | 2,550,936.970 | Local | 100.956842 | 2,575,345.40 | 99.854990 | 2,547,237.86 | -28,107.54 | 1.00 |
| Original Face: | 3,000,000.000 | Base | 100.956842 | 2,575,345.40 | 99.854990 | 2,547,237.86 | -28,107.54 | 1.00 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 6903535F0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR | | | | 2.849286 | 20 Jan 2027 | | |
| | 3,750,000.000 | Local | 100.000000 | 3,750,000.01 | 100.000000 | 3,750,000.00 | -0.01 | 1.48 |
| Original Face: | 5,000,000.000 | Base | 100.000000 | 3,750,000.01 | 100.000000 | 3,750,000.00 | -0.01 | 1.48 |
| 6903538B6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR | | | | 2.859573 | 15 Sep 2026 | | |
| | 3,895,833.330 | Local | 100.000000 | 3,895,833.33 | 100.000000 | 3,895,833.33 | 0.00 | 1.54 |
| Original Face: | 5,500,000.000 | Base | 100.000000 | 3,895,833.33 | 100.000000 | 3,895,833.33 | 0.00 | 1.54 |
| 742651DX7 | PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75 | | | | 1.750000 | 15 Nov 2024 | | |
| | 2,000,000.000 | Local | 99.941582 | 1,998,831.63 | 95.982690 | 1,919,653.80 | -79,177.83 | 0.76 |
| | | Base | 99.941582 | 1,998,831.63 | 95.982690 | 1,919,653.80 | -79,177.83 | 0.76 |
| 90376PBT7 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000 | | | | | 24 Jan 2025 | | |
| | 3,000,000.000 | Local | 101.275607 | 3,038,268.20 | 94.275600 | 2,828,268.00 | -210,000.20 | 1.12 |
| | | Base | 101.275607 | 3,038,268.20 | 94.275600 | 2,828,268.00 | -210,000.20 | 1.12 |
| 90376PBY6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000 | | | | 0.010000 | 17 Jul 2025 | | |
| | 3,900,000.000 | Local | 101.317838 | 3,951,395.67 | 92.266671 | 3,598,400.17 | -352,995.50 | 1.42 |
| | | Base | 101.317838 | 3,951,395.67 | 92.266671 | 3,598,400.17 | -352,995.50 | 1.42 |
| 90376PCK5 | INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000 | | | | 0.010000 | 17 Jan 2024 | | |
| | 2,000,000.000 | Local | 100.813261 | 2,016,265.21 | 96.337170 | 1,926,743.40 | -89,521.81 | 0.76 |
| | | Base | 100.813261 | 2,016,265.21 | 96.337170 | 1,926,743.40 | -89,521.81 | 0.76 |
| 90376PCX7 | INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000 | | | | | 09 Apr 2026 | | |
| | 5,000,000.000 | Local | 100.532496 | 5,026,624.79 | 98.435000 | 4,921,750.00 | -104,874.79 | 1.94 |
| | | Base | 100.532496 | 5,026,624.79 | 98.435000 | 4,921,750.00 | -104,874.79 | 1.94 |
| 90376PDJ7 | INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000 | | | | 0.010000 | 21 Jun 2025 | | |
| | 1,826,194.980 | Local | 101.069209 | 1,845,720.83 | 92.731967 | 1,693,466.53 | -152,254.30 | 0.67 |
| | | Base | 101.069209 | 1,845,720.83 | 92.731967 | 1,693,466.53 | -152,254.30 | 0.67 |
| 90376PDL2 | INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000 | | | | | 17 Jul 2023 | | |
| | 4,000,000.000 | Local | 100.414730 | 4,016,589.20 | 97.498235 | 3,899,929.40 | -116,659.80 | 1.54 |
| | | Base | 100.414730 | 4,016,589.20 | 97.498235 | 3,899,929.40 | -116,659.80 | 1.54 |
| 90376PDM0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000 | | | | | 17 Jan 2025 | | |
| | 2,800,000.000 | Local | 100.886750 | 2,824,829.01 | 93.763565 | 2,625,379.82 | -199,449.19 | 1.04 |
| | | Base | 100.886750 | 2,824,829.01 | 93.763565 | 2,625,379.82 | -199,449.19 | 1.04 |

**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 |
|---|---|---|---|---|---|---|---|---|
| 90376PDN8 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000 | | | | | 17 Jan 2026 | | |
| | 3,000,000.000 | Local | 101.123260 | 3,033,697.79 | 91.479087 | 2,744,372.61 | -289,325.18 | 1.08 |
| | | Base | 101.123260 | 3,033,697.79 | 91.479087 | 2,744,372.61 | -289,325.18 | 1.08 |
| 90376PDV0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000 | | | | 0.010000 | 17 Jan 2025 | | |
| | 2,500,000.000 | Local | 100.805190 | 2,520,129.76 | 93.559999 | 2,338,999.98 | -181,129.78 | 0.92 |
| | | Base | 100.805190 | 2,520,129.76 | 93.559999 | 2,338,999.98 | -181,129.78 | 0.92 |
| 90376PDW8 | INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000 | | | | 0.010000 | 11 Aug 2023 | | |
| | 4,230,418.000 | Local | 100.338556 | 4,244,740.33 | 97.142846 | 4,109,548.44 | -135,191.89 | 1.62 |
| Original Face: | 5,000,000.000 | Base | 100.338556 | 4,244,740.33 | 97.142846 | 4,109,548.44 | -135,191.89 | 1.62 |
| 90376PEQ0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 12/22 0.00000 | | | | | 14 Dec 2022 | | |
| | 5,000,000.000 | Local | 100.497135 | 5,024,856.74 | 99.730875 | 4,986,543.75 | -38,312.99 | 1.97 |
| | | Base | 100.497135 | 5,024,856.74 | 99.730875 | 4,986,543.75 | -38,312.99 | 1.97 |
| 912796R27 | TREASURY BILL 12/22 0.00000 | | | | | 29 Dec 2022 | | |
| | 2,000,000.000 | Local | 99.190073 | 1,983,801.46 | 99.015523 | 1,980,310.46 | -3,491.00 | 0.78 |
| | | Base | 99.190073 | 1,983,801.46 | 99.015523 | 1,980,310.46 | -3,491.00 | 0.78 |
| 9128282U3 | US TREASURY N/B 08/24 1.875 | | | | 1.875000 | 31 Aug 2024 | | |
| | 2,000,000.000 | Local | 97.322342 | 1,946,446.83 | 97.019531 | 1,940,390.62 | -6,056.21 | 0.77 |
| | | Base | 97.322342 | 1,946,446.83 | 97.019531 | 1,940,390.62 | -6,056.21 | 0.77 |
| 9128283D0 | US TREASURY N/B 10/24 2.25 | | | | 2.250000 | 31 Oct 2024 | | |
| | 2,000,000.000 | Local | 97.960300 | 1,959,205.99 | 97.523438 | 1,950,468.76 | -8,737.23 | 0.77 |
| | | Base | 97.960300 | 1,959,205.99 | 97.523438 | 1,950,468.76 | -8,737.23 | 0.77 |
| 9128284L1 | US TREASURY N/B 04/23 2.75 | | | | 2.750000 | 30 Apr 2023 | | |
| | 2,000,000.000 | Local | 101.692038 | 2,033,840.75 | 99.625000 | 1,992,500.00 | -41,340.75 | 0.79 |
| | | Base | 101.692038 | 2,033,840.75 | 99.625000 | 1,992,500.00 | -41,340.75 | 0.79 |
| 9128286Z8 | US TREASURY N/B 06/24 1.75 | | | | 1.750000 | 30 Jun 2024 | | |
| | 2,000,000.000 | Local | 102.397631 | 2,047,952.62 | 96.996094 | 1,939,921.88 | -108,030.74 | 0.77 |
| | | Base | 102.397631 | 2,047,952.62 | 96.996094 | 1,939,921.88 | -108,030.74 | 0.77 |
| 912828Q29 | US TREASURY N/B 03/23 1.5 | | | | 1.500000 | 31 Mar 2023 | | |
| | 2,000,000.000 | Local | 100.775159 | 2,015,503.17 | 98.996094 | 1,979,921.88 | -35,581.29 | 0.78 |
| | | Base | 100.775159 | 2,015,503.17 | 98.996094 | 1,979,921.88 | -35,581.29 | 0.78 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912828R69 | US TREASURY N/B 05/23 1.625 | | | | | 1.625000 | 31 May 2023 | | |
| | | Local | 2,000,000.000 | 101.066535 | 2,021,330.70 | 98.746094 | 1,974,921.88 | -46,408.82 | 0.78 |
| | | Base | | 101.066535 | 2,021,330.70 | 98.746094 | 1,974,921.88 | -46,408.82 | 0.78 |
| 912828S35 | US TREASURY N/B 06/23 1.375 | | | | | 1.375000 | 30 Jun 2023 | | |
| | | Local | 3,000,000.000 | 101.011751 | 3,030,352.52 | 98.347656 | 2,950,429.68 | -79,922.84 | 1.16 |
| | | Base | | 101.011751 | 3,030,352.52 | 98.347656 | 2,950,429.68 | -79,922.84 | 1.16 |
| 912828S92 | US TREASURY N/B 07/23 1.25 | | | | | 1.250000 | 31 Jul 2023 | | |
| | | Local | 2,000,000.000 | 100.936563 | 2,018,731.25 | 98.023438 | 1,960,468.76 | -58,262.49 | 0.77 |
| | | Base | | 100.936563 | 2,018,731.25 | 98.023438 | 1,960,468.76 | -58,262.49 | 0.77 |
| 912828YY0 | US TREASURY N/B 12/24 1.75 | | | | | 1.750000 | 31 Dec 2024 | | |
| | | Local | 2,000,000.000 | 96.462915 | 1,929,258.29 | 96.234375 | 1,924,687.50 | -4,570.79 | 0.76 |
| | | Base | | 96.462915 | 1,929,258.29 | 96.234375 | 1,924,687.50 | -4,570.79 | 0.76 |
| 912828ZL7 | US TREASURY N/B 04/25 0.375 | | | | | 0.375000 | 30 Apr 2025 | | |
| | | Local | 2,000,000.000 | 99.910837 | 1,998,216.73 | 92.183594 | 1,843,671.88 | -154,544.85 | 0.73 |
| | | Base | | 99.910837 | 1,998,216.73 | 92.183594 | 1,843,671.88 | -154,544.85 | 0.73 |
| 912828ZT0 | US TREASURY N/B 05/25 0.25 | | | | | 0.250000 | 31 May 2025 | | |
| | | Local | 2,000,000.000 | 99.563581 | 1,991,271.61 | 91.617188 | 1,832,343.76 | -158,927.85 | 0.72 |
| | | Base | | 99.563581 | 1,991,271.61 | 91.617188 | 1,832,343.76 | -158,927.85 | 0.72 |
| 912828ZU7 | US TREASURY N/B 06/23 0.25 | | | | | 0.250000 | 15 Jun 2023 | | |
| | | Local | 2,000,000.000 | 100.029597 | 2,000,591.93 | 97.578125 | 1,951,562.50 | -49,029.43 | 0.77 |
| | | Base | | 100.029597 | 2,000,591.93 | 97.578125 | 1,951,562.50 | -49,029.43 | 0.77 |
| 912828ZW3 | US TREASURY N/B 06/25 0.25 | | | | | 0.250000 | 30 Jun 2025 | | |
| | | Local | 4,000,000.000 | 96.516357 | 3,860,654.26 | 91.425781 | 3,657,031.24 | -203,623.02 | 1.44 |
| | | Base | | 96.516357 | 3,860,654.26 | 91.425781 | 3,657,031.24 | -203,623.02 | 1.44 |
| 91282CAF8 | US TREASURY N/B 08/23 0.125 | | | | | 0.125000 | 15 Aug 2023 | | |
| | | Local | 2,000,000.000 | 99.910629 | 1,998,212.58 | 96.863281 | 1,937,265.62 | -60,946.96 | 0.76 |
| | | Base | | 99.910629 | 1,998,212.58 | 96.863281 | 1,937,265.62 | -60,946.96 | 0.76 |
| 91282CAG6 | US TREASURY N/B 08/22 0.125 | | | | | 0.125000 | 31 Aug 2022 | | |
| | | Local | 0.000 | 0.000000 | -4.12 | 0.000000 | 0.00 | 4.12 | 0.00 |
| | | Base | | 0.000000 | -4.12 | 0.000000 | 0.00 | 4.12 | 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 |
|---|---|---|---|---|---|---|---|---|
| 91282CAJ0 | US TREASURY N/B 08/25 0.25 | | | | 0.250000 | 31 Aug 2025 | | |
| | 2,000,000.000 | Local | 99.551549 | 1,991,030.98 | 90.871094 | 1,817,421.88 | -173,609.10 | 0.72 |
| | | Base | 99.551549 | 1,991,030.98 | 90.871094 | 1,817,421.88 | -173,609.10 | 0.72 |
| 91282CAK7 | US TREASURY N/B 09/23 0.125 | | | | 0.125000 | 15 Sep 2023 | | |
| | 2,000,000.000 | Local | 99.881048 | 1,997,620.96 | 96.605469 | 1,932,109.38 | -65,511.58 | 0.76 |
| | | Base | 99.881048 | 1,997,620.96 | 96.605469 | 1,932,109.38 | -65,511.58 | 0.76 |
| 91282CAM3 | US TREASURY N/B 09/25 0.25 | | | | 0.250000 | 30 Sep 2025 | | |
| | 2,000,000.000 | Local | 99.847882 | 1,996,957.63 | 90.683594 | 1,813,671.88 | -183,285.75 | 0.72 |
| | | Base | 99.847882 | 1,996,957.63 | 90.683594 | 1,813,671.88 | -183,285.75 | 0.72 |
| 91282CAN1 | US TREASURY N/B 09/22 0.125 | | | | 0.125000 | 30 Sep 2022 | | |
| | 5,000,000.000 | Local | 99.998526 | 4,999,926.30 | 99.830015 | 4,991,500.75 | -8,425.55 | 1.97 |
| | | Base | 99.998526 | 4,999,926.30 | 99.830015 | 4,991,500.75 | -8,425.55 | 1.97 |
| 91282CAP6 | US TREASURY N/B 10/23 0.125 | | | | 0.125000 | 15 Oct 2023 | | |
| | 2,000,000.000 | Local | 99.895079 | 1,997,901.58 | 96.359375 | 1,927,187.50 | -70,714.08 | 0.76 |
| | | Base | 99.895079 | 1,997,901.58 | 96.359375 | 1,927,187.50 | -70,714.08 | 0.76 |
| 91282CAR2 | US TREASURY N/B 10/22 0.125 | | | | 0.125000 | 31 Oct 2022 | | |
| | 2,000,000.000 | Local | 99.999601 | 1,999,992.01 | 99.582627 | 1,991,652.54 | -8,339.47 | 0.79 |
| | | Base | 99.999601 | 1,999,992.01 | 99.582627 | 1,991,652.54 | -8,339.47 | 0.79 |
| 91282CAS0 | US TREASURY FRN 10/22 VAR | | | | 2.591155 | 31 Oct 2022 | | |
| | 3,000,000.000 | Local | 99.999002 | 2,999,970.05 | 100.043588 | 3,001,307.64 | 1,337.59 | 1.18 |
| | | Base | 99.999002 | 2,999,970.05 | 100.043588 | 3,001,307.64 | 1,337.59 | 1.18 |
| 91282CAT8 | US TREASURY N/B 10/25 0.25 | | | | 0.250000 | 31 Oct 2025 | | |
| | 2,000,000.000 | Local | 99.365923 | 1,987,318.46 | 90.425781 | 1,808,515.62 | -178,802.84 | 0.71 |
| | | Base | 99.365923 | 1,987,318.46 | 90.425781 | 1,808,515.62 | -178,802.84 | 0.71 |
| 91282CAW1 | US TREASURY N/B 11/23 0.25 | | | | 0.250000 | 15 Nov 2023 | | |
| | 2,000,000.000 | Local | 100.004201 | 2,000,084.02 | 96.285156 | 1,925,703.12 | -74,380.90 | 0.76 |
| | | Base | 100.004201 | 2,000,084.02 | 96.285156 | 1,925,703.12 | -74,380.90 | 0.76 |
| 91282CAX9 | US TREASURY N/B 11/22 0.125 | | | | 0.125000 | 30 Nov 2022 | | |
| | 10,000,000.000 | Local | 99.993587 | 9,999,358.65 | 99.339699 | 9,933,969.90 | -65,388.75 | 3.92 |
| | | Base | 99.993587 | 9,999,358.65 | 99.339699 | 9,933,969.90 | -65,388.75 | 3.92 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 91282CAZ4 | US TREASURY N/B 11/25 0.375 | | | | 0.375000 | 30 Nov 2025 | | |
| | 2,000,000.000 | Local | 99.839985 | 1,996,799.70 | 90.542969 | 1,810,859.38 | -185,940.32 | 0.71 |
| | | Base | 99.839985 | 1,996,799.70 | 90.542969 | 1,810,859.38 | -185,940.32 | 0.71 |
| 91282CBA8 | US TREASURY N/B 12/23 0.125 | | | | 0.125000 | 15 Dec 2023 | | |
| | 2,000,000.000 | Local | 99.892230 | 1,997,844.60 | 95.867188 | 1,917,343.76 | -80,500.84 | 0.76 |
| | | Base | 99.892230 | 1,997,844.60 | 95.867188 | 1,917,343.76 | -80,500.84 | 0.76 |
| 91282CBC4 | US TREASURY N/B 12/25 0.375 | | | | 0.375000 | 31 Dec 2025 | | |
| | 2,000,000.000 | Local | 99.688312 | 1,993,766.23 | 90.339844 | 1,806,796.88 | -186,969.35 | 0.71 |
| | | Base | 99.688312 | 1,993,766.23 | 90.339844 | 1,806,796.88 | -186,969.35 | 0.71 |
| 91282CBD2 | US TREASURY N/B 12/22 0.125 | | | | 0.125000 | 31 Dec 2022 | | |
| | 12,000,000.000 | Local | 99.994147 | 11,999,297.64 | 99.043392 | 11,885,207.04 | -114,090.60 | 4.69 |
| | | Base | 99.994147 | 11,999,297.64 | 99.043392 | 11,885,207.04 | -114,090.60 | 4.69 |
| 91282CBE0 | US TREASURY N/B 01/24 0.125 | | | | 0.125000 | 15 Jan 2024 | | |
| | 2,000,000.000 | Local | 99.855091 | 1,997,101.81 | 95.566406 | 1,911,328.12 | -85,773.69 | 0.75 |
| | | Base | 99.855091 | 1,997,101.81 | 95.566406 | 1,911,328.12 | -85,773.69 | 0.75 |
| 91282CBG5 | US TREASURY N/B 01/23 0.125 | | | | 0.125000 | 31 Jan 2023 | | |
| | 5,000,000.000 | Local | 99.975874 | 4,998,793.69 | 98.757812 | 4,937,890.60 | -60,903.09 | 1.95 |
| | | Base | 99.975874 | 4,998,793.69 | 98.757812 | 4,937,890.60 | -60,903.09 | 1.95 |
| 91282CBH3 | US TREASURY N/B 01/26 0.375 | | | | 0.375000 | 31 Jan 2026 | | |
| | 2,000,000.000 | Local | 99.726636 | 1,994,532.72 | 90.105469 | 1,802,109.38 | -192,423.34 | 0.71 |
| | | Base | 99.726636 | 1,994,532.72 | 90.105469 | 1,802,109.38 | -192,423.34 | 0.71 |
| 91282CBK6 | US TREASURY FRN 01/23 VAR | | | | 2.950120 | 31 Jan 2023 | | |
| | 2,000,000.000 | Local | 99.997892 | 1,999,957.84 | 100.089793 | 2,001,795.86 | 1,838.02 | 0.79 |
| | | Base | 99.997892 | 1,999,957.84 | 100.089793 | 2,001,795.86 | 1,838.02 | 0.79 |
| 91282CBM2 | US TREASURY N/B 02/24 0.125 | | | | 0.125000 | 15 Feb 2024 | | |
| | 2,000,000.000 | Local | 99.868810 | 1,997,376.20 | 95.304688 | 1,906,093.76 | -91,282.44 | 0.75 |
| | | Base | 99.868810 | 1,997,376.20 | 95.304688 | 1,906,093.76 | -91,282.44 | 0.75 |
| 91282CBN0 | US TREASURY N/B 02/23 0.125 | | | | 0.125000 | 28 Feb 2023 | | |
| | 5,000,000.000 | Local | 99.988117 | 4,999,405.86 | 98.484375 | 4,924,218.75 | -75,187.11 | 1.94 |
| | | Base | 99.988117 | 4,999,405.86 | 98.484375 | 4,924,218.75 | -75,187.11 | 1.94 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 91282CBQ3 | US TREASURY N/B 02/26 0.5 | | | | | 0.500000 | 28 Feb 2026 | | |
| | | Local | 2,000,000.000 | 99.719736 | 1,994,394.71 | 90.308594 | 1,806,171.88 | -188,222.83 | 0.71 |
| | | Base | | 99.719736 | 1,994,394.71 | 90.308594 | 1,806,171.88 | -188,222.83 | 0.71 |
| 91282CBR1 | US TREASURY N/B 03/24 0.25 | | | | | 0.250000 | 15 Mar 2024 | | |
| | | Local | 2,000,000.000 | 99.849922 | 1,996,998.44 | 95.214844 | 1,904,296.88 | -92,701.56 | 0.75 |
| | | Base | | 99.849922 | 1,996,998.44 | 95.214844 | 1,904,296.88 | -92,701.56 | 0.75 |
| 91282CBT7 | US TREASURY N/B 03/26 0.75 | | | | | 0.750000 | 31 Mar 2026 | | |
| | | Local | 2,000,000.000 | 99.390141 | 1,987,802.82 | 90.968750 | 1,819,375.00 | -168,427.82 | 0.72 |
| | | Base | | 99.390141 | 1,987,802.82 | 90.968750 | 1,819,375.00 | -168,427.82 | 0.72 |
| 91282CBU4 | US TREASURY N/B 03/23 0.125 | | | | | 0.125000 | 31 Mar 2023 | | |
| | | Local | 3,000,000.000 | 99.978078 | 2,999,342.33 | 98.222656 | 2,946,679.68 | -52,662.65 | 1.16 |
| | | Base | | 99.978078 | 2,999,342.33 | 98.222656 | 2,946,679.68 | -52,662.65 | 1.16 |
| 91282CBX8 | US TREASURY N/B 04/23 0.125 | | | | | 0.125000 | 30 Apr 2023 | | |
| | | Local | 4,000,000.000 | 99.953835 | 3,998,153.40 | 97.906250 | 3,916,250.00 | -81,903.40 | 1.55 |
| | | Base | | 99.953835 | 3,998,153.40 | 97.906250 | 3,916,250.00 | -81,903.40 | 1.55 |
| 91282CCD1 | US TREASURY N/B 05/23 0.125 | | | | | 0.125000 | 31 May 2023 | | |
| | | Local | 3,000,000.000 | 99.983946 | 2,999,518.37 | 97.625000 | 2,928,750.00 | -70,768.37 | 1.16 |
| | | Base | | 99.983946 | 2,999,518.37 | 97.625000 | 2,928,750.00 | -70,768.37 | 1.16 |
| 91282CCK5 | US TREASURY N/B 06/23 0.125 | | | | | 0.125000 | 30 Jun 2023 | | |
| | | Local | 2,000,000.000 | 98.227964 | 1,964,559.28 | 97.324219 | 1,946,484.38 | -18,074.90 | 0.77 |
| | | Base | | 98.227964 | 1,964,559.28 | 97.324219 | 1,946,484.38 | -18,074.90 | 0.77 |
| 91282CCU3 | US TREASURY N/B 08/23 0.125 | | | | | 0.125000 | 31 Aug 2023 | | |
| | | Local | 2,000,000.000 | 99.913856 | 1,998,277.11 | 96.714844 | 1,934,296.88 | -63,980.23 | 0.76 |
| | | Base | | 99.913856 | 1,998,277.11 | 96.714844 | 1,934,296.88 | -63,980.23 | 0.76 |
| 91282CCX7 | US TREASURY N/B 09/24 0.375 | | | | | 0.375000 | 15 Sep 2024 | | |
| | | Local | 2,000,000.000 | 99.848019 | 1,996,960.38 | 93.980469 | 1,879,609.38 | -117,351.00 | 0.74 |
| | | Base | | 99.848019 | 1,996,960.38 | 93.980469 | 1,879,609.38 | -117,351.00 | 0.74 |
| 91282CDA6 | US TREASURY N/B 09/23 0.25 | | | | | 0.250000 | 30 Sep 2023 | | |
| | | Local | 3,000,000.000 | 99.948320 | 2,998,449.59 | 96.632812 | 2,898,984.36 | -99,465.23 | 1.14 |
| | | Base | | 99.948320 | 2,998,449.59 | 96.632812 | 2,898,984.36 | -99,465.23 | 1.14 |



& 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 |
|---|---|---|---|---|---|---|---|---|
| 91282CDE8 | US TREASURY FRN 10/23 VAR | | | | 2.936120 | 31 Oct 2023 | | |
| | 3,000,000.000 | Local | 99.945828 | 2,998,374.84 | 100.077677 | 3,002,330.31 | 3,955.47 | 1.18 |
| | | Base | 99.945828 | 2,998,374.84 | 100.077677 | 3,002,330.31 | 3,955.47 | 1.18 |
| 91282CDM0 | US TREASURY N/B 11/23 0.5 | | | | 0.500000 | 30 Nov 2023 | | |
| | 2,000,000.000 | Local | 97.859593 | 1,957,191.85 | 96.437500 | 1,928,750.00 | -28,441.85 | 0.76 |
| | | Base | 97.859593 | 1,957,191.85 | 96.437500 | 1,928,750.00 | -28,441.85 | 0.76 |
| 91282CDR9 | US TREASURY N/B 12/23 0.75 | | | | 0.750000 | 31 Dec 2023 | | |
| | 2,000,000.000 | Local | 97.491612 | 1,949,832.24 | 96.492188 | 1,929,843.76 | -19,988.48 | 0.76 |
| | | Base | 97.491612 | 1,949,832.24 | 96.492188 | 1,929,843.76 | -19,988.48 | 0.76 |
| 91282CEG2 | US TREASURY N/B 03/24 2.25 | | | | 2.250000 | 31 Mar 2024 | | |
| | 2,000,000.000 | Local | 99.808957 | 1,996,179.14 | 98.113281 | 1,962,265.62 | -33,913.52 | 0.77 |
| | | Base | 99.808957 | 1,996,179.14 | 98.113281 | 1,962,265.62 | -33,913.52 | 0.77 |
| 91282CEK3 | US TREASURY N/B 04/24 2.5 | | | | 2.500000 | 30 Apr 2024 | | |
| | 2,000,000.000 | Local | 98.740989 | 1,974,819.77 | 98.457031 | 1,969,140.62 | -5,679.15 | 0.78 |
| | | Base | 98.740989 | 1,974,819.77 | 98.457031 | 1,969,140.62 | -5,679.15 | 0.78 |
| 91282CEL1 | US TREASURY FRN 04/24 VAR | | | | 2.461155 | 30 Apr 2024 | | |
| | 2,000,000.000 | Local | 99.974835 | 1,999,496.69 | 99.784373 | 1,995,687.46 | -3,809.23 | 0.79 |
| | | Base | 99.974835 | 1,999,496.69 | 99.784373 | 1,995,687.46 | -3,809.23 | 0.79 |
| 91282CER8 | US TREASURY N/B 05/24 2.5 | | | | 2.500000 | 31 May 2024 | | |
| | 3,000,000.000 | Local | 99.521961 | 2,985,658.84 | 98.386719 | 2,951,601.57 | -34,057.27 | 1.16 |
| | | Base | 99.521961 | 2,985,658.84 | 98.386719 | 2,951,601.57 | -34,057.27 | 1.16 |
| 91282CEX5 | US TREASURY N/B 06/24 3 | | | | 3.000000 | 30 Jun 2024 | | |
| | 2,000,000.000 | Local | 99.557788 | 1,991,155.76 | 99.175781 | 1,983,515.62 | -7,640.14 | 0.78 |
| | | Base | 99.557788 | 1,991,155.76 | 99.175781 | 1,983,515.62 | -7,640.14 | 0.78 |
| 91282CFD8 | US TREASURY FRN 07/24 VAR | | | | 2.938120 | 31 Jul 2024 | | |
| | 3,000,000.000 | Local | 100.007509 | 3,000,225.26 | 99.867490 | 2,996,024.70 | -4,200.56 | 1.18 |
| | | Base | 100.007509 | 3,000,225.26 | 99.867490 | 2,996,024.70 | -4,200.56 | 1.18 |
| 91282CFG1 | US TREASURY N/B 08/24 3.25 | | | | 3.250000 | 31 Aug 2024 | | |
| | 2,000,000.000 | Local | 99.852397 | 1,997,047.93 | 99.617188 | 1,992,343.76 | -4,704.17 | 0.79 |
| | | Base | 99.852397 | 1,997,047.93 | 99.617188 | 1,992,343.76 | -4,704.17 | 0.79 |

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** | | | | | | | | | |
| | | 222,309,826.860 | Local | | 222,718,051.46 | | 214,966,874.40 | -7,751,177.06 | 84.81 |
| | Original Face: | 111,789,553.000 | Base | | 222,718,051.46 | | 214,966,874.40 | -7,751,177.06 | 84.81 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | 222,309,826.860 | Base | | 222,718,051.46 | | 214,966,874.40 | -7,751,177.06 | 84.81 |
| | Original Face: | 111,789,553.000 | | | | | | | |



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

STATE STREET.

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | |
| | | 260,952,983.300 | Base | 261,217,395.32 | | 253,458,914.86 | -7,758,480.46 | 100.00 |
| | Original Face: | 111,789,553.000 | | | | | | |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 2.156384 | 31 Dec 2030 | | |
| | | Local | 7,495,662.790 | 100.000000 | 7,495,662.79 | 100.000000 | 7,495,662.79 | 0.00 | 0.30 |
| | | Base | | 100.000000 | 7,495,662.79 | 100.000000 | 7,495,662.79 | 0.00 | 0.30 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 7,495,662.790 | | 7,495,662.79 | | 7,495,662.79 | 0.00 | 0.30 |
| | | Base | | | 7,495,662.79 | | 7,495,662.79 | 0.00 | 0.30 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 7,495,662.790 | | 7,495,662.79 | | 7,495,662.79 | 0.00 | 0.30 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 001055102 | AFLAC INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 44,118.000 | 22.742250 | 1,003,342.57 | 59.420000 | 2,621,491.56 | 1,618,148.99 | 0.10 |
| | | Base | | 22.742250 | 1,003,342.57 | 59.420000 | 2,621,491.56 | 1,618,148.99 | 0.10 |
| 00130H105 | AES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 49,616.000 | 19.701983 | 977,533.60 | 25.450000 | 1,262,727.20 | 285,193.60 | 0.05 |
| | | Base | | 19.701983 | 977,533.60 | 25.450000 | 1,262,727.20 | 285,193.60 | 0.05 |
| 00206R102 | AT+T INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 531,858.000 | 25.699585 | 13,668,530.10 | 17.540000 | 9,328,789.32 | -4,339,740.78 | 0.37 |
| | | Base | | 25.699585 | 13,668,530.10 | 17.540000 | 9,328,789.32 | -4,339,740.78 | 0.37 |
| 002824100 | ABBOTT LABORATORIES COMMON STOCK | | | | | | | | |
| | | Local | 130,081.000 | 37.828464 | 4,920,764.46 | 102.650000 | 13,352,814.65 | 8,432,050.19 | 0.53 |
| | | Base | | 37.828464 | 4,920,764.46 | 102.650000 | 13,352,814.65 | 8,432,050.19 | 0.53 |
| 00287Y109 | ABBVIE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 131,551.000 | 50.266255 | 6,612,576.11 | 134.460000 | 17,688,347.46 | 11,075,771.35 | 0.71 |
| | | Base | | 50.266255 | 6,612,576.11 | 134.460000 | 17,688,347.46 | 11,075,771.35 | 0.71 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 003654100 | ABIOMED INC COMMON STOCK USD.01 | | | | | | | |
| | 3,385.000 | Local | 358.763586 | 1,214,414.74 | 259.280000 | 877,662.80 | -336,751.94 | 0.04 |
| | | Base | 358.763586 | 1,214,414.74 | 259.280000 | 877,662.80 | -336,751.94 | 0.04 |
| 00507V109 | ACTIVISION BLIZZARD INC COMMON STOCK USD.000001 | | | | | | | |
| | 58,087.000 | Local | 41.920780 | 2,435,052.32 | 78.490000 | 4,559,248.63 | 2,124,196.31 | 0.18 |
| | | Base | 41.920780 | 2,435,052.32 | 78.490000 | 4,559,248.63 | 2,124,196.31 | 0.18 |
| 00724F101 | ADOBE INC COMMON STOCK USD.0001 | | | | | | | |
| | 35,103.000 | Local | 82.476659 | 2,895,178.17 | 373.440000 | 13,108,864.32 | 10,213,686.15 | 0.52 |
| | | Base | 82.476659 | 2,895,178.17 | 373.440000 | 13,108,864.32 | 10,213,686.15 | 0.52 |
| 00751Y106 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | | | | | | | |
| | 4,547.000 | Local | 159.336848 | 724,504.65 | 168.640000 | 766,806.08 | 42,301.43 | 0.03 |
| | | Base | 159.336848 | 724,504.65 | 168.640000 | 766,806.08 | 42,301.43 | 0.03 |
| 007903107 | ADVANCED MICRO DEVICES COMMON STOCK USD.01 | | | | | | | |
| | 120,639.000 | Local | 28.863800 | 3,482,099.94 | 84.870000 | 10,238,631.93 | 6,756,531.99 | 0.41 |
| | | Base | 28.863800 | 3,482,099.94 | 84.870000 | 10,238,631.93 | 6,756,531.99 | 0.41 |
| 00846U101 | AGILENT TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | |
| | 22,296.000 | Local | 40.088127 | 893,804.88 | 128.250000 | 2,859,462.00 | 1,965,657.12 | 0.11 |
| | | Base | 40.088127 | 893,804.88 | 128.250000 | 2,859,462.00 | 1,965,657.12 | 0.11 |
| 009158106 | AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0 | | | | | | | |
| | 16,476.000 | Local | 96.575906 | 1,591,184.63 | 252.450000 | 4,159,366.20 | 2,568,181.57 | 0.17 |
| | | Base | 96.575906 | 1,591,184.63 | 252.450000 | 4,159,366.20 | 2,568,181.57 | 0.17 |
| 00971T101 | AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | |
| | 11,910.000 | Local | 51.215301 | 609,974.24 | 90.280000 | 1,075,234.80 | 465,260.56 | 0.04 |
| | | Base | 51.215301 | 609,974.24 | 90.280000 | 1,075,234.80 | 465,260.56 | 0.04 |
| 011659109 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 9,367.000 | Local | 62.807229 | 588,315.31 | 43.560000 | 408,026.52 | -180,288.79 | 0.02 |
| | | Base | 62.807229 | 588,315.31 | 43.560000 | 408,026.52 | -180,288.79 | 0.02 |
| 012653101 | ALBEMARLE CORP COMMON STOCK USD.01 | | | | | | | |
| | 8,700.000 | Local | 99.663087 | 867,068.86 | 267.960000 | 2,331,252.00 | 1,464,183.14 | 0.09 |
| | | Base | 99.663087 | 867,068.86 | 267.960000 | 2,331,252.00 | 1,464,183.14 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 015271109 | ALEXANDRIA REAL ESTATE EQUIT REIT USD.01 | | | | | | | | |
| | | Local | 11,055.000 | 137.313604 | 1,518,001.89 | 153.400000 | 1,695,837.00 | 177,835.11 | 0.07 |
| | | Base | | 137.313604 | 1,518,001.89 | 153.400000 | 1,695,837.00 | 177,835.11 | 0.07 |
| 016255101 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 5,456.000 | 186.474573 | 1,017,405.27 | 243.700000 | 1,329,627.20 | 312,221.93 | 0.05 |
| | | Base | | 186.474573 | 1,017,405.27 | 243.700000 | 1,329,627.20 | 312,221.93 | 0.05 |
| 018802108 | ALLIANT ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,633.000 | 42.577932 | 793,354.60 | 61.040000 | 1,137,358.32 | 344,003.72 | 0.05 |
| | | Base | | 42.577932 | 793,354.60 | 61.040000 | 1,137,358.32 | 344,003.72 | 0.05 |
| 020002101 | ALLSTATE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,473.000 | 47.659388 | 975,730.65 | 120.500000 | 2,466,996.50 | 1,491,265.85 | 0.10 |
| | | Base | | 47.659388 | 975,730.65 | 120.500000 | 2,466,996.50 | 1,491,265.85 | 0.10 |
| 02079K107 | ALPHABET INC CL C COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 410,600.000 | 25.547365 | 10,489,748.09 | 109.150000 | 44,816,990.00 | 34,327,241.91 | 1.79 |
| | | Base | | 25.547365 | 10,489,748.09 | 109.150000 | 44,816,990.00 | 34,327,241.91 | 1.79 |
| 02079K305 | ALPHABET INC CL A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 447,800.000 | 26.416674 | 11,829,386.84 | 108.220000 | 48,460,916.00 | 36,631,529.16 | 1.93 |
| | | Base | | 26.416674 | 11,829,386.84 | 108.220000 | 48,460,916.00 | 36,631,529.16 | 1.93 |
| 02209S103 | ALTRIA GROUP INC COMMON STOCK USD.333 | | | | | | | | |
| | | Local | 134,787.000 | 22.244687 | 2,998,294.62 | 45.120000 | 6,081,589.44 | 3,083,294.82 | 0.24 |
| | | Base | | 22.244687 | 2,998,294.62 | 45.120000 | 6,081,589.44 | 3,083,294.82 | 0.24 |
| 023135106 | AMAZON.COM INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 650,952.000 | 30.106147 | 19,597,656.76 | 126.770000 | 82,521,185.04 | 62,923,528.28 | 3.29 |
| | | Base | | 30.106147 | 19,597,656.76 | 126.770000 | 82,521,185.04 | 62,923,528.28 | 3.29 |
| 023608102 | AMEREN CORPORATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,184.000 | 47.527301 | 911,763.75 | 92.620000 | 1,776,822.08 | 865,058.33 | 0.07 |
| | | Base | | 47.527301 | 911,763.75 | 92.620000 | 1,776,822.08 | 865,058.33 | 0.07 |
| 02376R102 | AMERICAN AIRLINES GROUP INC COMMON STOCK | | | | | | | | |
| | | Local | 48,253.000 | 20.313249 | 980,175.18 | 12.990000 | 626,806.47 | -353,368.71 | 0.03 |
| | | Base | | 20.313249 | 980,175.18 | 12.990000 | 626,806.47 | -353,368.71 | 0.03 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 025537101 | AMERICAN ELECTRIC POWER COMMON STOCK USD6.5 | | | | | | | | |
| | | Local | 38,152.000 | 47.249691 | 1,802,670.21 | 100.200000 | 3,822,830.40 | 2,020,160.19 | 0.15 |
| | | Base | | 47.249691 | 1,802,670.21 | 100.200000 | 3,822,830.40 | 2,020,160.19 | 0.15 |
| 025816109 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 45,409.000 | 54.301226 | 2,465,764.37 | 152.000000 | 6,902,168.00 | 4,436,403.63 | 0.28 |
| | | Base | | 54.301226 | 2,465,764.37 | 152.000000 | 6,902,168.00 | 4,436,403.63 | 0.28 |
| 026874784 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 58,977.000 | 99.534578 | 5,870,250.83 | 51.750000 | 3,052,059.75 | -2,818,191.08 | 0.12 |
| | | Base | | 99.534578 | 5,870,250.83 | 51.750000 | 3,052,059.75 | -2,818,191.08 | 0.12 |
| 03027X100 | AMERICAN TOWER CORP REIT USD.01 | | | | | | | | |
| | | Local | 34,523.000 | 90.467900 | 3,123,223.32 | 254.050000 | 8,770,568.15 | 5,647,344.83 | 0.35 |
| | | Base | | 90.467900 | 3,123,223.32 | 254.050000 | 8,770,568.15 | 5,647,344.83 | 0.35 |
| 030420103 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,502.000 | 78.478492 | 1,059,616.60 | 148.450000 | 2,004,371.90 | 944,755.30 | 0.08 |
| | | Base | | 78.478492 | 1,059,616.60 | 148.450000 | 2,004,371.90 | 944,755.30 | 0.08 |
| 03073E105 | AMERISOURCEBERGEN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,228.000 | 41.117202 | 461,663.94 | 146.560000 | 1,645,575.68 | 1,183,911.74 | 0.07 |
| | | Base | | 41.117202 | 461,663.94 | 146.560000 | 1,645,575.68 | 1,183,911.74 | 0.07 |
| 03076C106 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,182.000 | 56.159917 | 459,500.44 | 268.010000 | 2,192,857.82 | 1,733,357.38 | 0.09 |
| | | Base | | 56.159917 | 459,500.44 | 268.010000 | 2,192,857.82 | 1,733,357.38 | 0.09 |
| 031100100 | AMETEK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,154.000 | 55.162842 | 946,263.40 | 120.160000 | 2,061,224.64 | 1,114,961.24 | 0.08 |
| | | Base | | 55.162842 | 946,263.40 | 120.160000 | 2,061,224.64 | 1,114,961.24 | 0.08 |
| 031162100 | AMGEN INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 39,687.000 | 83.883391 | 3,329,080.14 | 240.300000 | 9,536,786.10 | 6,207,705.96 | 0.38 |
| | | Base | | 83.883391 | 3,329,080.14 | 240.300000 | 9,536,786.10 | 6,207,705.96 | 0.38 |
| 032095101 | AMPHENOL CORP CL A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 44,362.000 | 17.723282 | 786,240.23 | 73.530000 | 3,261,937.86 | 2,475,697.63 | 0.13 |
| | | Base | | 17.723282 | 786,240.23 | 73.530000 | 3,261,937.86 | 2,475,697.63 | 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 |
|---|---|---|---|---|---|---|---|---|
| 032654105 | ANALOG DEVICES INC COMMON STOCK USD.167 | | | | | | | |
| | 38,958.000 | Local | 69.954275 | 2,725,278.65 | 151.530000 | 5,903,305.74 | 3,178,027.09 | 0.24 |
| | | Base | 69.954275 | 2,725,278.65 | 151.530000 | 5,903,305.74 | 3,178,027.09 | 0.24 |
| 03662Q105 | ANSYS INC COMMON STOCK USD.01 | | | | | | | |
| | 6,476.000 | Local | 149.141280 | 965,838.93 | 248.300000 | 1,607,990.80 | 642,151.87 | 0.06 |
| | | Base | 149.141280 | 965,838.93 | 248.300000 | 1,607,990.80 | 642,151.87 | 0.06 |
| 036752103 | ELEVANCE HEALTH INC COMMON STOCK USD.01 | | | | | | | |
| | 17,947.000 | Local | 99.299634 | 1,782,130.54 | 485.110000 | 8,706,269.17 | 6,924,138.63 | 0.35 |
| | | Base | 99.299634 | 1,782,130.54 | 485.110000 | 8,706,269.17 | 6,924,138.63 | 0.35 |
| 03743Q108 | APA CORP COMMON STOCK USD.625 | | | | | | | |
| | 25,129.000 | Local | 61.454940 | 1,544,301.18 | 39.110000 | 982,795.19 | -561,505.99 | 0.04 |
| | | Base | 61.454940 | 1,544,301.18 | 39.110000 | 982,795.19 | -561,505.99 | 0.04 |
| 037833100 | APPLE INC COMMON STOCK USD.00001 | | | | | | | |
| | 1,144,645.000 | Local | 17.550826 | 20,089,465.27 | 157.220000 | 179,961,086.90 | 159,871,621.63 | 7.18 |
| | | Base | 17.550826 | 20,089,465.27 | 157.220000 | 179,961,086.90 | 159,871,621.63 | 7.18 |
| 038222105 | APPLIED MATERIALS INC COMMON STOCK USD.01 | | | | | | | |
| | 65,763.000 | Local | 28.867141 | 1,898,389.82 | 94.070000 | 6,186,325.41 | 4,287,935.59 | 0.25 |
| | | Base | 28.867141 | 1,898,389.82 | 94.070000 | 6,186,325.41 | 4,287,935.59 | 0.25 |
| 039483102 | ARCHER DANIELS MIDLAND CO COMMON STOCK | | | | | | | |
| | 41,891.000 | Local | 29.538749 | 1,237,407.74 | 87.890000 | 3,681,799.99 | 2,444,392.25 | 0.15 |
| | | Base | 29.538749 | 1,237,407.74 | 87.890000 | 3,681,799.99 | 2,444,392.25 | 0.15 |
| 040413106 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | | | | | | | |
| | 17,254.000 | Local | 75.319694 | 1,299,566.00 | 119.880000 | 2,068,409.52 | 768,843.52 | 0.08 |
| | | Base | 75.319694 | 1,299,566.00 | 119.880000 | 2,068,409.52 | 768,843.52 | 0.08 |
| 04621X108 | ASSURANT INC COMMON STOCK USD.01 | | | | | | | |
| | 4,028.000 | Local | 74.572659 | 300,378.67 | 158.490000 | 638,397.72 | 338,019.05 | 0.03 |
| | | Base | 74.572659 | 300,378.67 | 158.490000 | 638,397.72 | 338,019.05 | 0.03 |
| 049560105 | ATMOS ENERGY CORP COMMON STOCK | | | | | | | |
| | 10,327.000 | Local | 99.146148 | 1,023,882.27 | 113.380000 | 1,170,875.26 | 146,992.99 | 0.05 |
| | | Base | 99.146148 | 1,023,882.27 | 113.380000 | 1,170,875.26 | 146,992.99 | 0.05 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 052769106 | AUTODESK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,195.000 | 64.235775 | 1,040,298.38 | 201.740000 | 3,267,179.30 | 2,226,880.92 | 0.13 |
| | | Base | | 64.235775 | 1,040,298.38 | 201.740000 | 3,267,179.30 | 2,226,880.92 | 0.13 |
| 053015103 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 31,100.000 | 55.940693 | 1,739,755.54 | 244.410000 | 7,601,151.00 | 5,861,395.46 | 0.30 |
| | | Base | | 55.940693 | 1,739,755.54 | 244.410000 | 7,601,151.00 | 5,861,395.46 | 0.30 |
| 053332102 | AUTOZONE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 1,475.000 | 337.795600 | 498,248.51 | 2,119.210000 | 3,125,834.75 | 2,627,586.24 | 0.12 |
| | | Base | | 337.795600 | 498,248.51 | 2,119.210000 | 3,125,834.75 | 2,627,586.24 | 0.12 |
| 053484101 | AVALONBAY COMMUNITIES INC REIT USD.01 | | | | | | | | |
| | | Local | 10,387.000 | 142.121989 | 1,476,221.10 | 200.910000 | 2,086,852.17 | 610,631.07 | 0.08 |
| | | Base | | 142.121989 | 1,476,221.10 | 200.910000 | 2,086,852.17 | 610,631.07 | 0.08 |
| 053611109 | AVERY DENNISON CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 6,071.000 | 62.087750 | 376,934.73 | 183.620000 | 1,114,757.02 | 737,822.29 | 0.04 |
| | | Base | | 62.087750 | 376,934.73 | 183.620000 | 1,114,757.02 | 737,822.29 | 0.04 |
| 05722G100 | BAKER HUGHES CO COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 69,629.000 | 36.801792 | 2,562,471.95 | 25.260000 | 1,758,828.54 | -803,643.41 | 0.07 |
| | | Base | | 36.801792 | 2,562,471.95 | 25.260000 | 1,758,828.54 | -803,643.41 | 0.07 |
| 058498106 | BALL CORP COMMON STOCK | | | | | | | | |
| | | Local | 23,758.000 | 23.296349 | 553,474.66 | 55.810000 | 1,325,933.98 | 772,459.32 | 0.05 |
| | | Base | | 23.296349 | 553,474.66 | 55.810000 | 1,325,933.98 | 772,459.32 | 0.05 |
| 060505104 | BANK OF AMERICA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 527,803.000 | 24.760988 | 13,068,923.83 | 33.610000 | 17,739,458.83 | 4,670,535.00 | 0.71 |
| | | Base | | 24.760988 | 13,068,923.83 | 33.610000 | 17,739,458.83 | 4,670,535.00 | 0.71 |
| 064058100 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 55,327.000 | 36.505774 | 2,019,754.97 | 41.530000 | 2,297,730.31 | 277,975.34 | 0.09 |
| | | Base | | 36.505774 | 2,019,754.97 | 41.530000 | 2,297,730.31 | 277,975.34 | 0.09 |
| 070830104 | BATH + BODY WORKS INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 17,718.000 | 30.109640 | 533,482.60 | 37.330000 | 661,412.94 | 127,930.34 | 0.03 |
| | | Base | | 30.109640 | 533,482.60 | 37.330000 | 661,412.94 | 127,930.34 | 0.03 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 071813109 | BAXTER INTERNATIONAL INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 37,483.000 | 38.700974 | 1,450,628.59 | 57.460000 | 2,153,773.18 | 703,144.59 | 0.09 |
| | | Base | | 38.700974 | 1,450,628.59 | 57.460000 | 2,153,773.18 | 703,144.59 | 0.09 |
| 075887109 | BECTON DICKINSON AND CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 21,178.000 | 145.781239 | 3,087,355.09 | 252.420000 | 5,345,750.76 | 2,258,395.67 | 0.21 |
| | | Base | | 145.781239 | 3,087,355.09 | 252.420000 | 5,345,750.76 | 2,258,395.67 | 0.21 |
| 084423102 | WR BERKLEY CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 15,593.000 | 47.046166 | 733,590.87 | 64.800000 | 1,010,426.40 | 276,835.53 | 0.04 |
| | | Base | | 47.046166 | 733,590.87 | 64.800000 | 1,010,426.40 | 276,835.53 | 0.04 |
| 084670702 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033 | | | | | | | | |
| | | Local | 134,503.000 | 108.073729 | 14,536,240.72 | 280.800000 | 37,768,442.40 | 23,232,201.68 | 1.51 |
| | | Base | | 108.073729 | 14,536,240.72 | 280.800000 | 37,768,442.40 | 23,232,201.68 | 1.51 |
| 086516101 | BEST BUY CO INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 15,076.000 | 38.062189 | 573,825.56 | 70.690000 | 1,065,722.44 | 491,896.88 | 0.04 |
| | | Base | | 38.062189 | 573,825.56 | 70.690000 | 1,065,722.44 | 491,896.88 | 0.04 |
| 090572207 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 1,708.000 | 467.441651 | 798,390.34 | 485.040000 | 828,448.32 | 30,057.98 | 0.03 |
| | | Base | | 467.441651 | 798,390.34 | 485.040000 | 828,448.32 | 30,057.98 | 0.03 |
| 09062X103 | BIOGEN INC COMMON STOCK USD.0005 | | | | | | | | |
| | | Local | 11,137.000 | 114.400193 | 1,274,074.95 | 195.380000 | 2,175,947.06 | 901,872.11 | 0.09 |
| | | Base | | 114.400193 | 1,274,074.95 | 195.380000 | 2,175,947.06 | 901,872.11 | 0.09 |
| 09073M104 | BIO TECHNE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 2,914.000 | 503.155824 | 1,466,196.07 | 331.810000 | 966,894.34 | -499,301.73 | 0.04 |
| | | Base | | 503.155824 | 1,466,196.07 | 331.810000 | 966,894.34 | -499,301.73 | 0.04 |
| 09247X101 | BLACKROCK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,580.000 | 326.879785 | 3,458,388.13 | 666.390000 | 7,050,406.20 | 3,592,018.07 | 0.28 |
| | | Base | | 326.879785 | 3,458,388.13 | 666.390000 | 7,050,406.20 | 3,592,018.07 | 0.28 |
| 097023105 | BOEING CO/THE COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 41,316.000 | 93.138128 | 3,848,094.89 | 160.250000 | 6,620,889.00 | 2,772,794.11 | 0.26 |
| | | Base | | 93.138128 | 3,848,094.89 | 160.250000 | 6,620,889.00 | 2,772,794.11 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 09857L108 | BOOKING HOLDINGS INC COMMON STOCK USD.008 | | | | | | | | |
| | | Local | 3,024.000 | 538.606515 | 1,628,746.10 | 1,875.810000 | 5,672,449.44 | 4,043,703.34 | 0.23 |
| | | Base | | 538.606515 | 1,628,746.10 | 1,875.810000 | 5,672,449.44 | 4,043,703.34 | 0.23 |
| 099724106 | BORGWARNER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,826.000 | 35.082920 | 625,388.14 | 37.700000 | 672,040.20 | 46,652.06 | 0.03 |
| | | Base | | 35.082920 | 625,388.14 | 37.700000 | 672,040.20 | 46,652.06 | 0.03 |
| 101121101 | BOSTON PROPERTIES INC REIT USD.01 | | | | | | | | |
| | | Local | 10,594.000 | 94.766430 | 1,003,955.56 | 79.430000 | 841,481.42 | -162,474.14 | 0.03 |
| | | Base | | 94.766430 | 1,003,955.56 | 79.430000 | 841,481.42 | -162,474.14 | 0.03 |
| 101137107 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 106,206.000 | 20.987999 | 2,229,051.43 | 40.310000 | 4,281,163.86 | 2,052,112.43 | 0.17 |
| | | Base | | 20.987999 | 2,229,051.43 | 40.310000 | 4,281,163.86 | 2,052,112.43 | 0.17 |
| 110122108 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 158,496.000 | 48.446658 | 7,678,601.54 | 67.410000 | 10,684,215.36 | 3,005,613.82 | 0.43 |
| | | Base | | 48.446658 | 7,678,601.54 | 67.410000 | 10,684,215.36 | 3,005,613.82 | 0.43 |
| 11133T103 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,709.000 | 118.308817 | 1,030,351.49 | 171.170000 | 1,490,719.53 | 460,368.04 | 0.06 |
| | | Base | | 118.308817 | 1,030,351.49 | 171.170000 | 1,490,719.53 | 460,368.04 | 0.06 |
| 11135F101 | BROADCOM INC COMMON STOCK | | | | | | | | |
| | | Local | 30,333.000 | 217.562748 | 6,599,330.83 | 499.110000 | 15,139,503.63 | 8,540,172.80 | 0.60 |
| | | Base | | 217.562748 | 6,599,330.83 | 499.110000 | 15,139,503.63 | 8,540,172.80 | 0.60 |
| 115236101 | BROWN + BROWN INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 18,285.000 | 57.592631 | 1,053,081.26 | 63.040000 | 1,152,686.40 | 99,605.14 | 0.05 |
| | | Base | | 57.592631 | 1,053,081.26 | 63.040000 | 1,152,686.40 | 99,605.14 | 0.05 |
| 115637209 | BROWN FORMAN CORP CLASS B COMMON STOCK USD.15 | | | | | | | | |
| | | Local | 13,579.000 | 30.052937 | 408,088.83 | 72.700000 | 987,193.30 | 579,104.47 | 0.04 |
| | | Base | | 30.052937 | 408,088.83 | 72.700000 | 987,193.30 | 579,104.47 | 0.04 |
| 12503M108 | CBOE GLOBAL MARKETS INC COMMON STOCK | | | | | | | | |
| | | Local | 7,889.000 | 86.892258 | 685,493.02 | 117.970000 | 930,665.33 | 245,172.31 | 0.04 |
| | | Base | | 86.892258 | 685,493.02 | 117.970000 | 930,665.33 | 245,172.31 | 0.04 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 12504L109 | CBRE GROUP INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,015.000 | 32.119884 | 803,478.89 | 78.960000 | 1,975,184.40 | 1,171,705.51 | 0.08 |
| | | Base | | 32.119884 | 803,478.89 | 78.960000 | 1,975,184.40 | 1,171,705.51 | 0.08 |
| 12514G108 | CDW CORP/DE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,038.000 | 123.728983 | 1,241,991.53 | 170.700000 | 1,713,486.60 | 471,495.07 | 0.07 |
| | | Base | | 123.728983 | 1,241,991.53 | 170.700000 | 1,713,486.60 | 471,495.07 | 0.07 |
| 125269100 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,528.000 | 31.183024 | 484,210.00 | 103.460000 | 1,606,526.88 | 1,122,316.88 | 0.06 |
| | | Base | | 31.183024 | 484,210.00 | 103.460000 | 1,606,526.88 | 1,122,316.88 | 0.06 |
| 12541W209 | C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 9,455.000 | 58.173320 | 550,028.74 | 114.150000 | 1,079,288.25 | 529,259.51 | 0.04 |
| | | Base | | 58.173320 | 550,028.74 | 114.150000 | 1,079,288.25 | 529,259.51 | 0.04 |
| 125523100 | CIGNA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,618.000 | 83.205992 | 1,965,159.12 | 283.450000 | 6,694,522.10 | 4,729,362.98 | 0.27 |
| | | Base | | 83.205992 | 1,965,159.12 | 283.450000 | 6,694,522.10 | 4,729,362.98 | 0.27 |
| 12572Q105 | CME GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,756.000 | 108.131333 | 2,893,161.94 | 195.610000 | 5,233,741.16 | 2,340,579.22 | 0.21 |
| | | Base | | 108.131333 | 2,893,161.94 | 195.610000 | 5,233,741.16 | 2,340,579.22 | 0.21 |
| 125896100 | CMS ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,600.000 | 27.557705 | 595,246.43 | 67.540000 | 1,458,864.00 | 863,617.57 | 0.06 |
| | | Base | | 27.557705 | 595,246.43 | 67.540000 | 1,458,864.00 | 863,617.57 | 0.06 |
| 126408103 | CSX CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 161,531.000 | 7.299098 | 1,179,030.62 | 31.650000 | 5,112,456.15 | 3,933,425.53 | 0.20 |
| | | Base | | 7.299098 | 1,179,030.62 | 31.650000 | 5,112,456.15 | 3,933,425.53 | 0.20 |
| 126650100 | CVS HEALTH CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 97,621.000 | 50.487949 | 4,928,684.09 | 98.150000 | 9,581,501.15 | 4,652,817.06 | 0.38 |
| | | Base | | 50.487949 | 4,928,684.09 | 98.150000 | 9,581,501.15 | 4,652,817.06 | 0.38 |
| 127097103 | COTERRA ENERGY INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 59,866.000 | 20.265492 | 1,213,213.95 | 30.910000 | 1,850,458.06 | 637,244.11 | 0.07 |
| | | Base | | 20.265492 | 1,213,213.95 | 30.910000 | 1,850,458.06 | 637,244.11 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 127387108 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,487.000 | 47.387418 | 970,826.03 | 173.770000 | 3,560,025.99 | 2,589,199.96 | 0.14 |
| | | Base | | 47.387418 | 970,826.03 | 173.770000 | 3,560,025.99 | 2,589,199.96 | 0.14 |
| 12769G100 | CAESARS ENTERTAINMENT INC COMMON STOCK | | | | | | | | |
| | | Local | 15,925.000 | 86.485632 | 1,377,283.69 | 43.120000 | 686,686.00 | -690,597.69 | 0.03 |
| | | Base | | 86.485632 | 1,377,283.69 | 43.120000 | 686,686.00 | -690,597.69 | 0.03 |
| 133131102 | CAMDEN PROPERTY TRUST REIT USD.01 | | | | | | | | |
| | | Local | 7,913.000 | 166.941999 | 1,321,012.04 | 128.510000 | 1,016,899.63 | -304,112.41 | 0.04 |
| | | Base | | 166.941999 | 1,321,012.04 | 128.510000 | 1,016,899.63 | -304,112.41 | 0.04 |
| 134429109 | CAMPBELL SOUP CO COMMON STOCK USD.0375 | | | | | | | | |
| | | Local | 15,017.000 | 39.762204 | 597,109.01 | 50.380000 | 756,556.46 | 159,447.45 | 0.03 |
| | | Base | | 39.762204 | 597,109.01 | 50.380000 | 756,556.46 | 159,447.45 | 0.03 |
| 14040H105 | CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,260.000 | 61.863478 | 1,810,125.37 | 105.820000 | 3,096,293.20 | 1,286,167.83 | 0.12 |
| | | Base | | 61.863478 | 1,810,125.37 | 105.820000 | 3,096,293.20 | 1,286,167.83 | 0.12 |
| 14149Y108 | CARDINAL HEALTH INC COMMON STOCK | | | | | | | | |
| | | Local | 20,277.000 | 43.894835 | 890,055.57 | 70.720000 | 1,433,989.44 | 543,933.87 | 0.06 |
| | | Base | | 43.894835 | 890,055.57 | 70.720000 | 1,433,989.44 | 543,933.87 | 0.06 |
| 143130102 | CARMAX INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 11,927.000 | 32.158580 | 383,555.38 | 88.440000 | 1,054,823.88 | 671,268.50 | 0.04 |
| | | Base | | 32.158580 | 383,555.38 | 88.440000 | 1,054,823.88 | 671,268.50 | 0.04 |
| 143658300 | CARNIVAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 72,663.000 | 25.226736 | 1,833,050.32 | 9.460000 | 687,391.98 | -1,145,658.34 | 0.03 |
| | | Base | | 25.226736 | 1,833,050.32 | 9.460000 | 687,391.98 | -1,145,658.34 | 0.03 |
| 14448C104 | CARRIER GLOBAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 63,018.000 | 15.174485 | 956,265.70 | 39.120000 | 2,465,264.16 | 1,508,998.46 | 0.10 |
| | | Base | | 15.174485 | 956,265.70 | 39.120000 | 2,465,264.16 | 1,508,998.46 | 0.10 |
| 148806102 | CATALENT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,314.000 | 87.614842 | 1,166,504.01 | 88.000000 | 1,171,632.00 | 5,127.99 | 0.05 |
| | | Base | | 87.614842 | 1,166,504.01 | 88.000000 | 1,171,632.00 | 5,127.99 | 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 |
|---|---|---|---|---|---|---|---|---|
| 149123101 | CATERPILLAR INC COMMON STOCK USD1.0 | | | | | | | |
| | 39,976.000 | Local | 74.768502 | 2,988,945.62 | 184.710000 | 7,383,966.96 | 4,395,021.34 | 0.29 |
| | | Base | 74.768502 | 2,988,945.62 | 184.710000 | 7,383,966.96 | 4,395,021.34 | 0.29 |
| 150870103 | CELANESE CORP COMMON STOCK USD.0001 | | | | | | | |
| | 8,062.000 | Local | 88.886651 | 716,604.18 | 110.860000 | 893,753.32 | 177,149.14 | 0.04 |
| | | Base | 88.886651 | 716,604.18 | 110.860000 | 893,753.32 | 177,149.14 | 0.04 |
| 15135B101 | CENTENE CORP COMMON STOCK USD.001 | | | | | | | |
| | 44,146.000 | Local | 53.658324 | 2,368,800.39 | 89.740000 | 3,961,662.04 | 1,592,861.65 | 0.16 |
| | | Base | 53.658324 | 2,368,800.39 | 89.740000 | 3,961,662.04 | 1,592,861.65 | 0.16 |
| 15189T107 | CENTERPOINT ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | 46,867.000 | Local | 21.352124 | 1,000,709.99 | 31.530000 | 1,477,716.51 | 477,006.52 | 0.06 |
| | | Base | 21.352124 | 1,000,709.99 | 31.530000 | 1,477,716.51 | 477,006.52 | 0.06 |
| 15677J108 | CERIDIAN HCM HOLDING INC COMMON STOCK USD.01 | | | | | | | |
| | 10,225.000 | Local | 112.021391 | 1,145,418.72 | 59.640000 | 609,819.00 | -535,599.72 | 0.02 |
| | | Base | 112.021391 | 1,145,418.72 | 59.640000 | 609,819.00 | -535,599.72 | 0.02 |
| 159864107 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | | | | | | | |
| | 3,774.000 | Local | 360.566675 | 1,360,778.63 | 205.250000 | 774,613.50 | -586,165.13 | 0.03 |
| | | Base | 360.566675 | 1,360,778.63 | 205.250000 | 774,613.50 | -586,165.13 | 0.03 |
| 16119P108 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | | | | | | | |
| | 8,605.000 | Local | 296.444087 | 2,550,901.37 | 412.630000 | 3,550,681.15 | 999,779.78 | 0.14 |
| | | Base | 296.444087 | 2,550,901.37 | 412.630000 | 3,550,681.15 | 999,779.78 | 0.14 |
| 166764100 | CHEVRON CORP COMMON STOCK USD.75 | | | | | | | |
| | 146,267.000 | Local | 81.508850 | 11,922,054.91 | 158.060000 | 23,118,962.02 | 11,196,907.11 | 0.92 |
| | | Base | 81.508850 | 11,922,054.91 | 158.060000 | 23,118,962.02 | 11,196,907.11 | 0.92 |
| 169656105 | CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01 | | | | | | | |
| | 2,082.000 | Local | 483.858180 | 1,007,392.73 | 1,596.800000 | 3,324,537.60 | 2,317,144.87 | 0.13 |
| | | Base | 483.858180 | 1,007,392.73 | 1,596.800000 | 3,324,537.60 | 2,317,144.87 | 0.13 |
| 171340102 | CHURCH + DWIGHT CO INC COMMON STOCK USD1.0 | | | | | | | |
| | 18,035.000 | Local | 48.947981 | 882,776.84 | 83.710000 | 1,509,709.85 | 626,933.01 | 0.06 |
| | | Base | 48.947981 | 882,776.84 | 83.710000 | 1,509,709.85 | 626,933.01 | 0.06 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 172062101 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | | | | | | | | |
| | | Local | 11,531.000 | 52.376058 | 603,948.32 | 96.960000 | 1,118,045.76 | 514,097.44 | 0.04 |
| | | Base | | 52.376058 | 603,948.32 | 96.960000 | 1,118,045.76 | 514,097.44 | 0.04 |
| 17275R102 | CISCO SYSTEMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 309,258.000 | 30.359874 | 9,389,034.04 | 44.720000 | 13,830,017.76 | 4,440,983.72 | 0.55 |
| | | Base | | 30.359874 | 9,389,034.04 | 44.720000 | 13,830,017.76 | 4,440,983.72 | 0.55 |
| 172908105 | CINTAS CORP COMMON STOCK | | | | | | | | |
| | | Local | 6,475.000 | 87.098868 | 563,965.17 | 406.840000 | 2,634,289.00 | 2,070,323.83 | 0.11 |
| | | Base | | 87.098868 | 563,965.17 | 406.840000 | 2,634,289.00 | 2,070,323.83 | 0.11 |
| 172967424 | CITIGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 144,562.000 | 78.761421 | 11,385,908.55 | 48.810000 | 7,056,071.22 | -4,329,837.33 | 0.28 |
| | | Base | | 78.761421 | 11,385,908.55 | 48.810000 | 7,056,071.22 | -4,329,837.33 | 0.28 |
| 174610105 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,507.000 | 24.653784 | 900,035.69 | 36.680000 | 1,339,076.76 | 439,041.07 | 0.05 |
| | | Base | | 24.653784 | 900,035.69 | 36.680000 | 1,339,076.76 | 439,041.07 | 0.05 |
| 177376100 | CITRIX SYSTEMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 9,286.000 | 54.440414 | 505,533.68 | 102.770000 | 954,322.22 | 448,788.54 | 0.04 |
| | | Base | | 54.440414 | 505,533.68 | 102.770000 | 954,322.22 | 448,788.54 | 0.04 |
| 189054109 | CLOROX COMPANY COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 9,143.000 | 74.361570 | 679,887.83 | 144.340000 | 1,319,700.62 | 639,812.79 | 0.05 |
| | | Base | | 74.361570 | 679,887.83 | 144.340000 | 1,319,700.62 | 639,812.79 | 0.05 |
| 191216100 | COCA COLA CO/THE COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 289,853.000 | 32.733162 | 9,487,805.12 | 61.710000 | 17,886,828.63 | 8,399,023.51 | 0.71 |
| | | Base | | 32.733162 | 9,487,805.12 | 61.710000 | 17,886,828.63 | 8,399,023.51 | 0.71 |
| 192446102 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,798.000 | 29.741699 | 1,153,918.42 | 63.170000 | 2,450,869.66 | 1,296,951.24 | 0.10 |
| | | Base | | 29.741699 | 1,153,918.42 | 63.170000 | 2,450,869.66 | 1,296,951.24 | 0.10 |
| 194162103 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 62,253.000 | 40.110975 | 2,497,028.53 | 78.210000 | 4,868,807.13 | 2,371,778.60 | 0.19 |
| | | Base | | 40.110975 | 2,497,028.53 | 78.210000 | 4,868,807.13 | 2,371,778.60 | 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 |
|---|---|---|---|---|---|---|---|---|
| 20030N101 | COMCAST CORP CLASS A COMMON STOCK USD.01 | | | | | | | |
| | 332,129.000 | Local | 18.474298 | 6,135,850.23 | 36.190000 | 12,019,748.51 | 5,883,898.28 | 0.48 |
| | | Base | 18.474298 | 6,135,850.23 | 36.190000 | 12,019,748.51 | 5,883,898.28 | 0.48 |
| 200340107 | COMERICA INC COMMON STOCK USD5.0 | | | | | | | |
| | 9,734.000 | Local | 47.645856 | 463,784.76 | 80.300000 | 781,640.20 | 317,855.44 | 0.03 |
| | | Base | 47.645856 | 463,784.76 | 80.300000 | 781,640.20 | 317,855.44 | 0.03 |
| 205887102 | CONAGRA BRANDS INC COMMON STOCK USD5.0 | | | | | | | |
| | 35,650.000 | Local | 23.438027 | 835,565.67 | 34.380000 | 1,225,647.00 | 390,081.33 | 0.05 |
| | | Base | 23.438027 | 835,565.67 | 34.380000 | 1,225,647.00 | 390,081.33 | 0.05 |
| 20825C104 | CONOCOPHILLIPS COMMON STOCK USD.01 | | | | | | | |
| | 96,094.000 | Local | 49.773293 | 4,782,914.85 | 109.450000 | 10,517,488.30 | 5,734,573.45 | 0.42 |
| | | Base | 49.773293 | 4,782,914.85 | 109.450000 | 10,517,488.30 | 5,734,573.45 | 0.42 |
| 209115104 | CONSOLIDATED EDISON INC COMMON STOCK USD.1 | | | | | | | |
| | 26,375.000 | Local | 57.681564 | 1,521,351.26 | 97.740000 | 2,577,892.50 | 1,056,541.24 | 0.10 |
| | | Base | 57.681564 | 1,521,351.26 | 97.740000 | 2,577,892.50 | 1,056,541.24 | 0.10 |
| 21036P108 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | | | | | | | |
| | 12,093.000 | Local | 64.654814 | 781,870.66 | 246.050000 | 2,975,482.65 | 2,193,611.99 | 0.12 |
| | | Base | 64.654814 | 781,870.66 | 246.050000 | 2,975,482.65 | 2,193,611.99 | 0.12 |
| 21037T109 | CONSTELLATION ENERGY COMMON STOCK | | | | | | | |
| | 24,272.000 | Local | 36.937292 | 896,541.94 | 81.590000 | 1,980,352.48 | 1,083,810.54 | 0.08 |
| | | Base | 36.937292 | 896,541.94 | 81.590000 | 1,980,352.48 | 1,083,810.54 | 0.08 |
| 216648402 | COOPER COS INC/THE COMMON STOCK USD.1 | | | | | | | |
| | 3,662.000 | Local | 207.611324 | 760,272.67 | 287.440000 | 1,052,605.28 | 292,332.61 | 0.04 |
| | | Base | 207.611324 | 760,272.67 | 287.440000 | 1,052,605.28 | 292,332.61 | 0.04 |
| 217204106 | COPART INC COMMON STOCK | | | | | | | |
| | 15,879.000 | Local | 65.124340 | 1,034,109.39 | 119.650000 | 1,899,922.35 | 865,812.96 | 0.08 |
| | | Base | 65.124340 | 1,034,109.39 | 119.650000 | 1,899,922.35 | 865,812.96 | 0.08 |
| 219350105 | CORNING INC COMMON STOCK USD.5 | | | | | | | |
| | 56,473.000 | Local | 23.625255 | 1,334,189.02 | 34.320000 | 1,938,153.36 | 603,964.34 | 0.08 |
| | | Base | 23.625255 | 1,334,189.02 | 34.320000 | 1,938,153.36 | 603,964.34 | 0.08 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 22052L104 | CORTEVA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 53,765.000 | 23.691365 | 1,273,766.25 | 61.430000 | 3,302,783.95 | 2,029,017.70 | 0.13 |
| | | Base | | 23.691365 | 1,273,766.25 | 61.430000 | 3,302,783.95 | 2,029,017.70 | 0.13 |
| 22160K105 | COSTCO WHOLESALE CORP COMMON STOCK USD.005 | | | | | | | | |
| | | Local | 32,995.000 | 109.437274 | 3,610,882.84 | 522.100000 | 17,226,689.50 | 13,615,806.66 | 0.69 |
| | | Base | | 109.437274 | 3,610,882.84 | 522.100000 | 17,226,689.50 | 13,615,806.66 | 0.69 |
| 22822V101 | CROWN CASTLE INC REIT USD.01 | | | | | | | | |
| | | Local | 32,236.000 | 84.487223 | 2,723,530.12 | 170.830000 | 5,506,875.88 | 2,783,345.76 | 0.22 |
| | | Base | | 84.487223 | 2,723,530.12 | 170.830000 | 5,506,875.88 | 2,783,345.76 | 0.22 |
| 231021106 | CUMMINS INC COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 10,504.000 | 69.468740 | 729,699.65 | 215.370000 | 2,262,246.48 | 1,532,546.83 | 0.09 |
| | | Base | | 69.468740 | 729,699.65 | 215.370000 | 2,262,246.48 | 1,532,546.83 | 0.09 |
| 23331A109 | DR HORTON INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,583.000 | 32.914274 | 809,131.59 | 71.150000 | 1,749,080.45 | 939,948.86 | 0.07 |
| | | Base | | 32.914274 | 809,131.59 | 71.150000 | 1,749,080.45 | 939,948.86 | 0.07 |
| 233331107 | DTE ENERGY COMPANY COMMON STOCK | | | | | | | | |
| | | Local | 14,393.000 | 55.096212 | 792,999.78 | 130.340000 | 1,875,983.62 | 1,082,983.84 | 0.07 |
| | | Base | | 55.096212 | 792,999.78 | 130.340000 | 1,875,983.62 | 1,082,983.84 | 0.07 |
| 23355L106 | DXC TECHNOLOGY CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,193.000 | 51.065479 | 929,034.26 | 24.780000 | 450,822.54 | -478,211.72 | 0.02 |
| | | Base | | 51.065479 | 929,034.26 | 24.780000 | 450,822.54 | -478,211.72 | 0.02 |
| 235851102 | DANAHER CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 48,074.000 | 64.607814 | 3,105,956.03 | 269.910000 | 12,975,653.34 | 9,869,697.31 | 0.52 |
| | | Base | | 64.607814 | 3,105,956.03 | 269.910000 | 12,975,653.34 | 9,869,697.31 | 0.52 |
| 237194105 | DARDEN RESTAURANTS INC COMMON STOCK | | | | | | | | |
| | | Local | 9,267.000 | 44.185975 | 409,471.43 | 123.710000 | 1,146,420.57 | 736,949.14 | 0.05 |
| | | Base | | 44.185975 | 409,471.43 | 123.710000 | 1,146,420.57 | 736,949.14 | 0.05 |
| 23918K108 | DAVITA INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 4,504.000 | 41.667942 | 187,672.41 | 85.290000 | 384,146.16 | 196,473.75 | 0.02 |
| | | Base | | 41.667942 | 187,672.41 | 85.290000 | 384,146.16 | 196,473.75 | 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 |
|---|---|---|---|---|---|---|---|---|
| 244199105 | DEERE + CO COMMON STOCK USD1.0 | | | | | | | |
| | 20,740.000 | Local | 79.963740 | 1,658,447.96 | 365.250000 | 7,575,285.00 | 5,916,837.04 | 0.30 |
| | | Base | 79.963740 | 1,658,447.96 | 365.250000 | 7,575,285.00 | 5,916,837.04 | 0.30 |
| 247361702 | DELTA AIR LINES INC COMMON STOCK USD.0001 | | | | | | | |
| | 47,625.000 | Local | 25.599879 | 1,219,194.26 | 31.070000 | 1,479,708.75 | 260,514.49 | 0.06 |
| | | Base | 25.599879 | 1,219,194.26 | 31.070000 | 1,479,708.75 | 260,514.49 | 0.06 |
| 24906P109 | DENTSPLY SIRONA INC COMMON STOCK USD.01 | | | | | | | |
| | 16,034.000 | Local | 45.709319 | 732,903.22 | 32.770000 | 525,434.18 | -207,469.04 | 0.02 |
| | | Base | 45.709319 | 732,903.22 | 32.770000 | 525,434.18 | -207,469.04 | 0.02 |
| 25179M103 | DEVON ENERGY CORP COMMON STOCK USD.1 | | | | | | | |
| | 45,601.000 | Local | 35.711364 | 1,628,473.91 | 70.620000 | 3,220,342.62 | 1,591,868.71 | 0.13 |
| | | Base | 35.711364 | 1,628,473.91 | 70.620000 | 3,220,342.62 | 1,591,868.71 | 0.13 |
| 252131107 | DEXCOM INC COMMON STOCK USD.001 | | | | | | | |
| | 29,861.000 | Local | 99.605540 | 2,974,321.04 | 82.210000 | 2,454,872.81 | -519,448.23 | 0.10 |
| | | Base | 99.605540 | 2,974,321.04 | 82.210000 | 2,454,872.81 | -519,448.23 | 0.10 |
| 25278X109 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | 12,396.000 | Local | 103.432185 | 1,282,145.36 | 133.280000 | 1,652,138.88 | 369,993.52 | 0.07 |
| | | Base | 103.432185 | 1,282,145.36 | 133.280000 | 1,652,138.88 | 369,993.52 | 0.07 |
| 253868103 | DIGITAL REALTY TRUST INC REIT USD.01 | | | | | | | |
| | 21,191.000 | Local | 109.263506 | 2,315,402.95 | 123.630000 | 2,619,843.33 | 304,440.38 | 0.10 |
| | | Base | 109.263506 | 2,315,402.95 | 123.630000 | 2,619,843.33 | 304,440.38 | 0.10 |
| 254687106 | WALT DISNEY CO/THE COMMON STOCK USD.01 | | | | | | | |
| | 181,919.000 | Local | 58.298382 | 10,605,583.42 | 112.080000 | 20,389,481.52 | 9,783,898.10 | 0.81 |
| | | Base | 58.298382 | 10,605,583.42 | 112.080000 | 20,389,481.52 | 9,783,898.10 | 0.81 |
| 254709108 | DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01 | | | | | | | |
| | 20,914.000 | Local | 28.636460 | 598,902.93 | 100.490000 | 2,101,647.86 | 1,502,744.93 | 0.08 |
| | | Base | 28.636460 | 598,902.93 | 100.490000 | 2,101,647.86 | 1,502,744.93 | 0.08 |
| 25470M109 | DISH NETWORK CORP A COMMON STOCK USD.01 | | | | | | | |
| | 18,628.000 | Local | 53.227777 | 991,527.03 | 17.350000 | 323,195.80 | -668,331.23 | 0.01 |
| | | Base | 53.227777 | 991,527.03 | 17.350000 | 323,195.80 | -668,331.23 | 0.01 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 256677105 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | | | | | | | |
| | 16,997.000 | Local | 68.654467 | 1,166,919.98 | 237.420000 | 4,035,427.74 | 2,868,507.76 | 0.16 |
| | | Base | 68.654467 | 1,166,919.98 | 237.420000 | 4,035,427.74 | 2,868,507.76 | 0.16 |
| 256746108 | DOLLAR TREE INC COMMON STOCK USD.01 | | | | | | | |
| | 16,723.000 | Local | 56.865721 | 950,965.46 | 135.680000 | 2,268,976.64 | 1,318,011.18 | 0.09 |
| | | Base | 56.865721 | 950,965.46 | 135.680000 | 2,268,976.64 | 1,318,011.18 | 0.09 |
| 25746U109 | DOMINION ENERGY INC COMMON STOCK | | | | | | | |
| | 60,309.000 | Local | 54.378410 | 3,279,507.52 | 81.800000 | 4,933,276.20 | 1,653,768.68 | 0.20 |
| | | Base | 54.378410 | 3,279,507.52 | 81.800000 | 4,933,276.20 | 1,653,768.68 | 0.20 |
| 25754A201 | DOMINO S PIZZA INC COMMON STOCK USD.01 | | | | | | | |
| | 2,678.000 | Local | 378.927065 | 1,014,766.68 | 371.860000 | 995,841.08 | -18,925.60 | 0.04 |
| | | Base | 378.927065 | 1,014,766.68 | 371.860000 | 995,841.08 | -18,925.60 | 0.04 |
| 260003108 | DOVER CORP COMMON STOCK USD1.0 | | | | | | | |
| | 10,710.000 | Local | 44.330134 | 474,775.73 | 124.960000 | 1,338,321.60 | 863,545.87 | 0.05 |
| | | Base | 44.330134 | 474,775.73 | 124.960000 | 1,338,321.60 | 863,545.87 | 0.05 |
| 260557103 | DOW INC COMMON STOCK USD.01 | | | | | | | |
| | 54,093.000 | Local | 37.737994 | 2,041,361.33 | 51.000000 | 2,758,743.00 | 717,381.67 | 0.11 |
| | | Base | 37.737994 | 2,041,361.33 | 51.000000 | 2,758,743.00 | 717,381.67 | 0.11 |
| 264411505 | DUKE REALTY CORP REIT USD.01 | | | | | | | |
| | 28,562.000 | Local | 31.176881 | 890,474.08 | 58.850000 | 1,680,873.70 | 790,399.62 | 0.07 |
| | | Base | 31.176881 | 890,474.08 | 58.850000 | 1,680,873.70 | 790,399.62 | 0.07 |
| 26441C204 | DUKE ENERGY CORP COMMON STOCK USD.001 | | | | | | | |
| | 57,197.000 | Local | 62.785327 | 3,591,132.35 | 106.910000 | 6,114,931.27 | 2,523,798.92 | 0.24 |
| | | Base | 62.785327 | 3,591,132.35 | 106.910000 | 6,114,931.27 | 2,523,798.92 | 0.24 |
| 26614N102 | DUPONT DE NEMOURS INC COMMON STOCK USD.01 | | | | | | | |
| | 37,780.000 | Local | 53.473700 | 2,020,236.39 | 55.640000 | 2,102,079.20 | 81,842.81 | 0.08 |
| | | Base | 53.473700 | 2,020,236.39 | 55.640000 | 2,102,079.20 | 81,842.81 | 0.08 |
| 26875P101 | EOG RESOURCES INC COMMON STOCK USD.01 | | | | | | | |
| | 44,055.000 | Local | 48.841874 | 2,151,728.74 | 121.300000 | 5,343,871.50 | 3,192,142.76 | 0.21 |
| | | Base | 48.841874 | 2,151,728.74 | 121.300000 | 5,343,871.50 | 3,192,142.76 | 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 |
|---|---|---|---|---|---|---|---|---|
| 277432100 | EASTMAN CHEMICAL CO COMMON STOCK USD.01 | | | | | | | |
| | 9,596.000 | Local | 41.270725 | 396,033.88 | 91.000000 | 873,236.00 | 477,202.12 | 0.03 |
| | | Base | 41.270725 | 396,033.88 | 91.000000 | 873,236.00 | 477,202.12 | 0.03 |
| 278642103 | EBAY INC COMMON STOCK USD.001 | | | | | | | |
| | 41,680.000 | Local | 19.225332 | 801,311.82 | 44.130000 | 1,839,338.40 | 1,038,026.58 | 0.07 |
| | | Base | 19.225332 | 801,311.82 | 44.130000 | 1,839,338.40 | 1,038,026.58 | 0.07 |
| 278865100 | ECOLAB INC COMMON STOCK USD1.0 | | | | | | | |
| | 18,463.000 | Local | 67.603845 | 1,248,169.79 | 163.830000 | 3,024,793.29 | 1,776,623.50 | 0.12 |
| | | Base | 67.603845 | 1,248,169.79 | 163.830000 | 3,024,793.29 | 1,776,623.50 | 0.12 |
| 281020107 | EDISON INTERNATIONAL COMMON STOCK | | | | | | | |
| | 28,376.000 | Local | 43.597428 | 1,237,120.61 | 67.770000 | 1,923,041.52 | 685,920.91 | 0.08 |
| | | Base | 43.597428 | 1,237,120.61 | 67.770000 | 1,923,041.52 | 685,920.91 | 0.08 |
| 28176E108 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0 | | | | | | | |
| | 46,191.000 | Local | 26.068599 | 1,204,134.65 | 90.100000 | 4,161,809.10 | 2,957,674.45 | 0.17 |
| | | Base | 26.068599 | 1,204,134.65 | 90.100000 | 4,161,809.10 | 2,957,674.45 | 0.17 |
| 285512109 | ELECTRONIC ARTS INC COMMON STOCK USD.01 | | | | | | | |
| | 20,934.000 | Local | 47.683372 | 998,203.71 | 126.870000 | 2,655,896.58 | 1,657,692.87 | 0.11 |
| | | Base | 47.683372 | 998,203.71 | 126.870000 | 2,655,896.58 | 1,657,692.87 | 0.11 |
| 291011104 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | | | | | | | |
| | 44,129.000 | Local | 43.444040 | 1,917,142.05 | 81.740000 | 3,607,104.46 | 1,689,962.41 | 0.14 |
| | | Base | 43.444040 | 1,917,142.05 | 81.740000 | 3,607,104.46 | 1,689,962.41 | 0.14 |
| 29355A107 | ENPHASE ENERGY INC COMMON STOCK USD.00001 | | | | | | | |
| | 10,051.000 | Local | 195.229301 | 1,962,249.70 | 286.440000 | 2,879,008.44 | 916,758.74 | 0.11 |
| | | Base | 195.229301 | 1,962,249.70 | 286.440000 | 2,879,008.44 | 916,758.74 | 0.11 |
| 29364G103 | ENTERGY CORP COMMON STOCK USD.01 | | | | | | | |
| | 15,109.000 | Local | 71.996396 | 1,087,793.55 | 115.300000 | 1,742,067.70 | 654,274.15 | 0.07 |
| | | Base | 71.996396 | 1,087,793.55 | 115.300000 | 1,742,067.70 | 654,274.15 | 0.07 |
| 29414B104 | EPAM SYSTEMS INC COMMON STOCK USD.001 | | | | | | | |
| | 4,254.000 | Local | 650.515606 | 2,767,293.39 | 426.500000 | 1,814,331.00 | -952,962.39 | 0.07 |
| | | Base | 650.515606 | 2,767,293.39 | 426.500000 | 1,814,331.00 | -952,962.39 | 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 |
|---|---|---|---|---|---|---|---|---|
| 294429105 | EQUIFAX INC COMMON STOCK USD1.25 | | | | | | | |
| | 9,088.000 | Local | 118.067666 | 1,072,998.95 | 188.750000 | 1,715,360.00 | 642,361.05 | 0.07 |
| | | Base | 118.067666 | 1,072,998.95 | 188.750000 | 1,715,360.00 | 642,361.05 | 0.07 |
| 29444U700 | EQUINIX INC REIT USD.001 | | | | | | | |
| | 6,776.000 | Local | 345.882513 | 2,343,699.91 | 657.370000 | 4,454,339.12 | 2,110,639.21 | 0.18 |
| | | Base | 345.882513 | 2,343,699.91 | 657.370000 | 4,454,339.12 | 2,110,639.21 | 0.18 |
| 29476L107 | EQUITY RESIDENTIAL REIT USD.01 | | | | | | | |
| | 25,471.000 | Local | 49.302737 | 1,255,790.01 | 73.180000 | 1,863,967.78 | 608,177.77 | 0.07 |
| | | Base | 49.302737 | 1,255,790.01 | 73.180000 | 1,863,967.78 | 608,177.77 | 0.07 |
| 297178105 | ESSEX PROPERTY TRUST INC REIT USD.0001 | | | | | | | |
| | 4,853.000 | Local | 194.818718 | 945,455.24 | 265.060000 | 1,286,336.18 | 340,880.94 | 0.05 |
| | | Base | 194.818718 | 945,455.24 | 265.060000 | 1,286,336.18 | 340,880.94 | 0.05 |
| 29786A106 | ETSY INC COMMON STOCK USD.001 | | | | | | | |
| | 9,443.000 | Local | 122.396047 | 1,155,785.87 | 105.610000 | 997,275.23 | -158,510.64 | 0.04 |
| | | Base | 122.396047 | 1,155,785.87 | 105.610000 | 997,275.23 | -158,510.64 | 0.04 |
| 30034W106 | EVERGY INC COMMON STOCK | | | | | | | |
| | 17,079.000 | Local | 55.156808 | 942,023.12 | 68.530000 | 1,170,423.87 | 228,400.75 | 0.05 |
| | | Base | 55.156808 | 942,023.12 | 68.530000 | 1,170,423.87 | 228,400.75 | 0.05 |
| 30040W108 | EVERSOURCE ENERGY COMMON STOCK USD5.0 | | | | | | | |
| | 25,621.000 | Local | 42.074627 | 1,077,994.01 | 89.690000 | 2,297,947.49 | 1,219,953.48 | 0.09 |
| | | Base | 42.074627 | 1,077,994.01 | 89.690000 | 2,297,947.49 | 1,219,953.48 | 0.09 |
| 30161N101 | EXELON CORP COMMON STOCK | | | | | | | |
| | 72,821.000 | Local | 30.288610 | 2,205,646.89 | 43.910000 | 3,197,570.11 | 991,923.22 | 0.13 |
| | | Base | 30.288610 | 2,205,646.89 | 43.910000 | 3,197,570.11 | 991,923.22 | 0.13 |
| 30212P303 | EXPEDIA GROUP INC COMMON STOCK USD.001 | | | | | | | |
| | 11,284.000 | Local | 84.475011 | 953,216.02 | 102.650000 | 1,158,302.60 | 205,086.58 | 0.05 |
| | | Base | 84.475011 | 953,216.02 | 102.650000 | 1,158,302.60 | 205,086.58 | 0.05 |
| 302130109 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | | | | | | | |
| | 12,985.000 | Local | 50.081787 | 650,312.01 | 102.890000 | 1,336,026.65 | 685,714.64 | 0.05 |
| | | Base | 50.081787 | 650,312.01 | 102.890000 | 1,336,026.65 | 685,714.64 | 0.05 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 30225T102 | EXTRA SPACE STORAGE INC REIT USD.01 | | | | | | | | |
| | | Local | 9,975.000 | 95.835530 | 955,959.41 | 198.730000 | 1,982,331.75 | 1,026,372.34 | 0.08 |
| | | Base | | 95.835530 | 955,959.41 | 198.730000 | 1,982,331.75 | 1,026,372.34 | 0.08 |
| 30231G102 | EXXON MOBIL CORP COMMON STOCK | | | | | | | | |
| | | Local | 313,599.000 | 60.367108 | 18,931,064.70 | 95.590000 | 29,976,928.41 | 11,045,863.71 | 1.20 |
| | | Base | | 60.367108 | 18,931,064.70 | 95.590000 | 29,976,928.41 | 11,045,863.71 | 1.20 |
| 302491303 | FMC CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 9,357.000 | 35.879196 | 335,721.64 | 108.080000 | 1,011,304.56 | 675,582.92 | 0.04 |
| | | Base | | 35.879196 | 335,721.64 | 108.080000 | 1,011,304.56 | 675,582.92 | 0.04 |
| 30303M102 | META PLATFORMS INC CLASS A COMMON STOCK USD.000006 | | | | | | | | |
| | | Local | 170,444.000 | 114.484141 | 19,513,134.88 | 162.930000 | 27,770,440.92 | 8,257,306.04 | 1.11 |
| | | Base | | 114.484141 | 19,513,134.88 | 162.930000 | 27,770,440.92 | 8,257,306.04 | 1.11 |
| 303075105 | FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 2,815.000 | 479.210870 | 1,348,978.60 | 433.340000 | 1,219,852.10 | -129,126.50 | 0.05 |
| | | Base | | 479.210870 | 1,348,978.60 | 433.340000 | 1,219,852.10 | -129,126.50 | 0.05 |
| 311900104 | FASTENAL CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 42,850.000 | 19.540995 | 837,331.63 | 50.330000 | 2,156,640.50 | 1,319,308.87 | 0.09 |
| | | Base | | 19.540995 | 837,331.63 | 50.330000 | 2,156,640.50 | 1,319,308.87 | 0.09 |
| 313745101 | FEDERAL REALTY INVS TRUST REIT USD.01 | | | | | | | | |
| | | Local | 5,405.000 | 141.043830 | 762,341.90 | 101.270000 | 547,364.35 | -214,977.55 | 0.02 |
| | | Base | | 141.043830 | 762,341.90 | 101.270000 | 547,364.35 | -214,977.55 | 0.02 |
| 31428X106 | FEDEX CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 17,715.000 | 97.690213 | 1,730,582.12 | 210.810000 | 3,734,499.15 | 2,003,917.03 | 0.15 |
| | | Base | | 97.690213 | 1,730,582.12 | 210.810000 | 3,734,499.15 | 2,003,917.03 | 0.15 |
| 315616102 | F5 INC COMMON STOCK | | | | | | | | |
| | | Local | 4,492.000 | 132.222863 | 593,945.10 | 157.060000 | 705,513.52 | 111,568.42 | 0.03 |
| | | Base | | 132.222863 | 593,945.10 | 157.060000 | 705,513.52 | 111,568.42 | 0.03 |
| 31620M106 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 45,375.000 | 87.048843 | 3,949,841.27 | 91.370000 | 4,145,913.75 | 196,072.48 | 0.17 |
| | | Base | | 87.048843 | 3,949,841.27 | 91.370000 | 4,145,913.75 | 196,072.48 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 316773100 | FIFTH THIRD BANCORP COMMON STOCK | | | | | | | | |
| | | Local | 51,069.000 | 25.225853 | 1,288,259.10 | 34.150000 | 1,744,006.35 | 455,747.25 | 0.07 |
| | | Base | | 25.225853 | 1,288,259.10 | 34.150000 | 1,744,006.35 | 455,747.25 | 0.07 |
| 33616C100 | FIRST REPUBLIC BANK/CA COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,360.000 | 96.341647 | 1,287,124.41 | 151.830000 | 2,028,448.80 | 741,324.39 | 0.08 |
| | | Base | | 96.341647 | 1,287,124.41 | 151.830000 | 2,028,448.80 | 741,324.39 | 0.08 |
| 337738108 | FISERV INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,310.000 | 51.980089 | 2,251,257.66 | 101.190000 | 4,382,538.90 | 2,131,281.24 | 0.17 |
| | | Base | | 51.980089 | 2,251,257.66 | 101.190000 | 4,382,538.90 | 2,131,281.24 | 0.17 |
| 337932107 | FIRSTENERGY CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 42,415.000 | 43.571000 | 1,848,063.98 | 39.550000 | 1,677,513.25 | -170,550.73 | 0.07 |
| | | Base | | 43.571000 | 1,848,063.98 | 39.550000 | 1,677,513.25 | -170,550.73 | 0.07 |
| 339041105 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 5,757.000 | 214.676766 | 1,235,894.14 | 212.530000 | 1,223,535.21 | -12,358.93 | 0.05 |
| | | Base | | 214.676766 | 1,235,894.14 | 212.530000 | 1,223,535.21 | -12,358.93 | 0.05 |
| 345370860 | FORD MOTOR CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 293,956.000 | 12.113408 | 3,560,809.05 | 15.240000 | 4,479,889.44 | 919,080.39 | 0.18 |
| | | Base | | 12.113408 | 3,560,809.05 | 15.240000 | 4,479,889.44 | 919,080.39 | 0.18 |
| 34959E109 | FORTINET INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 49,596.000 | 19.484259 | 966,341.32 | 48.690000 | 2,414,829.24 | 1,448,487.92 | 0.10 |
| | | Base | | 19.484259 | 966,341.32 | 48.690000 | 2,414,829.24 | 1,448,487.92 | 0.10 |
| 34959J108 | FORTIVE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,629.000 | 29.865693 | 795,293.54 | 63.330000 | 1,686,414.57 | 891,121.03 | 0.07 |
| | | Base | | 29.865693 | 795,293.54 | 63.330000 | 1,686,414.57 | 891,121.03 | 0.07 |
| 34964C106 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,718.000 | 57.849484 | 562,181.29 | 61.430000 | 596,976.74 | 34,795.45 | 0.02 |
| | | Base | | 57.849484 | 562,181.29 | 61.430000 | 596,976.74 | 34,795.45 | 0.02 |
| 35137L105 | FOX CORP CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,156.000 | 40.334938 | 933,995.83 | 34.180000 | 791,472.08 | -142,523.75 | 0.03 |
| | | Base | | 40.334938 | 933,995.83 | 34.180000 | 791,472.08 | -142,523.75 | 0.03 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 35137L204 | FOX CORP CLASS B COMMON STOCK USD.01 | | | | | | | |
| | 10,742.000 | Local | 40.057608 | 430,298.83 | 31.620000 | 339,662.04 | -90,636.79 | 0.01 |
| | | Base | 40.057608 | 430,298.83 | 31.620000 | 339,662.04 | -90,636.79 | 0.01 |
| 354613101 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | | | | | | | |
| | 20,837.000 | Local | 25.691617 | 535,336.22 | 26.070000 | 543,220.59 | 7,884.37 | 0.02 |
| | | Base | 25.691617 | 535,336.22 | 26.070000 | 543,220.59 | 7,884.37 | 0.02 |
| 35671D857 | FREEPORT MCMORAN INC COMMON STOCK USD.1 | | | | | | | |
| | 107,895.000 | Local | 24.224977 | 2,613,753.94 | 29.600000 | 3,193,692.00 | 579,938.06 | 0.13 |
| | | Base | 24.224977 | 2,613,753.94 | 29.600000 | 3,193,692.00 | 579,938.06 | 0.13 |
| 363576109 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0 | | | | | | | |
| | 15,606.000 | Local | 67.149476 | 1,047,934.72 | 181.570000 | 2,833,581.42 | 1,785,646.70 | 0.11 |
| | | Base | 67.149476 | 1,047,934.72 | 181.570000 | 2,833,581.42 | 1,785,646.70 | 0.11 |
| 366651107 | GARTNER INC COMMON STOCK USD.0005 | | | | | | | |
| | 6,195.000 | Local | 122.382554 | 758,159.92 | 285.320000 | 1,767,557.40 | 1,009,397.48 | 0.07 |
| | | Base | 122.382554 | 758,159.92 | 285.320000 | 1,767,557.40 | 1,009,397.48 | 0.07 |
| 368736104 | GENERAC HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 4,742.000 | Local | 299.938167 | 1,422,306.79 | 220.410000 | 1,045,184.22 | -377,122.57 | 0.04 |
| | | Base | 299.938167 | 1,422,306.79 | 220.410000 | 1,045,184.22 | -377,122.57 | 0.04 |
| 369550108 | GENERAL DYNAMICS CORP COMMON STOCK USD1.0 | | | | | | | |
| | 17,123.000 | Local | 78.289169 | 1,340,545.44 | 228.930000 | 3,919,968.39 | 2,579,422.95 | 0.16 |
| | | Base | 78.289169 | 1,340,545.44 | 228.930000 | 3,919,968.39 | 2,579,422.95 | 0.16 |
| 369604301 | GENERAL ELECTRIC CO COMMON STOCK USD.01 | | | | | | | |
| | 81,770.000 | Local | 223.964084 | 18,313,543.15 | 73.440000 | 6,005,188.80 | -12,308,354.35 | 0.24 |
| | | Base | 223.964084 | 18,313,543.15 | 73.440000 | 6,005,188.80 | -12,308,354.35 | 0.24 |
| 370334104 | GENERAL MILLS INC COMMON STOCK USD.1 | | | | | | | |
| | 44,739.000 | Local | 33.989478 | 1,520,655.27 | 76.800000 | 3,435,955.20 | 1,915,299.93 | 0.14 |
| | | Base | 33.989478 | 1,520,655.27 | 76.800000 | 3,435,955.20 | 1,915,299.93 | 0.14 |
| 37045V100 | GENERAL MOTORS CO COMMON STOCK USD.01 | | | | | | | |
| | 108,534.000 | Local | 38.115685 | 4,136,847.71 | 38.210000 | 4,147,084.14 | 10,236.43 | 0.17 |
| | | Base | 38.115685 | 4,136,847.71 | 38.210000 | 4,147,084.14 | 10,236.43 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 372460105 | GENUINE PARTS CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 10,542.000 | 50.502380 | 532,396.09 | 156.010000 | 1,644,657.42 | 1,112,261.33 | 0.07 |
| | | Base | | 50.502380 | 532,396.09 | 156.010000 | 1,644,657.42 | 1,112,261.33 | 0.07 |
| 375558103 | GILEAD SCIENCES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 93,375.000 | 28.345043 | 2,646,718.36 | 63.470000 | 5,926,511.25 | 3,279,792.89 | 0.24 |
| | | Base | | 28.345043 | 2,646,718.36 | 63.470000 | 5,926,511.25 | 3,279,792.89 | 0.24 |
| 37940X102 | GLOBAL PAYMENTS INC COMMON STOCK | | | | | | | | |
| | | Local | 20,917.000 | 110.318618 | 2,307,534.53 | 124.230000 | 2,598,518.91 | 290,984.38 | 0.10 |
| | | Base | | 110.318618 | 2,307,534.53 | 124.230000 | 2,598,518.91 | 290,984.38 | 0.10 |
| 37959E102 | GLOBE LIFE INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 6,740.000 | 28.446930 | 191,732.31 | 97.190000 | 655,060.60 | 463,328.29 | 0.03 |
| | | Base | | 28.446930 | 191,732.31 | 97.190000 | 655,060.60 | 463,328.29 | 0.03 |
| 38141G104 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,568.000 | 144.706398 | 3,699,853.19 | 332.670000 | 8,505,706.56 | 4,805,853.37 | 0.34 |
| | | Base | | 144.706398 | 3,699,853.19 | 332.670000 | 8,505,706.56 | 4,805,853.37 | 0.34 |
| 384802104 | WW GRAINGER INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 3,190.000 | 135.115201 | 431,017.49 | 554.940000 | 1,770,258.60 | 1,339,241.11 | 0.07 |
| | | Base | | 135.115201 | 431,017.49 | 554.940000 | 1,770,258.60 | 1,339,241.11 | 0.07 |
| 40412C101 | HCA HEALTHCARE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,904.000 | 83.501644 | 1,411,511.79 | 197.870000 | 3,344,794.48 | 1,933,282.69 | 0.13 |
| | | Base | | 83.501644 | 1,411,511.79 | 197.870000 | 3,344,794.48 | 1,933,282.69 | 0.13 |
| 40434L105 | HP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 78,413.000 | 16.598219 | 1,301,516.16 | 28.710000 | 2,251,237.23 | 949,721.07 | 0.09 |
| | | Base | | 16.598219 | 1,301,516.16 | 28.710000 | 2,251,237.23 | 949,721.07 | 0.09 |
| 406216101 | HALLIBURTON CO COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 67,009.000 | 30.922637 | 2,072,095.01 | 30.130000 | 2,018,981.17 | -53,113.84 | 0.08 |
| | | Base | | 30.922637 | 2,072,095.01 | 30.130000 | 2,018,981.17 | -53,113.84 | 0.08 |
| 416515104 | HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,486.000 | 45.774319 | 1,120,829.98 | 64.310000 | 1,574,694.66 | 453,864.68 | 0.06 |
| | | Base | | 45.774319 | 1,120,829.98 | 64.310000 | 1,574,694.66 | 453,864.68 | 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 |
|---|---|---|---|---|---|---|---|---|
| 418056107 | HASBRO INC COMMON STOCK USD.5 | | | | | | | |
| | 9,737.000 | Local | 47.181857 | 459,409.74 | 78.820000 | 767,470.34 | 308,060.60 | 0.03 |
| | | Base | 47.181857 | 459,409.74 | 78.820000 | 767,470.34 | 308,060.60 | 0.03 |
| 42250P103 | HEALTHPEAK PROPERTIES INC REIT USD1.0 | | | | | | | |
| | 40,161.000 | Local | 34.160984 | 1,371,939.26 | 26.250000 | 1,054,226.25 | -317,713.01 | 0.04 |
| | | Base | 34.160984 | 1,371,939.26 | 26.250000 | 1,054,226.25 | -317,713.01 | 0.04 |
| 426281101 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | | | | | | | |
| | 5,424.000 | Local | 129.837262 | 704,237.31 | 192.200000 | 1,042,492.80 | 338,255.49 | 0.04 |
| | | Base | 129.837262 | 704,237.31 | 192.200000 | 1,042,492.80 | 338,255.49 | 0.04 |
| 427866108 | HERSHEY CO/THE COMMON STOCK USD1.0 | | | | | | | |
| | 10,845.000 | Local | 71.648870 | 777,032.00 | 224.670000 | 2,436,546.15 | 1,659,514.15 | 0.10 |
| | | Base | 71.648870 | 777,032.00 | 224.670000 | 2,436,546.15 | 1,659,514.15 | 0.10 |
| 42809H107 | HESS CORP COMMON STOCK USD1.0 | | | | | | | |
| | 20,580.000 | Local | 55.252431 | 1,137,095.02 | 120.780000 | 2,485,652.40 | 1,348,557.38 | 0.10 |
| | | Base | 55.252431 | 1,137,095.02 | 120.780000 | 2,485,652.40 | 1,348,557.38 | 0.10 |
| 42824C109 | HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01 | | | | | | | |
| | 96,802.000 | Local | 11.155974 | 1,079,920.60 | 13.600000 | 1,316,507.20 | 236,586.60 | 0.05 |
| | | Base | 11.155974 | 1,079,920.60 | 13.600000 | 1,316,507.20 | 236,586.60 | 0.05 |
| 43300A203 | HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01 | | | | | | | |
| | 20,677.000 | Local | 75.097441 | 1,552,789.79 | 127.360000 | 2,633,422.72 | 1,080,632.93 | 0.11 |
| | | Base | 75.097441 | 1,552,789.79 | 127.360000 | 2,633,422.72 | 1,080,632.93 | 0.11 |
| 436440101 | HOLOGIC INC COMMON STOCK USD.01 | | | | | | | |
| | 18,527.000 | Local | 40.727829 | 754,564.49 | 67.560000 | 1,251,684.12 | 497,119.63 | 0.05 |
| | | Base | 40.727829 | 754,564.49 | 67.560000 | 1,251,684.12 | 497,119.63 | 0.05 |
| 437076102 | HOME DEPOT INC COMMON STOCK USD.05 | | | | | | | |
| | 76,772.000 | Local | 68.301094 | 5,243,611.57 | 288.420000 | 22,142,580.24 | 16,898,968.67 | 0.88 |
| | | Base | 68.301094 | 5,243,611.57 | 288.420000 | 22,142,580.24 | 16,898,968.67 | 0.88 |
| 438516106 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0 | | | | | | | |
| | 50,574.000 | Local | 60.175121 | 3,043,296.55 | 189.350000 | 9,576,186.90 | 6,532,890.35 | 0.38 |
| | | Base | 60.175121 | 3,043,296.55 | 189.350000 | 9,576,186.90 | 6,532,890.35 | 0.38 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 440452100 | HORMEL FOODS CORP COMMON STOCK USD.01465 | | | | | | | |
| | 21,054.000 | Local | 17.326109 | 364,783.90 | 50.280000 | 1,058,595.12 | 693,811.22 | 0.04 |
| | | Base | 17.326109 | 364,783.90 | 50.280000 | 1,058,595.12 | 693,811.22 | 0.04 |
| 44107P104 | HOST HOTELS + RESORTS INC REIT USD.01 | | | | | | | |
| | 53,195.000 | Local | 18.373118 | 977,358.00 | 17.770000 | 945,275.15 | -32,082.85 | 0.04 |
| | | Base | 18.373118 | 977,358.00 | 17.770000 | 945,275.15 | -32,082.85 | 0.04 |
| 443201108 | HOWMET AEROSPACE INC COMMON STOCK | | | | | | | |
| | 27,943.000 | Local | 33.432186 | 934,195.56 | 35.430000 | 990,020.49 | 55,824.93 | 0.04 |
| | | Base | 33.432186 | 934,195.56 | 35.430000 | 990,020.49 | 55,824.93 | 0.04 |
| 444859102 | HUMANA INC COMMON STOCK USD.1666666 | | | | | | | |
| | 9,417.000 | Local | 93.387814 | 879,433.04 | 481.780000 | 4,536,922.26 | 3,657,489.22 | 0.18 |
| | | Base | 93.387814 | 879,433.04 | 481.780000 | 4,536,922.26 | 3,657,489.22 | 0.18 |
| 445658107 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | | | | | | | |
| | 6,239.000 | Local | 90.815055 | 566,595.13 | 174.020000 | 1,085,710.78 | 519,115.65 | 0.04 |
| | | Base | 90.815055 | 566,595.13 | 174.020000 | 1,085,710.78 | 519,115.65 | 0.04 |
| 446150104 | HUNTINGTON BANCSHARES INC COMMON STOCK USD.01 | | | | | | | |
| | 107,119.000 | Local | 11.701863 | 1,253,491.88 | 13.400000 | 1,435,394.60 | 181,902.72 | 0.06 |
| | | Base | 11.701863 | 1,253,491.88 | 13.400000 | 1,435,394.60 | 181,902.72 | 0.06 |
| 446413106 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | | | | | | | |
| | 2,982.000 | Local | 224.338270 | 668,976.72 | 230.260000 | 686,635.32 | 17,658.60 | 0.03 |
| | | Base | 224.338270 | 668,976.72 | 230.260000 | 686,635.32 | 17,658.60 | 0.03 |
| 45167R104 | IDEX CORP COMMON STOCK USD.01 | | | | | | | |
| | 5,646.000 | Local | 162.292922 | 916,305.84 | 201.210000 | 1,136,031.66 | 219,725.82 | 0.05 |
| | | Base | 162.292922 | 916,305.84 | 201.210000 | 1,136,031.66 | 219,725.82 | 0.05 |
| 45168D104 | IDEXX LABORATORIES INC COMMON STOCK USD.1 | | | | | | | |
| | 6,242.000 | Local | 151.977717 | 948,644.91 | 347.620000 | 2,169,844.04 | 1,221,199.13 | 0.09 |
| | | Base | 151.977717 | 948,644.91 | 347.620000 | 2,169,844.04 | 1,221,199.13 | 0.09 |
| 452308109 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | | | | | | | |
| | 21,056.000 | Local | 62.451909 | 1,314,987.39 | 194.830000 | 4,102,340.48 | 2,787,353.09 | 0.16 |
| | | Base | 62.451909 | 1,314,987.39 | 194.830000 | 4,102,340.48 | 2,787,353.09 | 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 |
|---|---|---|---|---|---|---|---|---|
| 452327109 | ILLUMINA INC COMMON STOCK USD.01 | | | | | | | |
| | 11,671.000 | Local | 210.112443 | 2,452,222.32 | 201.640000 | 2,353,340.44 | -98,881.88 | 0.09 |
| | | Base | 210.112443 | 2,452,222.32 | 201.640000 | 2,353,340.44 | -98,881.88 | 0.09 |
| 45337C102 | INCYTE CORP COMMON STOCK USD.001 | | | | | | | |
| | 13,987.000 | Local | 122.469886 | 1,712,986.30 | 70.430000 | 985,104.41 | -727,881.89 | 0.04 |
| | | Base | 122.469886 | 1,712,986.30 | 70.430000 | 985,104.41 | -727,881.89 | 0.04 |
| 45687V106 | INGERSOLL RAND INC COMMON STOCK USD.01 | | | | | | | |
| | 30,157.000 | Local | 23.054433 | 695,252.54 | 47.370000 | 1,428,537.09 | 733,284.55 | 0.06 |
| | | Base | 23.054433 | 695,252.54 | 47.370000 | 1,428,537.09 | 733,284.55 | 0.06 |
| 458140100 | INTEL CORP COMMON STOCK USD.001 | | | | | | | |
| | 304,401.000 | Local | 31.363801 | 9,547,172.45 | 31.920000 | 9,716,479.92 | 169,307.47 | 0.39 |
| | | Base | 31.363801 | 9,547,172.45 | 31.920000 | 9,716,479.92 | 169,307.47 | 0.39 |
| 45866F104 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | | | | | | | |
| | 41,562.000 | Local | 39.640529 | 1,647,539.65 | 100.850000 | 4,191,527.70 | 2,543,988.05 | 0.17 |
| | | Base | 39.640529 | 1,647,539.65 | 100.850000 | 4,191,527.70 | 2,543,988.05 | 0.17 |
| 459200101 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2 | | | | | | | |
| | 66,958.000 | Local | 115.676143 | 7,745,443.18 | 128.450000 | 8,600,755.10 | 855,311.92 | 0.34 |
| | | Base | 115.676143 | 7,745,443.18 | 128.450000 | 8,600,755.10 | 855,311.92 | 0.34 |
| 459506101 | INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125 | | | | | | | |
| | 18,969.000 | Local | 108.225093 | 2,052,921.78 | 110.480000 | 2,095,695.12 | 42,773.34 | 0.08 |
| | | Base | 108.225093 | 2,052,921.78 | 110.480000 | 2,095,695.12 | 42,773.34 | 0.08 |
| 460146103 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | | | | | | | |
| | 27,593.000 | Local | 33.889240 | 935,105.80 | 41.620000 | 1,148,420.66 | 213,314.86 | 0.05 |
| | | Base | 33.889240 | 935,105.80 | 41.620000 | 1,148,420.66 | 213,314.86 | 0.05 |
| 460690100 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1 | | | | | | | |
| | 29,300.000 | Local | 19.065852 | 558,629.45 | 27.640000 | 809,852.00 | 251,222.55 | 0.03 |
| | | Base | 19.065852 | 558,629.45 | 27.640000 | 809,852.00 | 251,222.55 | 0.03 |
| 461202103 | INTUIT INC COMMON STOCK USD.01 | | | | | | | |
| | 21,010.000 | Local | 125.277366 | 2,632,077.47 | 431.780000 | 9,071,697.80 | 6,439,620.33 | 0.36 |
| | | Base | 125.277366 | 2,632,077.47 | 431.780000 | 9,071,697.80 | 6,439,620.33 | 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 |
|---|---|---|---|---|---|---|---|---|
| 46120E602 | INTUITIVE SURGICAL INC COMMON STOCK USD.001 | | | | | | | |
| | 26,722.000 | Local | 74.081855 | 1,979,615.32 | 205.740000 | 5,497,784.28 | 3,518,168.96 | 0.22 |
| | | Base | 74.081855 | 1,979,615.32 | 205.740000 | 5,497,784.28 | 3,518,168.96 | 0.22 |
| 46266C105 | IQVIA HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 14,062.000 | Local | 115.829547 | 1,628,795.09 | 212.660000 | 2,990,424.92 | 1,361,629.83 | 0.12 |
| | | Base | 115.829547 | 1,628,795.09 | 212.660000 | 2,990,424.92 | 1,361,629.83 | 0.12 |
| 46284V101 | IRON MOUNTAIN INC REIT USD.01 | | | | | | | |
| | 21,626.000 | Local | 32.138069 | 695,017.89 | 52.610000 | 1,137,743.86 | 442,725.97 | 0.05 |
| | | Base | 32.138069 | 695,017.89 | 52.610000 | 1,137,743.86 | 442,725.97 | 0.05 |
| 46625H100 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | | | | | | | |
| | 218,643.000 | Local | 51.012867 | 11,153,606.20 | 113.730000 | 24,866,268.39 | 13,712,662.19 | 0.99 |
| | | Base | 51.012867 | 11,153,606.20 | 113.730000 | 24,866,268.39 | 13,712,662.19 | 0.99 |
| 46982L108 | JACOBS SOLUTIONS INC COMMON STOCK | | | | | | | |
| | 9,575.000 | Local | 81.400196 | 779,406.88 | 124.580000 | 1,192,853.50 | 413,446.62 | 0.05 |
| | | Base | 81.400196 | 779,406.88 | 124.580000 | 1,192,853.50 | 413,446.62 | 0.05 |
| 478160104 | JOHNSON + JOHNSON COMMON STOCK USD1.0 | | | | | | | |
| | 195,615.000 | Local | 74.411990 | 14,556,101.38 | 161.340000 | 31,560,524.10 | 17,004,422.72 | 1.26 |
| | | Base | 74.411990 | 14,556,101.38 | 161.340000 | 31,560,524.10 | 17,004,422.72 | 1.26 |
| 48203R104 | JUNIPER NETWORKS INC COMMON STOCK USD.00001 | | | | | | | |
| | 24,055.000 | Local | 21.217262 | 510,381.23 | 28.420000 | 683,643.10 | 173,261.87 | 0.03 |
| | | Base | 21.217262 | 510,381.23 | 28.420000 | 683,643.10 | 173,261.87 | 0.03 |
| 482480100 | KLA CORP COMMON STOCK USD.001 | | | | | | | |
| | 11,110.000 | Local | 71.960368 | 799,479.69 | 344.130000 | 3,823,284.30 | 3,023,804.61 | 0.15 |
| | | Base | 71.960368 | 799,479.69 | 344.130000 | 3,823,284.30 | 3,023,804.61 | 0.15 |
| 487836108 | KELLOGG CO COMMON STOCK USD.25 | | | | | | | |
| | 18,827.000 | Local | 48.329675 | 909,902.79 | 72.740000 | 1,369,475.98 | 459,573.19 | 0.05 |
| | | Base | 48.329675 | 909,902.79 | 72.740000 | 1,369,475.98 | 459,573.19 | 0.05 |
| 49271V100 | KEURIG DR PEPPER INC COMMON STOCK USD.01 | | | | | | | |
| | 54,816.000 | Local | 34.882500 | 1,912,119.12 | 38.120000 | 2,089,585.92 | 177,466.80 | 0.08 |
| | | Base | 34.882500 | 1,912,119.12 | 38.120000 | 2,089,585.92 | 177,466.80 | 0.08 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 493267108 | KEYCORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 72,219.000 | 14.044017 | 1,014,244.83 | 17.690000 | 1,277,554.11 | 263,309.28 | 0.05 |
| | | Base | | 14.044017 | 1,014,244.83 | 17.690000 | 1,277,554.11 | 263,309.28 | 0.05 |
| 49338L103 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK | | | | | | | | |
| | | Local | 13,904.000 | 67.870676 | 943,673.88 | 163.890000 | 2,278,726.56 | 1,335,052.68 | 0.09 |
| | | Base | | 67.870676 | 943,673.88 | 163.890000 | 2,278,726.56 | 1,335,052.68 | 0.09 |
| 494368103 | KIMBERLY CLARK CORP COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 25,030.000 | 71.052462 | 1,778,443.13 | 127.520000 | 3,191,825.60 | 1,413,382.47 | 0.13 |
| | | Base | | 71.052462 | 1,778,443.13 | 127.520000 | 3,191,825.60 | 1,413,382.47 | 0.13 |
| 49446R109 | KIMCO REALTY CORP REIT USD.01 | | | | | | | | |
| | | Local | 46,012.000 | 22.562702 | 1,038,155.06 | 21.080000 | 969,932.96 | -68,222.10 | 0.04 |
| | | Base | | 22.562702 | 1,038,155.06 | 21.080000 | 969,932.96 | -68,222.10 | 0.04 |
| 49456B101 | KINDER MORGAN INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 145,174.000 | 32.484759 | 4,715,942.47 | 18.320000 | 2,659,587.68 | -2,056,354.79 | 0.11 |
| | | Base | | 32.484759 | 4,715,942.47 | 18.320000 | 2,659,587.68 | -2,056,354.79 | 0.11 |
| 500754106 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 52,739.000 | 32.674564 | 1,723,223.84 | 37.400000 | 1,972,438.60 | 249,214.76 | 0.08 |
| | | Base | | 32.674564 | 1,723,223.84 | 37.400000 | 1,972,438.60 | 249,214.76 | 0.08 |
| 501044101 | KROGER CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 48,740.000 | 16.883475 | 822,900.59 | 47.940000 | 2,336,595.60 | 1,513,695.01 | 0.09 |
| | | Base | | 16.883475 | 822,900.59 | 47.940000 | 2,336,595.60 | 1,513,695.01 | 0.09 |
| 501889208 | LKQ CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,372.000 | 32.347730 | 626,640.22 | 53.220000 | 1,030,977.84 | 404,337.62 | 0.04 |
| | | Base | | 32.347730 | 626,640.22 | 53.220000 | 1,030,977.84 | 404,337.62 | 0.04 |
| 502431109 | L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 14,365.000 | 78.806278 | 1,132,052.18 | 228.190000 | 3,277,949.35 | 2,145,897.17 | 0.13 |
| | | Base | | 78.806278 | 1,132,052.18 | 228.190000 | 3,277,949.35 | 2,145,897.17 | 0.13 |
| 50540R409 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 6,886.000 | 89.926211 | 619,231.89 | 225.270000 | 1,551,209.22 | 931,977.33 | 0.06 |
| | | Base | | 89.926211 | 619,231.89 | 225.270000 | 1,551,209.22 | 931,977.33 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 512807108 | LAM RESEARCH CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 10,327.000 | 80.877538 | 835,222.34 | 437.910000 | 4,522,296.57 | 3,687,074.23 | 0.18 |
| | | Base | | 80.877538 | 835,222.34 | 437.910000 | 4,522,296.57 | 3,687,074.23 | 0.18 |
| 513272104 | LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 10,732.000 | 75.278093 | 807,884.49 | 79.530000 | 853,515.96 | 45,631.47 | 0.03 |
| | | Base | | 75.278093 | 807,884.49 | 79.530000 | 853,515.96 | 45,631.47 | 0.03 |
| 517834107 | LAS VEGAS SANDS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 25,545.000 | 53.523500 | 1,367,257.81 | 37.630000 | 961,258.35 | -405,999.46 | 0.04 |
| | | Base | | 53.523500 | 1,367,257.81 | 37.630000 | 961,258.35 | -405,999.46 | 0.04 |
| 518439104 | ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,256.000 | 70.897076 | 1,223,399.95 | 254.380000 | 4,389,581.28 | 3,166,181.33 | 0.18 |
| | | Base | | 70.897076 | 1,223,399.95 | 254.380000 | 4,389,581.28 | 3,166,181.33 | 0.18 |
| 525327102 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 10,153.000 | 86.223149 | 875,423.63 | 95.050000 | 965,042.65 | 89,619.02 | 0.04 |
| | | Base | | 86.223149 | 875,423.63 | 95.050000 | 965,042.65 | 89,619.02 | 0.04 |
| 526057104 | LENNAR CORP A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 19,951.000 | 55.106457 | 1,099,428.93 | 77.450000 | 1,545,204.95 | 445,776.02 | 0.06 |
| | | Base | | 55.106457 | 1,099,428.93 | 77.450000 | 1,545,204.95 | 445,776.02 | 0.06 |
| 532457108 | ELI LILLY + CO COMMON STOCK | | | | | | | | |
| | | Local | 58,590.000 | 77.643254 | 4,549,118.23 | 301.230000 | 17,649,065.70 | 13,099,947.47 | 0.70 |
| | | Base | | 77.643254 | 4,549,118.23 | 301.230000 | 17,649,065.70 | 13,099,947.47 | 0.70 |
| 534187109 | LINCOLN NATIONAL CORP COMMON STOCK | | | | | | | | |
| | | Local | 12,028.000 | 40.579314 | 488,087.99 | 46.060000 | 554,009.68 | 65,921.69 | 0.02 |
| | | Base | | 40.579314 | 488,087.99 | 46.060000 | 554,009.68 | 65,921.69 | 0.02 |
| 538034109 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,772.000 | 73.749074 | 794,425.02 | 90.360000 | 973,357.92 | 178,932.90 | 0.04 |
| | | Base | | 73.749074 | 794,425.02 | 90.360000 | 973,357.92 | 178,932.90 | 0.04 |
| 539830109 | LOCKHEED MARTIN CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 17,596.000 | 113.874288 | 2,003,731.97 | 420.110000 | 7,392,255.56 | 5,388,523.59 | 0.29 |
| | | Base | | 113.874288 | 2,003,731.97 | 420.110000 | 7,392,255.56 | 5,388,523.59 | 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 |
|---|---|---|---|---|---|---|---|---|
| 540424108 | LOEWS CORP COMMON STOCK USD.01 | | | | | | | |
| | 14,470.000 | Local | 32.068455 | 464,030.54 | 55.310000 | 800,335.70 | 336,305.16 | 0.03 |
| | | Base | 32.068455 | 464,030.54 | 55.310000 | 800,335.70 | 336,305.16 | 0.03 |
| 548661107 | LOWE S COS INC COMMON STOCK USD.5 | | | | | | | |
| | 49,218.000 | Local | 38.135666 | 1,876,961.20 | 194.140000 | 9,555,182.52 | 7,678,221.32 | 0.38 |
| | | Base | 38.135666 | 1,876,961.20 | 194.140000 | 9,555,182.52 | 7,678,221.32 | 0.38 |
| 550241103 | LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0 | | | | | | | |
| | 69,960.000 | Local | 36.711822 | 2,568,359.09 | 9.960000 | 696,801.60 | -1,871,557.49 | 0.03 |
| | | Base | 36.711822 | 2,568,359.09 | 9.960000 | 696,801.60 | -1,871,557.49 | 0.03 |
| 55261F104 | M + T BANK CORP COMMON STOCK USD.5 | | | | | | | |
| | 13,356.000 | Local | 115.466755 | 1,542,173.98 | 181.780000 | 2,427,853.68 | 885,679.70 | 0.10 |
| | | Base | 115.466755 | 1,542,173.98 | 181.780000 | 2,427,853.68 | 885,679.70 | 0.10 |
| 552953101 | MGM RESORTS INTERNATIONAL COMMON STOCK USD.01 | | | | | | | |
| | 26,322.000 | Local | 32.298813 | 850,169.36 | 32.640000 | 859,150.08 | 8,980.72 | 0.03 |
| | | Base | 32.298813 | 850,169.36 | 32.640000 | 859,150.08 | 8,980.72 | 0.03 |
| 55354G100 | MSCI INC COMMON STOCK USD.01 | | | | | | | |
| | 6,154.000 | Local | 185.260195 | 1,140,091.24 | 449.240000 | 2,764,622.96 | 1,624,531.72 | 0.11 |
| | | Base | 185.260195 | 1,140,091.24 | 449.240000 | 2,764,622.96 | 1,624,531.72 | 0.11 |
| 565849106 | MARATHON OIL CORP COMMON STOCK USD1.0 | | | | | | | |
| | 52,689.000 | Local | 17.371218 | 915,272.12 | 25.590000 | 1,348,311.51 | 433,039.39 | 0.05 |
| | | Base | 17.371218 | 915,272.12 | 25.590000 | 1,348,311.51 | 433,039.39 | 0.05 |
| 56585A102 | MARATHON PETROLEUM CORP COMMON STOCK USD.01 | | | | | | | |
| | 60,783.000 | Local | 34.635628 | 2,105,257.36 | 100.750000 | 6,123,887.25 | 4,018,629.89 | 0.24 |
| | | Base | 34.635628 | 2,105,257.36 | 100.750000 | 6,123,887.25 | 4,018,629.89 | 0.24 |
| 57060D108 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | | | | | | | |
| | 2,809.000 | Local | 328.119676 | 921,688.17 | 248.590000 | 698,289.31 | -223,398.86 | 0.03 |
| | | Base | 328.119676 | 921,688.17 | 248.590000 | 698,289.31 | -223,398.86 | 0.03 |
| 571748102 | MARSH + MCLENNAN COS COMMON STOCK USD1.0 | | | | | | | |
| | 37,289.000 | Local | 49.827834 | 1,858,030.10 | 161.370000 | 6,017,325.93 | 4,159,295.83 | 0.24 |
| | | Base | 49.827834 | 1,858,030.10 | 161.370000 | 6,017,325.93 | 4,159,295.83 | 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 |
|---|---|---|---|---|---|---|---|---|
| 571903202 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | | | | | | | |
| | 20,425.000 | Local | 51.857050 | 1,059,180.24 | 153.740000 | 3,140,139.50 | 2,080,959.26 | 0.13 |
| | | Base | 51.857050 | 1,059,180.24 | 153.740000 | 3,140,139.50 | 2,080,959.26 | 0.13 |
| 573284106 | MARTIN MARIETTA MATERIALS COMMON STOCK USD.01 | | | | | | | |
| | 4,633.000 | Local | 154.584921 | 716,191.94 | 347.710000 | 1,610,940.43 | 894,748.49 | 0.06 |
| | | Base | 154.584921 | 716,191.94 | 347.710000 | 1,610,940.43 | 894,748.49 | 0.06 |
| 574599106 | MASCO CORP COMMON STOCK USD1.0 | | | | | | | |
| | 17,568.000 | Local | 22.758474 | 399,820.87 | 50.870000 | 893,684.16 | 493,863.29 | 0.04 |
| | | Base | 22.758474 | 399,820.87 | 50.870000 | 893,684.16 | 493,863.29 | 0.04 |
| 57636Q104 | MASTERCARD INC A COMMON STOCK USD.0001 | | | | | | | |
| | 63,801.000 | Local | 67.099577 | 4,281,020.10 | 324.370000 | 20,695,130.37 | 16,414,110.27 | 0.83 |
| | | Base | 67.099577 | 4,281,020.10 | 324.370000 | 20,695,130.37 | 16,414,110.27 | 0.83 |
| 57667L107 | MATCH GROUP INC COMMON STOCK USD.001 | | | | | | | |
| | 21,217.000 | Local | 146.471117 | 3,107,677.68 | 56.530000 | 1,199,397.01 | -1,908,280.67 | 0.05 |
| | | Base | 146.471117 | 3,107,677.68 | 56.530000 | 1,199,397.01 | -1,908,280.67 | 0.05 |
| 579780206 | MCCORMICK + CO NON VTG SHRS COMMON STOCK | | | | | | | |
| | 18,589.000 | Local | 30.784703 | 572,256.85 | 84.070000 | 1,562,777.23 | 990,520.38 | 0.06 |
| | | Base | 30.784703 | 572,256.85 | 84.070000 | 1,562,777.23 | 990,520.38 | 0.06 |
| 580135101 | MCDONALD S CORP COMMON STOCK USD.01 | | | | | | | |
| | 54,943.000 | Local | 70.315850 | 3,863,363.76 | 252.280000 | 13,861,020.04 | 9,997,656.28 | 0.55 |
| | | Base | 70.315850 | 3,863,363.76 | 252.280000 | 13,861,020.04 | 9,997,656.28 | 0.55 |
| 58155Q103 | MCKESSON CORP COMMON STOCK USD.01 | | | | | | | |
| | 10,822.000 | Local | 78.160043 | 845,847.99 | 367.000000 | 3,971,674.00 | 3,125,826.01 | 0.16 |
| | | Base | 78.160043 | 845,847.99 | 367.000000 | 3,971,674.00 | 3,125,826.01 | 0.16 |
| 58933Y105 | MERCK + CO. INC. COMMON STOCK USD.5 | | | | | | | |
| | 187,870.000 | Local | 49.673821 | 9,332,220.76 | 85.360000 | 16,036,583.20 | 6,704,362.44 | 0.64 |
| | | Base | 49.673821 | 9,332,220.76 | 85.360000 | 16,036,583.20 | 6,704,362.44 | 0.64 |
| 59156R108 | METLIFE INC COMMON STOCK USD.01 | | | | | | | |
| | 51,454.000 | Local | 37.517950 | 1,930,448.61 | 64.330000 | 3,310,035.82 | 1,379,587.21 | 0.13 |
| | | Base | 37.517950 | 1,930,448.61 | 64.330000 | 3,310,035.82 | 1,379,587.21 | 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 |
|---|---|---|---|---|---|---|---|---|
| 592688105 | METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01 | | | | | | | |
| | 1,688.000 | Local | 472.080225 | 796,871.42 | 1,212.460000 | 2,046,632.48 | 1,249,761.06 | 0.08 |
| | | Base | 472.080225 | 796,871.42 | 1,212.460000 | 2,046,632.48 | 1,249,761.06 | 0.08 |
| 594918104 | MICROSOFT CORP COMMON STOCK USD.00000625 | | | | | | | |
| | 556,768.000 | Local | 59.398868 | 33,071,388.74 | 261.470000 | 145,578,128.96 | 112,506,740.22 | 5.81 |
| | | Base | 59.398868 | 33,071,388.74 | 261.470000 | 145,578,128.96 | 112,506,740.22 | 5.81 |
| 595017104 | MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001 | | | | | | | |
| | 41,388.000 | Local | 29.810342 | 1,233,790.43 | 65.250000 | 2,700,567.00 | 1,466,776.57 | 0.11 |
| | | Base | 29.810342 | 1,233,790.43 | 65.250000 | 2,700,567.00 | 1,466,776.57 | 0.11 |
| 595112103 | MICRON TECHNOLOGY INC COMMON STOCK USD.1 | | | | | | | |
| | 83,053.000 | Local | 25.643771 | 2,129,792.09 | 56.530000 | 4,694,986.09 | 2,565,194.00 | 0.19 |
| | | Base | 25.643771 | 2,129,792.09 | 56.530000 | 4,694,986.09 | 2,565,194.00 | 0.19 |
| 59522J103 | MID AMERICA APARTMENT COMM REIT USD.01 | | | | | | | |
| | 8,592.000 | Local | 98.318169 | 844,749.71 | 165.670000 | 1,423,436.64 | 578,686.93 | 0.06 |
| | | Base | 98.318169 | 844,749.71 | 165.670000 | 1,423,436.64 | 578,686.93 | 0.06 |
| 60770K107 | MODERNA INC COMMON STOCK USD.0001 | | | | | | | |
| | 25,761.000 | Local | 302.381229 | 7,789,642.83 | 132.270000 | 3,407,407.47 | -4,382,235.36 | 0.14 |
| | | Base | 302.381229 | 7,789,642.83 | 132.270000 | 3,407,407.47 | -4,382,235.36 | 0.14 |
| 608190104 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | 3,824.000 | Local | 87.182325 | 333,385.21 | 110.360000 | 422,016.64 | 88,631.43 | 0.02 |
| | | Base | 87.182325 | 333,385.21 | 110.360000 | 422,016.64 | 88,631.43 | 0.02 |
| 60855R100 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | | | | | | | |
| | 4,556.000 | Local | 311.966062 | 1,421,317.38 | 337.370000 | 1,537,057.72 | 115,740.34 | 0.06 |
| | | Base | 311.966062 | 1,421,317.38 | 337.370000 | 1,537,057.72 | 115,740.34 | 0.06 |
| 60871R209 | MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01 | | | | | | | |
| | 14,019.000 | Local | 51.795704 | 726,123.98 | 51.670000 | 724,361.73 | -1,762.25 | 0.03 |
| | | Base | 51.795704 | 726,123.98 | 51.670000 | 724,361.73 | -1,762.25 | 0.03 |
| 609207105 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | | | | | | | |
| | 102,814.000 | Local | 22.036240 | 2,265,633.96 | 61.860000 | 6,360,074.04 | 4,094,440.08 | 0.25 |
| | | Base | 22.036240 | 2,265,633.96 | 61.860000 | 6,360,074.04 | 4,094,440.08 | 0.25 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 609839105 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | | | | | | | |
| | 3,383.000 | Local | 368.475927 | 1,246,554.06 | 453.180000 | 1,533,107.94 | 286,553.88 | 0.06 |
| | | Base | 368.475927 | 1,246,554.06 | 453.180000 | 1,533,107.94 | 286,553.88 | 0.06 |
| 61174X109 | MONSTER BEVERAGE CORP COMMON STOCK | | | | | | | |
| | 27,996.000 | Local | 34.824500 | 974,946.71 | 88.830000 | 2,486,884.68 | 1,511,937.97 | 0.10 |
| | | Base | 34.824500 | 974,946.71 | 88.830000 | 2,486,884.68 | 1,511,937.97 | 0.10 |
| 615369105 | MOODY S CORP COMMON STOCK USD.01 | | | | | | | |
| | 11,926.000 | Local | 68.083619 | 811,965.24 | 284.520000 | 3,393,185.52 | 2,581,220.28 | 0.14 |
| | | Base | 68.083619 | 811,965.24 | 284.520000 | 3,393,185.52 | 2,581,220.28 | 0.14 |
| 617446448 | MORGAN STANLEY COMMON STOCK USD.01 | | | | | | | |
| | 104,179.000 | Local | 39.972026 | 4,164,245.67 | 85.220000 | 8,878,134.38 | 4,713,888.71 | 0.35 |
| | | Base | 39.972026 | 4,164,245.67 | 85.220000 | 8,878,134.38 | 4,713,888.71 | 0.35 |
| 61945C103 | MOSAIC CO/THE COMMON STOCK USD.01 | | | | | | | |
| | 26,948.000 | Local | 46.386667 | 1,250,027.91 | 53.870000 | 1,451,688.76 | 201,660.85 | 0.06 |
| | | Base | 46.386667 | 1,250,027.91 | 53.870000 | 1,451,688.76 | 201,660.85 | 0.06 |
| 620076307 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | | | | | | | |
| | 12,454.000 | Local | 90.389187 | 1,125,706.93 | 243.410000 | 3,031,428.14 | 1,905,721.21 | 0.12 |
| | | Base | 90.389187 | 1,125,706.93 | 243.410000 | 3,031,428.14 | 1,905,721.21 | 0.12 |
| 629377508 | NRG ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | 17,668.000 | Local | 25.853254 | 456,775.30 | 41.280000 | 729,335.04 | 272,559.74 | 0.03 |
| | | Base | 25.853254 | 456,775.30 | 41.280000 | 729,335.04 | 272,559.74 | 0.03 |
| 62944T105 | NVR INC COMMON STOCK USD.01 | | | | | | | |
| | 243.000 | Local | 3,692.546461 | 897,288.79 | 4,140.060000 | 1,006,034.58 | 108,745.79 | 0.04 |
| | | Base | 3,692.546461 | 897,288.79 | 4,140.060000 | 1,006,034.58 | 108,745.79 | 0.04 |
| 631103108 | NASDAQ INC COMMON STOCK USD.01 | | | | | | | |
| | 25,752.000 | Local | 15.806156 | 407,040.13 | 59.530000 | 1,533,016.56 | 1,125,976.43 | 0.06 |
| | | Base | 15.806156 | 407,040.13 | 59.530000 | 1,533,016.56 | 1,125,976.43 | 0.06 |
| 64110D104 | NETAPP INC COMMON STOCK USD.001 | | | | | | | |
| | 16,569.000 | Local | 38.572866 | 639,113.81 | 72.130000 | 1,195,121.97 | 556,008.16 | 0.05 |
| | | Base | 38.572866 | 639,113.81 | 72.130000 | 1,195,121.97 | 556,008.16 | 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 |
|---|---|---|---|---|---|---|---|---|
| 64110L106 | NETFLIX INC COMMON STOCK USD.001 | | | | | | | |
| | 33,006.000 | Local | 84.699201 | 2,795,581.82 | 223.560000 | 7,378,821.36 | 4,583,239.54 | 0.29 |
| | | Base | 84.699201 | 2,795,581.82 | 223.560000 | 7,378,821.36 | 4,583,239.54 | 0.29 |
| 651229106 | NEWELL BRANDS INC COMMON STOCK USD1.0 | | | | | | | |
| | 27,341.000 | Local | 32.195756 | 880,264.16 | 17.850000 | 488,036.85 | -392,227.31 | 0.02 |
| | | Base | 32.195756 | 880,264.16 | 17.850000 | 488,036.85 | -392,227.31 | 0.02 |
| 651639106 | NEWMONT CORP COMMON STOCK USD1.6 | | | | | | | |
| | 59,079.000 | Local | 39.146705 | 2,312,748.18 | 41.360000 | 2,443,507.44 | 130,759.26 | 0.10 |
| | | Base | 39.146705 | 2,312,748.18 | 41.360000 | 2,443,507.44 | 130,759.26 | 0.10 |
| 65249B109 | NEWS CORP CLASS A COMMON STOCK USD.01 | | | | | | | |
| | 32,092.000 | Local | 12.868559 | 412,977.78 | 16.920000 | 542,996.64 | 130,018.86 | 0.02 |
| | | Base | 12.868559 | 412,977.78 | 16.920000 | 542,996.64 | 130,018.86 | 0.02 |
| 65249B208 | NEWS CORP CLASS B COMMON STOCK | | | | | | | |
| | 12,050.000 | Local | 13.964451 | 168,271.63 | 17.240000 | 207,742.00 | 39,470.37 | 0.01 |
| | | Base | 13.964451 | 168,271.63 | 17.240000 | 207,742.00 | 39,470.37 | 0.01 |
| 65339F101 | NEXTERA ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | 146,242.000 | Local | 23.028621 | 3,367,751.56 | 85.060000 | 12,439,344.52 | 9,071,592.96 | 0.50 |
| | | Base | 23.028621 | 3,367,751.56 | 85.060000 | 12,439,344.52 | 9,071,592.96 | 0.50 |
| 654106103 | NIKE INC CL B COMMON STOCK | | | | | | | |
| | 94,450.000 | Local | 29.435517 | 2,780,184.55 | 106.450000 | 10,054,202.50 | 7,274,017.95 | 0.40 |
| | | Base | 29.435517 | 2,780,184.55 | 106.450000 | 10,054,202.50 | 7,274,017.95 | 0.40 |
| 65473P105 | NISOURCE INC COMMON STOCK USD.01 | | | | | | | |
| | 30,147.000 | Local | 14.383510 | 433,619.69 | 29.510000 | 889,637.97 | 456,018.28 | 0.04 |
| | | Base | 14.383510 | 433,619.69 | 29.510000 | 889,637.97 | 456,018.28 | 0.04 |
| 655663102 | NORDSON CORP COMMON STOCK | | | | | | | |
| | 4,003.000 | Local | 232.715014 | 931,558.20 | 227.170000 | 909,361.51 | -22,196.69 | 0.04 |
| | | Base | 232.715014 | 931,558.20 | 227.170000 | 909,361.51 | -22,196.69 | 0.04 |
| 655844108 | NORFOLK SOUTHERN CORP COMMON STOCK USD1.0 | | | | | | | |
| | 17,744.000 | Local | 62.676966 | 1,112,140.09 | 243.130000 | 4,314,098.72 | 3,201,958.63 | 0.17 |
| | | Base | 62.676966 | 1,112,140.09 | 243.130000 | 4,314,098.72 | 3,201,958.63 | 0.17 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 665859104 | NORTHERN TRUST CORP COMMON STOCK USD1.666666 | | | | | | | | |
| | | Local | 15,512.000 | 65.011704 | 1,008,461.56 | 95.090000 | 1,475,036.08 | 466,574.52 | 0.06 |
| | | Base | | 65.011704 | 1,008,461.56 | 95.090000 | 1,475,036.08 | 466,574.52 | 0.06 |
| 666807102 | NORTHROP GRUMMAN CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 10,855.000 | 91.102664 | 988,919.42 | 477.990000 | 5,188,581.45 | 4,199,662.03 | 0.21 |
| | | Base | | 91.102664 | 988,919.42 | 477.990000 | 5,188,581.45 | 4,199,662.03 | 0.21 |
| 668771108 | NORTONLIFELOCK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 45,542.000 | 27.055118 | 1,232,144.20 | 22.590000 | 1,028,793.78 | -203,350.42 | 0.04 |
| | | Base | | 27.055118 | 1,232,144.20 | 22.590000 | 1,028,793.78 | -203,350.42 | 0.04 |
| 670346105 | NUCOR CORP COMMON STOCK USD.4 | | | | | | | | |
| | | Local | 19,808.000 | 40.489908 | 802,024.10 | 132.940000 | 2,633,275.52 | 1,831,251.42 | 0.11 |
| | | Base | | 40.489908 | 802,024.10 | 132.940000 | 2,633,275.52 | 1,831,251.42 | 0.11 |
| 67066G104 | NVIDIA CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 186,699.000 | 28.075311 | 5,241,632.47 | 150.940000 | 28,180,347.06 | 22,938,714.59 | 1.12 |
| | | Base | | 28.075311 | 5,241,632.47 | 150.940000 | 28,180,347.06 | 22,938,714.59 | 1.12 |
| 67103H107 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,893.000 | 107.186797 | 524,465.00 | 697.120000 | 3,411,008.16 | 2,886,543.16 | 0.14 |
| | | Base | | 107.186797 | 524,465.00 | 697.120000 | 3,411,008.16 | 2,886,543.16 | 0.14 |
| 674599105 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 66,144.000 | 43.677545 | 2,889,007.52 | 71.000000 | 4,696,224.00 | 1,807,216.48 | 0.19 |
| | | Base | | 43.677545 | 2,889,007.52 | 71.000000 | 4,696,224.00 | 1,807,216.48 | 0.19 |
| 674599162 | OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27 | | | | | | | | |
| | | Local | 9,176.000 | 4.950000 | 45,421.20 | 48.930000 | 448,981.68 | 403,560.48 | 0.02 |
| | | Base | | 4.950000 | 45,421.20 | 48.930000 | 448,981.68 | 403,560.48 | 0.02 |
| 679580100 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 6,822.000 | 132.284038 | 902,441.71 | 271.410000 | 1,851,559.02 | 949,117.31 | 0.07 |
| | | Base | | 132.284038 | 902,441.71 | 271.410000 | 1,851,559.02 | 949,117.31 | 0.07 |
| 681919106 | OMNICOM GROUP COMMON STOCK USD.15 | | | | | | | | |
| | | Local | 15,316.000 | 46.230142 | 708,060.86 | 66.900000 | 1,024,640.40 | 316,579.54 | 0.04 |
| | | Base | | 46.230142 | 708,060.86 | 66.900000 | 1,024,640.40 | 316,579.54 | 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 |
|---|---|---|---|---|---|---|---|---|
| 682189105 | ON SEMICONDUCTOR COMMON STOCK USD.01 | | | | | | | |
| | 32,286.000 | Local | 51.161900 | 1,651,813.11 | 68.770000 | 2,220,308.22 | 568,495.11 | 0.09 |
| | | Base | 51.161900 | 1,651,813.11 | 68.770000 | 2,220,308.22 | 568,495.11 | 0.09 |
| 682680103 | ONEOK INC COMMON STOCK USD.01 | | | | | | | |
| | 33,180.000 | Local | 40.434209 | 1,341,607.04 | 61.230000 | 2,031,611.40 | 690,004.36 | 0.08 |
| | | Base | 40.434209 | 1,341,607.04 | 61.230000 | 2,031,611.40 | 690,004.36 | 0.08 |
| 68389X105 | ORACLE CORP COMMON STOCK USD.01 | | | | | | | |
| | 117,191.000 | Local | 26.342467 | 3,087,100.00 | 74.150000 | 8,689,712.65 | 5,602,612.65 | 0.35 |
| | | Base | 26.342467 | 3,087,100.00 | 74.150000 | 8,689,712.65 | 5,602,612.65 | 0.35 |
| 68622V106 | ORGANON + CO COMMON STOCK USD.01 | | | | | | | |
| | 18,843.000 | Local | 22.866604 | 430,875.42 | 28.530000 | 537,590.79 | 106,715.37 | 0.02 |
| | | Base | 22.866604 | 430,875.42 | 28.530000 | 537,590.79 | 106,715.37 | 0.02 |
| 68902V107 | OTIS WORLDWIDE CORP COMMON STOCK USD.01 | | | | | | | |
| | 31,411.000 | Local | 38.959105 | 1,223,744.45 | 72.220000 | 2,268,502.42 | 1,044,757.97 | 0.09 |
| | | Base | 38.959105 | 1,223,744.45 | 72.220000 | 2,268,502.42 | 1,044,757.97 | 0.09 |
| 693475105 | PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0 | | | | | | | |
| | 30,787.000 | Local | 88.787147 | 2,733,489.89 | 158.000000 | 4,864,346.00 | 2,130,856.11 | 0.19 |
| | | Base | 88.787147 | 2,733,489.89 | 158.000000 | 4,864,346.00 | 2,130,856.11 | 0.19 |
| 693506107 | PPG INDUSTRIES INC COMMON STOCK USD1.66666 | | | | | | | |
| | 17,548.000 | Local | 47.377669 | 831,383.34 | 126.980000 | 2,228,245.04 | 1,396,861.70 | 0.09 |
| | | Base | 47.377669 | 831,383.34 | 126.980000 | 2,228,245.04 | 1,396,861.70 | 0.09 |
| 69351T106 | PPL CORP COMMON STOCK USD.01 | | | | | | | |
| | 54,672.000 | Local | 26.842990 | 1,467,559.94 | 29.080000 | 1,589,861.76 | 122,301.82 | 0.06 |
| | | Base | 26.842990 | 1,467,559.94 | 29.080000 | 1,589,861.76 | 122,301.82 | 0.06 |
| 693656100 | PVH CORP COMMON STOCK USD1.0 | | | | | | | |
| | 5,814.000 | Local | 105.722817 | 614,672.46 | 56.250000 | 327,037.50 | -287,634.96 | 0.01 |
| | | Base | 105.722817 | 614,672.46 | 56.250000 | 327,037.50 | -287,634.96 | 0.01 |
| 69370C100 | PTC INC COMMON STOCK USD.01 | | | | | | | |
| | 7,821.000 | Local | 129.676708 | 1,014,201.53 | 114.890000 | 898,554.69 | -115,646.84 | 0.04 |
| | | Base | 129.676708 | 1,014,201.53 | 114.890000 | 898,554.69 | -115,646.84 | 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 |
|---|---|---|---|---|---|---|---|---|
| 693718108 | PACCAR INC COMMON STOCK USD1.0 | | | | | | | |
| | 25,883.000 | Local | 37.220109 | 963,368.08 | 87.510000 | 2,265,021.33 | 1,301,653.25 | 0.09 |
| | | Base | 37.220109 | 963,368.08 | 87.510000 | 2,265,021.33 | 1,301,653.25 | 0.09 |
| 695156109 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | | | | | | | |
| | 6,976.000 | Local | 111.769157 | 779,701.64 | 136.920000 | 955,153.92 | 175,452.28 | 0.04 |
| | | Base | 111.769157 | 779,701.64 | 136.920000 | 955,153.92 | 175,452.28 | 0.04 |
| 701094104 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | | | | | | | |
| | 9,557.000 | Local | 78.576563 | 750,956.21 | 265.000000 | 2,532,605.00 | 1,781,648.79 | 0.10 |
| | | Base | 78.576563 | 750,956.21 | 265.000000 | 2,532,605.00 | 1,781,648.79 | 0.10 |
| 704326107 | PAYCHEX INC COMMON STOCK USD.01 | | | | | | | |
| | 23,919.000 | Local | 42.476132 | 1,015,986.60 | 123.340000 | 2,950,169.46 | 1,934,182.86 | 0.12 |
| | | Base | 42.476132 | 1,015,986.60 | 123.340000 | 2,950,169.46 | 1,934,182.86 | 0.12 |
| 70432V102 | PAYCOM SOFTWARE INC COMMON STOCK USD.01 | | | | | | | |
| | 3,577.000 | Local | 315.006069 | 1,126,776.71 | 351.200000 | 1,256,242.40 | 129,465.69 | 0.05 |
| | | Base | 315.006069 | 1,126,776.71 | 351.200000 | 1,256,242.40 | 129,465.69 | 0.05 |
| 70450Y103 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | |
| | 86,034.000 | Local | 37.994295 | 3,268,801.21 | 93.440000 | 8,039,016.96 | 4,770,215.75 | 0.32 |
| | | Base | 37.994295 | 3,268,801.21 | 93.440000 | 8,039,016.96 | 4,770,215.75 | 0.32 |
| 707569109 | PENN ENTERTAINMENT INC COMMON STOCK USD.01 | | | | | | | |
| | 12,145.000 | Local | 95.029103 | 1,154,128.46 | 31.230000 | 379,288.35 | -774,840.11 | 0.02 |
| | | Base | 95.029103 | 1,154,128.46 | 31.230000 | 379,288.35 | -774,840.11 | 0.02 |
| 713448108 | PEPSICO INC COMMON STOCK USD.017 | | | | | | | |
| | 102,722.000 | Local | 66.724302 | 6,854,053.78 | 172.270000 | 17,695,918.94 | 10,841,865.16 | 0.71 |
| | | Base | 66.724302 | 6,854,053.78 | 172.270000 | 17,695,918.94 | 10,841,865.16 | 0.71 |
| 714046109 | PERKINELMER INC COMMON STOCK USD1.0 | | | | | | | |
| | 9,392.000 | Local | 60.505482 | 568,267.49 | 135.060000 | 1,268,483.52 | 700,216.03 | 0.05 |
| | | Base | 60.505482 | 568,267.49 | 135.060000 | 1,268,483.52 | 700,216.03 | 0.05 |
| 717081103 | PFIZER INC COMMON STOCK USD.05 | | | | | | | |
| | 417,698.000 | Local | 29.029573 | 12,125,594.78 | 45.230000 | 18,892,480.54 | 6,766,885.76 | 0.75 |
| | | Base | 29.029573 | 12,125,594.78 | 45.230000 | 18,892,480.54 | 6,766,885.76 | 0.75 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 718172109 | PHILIP MORRIS INTERNATIONAL COMMON STOCK | | | | | | | |
| | 115,881.000 | Local | 47.710792 | 5,528,774.29 | 95.490000 | 11,065,476.69 | 5,536,702.40 | 0.44 |
| | | Base | 47.710792 | 5,528,774.29 | 95.490000 | 11,065,476.69 | 5,536,702.40 | 0.44 |
| 718546104 | PHILLIPS 66 COMMON STOCK | | | | | | | |
| | 35,741.000 | Local | 44.627980 | 1,595,048.63 | 89.460000 | 3,197,389.86 | 1,602,341.23 | 0.13 |
| | | Base | 44.627980 | 1,595,048.63 | 89.460000 | 3,197,389.86 | 1,602,341.23 | 0.13 |
| 723484101 | PINNACLE WEST CAPITAL COMMON STOCK | | | | | | | |
| | 8,409.000 | Local | 49.103044 | 412,907.50 | 75.350000 | 633,618.15 | 220,710.65 | 0.03 |
| | | Base | 49.103044 | 412,907.50 | 75.350000 | 633,618.15 | 220,710.65 | 0.03 |
| 723787107 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | | | | | | | |
| | 16,752.000 | Local | 116.428588 | 1,950,411.70 | 253.220000 | 4,241,941.44 | 2,291,529.74 | 0.17 |
| | | Base | 116.428588 | 1,950,411.70 | 253.220000 | 4,241,941.44 | 2,291,529.74 | 0.17 |
| 73278L105 | POOL CORP COMMON STOCK USD.001 | | | | | | | |
| | 2,983.000 | Local | 346.175337 | 1,032,641.03 | 339.190000 | 1,011,803.77 | -20,837.26 | 0.04 |
| | | Base | 346.175337 | 1,032,641.03 | 339.190000 | 1,011,803.77 | -20,837.26 | 0.04 |
| 74144T108 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | | | | | | | |
| | 16,920.000 | Local | 54.155178 | 916,305.62 | 120.000000 | 2,030,400.00 | 1,114,094.38 | 0.08 |
| | | Base | 54.155178 | 916,305.62 | 120.000000 | 2,030,400.00 | 1,114,094.38 | 0.08 |
| 74251V102 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | | | | | | | |
| | 17,495.000 | Local | 35.301307 | 617,596.36 | 74.760000 | 1,307,926.20 | 690,329.84 | 0.05 |
| | | Base | 35.301307 | 617,596.36 | 74.760000 | 1,307,926.20 | 690,329.84 | 0.05 |
| 742718109 | PROCTER + GAMBLE CO/THE COMMON STOCK | | | | | | | |
| | 178,613.000 | Local | 65.666542 | 11,728,898.09 | 137.940000 | 24,637,877.22 | 12,908,979.13 | 0.98 |
| | | Base | 65.666542 | 11,728,898.09 | 137.940000 | 24,637,877.22 | 12,908,979.13 | 0.98 |
| 743315103 | PROGRESSIVE CORP COMMON STOCK USD1.0 | | | | | | | |
| | 43,542.000 | Local | 29.353176 | 1,278,096.01 | 122.650000 | 5,340,426.30 | 4,062,330.29 | 0.21 |
| | | Base | 29.353176 | 1,278,096.01 | 122.650000 | 5,340,426.30 | 4,062,330.29 | 0.21 |
| 74340W103 | PROLOGIS INC REIT USD.01 | | | | | | | |
| | 55,110.000 | Local | 60.409756 | 3,329,181.67 | 124.510000 | 6,861,746.10 | 3,532,564.43 | 0.27 |
| | | Base | 60.409756 | 3,329,181.67 | 124.510000 | 6,861,746.10 | 3,532,564.43 | 0.27 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 744320102 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,916.000 | 53.930116 | 1,505,513.11 | 95.750000 | 2,672,957.00 | 1,167,443.89 | 0.11 |
| | | Base | | 53.930116 | 1,505,513.11 | 95.750000 | 2,672,957.00 | 1,167,443.89 | 0.11 |
| 744573106 | PUBLIC SERVICE ENTERPRISE GP COMMON STOCK | | | | | | | | |
| | | Local | 37,092.000 | 33.807256 | 1,253,978.74 | 64.360000 | 2,387,241.12 | 1,133,262.38 | 0.10 |
| | | Base | | 33.807256 | 1,253,978.74 | 64.360000 | 2,387,241.12 | 1,133,262.38 | 0.10 |
| 74460D109 | PUBLIC STORAGE REIT USD.1 | | | | | | | | |
| | | Local | 11,369.000 | 128.136273 | 1,456,781.29 | 330.830000 | 3,761,206.27 | 2,304,424.98 | 0.15 |
| | | Base | | 128.136273 | 1,456,781.29 | 330.830000 | 3,761,206.27 | 2,304,424.98 | 0.15 |
| 745867101 | PULTEGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,691.000 | 21.771199 | 385,154.28 | 40.660000 | 719,316.06 | 334,161.78 | 0.03 |
| | | Base | | 21.771199 | 385,154.28 | 40.660000 | 719,316.06 | 334,161.78 | 0.03 |
| 74736K101 | QORVO INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 8,070.000 | 83.591208 | 674,581.05 | 89.780000 | 724,524.60 | 49,943.55 | 0.03 |
| | | Base | | 83.591208 | 674,581.05 | 89.780000 | 724,524.60 | 49,943.55 | 0.03 |
| 747525103 | QUALCOMM INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 83,376.000 | 55.327327 | 4,612,971.20 | 132.270000 | 11,028,143.52 | 6,415,172.32 | 0.44 |
| | | Base | | 55.327327 | 4,612,971.20 | 132.270000 | 11,028,143.52 | 6,415,172.32 | 0.44 |
| 74762E102 | QUANTA SERVICES INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 10,676.000 | 33.816958 | 361,029.84 | 141.300000 | 1,508,518.80 | 1,147,488.96 | 0.06 |
| | | Base | | 33.816958 | 361,029.84 | 141.300000 | 1,508,518.80 | 1,147,488.96 | 0.06 |
| 74834L100 | QUEST DIAGNOSTICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,720.000 | 56.035524 | 488,629.77 | 125.310000 | 1,092,703.20 | 604,073.43 | 0.04 |
| | | Base | | 56.035524 | 488,629.77 | 125.310000 | 1,092,703.20 | 604,073.43 | 0.04 |
| 751212101 | RALPH LAUREN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,443.000 | 96.275710 | 331,477.27 | 91.330000 | 314,449.19 | -17,028.08 | 0.01 |
| | | Base | | 96.275710 | 331,477.27 | 91.330000 | 314,449.19 | -17,028.08 | 0.01 |
| 754730109 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,474.000 | 56.617049 | 819,475.16 | 104.370000 | 1,510,651.38 | 691,176.22 | 0.06 |
| | | Base | | 56.617049 | 819,475.16 | 104.370000 | 1,510,651.38 | 691,176.22 | 0.06 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 75513E101 | RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0 | | | | | | | |
| | 110,488.000 | Local | 36.957443 | 4,083,353.95 | 89.750000 | 9,916,298.00 | 5,832,944.05 | 0.40 |
| | | Base | 36.957443 | 4,083,353.95 | 89.750000 | 9,916,298.00 | 5,832,944.05 | 0.40 |
| 756109104 | REALTY INCOME CORP REIT USD1.0 | | | | | | | |
| | 44,788.000 | Local | 61.435405 | 2,751,568.91 | 68.280000 | 3,058,124.64 | 306,555.73 | 0.12 |
| | | Base | 61.435405 | 2,751,568.91 | 68.280000 | 3,058,124.64 | 306,555.73 | 0.12 |
| 758849103 | REGENCY CENTERS CORP REIT USD.01 | | | | | | | |
| | 11,548.000 | Local | 66.364107 | 766,372.71 | 60.840000 | 702,580.32 | -63,792.39 | 0.03 |
| | | Base | 66.364107 | 766,372.71 | 60.840000 | 702,580.32 | -63,792.39 | 0.03 |
| 75886F107 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001 | | | | | | | |
| | 8,041.000 | Local | 375.592236 | 3,020,137.17 | 581.060000 | 4,672,303.46 | 1,652,166.29 | 0.19 |
| | | Base | 375.592236 | 3,020,137.17 | 581.060000 | 4,672,303.46 | 1,652,166.29 | 0.19 |
| 7591EP100 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | |
| | 69,555.000 | Local | 13.284138 | 923,978.19 | 21.670000 | 1,507,256.85 | 583,278.66 | 0.06 |
| | | Base | 13.284138 | 923,978.19 | 21.670000 | 1,507,256.85 | 583,278.66 | 0.06 |
| 760759100 | REPUBLIC SERVICES INC COMMON STOCK USD.01 | | | | | | | |
| | 15,489.000 | Local | 33.777500 | 523,179.70 | 142.720000 | 2,210,590.08 | 1,687,410.38 | 0.09 |
| | | Base | 33.777500 | 523,179.70 | 142.720000 | 2,210,590.08 | 1,687,410.38 | 0.09 |
| 761152107 | RESMED INC COMMON STOCK USD.004 | | | | | | | |
| | 10,888.000 | Local | 95.061334 | 1,035,027.80 | 219.920000 | 2,394,488.96 | 1,359,461.16 | 0.10 |
| | | Base | 95.061334 | 1,035,027.80 | 219.920000 | 2,394,488.96 | 1,359,461.16 | 0.10 |
| 770323103 | ROBERT HALF INTL INC COMMON STOCK USD.001 | | | | | | | |
| | 8,229.000 | Local | 35.139384 | 289,161.99 | 76.970000 | 633,386.13 | 344,224.14 | 0.03 |
| | | Base | 35.139384 | 289,161.99 | 76.970000 | 633,386.13 | 344,224.14 | 0.03 |
| 773903109 | ROCKWELL AUTOMATION INC COMMON STOCK USD1.0 | | | | | | | |
| | 8,654.000 | Local | 66.778983 | 577,905.32 | 236.940000 | 2,050,478.76 | 1,472,573.44 | 0.08 |
| | | Base | 66.778983 | 577,905.32 | 236.940000 | 2,050,478.76 | 1,472,573.44 | 0.08 |
| 775711104 | ROLLINS INC COMMON STOCK USD1.0 | | | | | | | |
| | 16,857.000 | Local | 27.504549 | 463,644.19 | 33.760000 | 569,092.32 | 105,448.13 | 0.02 |
| | | Base | 27.504549 | 463,644.19 | 33.760000 | 569,092.32 | 105,448.13 | 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 |
|---|---|---|---|---|---|---|---|---|
| 776696106 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | |
| | 7,884.000 | Local | 125.010061 | 985,579.32 | 402.580000 | 3,173,940.72 | 2,188,361.40 | 0.13 |
| | | Base | 125.010061 | 985,579.32 | 402.580000 | 3,173,940.72 | 2,188,361.40 | 0.13 |
| 778296103 | ROSS STORES INC COMMON STOCK USD.01 | | | | | | | |
| | 26,158.000 | Local | 23.985218 | 627,405.33 | 86.270000 | 2,256,650.66 | 1,629,245.33 | 0.09 |
| | | Base | 23.985218 | 627,405.33 | 86.270000 | 2,256,650.66 | 1,629,245.33 | 0.09 |
| 78409V104 | S+P GLOBAL INC COMMON STOCK USD1.0 | | | | | | | |
| | 25,840.000 | Local | 121.274351 | 3,133,729.23 | 352.180000 | 9,100,331.20 | 5,966,601.97 | 0.36 |
| | | Base | 121.274351 | 3,133,729.23 | 352.180000 | 9,100,331.20 | 5,966,601.97 | 0.36 |
| 78410G104 | SBA COMMUNICATIONS CORP REIT USD.01 | | | | | | | |
| | 8,011.000 | Local | 169.538076 | 1,358,169.53 | 325.250000 | 2,605,577.75 | 1,247,408.22 | 0.10 |
| | | Base | 169.538076 | 1,358,169.53 | 325.250000 | 2,605,577.75 | 1,247,408.22 | 0.10 |
| 78462F103 | SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST | | | | | | | |
| | 17,049.000 | Local | 384.843334 | 6,561,194.00 | 395.180000 | 6,737,423.82 | 176,229.82 | 0.27 |
| | | Base | 384.843334 | 6,561,194.00 | 395.180000 | 6,737,423.82 | 176,229.82 | 0.27 |
| 78486Q101 | SVB FINANCIAL GROUP COMMON STOCK USD.001 | | | | | | | |
| | 4,372.000 | Local | 309.516157 | 1,353,204.64 | 406.520000 | 1,777,305.44 | 424,100.80 | 0.07 |
| | | Base | 309.516157 | 1,353,204.64 | 406.520000 | 1,777,305.44 | 424,100.80 | 0.07 |
| 79466L302 | SALESFORCE INC COMMON STOCK USD.001 | | | | | | | |
| | 73,811.000 | Local | 92.121681 | 6,799,593.37 | 156.120000 | 11,523,373.32 | 4,723,779.95 | 0.46 |
| | | Base | 92.121681 | 6,799,593.37 | 156.120000 | 11,523,373.32 | 4,723,779.95 | 0.46 |
| 806407102 | HENRY SCHEIN INC COMMON STOCK USD.01 | | | | | | | |
| | 10,256.000 | Local | 56.066790 | 575,021.00 | 73.410000 | 752,892.96 | 177,871.96 | 0.03 |
| | | Base | 56.066790 | 575,021.00 | 73.410000 | 752,892.96 | 177,871.96 | 0.03 |
| 806857108 | SCHLUMBERGER LTD COMMON STOCK USD.01 | | | | | | | |
| | 105,009.000 | Local | 76.966323 | 8,082,156.56 | 38.150000 | 4,006,093.35 | -4,076,063.21 | 0.16 |
| | | Base | 76.966323 | 8,082,156.56 | 38.150000 | 4,006,093.35 | -4,076,063.21 | 0.16 |
| 808513105 | SCHWAB (CHARLES) CORP COMMON STOCK USD.01 | | | | | | | |
| | 112,269.000 | Local | 30.276969 | 3,399,165.07 | 70.950000 | 7,965,485.55 | 4,566,320.48 | 0.32 |
| | | Base | 30.276969 | 3,399,165.07 | 70.950000 | 7,965,485.55 | 4,566,320.48 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 81211K100 | SEALED AIR CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 10,878.000 | 26.522564 | 288,512.45 | 53.810000 | 585,345.18 | 296,832.73 | 0.02 |
| | | Base | | 26.522564 | 288,512.45 | 53.810000 | 585,345.18 | 296,832.73 | 0.02 |
| 816851109 | SEMPRA ENERGY COMMON STOCK | | | | | | | | |
| | | Local | 23,351.000 | 78.843151 | 1,841,066.43 | 164.970000 | 3,852,214.47 | 2,011,148.04 | 0.15 |
| | | Base | | 78.843151 | 1,841,066.43 | 164.970000 | 3,852,214.47 | 2,011,148.04 | 0.15 |
| 81762P102 | SERVICENOW INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 15,022.000 | 324.573346 | 4,875,740.81 | 434.620000 | 6,528,861.64 | 1,653,120.83 | 0.26 |
| | | Base | | 324.573346 | 4,875,740.81 | 434.620000 | 6,528,861.64 | 1,653,120.83 | 0.26 |
| 824348106 | SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 17,780.000 | 51.030124 | 907,315.61 | 232.100000 | 4,126,738.00 | 3,219,422.39 | 0.16 |
| | | Base | | 51.030124 | 907,315.61 | 232.100000 | 4,126,738.00 | 3,219,422.39 | 0.16 |
| 82669G104 | SIGNATURE BANK COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,946.000 | 307.227976 | 1,519,549.57 | 174.360000 | 862,384.56 | -657,165.01 | 0.03 |
| | | Base | | 307.227976 | 1,519,549.57 | 174.360000 | 862,384.56 | -657,165.01 | 0.03 |
| 828806109 | SIMON PROPERTY GROUP INC REIT USD.0001 | | | | | | | | |
| | | Local | 24,393.000 | 88.004446 | 2,146,692.44 | 101.980000 | 2,487,598.14 | 340,905.70 | 0.10 |
| | | Base | | 88.004446 | 2,146,692.44 | 101.980000 | 2,487,598.14 | 340,905.70 | 0.10 |
| 83088M102 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 11,981.000 | 94.475151 | 1,131,906.79 | 98.550000 | 1,180,727.55 | 48,820.76 | 0.05 |
| | | Base | | 94.475151 | 1,131,906.79 | 98.550000 | 1,180,727.55 | 48,820.76 | 0.05 |
| 831865209 | SMITH (A.O.) CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 9,679.000 | 53.918544 | 521,877.59 | 56.450000 | 546,379.55 | 24,501.96 | 0.02 |
| | | Base | | 53.918544 | 521,877.59 | 56.450000 | 546,379.55 | 24,501.96 | 0.02 |
| 832696405 | JM SMUCKER CO/THE COMMON STOCK | | | | | | | | |
| | | Local | 8,057.000 | 71.142175 | 573,192.50 | 139.990000 | 1,127,899.43 | 554,706.93 | 0.04 |
| | | Base | | 71.142175 | 573,192.50 | 139.990000 | 1,127,899.43 | 554,706.93 | 0.04 |
| 833034101 | SNAP ON INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 3,972.000 | 63.511360 | 252,267.12 | 217.860000 | 865,339.92 | 613,072.80 | 0.03 |
| | | Base | | 63.511360 | 252,267.12 | 217.860000 | 865,339.92 | 613,072.80 | 0.03 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 83417M104 | SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 4,114.000 | 281.816799 | 1,159,394.31 | 275.970000 | 1,135,340.58 | -24,053.73 | 0.05 |
| | | Base | | 281.816799 | 1,159,394.31 | 275.970000 | 1,135,340.58 | -24,053.73 | 0.05 |
| 842587107 | SOUTHERN CO/THE COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 79,094.000 | 39.056052 | 3,089,099.36 | 77.070000 | 6,095,774.58 | 3,006,675.22 | 0.24 |
| | | Base | | 39.056052 | 3,089,099.36 | 77.070000 | 6,095,774.58 | 3,006,675.22 | 0.24 |
| 844741108 | SOUTHWEST AIRLINES CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 44,145.000 | 20.635647 | 910,960.65 | 36.700000 | 1,620,121.50 | 709,160.85 | 0.06 |
| | | Base | | 20.635647 | 910,960.65 | 36.700000 | 1,620,121.50 | 709,160.85 | 0.06 |
| 854502101 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 11,216.000 | 70.551313 | 791,303.53 | 88.100000 | 988,129.60 | 196,826.07 | 0.04 |
| | | Base | | 70.551313 | 791,303.53 | 88.100000 | 988,129.60 | 196,826.07 | 0.04 |
| 855244109 | STARBUCKS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 85,378.000 | 23.549470 | 2,010,606.66 | 84.070000 | 7,177,728.46 | 5,167,121.80 | 0.29 |
| | | Base | | 23.549470 | 2,010,606.66 | 84.070000 | 7,177,728.46 | 5,167,121.80 | 0.29 |
| 857477103 | STATE STREET CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 27,326.000 | 56.871182 | 1,554,061.92 | 68.350000 | 1,867,732.10 | 313,670.18 | 0.07 |
| | | Base | | 56.871182 | 1,554,061.92 | 68.350000 | 1,867,732.10 | 313,670.18 | 0.07 |
| 863667101 | STRYKER CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 25,003.000 | 86.858177 | 2,171,715.00 | 205.200000 | 5,130,615.60 | 2,958,900.60 | 0.20 |
| | | Base | | 86.858177 | 2,171,715.00 | 205.200000 | 5,130,615.60 | 2,958,900.60 | 0.20 |
| 871607107 | SYNOPSYS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,398.000 | 92.947766 | 1,059,418.64 | 346.020000 | 3,943,935.96 | 2,884,517.32 | 0.16 |
| | | Base | | 92.947766 | 1,059,418.64 | 346.020000 | 3,943,935.96 | 2,884,517.32 | 0.16 |
| 87165B103 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 37,325.000 | 32.689824 | 1,220,147.69 | 32.750000 | 1,222,393.75 | 2,246.06 | 0.05 |
| | | Base | | 32.689824 | 1,220,147.69 | 32.750000 | 1,222,393.75 | 2,246.06 | 0.05 |
| 871829107 | SYSCO CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 37,926.000 | 37.607946 | 1,426,318.97 | 82.220000 | 3,118,275.72 | 1,691,956.75 | 0.12 |
| | | Base | | 37.607946 | 1,426,318.97 | 82.220000 | 3,118,275.72 | 1,691,956.75 | 0.12 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 872540109 | TJX COMPANIES INC COMMON STOCK USD1.0 | | | | | | | |
| | 87,426.000 | Local | 15.564229 | 1,360,718.28 | 62.350000 | 5,451,011.10 | 4,090,292.82 | 0.22 |
| | | Base | 15.564229 | 1,360,718.28 | 62.350000 | 5,451,011.10 | 4,090,292.82 | 0.22 |
| 872590104 | T MOBILE US INC COMMON STOCK USD.0001 | | | | | | | |
| | 43,771.000 | Local | 91.962056 | 4,025,271.17 | 143.960000 | 6,301,273.16 | 2,276,001.99 | 0.25 |
| | | Base | 91.962056 | 4,025,271.17 | 143.960000 | 6,301,273.16 | 2,276,001.99 | 0.25 |
| 874054109 | TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01 | | | | | | | |
| | 12,141.000 | Local | 114.850890 | 1,394,404.65 | 122.560000 | 1,488,000.96 | 93,596.31 | 0.06 |
| | | Base | 114.850890 | 1,394,404.65 | 122.560000 | 1,488,000.96 | 93,596.31 | 0.06 |
| 876030107 | TAPESTRY INC COMMON STOCK USD.01 | | | | | | | |
| | 18,737.000 | Local | 32.316840 | 605,520.63 | 34.730000 | 650,736.01 | 45,215.38 | 0.03 |
| | | Base | 32.316840 | 605,520.63 | 34.730000 | 650,736.01 | 45,215.38 | 0.03 |
| 87612E106 | TARGET CORP COMMON STOCK USD.0833 | | | | | | | |
| | 34,425.000 | Local | 56.419816 | 1,942,252.16 | 160.340000 | 5,519,704.50 | 3,577,452.34 | 0.22 |
| | | Base | 56.419816 | 1,942,252.16 | 160.340000 | 5,519,704.50 | 3,577,452.34 | 0.22 |
| 879360105 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | |
| | 3,487.000 | Local | 343.588664 | 1,198,093.67 | 368.360000 | 1,284,471.32 | 86,377.65 | 0.05 |
| | | Base | 343.588664 | 1,198,093.67 | 368.360000 | 1,284,471.32 | 86,377.65 | 0.05 |
| 879369106 | TELEFLEX INC COMMON STOCK USD1.0 | | | | | | | |
| | 3,484.000 | Local | 277.062101 | 965,284.36 | 226.260000 | 788,289.84 | -176,994.52 | 0.03 |
| | | Base | 277.062101 | 965,284.36 | 226.260000 | 788,289.84 | -176,994.52 | 0.03 |
| 880770102 | TERADYNE INC COMMON STOCK USD.125 | | | | | | | |
| | 12,442.000 | Local | 82.412280 | 1,025,373.59 | 84.640000 | 1,053,090.88 | 27,717.29 | 0.04 |
| | | Base | 82.412280 | 1,025,373.59 | 84.640000 | 1,053,090.88 | 27,717.29 | 0.04 |
| 88160R101 | TESLA INC COMMON STOCK USD.001 | | | | | | | |
| | 187,614.000 | Local | 231.275623 | 43,390,544.71 | 275.610000 | 51,708,294.54 | 8,317,749.83 | 2.06 |
| | | Base | 231.275623 | 43,390,544.71 | 275.610000 | 51,708,294.54 | 8,317,749.83 | 2.06 |
| 882508104 | TEXAS INSTRUMENTS INC COMMON STOCK USD1.0 | | | | | | | |
| | 68,507.000 | Local | 51.545667 | 3,531,239.04 | 165.210000 | 11,318,041.47 | 7,786,802.43 | 0.45 |
| | | Base | 51.545667 | 3,531,239.04 | 165.210000 | 11,318,041.47 | 7,786,802.43 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 883203101 | TEXTRON INC COMMON STOCK USD.125 | | | | | | | | |
| | | Local | 16,012.000 | 34.369577 | 550,325.66 | 62.380000 | 998,828.56 | 448,502.90 | 0.04 |
| | | Base | | 34.369577 | 550,325.66 | 62.380000 | 998,828.56 | 448,502.90 | 0.04 |
| 883556102 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 29,083.000 | 125.025452 | 3,636,115.21 | 545.320000 | 15,859,541.56 | 12,223,426.35 | 0.63 |
| | | Base | | 125.025452 | 3,636,115.21 | 545.320000 | 15,859,541.56 | 12,223,426.35 | 0.63 |
| 88579Y101 | 3M CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 42,276.000 | 84.769736 | 3,583,725.37 | 124.350000 | 5,257,020.60 | 1,673,295.23 | 0.21 |
| | | Base | | 84.769736 | 3,583,725.37 | 124.350000 | 5,257,020.60 | 1,673,295.23 | 0.21 |
| 892356106 | TRACTOR SUPPLY COMPANY COMMON STOCK USD.008 | | | | | | | | |
| | | Local | 8,312.000 | 79.762711 | 662,987.65 | 185.150000 | 1,538,966.80 | 875,979.15 | 0.06 |
| | | Base | | 79.762711 | 662,987.65 | 185.150000 | 1,538,966.80 | 875,979.15 | 0.06 |
| 893641100 | TRANSDIGM GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,860.000 | 322.391503 | 1,244,431.20 | 600.390000 | 2,317,505.40 | 1,073,074.20 | 0.09 |
| | | Base | | 322.391503 | 1,244,431.20 | 600.390000 | 2,317,505.40 | 1,073,074.20 | 0.09 |
| 89417E109 | TRAVELERS COS INC/THE COMMON STOCK NPV | | | | | | | | |
| | | Local | 17,864.000 | 55.803237 | 996,869.03 | 161.640000 | 2,887,536.96 | 1,890,667.93 | 0.12 |
| | | Base | | 55.803237 | 996,869.03 | 161.640000 | 2,887,536.96 | 1,890,667.93 | 0.12 |
| 896239100 | TRIMBLE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 18,624.000 | 68.352432 | 1,272,995.70 | 63.250000 | 1,177,968.00 | -95,027.70 | 0.05 |
| | | Base | | 68.352432 | 1,272,995.70 | 63.250000 | 1,177,968.00 | -95,027.70 | 0.05 |
| 89832Q109 | TRUIST FINANCIAL CORP COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 99,116.000 | 34.663436 | 3,435,701.08 | 46.840000 | 4,642,593.44 | 1,206,892.36 | 0.19 |
| | | Base | | 34.663436 | 3,435,701.08 | 46.840000 | 4,642,593.44 | 1,206,892.36 | 0.19 |
| 90184L102 | TWITTER INC COMMON STOCK USD.000005 | | | | | | | | |
| | | Local | 56,669.000 | 38.231043 | 2,166,515.00 | 38.750000 | 2,195,923.75 | 29,408.75 | 0.09 |
| | | Base | | 38.231043 | 2,166,515.00 | 38.750000 | 2,195,923.75 | 29,408.75 | 0.09 |
| 902252105 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,087.000 | 341.758335 | 1,055,007.98 | 371.510000 | 1,146,851.37 | 91,843.39 | 0.05 |
| | | Base | | 341.758335 | 1,055,007.98 | 371.510000 | 1,146,851.37 | 91,843.39 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 902494103 | TYSON FOODS INC CL A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 21,700.000 | 30.185378 | 655,022.71 | 75.380000 | 1,635,746.00 | 980,723.29 | 0.07 |
| | | Base | | 30.185378 | 655,022.71 | 75.380000 | 1,635,746.00 | 980,723.29 | 0.07 |
| 902653104 | UDR INC REIT USD.01 | | | | | | | | |
| | | Local | 22,278.000 | 39.312981 | 875,814.59 | 44.870000 | 999,613.86 | 123,799.27 | 0.04 |
| | | Base | | 39.312981 | 875,814.59 | 44.870000 | 999,613.86 | 123,799.27 | 0.04 |
| 902973304 | US BANCORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 100,560.000 | 28.889692 | 2,905,147.44 | 45.610000 | 4,586,541.60 | 1,681,394.16 | 0.18 |
| | | Base | | 28.889692 | 2,905,147.44 | 45.610000 | 4,586,541.60 | 1,681,394.16 | 0.18 |
| 90384S303 | ULTA BEAUTY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,888.000 | 219.286384 | 852,585.46 | 419.870000 | 1,632,454.56 | 779,869.10 | 0.07 |
| | | Base | | 219.286384 | 852,585.46 | 419.870000 | 1,632,454.56 | 779,869.10 | 0.07 |
| 907818108 | UNION PACIFIC CORP COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 46,658.000 | 46.422971 | 2,166,002.99 | 224.510000 | 10,475,187.58 | 8,309,184.59 | 0.42 |
| | | Base | | 46.422971 | 2,166,002.99 | 224.510000 | 10,475,187.58 | 8,309,184.59 | 0.42 |
| 910047109 | UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,325.000 | 51.267720 | 1,247,087.28 | 35.010000 | 851,618.25 | -395,469.03 | 0.03 |
| | | Base | | 51.267720 | 1,247,087.28 | 35.010000 | 851,618.25 | -395,469.03 | 0.03 |
| 911312106 | UNITED PARCEL SERVICE CL B COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 54,675.000 | 85.845877 | 4,693,623.32 | 194.510000 | 10,634,834.25 | 5,941,210.93 | 0.42 |
| | | Base | | 85.845877 | 4,693,623.32 | 194.510000 | 10,634,834.25 | 5,941,210.93 | 0.42 |
| 911363109 | UNITED RENTALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 5,321.000 | 126.365971 | 672,393.33 | 292.040000 | 1,553,944.84 | 881,551.51 | 0.06 |
| | | Base | | 126.365971 | 672,393.33 | 292.040000 | 1,553,944.84 | 881,551.51 | 0.06 |
| 91324P102 | UNITEDHEALTH GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 69,840.000 | 87.192820 | 6,089,546.54 | 519.330000 | 36,270,007.20 | 30,180,460.66 | 1.45 |
| | | Base | | 87.192820 | 6,089,546.54 | 519.330000 | 36,270,007.20 | 30,180,460.66 | 1.45 |
| 913903100 | UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,997.000 | 114.747815 | 573,394.83 | 97.840000 | 488,906.48 | -84,488.35 | 0.02 |
| | | Base | | 114.747815 | 573,394.83 | 97.840000 | 488,906.48 | -84,488.35 | 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 |
|---|---|---|---|---|---|---|---|---|
| 918204108 | VF CORP COMMON STOCK | | | | | | | |
| | 23,980.000 | Local | 30.995601 | 743,274.51 | 41.450000 | 993,971.00 | 250,696.49 | 0.04 |
| | | Base | 30.995601 | 743,274.51 | 41.450000 | 993,971.00 | 250,696.49 | 0.04 |
| 91913Y100 | VALERO ENERGY CORP COMMON STOCK USD.01 | | | | | | | |
| | 30,381.000 | Local | 37.328522 | 1,134,077.83 | 117.120000 | 3,558,222.72 | 2,424,144.89 | 0.14 |
| | | Base | 37.328522 | 1,134,077.83 | 117.120000 | 3,558,222.72 | 2,424,144.89 | 0.14 |
| 92276F100 | VENTAS INC REIT USD.25 | | | | | | | |
| | 29,694.000 | Local | 45.713794 | 1,357,425.41 | 47.860000 | 1,421,154.84 | 63,729.43 | 0.06 |
| | | Base | 45.713794 | 1,357,425.41 | 47.860000 | 1,421,154.84 | 63,729.43 | 0.06 |
| 922908363 | VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF | | | | | | | |
| | 9,000.000 | Local | 409.885400 | 3,688,968.60 | 363.150000 | 3,268,350.00 | -420,618.60 | 0.13 |
| | | Base | 409.885400 | 3,688,968.60 | 363.150000 | 3,268,350.00 | -420,618.60 | 0.13 |
| 92343E102 | VERISIGN INC COMMON STOCK USD.001 | | | | | | | |
| | 7,391.000 | Local | 72.451817 | 535,491.38 | 182.220000 | 1,346,788.02 | 811,296.64 | 0.05 |
| | | Base | 72.451817 | 535,491.38 | 182.220000 | 1,346,788.02 | 811,296.64 | 0.05 |
| 92343V104 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | | | | | | | |
| | 312,000.000 | Local | 44.363153 | 13,841,303.79 | 41.810000 | 13,044,720.00 | -796,583.79 | 0.52 |
| | | Base | 44.363153 | 13,841,303.79 | 41.810000 | 13,044,720.00 | -796,583.79 | 0.52 |
| 92345Y106 | VERISK ANALYTICS INC COMMON STOCK USD.001 | | | | | | | |
| | 11,731.000 | Local | 93.927050 | 1,101,858.22 | 187.160000 | 2,195,573.96 | 1,093,715.74 | 0.09 |
| | | Base | 93.927050 | 1,101,858.22 | 187.160000 | 2,195,573.96 | 1,093,715.74 | 0.09 |
| 92532F100 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01 | | | | | | | |
| | 19,039.000 | Local | 107.777201 | 2,051,970.13 | 281.760000 | 5,364,428.64 | 3,312,458.51 | 0.21 |
| | | Base | 107.777201 | 2,051,970.13 | 281.760000 | 5,364,428.64 | 3,312,458.51 | 0.21 |
| 92556H206 | PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001 | | | | | | | |
| | 45,199.000 | Local | 48.266249 | 2,181,586.19 | 23.390000 | 1,057,204.61 | -1,124,381.58 | 0.04 |
| | | Base | 48.266249 | 2,181,586.19 | 23.390000 | 1,057,204.61 | -1,124,381.58 | 0.04 |
| 92556V106 | VIATRIS INC COMMON STOCK | | | | | | | |
| | 130,075.000 | Local | 14.902077 | 1,938,387.67 | 9.550000 | 1,242,216.25 | -696,171.42 | 0.05 |
| | | Base | 14.902077 | 1,938,387.67 | 9.550000 | 1,242,216.25 | -696,171.42 | 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 |
|---|---|---|---|---|---|---|---|---|
| 925652109 | VICI PROPERTIES INC REIT USD.01 | | | | | | | |
| | 71,543.000 | Local | 29.923613 | 2,140,825.05 | 32.990000 | 2,360,203.57 | 219,378.52 | 0.09 |
| | | Base | 29.923613 | 2,140,825.05 | 32.990000 | 2,360,203.57 | 219,378.52 | 0.09 |
| 92826C839 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 | | | | | | | |
| | 122,516.000 | Local | 46.468553 | 5,693,141.27 | 198.710000 | 24,345,154.36 | 18,652,013.09 | 0.97 |
| | | Base | 46.468553 | 5,693,141.27 | 198.710000 | 24,345,154.36 | 18,652,013.09 | 0.97 |
| 929042109 | VORNADO REALTY TRUST REIT USD.04 | | | | | | | |
| | 11,840.000 | Local | 57.109188 | 676,172.79 | 26.220000 | 310,444.80 | -365,727.99 | 0.01 |
| | | Base | 57.109188 | 676,172.79 | 26.220000 | 310,444.80 | -365,727.99 | 0.01 |
| 929160109 | VULCAN MATERIALS CO COMMON STOCK USD1.0 | | | | | | | |
| | 9,894.000 | Local | 70.930824 | 701,789.57 | 166.490000 | 1,647,252.06 | 945,462.49 | 0.07 |
| | | Base | 70.930824 | 701,789.57 | 166.490000 | 1,647,252.06 | 945,462.49 | 0.07 |
| 92939U106 | WEC ENERGY GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 23,434.000 | Local | 44.258719 | 1,037,158.82 | 103.140000 | 2,416,982.76 | 1,379,823.94 | 0.10 |
| | | Base | 44.258719 | 1,037,158.82 | 103.140000 | 2,416,982.76 | 1,379,823.94 | 0.10 |
| 929740108 | WABTEC CORP COMMON STOCK USD.01 | | | | | | | |
| | 13,570.000 | Local | 73.889405 | 1,002,679.22 | 87.650000 | 1,189,410.50 | 186,731.28 | 0.05 |
| | | Base | 73.889405 | 1,002,679.22 | 87.650000 | 1,189,410.50 | 186,731.28 | 0.05 |
| 931142103 | WALMART INC COMMON STOCK USD.1 | | | | | | | |
| | 104,301.000 | Local | 66.059985 | 6,890,122.52 | 132.550000 | 13,825,097.55 | 6,934,975.03 | 0.55 |
| | | Base | 66.059985 | 6,890,122.52 | 132.550000 | 13,825,097.55 | 6,934,975.03 | 0.55 |
| 931427108 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | | | | | | | |
| | 53,262.000 | Local | 41.700307 | 2,221,041.73 | 35.060000 | 1,867,365.72 | -353,676.01 | 0.07 |
| | | Base | 41.700307 | 2,221,041.73 | 35.060000 | 1,867,365.72 | -353,676.01 | 0.07 |
| 934423104 | WARNER BROS DISCOVERY INC COMMON STOCK | | | | | | | |
| | 164,069.000 | Local | 30.071532 | 4,933,806.25 | 13.240000 | 2,172,273.56 | -2,761,532.69 | 0.09 |
| | | Base | 30.071532 | 4,933,806.25 | 13.240000 | 2,172,273.56 | -2,761,532.69 | 0.09 |
| 94106L109 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | | | | | | | |
| | 28,436.000 | Local | 43.041828 | 1,223,937.42 | 169.030000 | 4,806,537.08 | 3,582,599.66 | 0.19 |
| | | Base | 43.041828 | 1,223,937.42 | 169.030000 | 4,806,537.08 | 3,582,599.66 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 941848103 | WATERS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,484.000 | 77.559579 | 347,777.15 | 298.600000 | 1,338,922.40 | 991,145.25 | 0.05 |
| | | Base | | 77.559579 | 347,777.15 | 298.600000 | 1,338,922.40 | 991,145.25 | 0.05 |
| 949746101 | WELLS FARGO + CO COMMON STOCK USD1.666 | | | | | | | | |
| | | Local | 282,170.000 | 37.604874 | 10,610,967.27 | 43.710000 | 12,333,650.70 | 1,722,683.43 | 0.49 |
| | | Base | | 37.604874 | 10,610,967.27 | 43.710000 | 12,333,650.70 | 1,722,683.43 | 0.49 |
| 95040Q104 | WELLTOWER INC REIT USD1.0 | | | | | | | | |
| | | Local | 33,792.000 | 61.227570 | 2,069,002.05 | 76.650000 | 2,590,156.80 | 521,154.75 | 0.10 |
| | | Base | | 61.227570 | 2,069,002.05 | 76.650000 | 2,590,156.80 | 521,154.75 | 0.10 |
| 955306105 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 5,681.000 | 217.067016 | 1,233,157.72 | 296.690000 | 1,685,495.89 | 452,338.17 | 0.07 |
| | | Base | | 217.067016 | 1,233,157.72 | 296.690000 | 1,685,495.89 | 452,338.17 | 0.07 |
| 958102105 | WESTERN DIGITAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,265.000 | 42.948075 | 999,186.96 | 42.260000 | 983,178.90 | -16,008.06 | 0.04 |
| | | Base | | 42.948075 | 999,186.96 | 42.260000 | 983,178.90 | -16,008.06 | 0.04 |
| 96145D105 | WESTROCK CO COMMON STOCK | | | | | | | | |
| | | Local | 18,970.000 | 43.634949 | 827,754.98 | 40.590000 | 769,992.30 | -57,762.68 | 0.03 |
| | | Base | | 43.634949 | 827,754.98 | 40.590000 | 769,992.30 | -57,762.68 | 0.03 |
| 962166104 | WEYERHAEUSER CO REIT USD1.25 | | | | | | | | |
| | | Local | 55,310.000 | 28.279705 | 1,564,150.46 | 34.160000 | 1,889,389.60 | 325,239.14 | 0.08 |
| | | Base | | 28.279705 | 1,564,150.46 | 34.160000 | 1,889,389.60 | 325,239.14 | 0.08 |
| 963320106 | WHIRLPOOL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 4,185.000 | 99.744406 | 417,430.34 | 156.600000 | 655,371.00 | 237,940.66 | 0.03 |
| | | Base | | 99.744406 | 417,430.34 | 156.600000 | 655,371.00 | 237,940.66 | 0.03 |
| 969457100 | WILLIAMS COS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 90,488.000 | 28.232370 | 2,554,690.72 | 34.030000 | 3,079,306.64 | 524,615.92 | 0.12 |
| | | Base | | 28.232370 | 2,554,690.72 | 34.030000 | 3,079,306.64 | 524,615.92 | 0.12 |
| 98311A105 | WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,929.000 | 66.857401 | 596,969.73 | 65.340000 | 583,420.86 | -13,548.87 | 0.02 |
| | | Base | | 66.857401 | 596,969.73 | 65.340000 | 583,420.86 | -13,548.87 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 983134107 | WYNN RESORTS LTD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,839.000 | 90.128684 | 706,518.75 | 60.590000 | 474,965.01 | -231,553.74 | 0.02 |
| | | Base | | 90.128684 | 706,518.75 | 60.590000 | 474,965.01 | -231,553.74 | 0.02 |
| 98389B100 | XCEL ENERGY INC COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 40,463.000 | 31.886376 | 1,290,218.45 | 74.250000 | 3,004,377.75 | 1,714,159.30 | 0.12 |
| | | Base | | 31.886376 | 1,290,218.45 | 74.250000 | 3,004,377.75 | 1,714,159.30 | 0.12 |
| 98419M100 | XYLEM INC COMMON STOCK | | | | | | | | |
| | | Local | 13,379.000 | 35.735634 | 478,107.05 | 91.100000 | 1,218,826.90 | 740,719.85 | 0.05 |
| | | Base | | 35.735634 | 478,107.05 | 91.100000 | 1,218,826.90 | 740,719.85 | 0.05 |
| 988498101 | YUM BRANDS INC COMMON STOCK | | | | | | | | |
| | | Local | 21,667.000 | 32.756789 | 709,741.34 | 111.240000 | 2,410,237.08 | 1,700,495.74 | 0.10 |
| | | Base | | 32.756789 | 709,741.34 | 111.240000 | 2,410,237.08 | 1,700,495.74 | 0.10 |
| 989207105 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,902.000 | 260.036076 | 1,014,660.77 | 301.640000 | 1,176,999.28 | 162,338.51 | 0.05 |
| | | Base | | 260.036076 | 1,014,660.77 | 301.640000 | 1,176,999.28 | 162,338.51 | 0.05 |
| 98956P102 | ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,569.000 | 77.044301 | 1,199,502.73 | 106.320000 | 1,655,296.08 | 455,793.35 | 0.07 |
| | | Base | | 77.044301 | 1,199,502.73 | 106.320000 | 1,655,296.08 | 455,793.35 | 0.07 |
| 989701107 | ZIONS BANCORP NA COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 11,263.000 | 38.157162 | 429,764.11 | 55.030000 | 619,802.89 | 190,038.78 | 0.02 |
| | | Base | | 38.157162 | 429,764.11 | 55.030000 | 619,802.89 | 190,038.78 | 0.02 |
| 98978V103 | ZOETIS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,323.000 | 49.582452 | 1,751,400.96 | 156.530000 | 5,529,109.19 | 3,777,708.23 | 0.22 |
| | | Base | | 49.582452 | 1,751,400.96 | 156.530000 | 5,529,109.19 | 3,777,708.23 | 0.22 |
| G0176J109 | ALLEGION PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,524.000 | 39.157908 | 255,466.19 | 95.100000 | 620,432.40 | 364,966.21 | 0.02 |
| | | Base | | 39.157908 | 255,466.19 | 95.100000 | 620,432.40 | 364,966.21 | 0.02 |
| G0250X107 | AMCOR PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 111,644.000 | 11.097408 | 1,238,959.00 | 12.010000 | 1,340,844.44 | 101,885.44 | 0.05 |
| | | Base | | 11.097408 | 1,238,959.00 | 12.010000 | 1,340,844.44 | 101,885.44 | 0.05 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| G0403H108 | AON PLC CLASS A COMMON STOCK | | | | | | | |
| | 15,779.000 | Local | 61.597488 | 971,946.77 | 279.260000 | 4,406,443.54 | 3,434,496.77 | 0.18 |
| | | Base | 61.597488 | 971,946.77 | 279.260000 | 4,406,443.54 | 3,434,496.77 | 0.18 |
| G1151C101 | ACCENTURE PLC CL A COMMON STOCK USD.0000225 | | | | | | | |
| | 47,151.000 | Local | 92.558886 | 4,364,244.02 | 288.460000 | 13,601,177.46 | 9,236,933.44 | 0.54 |
| | | Base | 92.558886 | 4,364,244.02 | 288.460000 | 13,601,177.46 | 9,236,933.44 | 0.54 |
| G29183103 | EATON CORP PLC COMMON STOCK USD.01 | | | | | | | |
| | 29,642.000 | Local | 46.539948 | 1,379,537.15 | 136.640000 | 4,050,282.88 | 2,670,745.73 | 0.16 |
| | | Base | 46.539948 | 1,379,537.15 | 136.640000 | 4,050,282.88 | 2,670,745.73 | 0.16 |
| G3223R108 | EVEREST RE GROUP LTD COMMON STOCK USD.01 | | | | | | | |
| | 2,934.000 | Local | 252.554680 | 740,995.43 | 269.050000 | 789,392.70 | 48,397.27 | 0.03 |
| | | Base | 252.554680 | 740,995.43 | 269.050000 | 789,392.70 | 48,397.27 | 0.03 |
| G491BT108 | INVESCO LTD COMMON STOCK USD.2 | | | | | | | |
| | 25,074.000 | Local | 22.763362 | 570,768.55 | 16.470000 | 412,968.78 | -157,799.77 | 0.02 |
| | | Base | 22.763362 | 570,768.55 | 16.470000 | 412,968.78 | -157,799.77 | 0.02 |
| G51502105 | JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01 | | | | | | | |
| | 38,272.000 | Local | 38.182501 | 1,461,320.69 | 54.140000 | 2,072,046.08 | 610,725.39 | 0.08 |
| | | Base | 38.182501 | 1,461,320.69 | 54.140000 | 2,072,046.08 | 610,725.39 | 0.08 |
| G5494J103 | LINDE PLC COMMON STOCK EUR.001 | | | | | | | |
| | 37,466.000 | Local | 169.749827 | 6,359,847.02 | 282.860000 | 10,597,632.76 | 4,237,785.74 | 0.42 |
| | | Base | 169.749827 | 6,359,847.02 | 282.860000 | 10,597,632.76 | 4,237,785.74 | 0.42 |
| G5960L103 | MEDTRONIC PLC COMMON STOCK USD.1 | | | | | | | |
| | 99,665.000 | Local | 78.552360 | 7,828,920.95 | 87.920000 | 8,762,546.80 | 933,625.85 | 0.35 |
| | | Base | 78.552360 | 7,828,920.95 | 87.920000 | 8,762,546.80 | 933,625.85 | 0.35 |
| G6095L109 | APTIV PLC COMMON STOCK USD.01 | | | | | | | |
| | 20,169.000 | Local | 44.784991 | 903,268.49 | 93.430000 | 1,884,389.67 | 981,121.18 | 0.08 |
| | | Base | 44.784991 | 903,268.49 | 93.430000 | 1,884,389.67 | 981,121.18 | 0.08 |
| G6518L108 | NIELSEN HOLDINGS PLC COMMON STOCK EUR.07 | | | | | | | |
| | 26,722.000 | Local | 35.727883 | 954,720.50 | 27.840000 | 743,940.48 | -210,780.02 | 0.03 |
| | | Base | 35.727883 | 954,720.50 | 27.840000 | 743,940.48 | -210,780.02 | 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 |
|---|---|---|---|---|---|---|---|---|
| G66721104 | NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001 | | | | | | | |
| | 31,211.000 | Local | 37.722350 | 1,177,352.26 | 13.080000 | 408,239.88 | -769,112.38 | 0.02 |
| | | Base | 37.722350 | 1,177,352.26 | 13.080000 | 408,239.88 | -769,112.38 | 0.02 |
| G7997R103 | SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001 | | | | | | | |
| | 14,827.000 | Local | 35.790263 | 530,662.23 | 66.960000 | 992,815.92 | 462,153.69 | 0.04 |
| | | Base | 35.790263 | 530,662.23 | 66.960000 | 992,815.92 | 462,153.69 | 0.04 |
| G7S00T104 | PENTAIR PLC COMMON STOCK USD.01 | | | | | | | |
| | 12,308.000 | Local | 29.525398 | 363,398.60 | 44.500000 | 547,706.00 | 184,307.40 | 0.02 |
| | | Base | 29.525398 | 363,398.60 | 44.500000 | 547,706.00 | 184,307.40 | 0.02 |
| G8473T100 | STERIS PLC COMMON STOCK USD75.0 | | | | | | | |
| | 7,438.000 | Local | 162.321120 | 1,207,344.49 | 201.380000 | 1,497,864.44 | 290,519.95 | 0.06 |
| | | Base | 162.321120 | 1,207,344.49 | 201.380000 | 1,497,864.44 | 290,519.95 | 0.06 |
| G8994E103 | TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0 | | | | | | | |
| | 17,373.000 | Local | 40.338688 | 700,804.02 | 154.070000 | 2,676,658.11 | 1,975,854.09 | 0.11 |
| | | Base | 40.338688 | 700,804.02 | 154.070000 | 2,676,658.11 | 1,975,854.09 | 0.11 |
| G96629103 | WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635 | | | | | | | |
| | 8,300.000 | Local | 135.769604 | 1,126,887.71 | 206.830000 | 1,716,689.00 | 589,801.29 | 0.07 |
| | | Base | 135.769604 | 1,126,887.71 | 206.830000 | 1,716,689.00 | 589,801.29 | 0.07 |
| H1467J104 | CHUBB LTD COMMON STOCK | | | | | | | |
| | 31,543.000 | Local | 88.909677 | 2,804,477.94 | 189.050000 | 5,963,204.15 | 3,158,726.21 | 0.24 |
| | | Base | 88.909677 | 2,804,477.94 | 189.050000 | 5,963,204.15 | 3,158,726.21 | 0.24 |
| H2906T109 | GARMIN LTD COMMON STOCK CHF.1 | | | | | | | |
| | 11,359.000 | Local | 59.975480 | 681,261.48 | 88.490000 | 1,005,157.91 | 323,896.43 | 0.04 |
| | | Base | 59.975480 | 681,261.48 | 88.490000 | 1,005,157.91 | 323,896.43 | 0.04 |
| H84989104 | TE CONNECTIVITY LTD COMMON STOCK CHF.57 | | | | | | | |
| | 23,987.000 | Local | 44.868490 | 1,076,260.48 | 126.210000 | 3,027,399.27 | 1,951,138.79 | 0.12 |
| | | Base | 44.868490 | 1,076,260.48 | 126.210000 | 3,027,399.27 | 1,951,138.79 | 0.12 |
| N53745100 | LYONDELLBASELL INDU CL A COMMON STOCK EUR.04 | | | | | | | |
| | 19,268.000 | Local | 59.632167 | 1,148,992.59 | 83.000000 | 1,599,244.00 | 450,251.41 | 0.06 |
| | | Base | 59.632167 | 1,148,992.59 | 83.000000 | 1,599,244.00 | 450,251.41 | 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 |
|---|---|---|---|---|---|---|---|---|
| N6596X109 | NXP SEMICONDUCTORS NV COMMON STOCK | | | | | | | |
| | 19,598.000 | Local | 194.619111 | 3,814,145.33 | 164.580000 | 3,225,438.84 | -588,706.49 | 0.13 |
| | | Base | 194.619111 | 3,814,145.33 | 164.580000 | 3,225,438.84 | -588,706.49 | 0.13 |
| V7780T103 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | | | | | | | |
| | 16,668.000 | Local | 79.414177 | 1,323,675.50 | 40.850000 | 680,887.80 | -642,787.70 | 0.03 |
| | | Base | 79.414177 | 1,323,675.50 | 40.850000 | 680,887.80 | -642,787.70 | 0.03 |
| **US DOLLAR Total** | | | | | | | | |
| | 23,770,319.000 | Local | | 1,164,013,638.76 | | 2,499,303,827.93 | 1,335,290,189.17 | 99.70 |
| | | Base | | 1,164,013,638.76 | | 2,499,303,827.93 | 1,335,290,189.17 | 99.70 |
| **EQUITY Total** | | | | | | | | |
| | 23,770,319.000 | Base | | 1,164,013,638.76 | | 2,499,303,827.93 | 1,335,290,189.17 | 99.70 |



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

STATE STREET.

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 31,265,981.790 | Base | | 1,171,509,301.55 | | 2,506,799,490.72 | 1,335,290,189.17 | 100.00 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| USD | US DOLLAR | | | | | | | | |
| | | | 137,510.090 | 1.000000 | 137,510.09 | 1.000000 | 137,510.09 | 0.00 | 0.01 |
| | | Base | | 1.000000 | 137,510.09 | 1.000000 | 137,510.09 | 0.00 | 0.01 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 137,510.090 | | 137,510.09 | | 137,510.09 | 0.00 | 0.01 |
| | | Base | | | 137,510.09 | | 137,510.09 | 0.00 | 0.01 |
| **CASH Total** | | | | | | | | | |
| | | | 137,510.090 | Base | 137,510.09 | | 137,510.09 | 0.00 | 0.01 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 4812CA553 | JPMORGAN US TREASURY PLUS MONE | JPMORGAN US TR PL MMKT ACDN | | | | 0.000000 | 01 Sep 2022 | | |
| | | | 100,209,288.660 | Local | 100.000000 | 100,209,288.66 | 100.000000 | 100,209,288.66 | 0.00 | 6.51 |
| | | Base | | 100.000000 | 100,209,288.66 | 100.000000 | 100,209,288.66 | 0.00 | 6.51 |
| 912796M71 | TREASURY BILL 09/22 0.00000 | | | | | 0.076500 | 08 Sep 2022 | | |
| | | | 110,000,000.000 | Local | 99.998596 | 109,998,455.13 | 99.998596 | 109,998,455.13 | 0.00 | 7.14 |
| | | Base | | 99.998596 | 109,998,455.13 | 99.998596 | 109,998,455.13 | 0.00 | 7.14 |
| 912796M89 | TREASURY BILL 10/22 0.00000 | | | | | 0.100000 | 06 Oct 2022 | | |
| | | | 20,000,000.000 | Local | 99.990278 | 19,998,055.55 | 99.990278 | 19,998,055.55 | 0.00 | 1.30 |
| | | Base | | 99.990278 | 19,998,055.55 | 99.990278 | 19,998,055.55 | 0.00 | 1.30 |
| 912796P94 | TREASURY BILL 12/22 0.00000 | | | | | 0.280000 | 01 Dec 2022 | | |
| | | | 25,000,000.000 | Local | 99.929222 | 24,982,305.56 | 99.279600 | 24,819,900.00 | -162,405.56 | 1.61 |
| | | Base | | 99.929222 | 24,982,305.56 | 99.279600 | 24,819,900.00 | -162,405.56 | 1.61 |
| 912796U64 | TREASURY BILL 09/22 0.00000 | | | | | 1.310500 | 29 Sep 2022 | | |
| | | | 25,000,000.000 | Local | 99.898072 | 24,974,518.05 | 99.898072 | 24,974,518.05 | 0.00 | 1.62 |
| | | Base | | 99.898072 | 24,974,518.05 | 99.898072 | 24,974,518.05 | 0.00 | 1.62 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 912796XQ7 | TREASURY BILL 07/23 0.00000 | | | | 3.011000 | 13 Jul 2023 | | |
| | 25,000,000.000 | Local | 97.365375 | 24,341,343.75 | 97.104900 | 24,276,225.00 | -65,118.75 | 1.58 |
| | | Base | 97.365375 | 24,341,343.75 | 97.104900 | 24,276,225.00 | -65,118.75 | 1.58 |
| 912796XY0 | TREASURY BILL 08/23 0.00000 | | | | 3.095500 | 10 Aug 2023 | | |
| | 115,000,000.000 | Local | 97.063435 | 111,622,950.63 | 96.790400 | 111,374,029.10 | -248,921.53 | 7.23 |
| | | Base | 97.063435 | 111,622,950.63 | 96.790400 | 111,374,029.10 | -248,921.53 | 7.23 |
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | | | | 2.260000 | 22 Sep 2022 | | |
| | 150,000,000.000 | Local | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 9.74 |
| | | Base | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 9.74 |
| 927YHY004 | RBC CAPITAL MARKETS REPO 04/16 VAR | | | | 2.200000 | 01 Sep 2022 | | |
| | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 6.49 |
| | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 6.49 |
| 978UHK000 | DAIWA CAPITAL MARKETS REPO | | | | 2.250000 | 01 Sep 2022 | | |
| | 111,200,992.360 | Local | 100.000000 | 111,200,992.36 | 100.000000 | 111,200,992.36 | 0.00 | 7.22 |
| | | Base | 100.000000 | 111,200,992.36 | 100.000000 | 111,200,992.36 | 0.00 | 7.22 |
| **US DOLLAR Total** | | | | | | | | |
| | 781,410,281.020 | Local | | 777,327,909.69 | | 776,851,463.85 | -476,445.84 | 50.44 |
| | | Base | | 777,327,909.69 | | 776,851,463.85 | -476,445.84 | 50.44 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 781,410,281.020 | Base | | 777,327,909.69 | | 776,851,463.85 | -476,445.84 | 50.44 |
| **FIXED INCOME** | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 |
| 36179MBB5 | GNMA II POOL MA0034 G2 04/42 FLOATING VAR | | | | 1.875000 | 20 Apr 2042 | | |
| | 503,598.150 | Local | 102.429274 | 515,831.93 | 99.862178 | 502,904.08 | -12,927.85 | 0.03 |
| Original Face: | 15,000,000.000 | Base | 102.429274 | 515,831.93 | 99.862178 | 502,904.08 | -12,927.85 | 0.03 |
| 36179TDL6 | GNMA II POOL MA4607 G2 07/47 FLOATING VAR | | | | 1.625000 | 20 Jul 2047 | | |
| | 603,774.950 | Local | 100.338843 | 605,820.80 | 97.821277 | 590,620.37 | -15,200.43 | 0.04 |
| Original Face: | 5,000,000.000 | Base | 100.338843 | 605,820.80 | 97.821277 | 590,620.37 | -15,200.43 | 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 |
|---|---|---|---|---|---|---|---|---|
| 3622A3CX6 | GNMA II POOL 784586 G2 01/28 FIXED 3 | | | | 3.000000 | 20 Jan 2028 | | |
| | 2,516,491.900 | Local | 99.873854 | 2,513,317.45 | 98.142528 | 2,469,748.77 | -43,568.68 | 0.16 |
| Original Face: | 10,000,000.000 | Base | 99.873854 | 2,513,317.45 | 98.142528 | 2,469,748.77 | -43,568.68 | 0.16 |
| 38373AZ74 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ | | | | 4.000000 | 16 Jul 2039 | | |
| | 302,992.620 | Local | 104.636195 | 317,039.95 | 99.941160 | 302,814.34 | -14,225.61 | 0.02 |
| Original Face: | 17,600,000.000 | Base | 104.636195 | 317,039.95 | 99.941160 | 302,814.34 | -14,225.61 | 0.02 |
| 38374UAY7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA | | | | 4.000000 | 20 May 2039 | | |
| | 1,044,748.500 | Local | 104.591007 | 1,092,712.98 | 100.143640 | 1,046,249.18 | -46,463.80 | 0.07 |
| Original Face: | 50,000,000.000 | Base | 104.591007 | 1,092,712.98 | 100.143640 | 1,046,249.18 | -46,463.80 | 0.07 |
| 38375GAT8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF | | | | 2.768140 | 20 Jun 2042 | | |
| | 509,856.600 | Local | 100.068392 | 510,205.30 | 99.687830 | 508,264.98 | -1,940.32 | 0.03 |
| Original Face: | 10,000,000.000 | Base | 100.068392 | 510,205.30 | 99.687830 | 508,264.98 | -1,940.32 | 0.03 |
| 38375GHL8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB | | | | 2.000000 | 16 May 2042 | | |
| | 6,283,139.640 | Local | 102.047816 | 6,411,806.76 | 94.706300 | 5,950,529.08 | -461,277.68 | 0.39 |
| Original Face: | 41,570,000.000 | Base | 102.047816 | 6,411,806.76 | 94.706300 | 5,950,529.08 | -461,277.68 | 0.39 |
| 38375KRB0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF | | | | 2.686860 | 16 Jun 2037 | | |
| | 864,714.150 | Local | 100.151776 | 866,026.58 | 99.615360 | 861,388.11 | -4,638.47 | 0.06 |
| Original Face: | 32,313,742.000 | Base | 100.151776 | 866,026.58 | 99.615360 | 861,388.11 | -4,638.47 | 0.06 |
| 38375U4P2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA | | | | 2.000000 | 20 Jan 2065 | | |
| | 74,917.530 | Local | 99.813181 | 74,777.57 | 96.797990 | 72,518.66 | -2,258.91 | 0.00 |
| Original Face: | 8,021,011.000 | Base | 99.813181 | 74,777.57 | 96.797990 | 72,518.66 | -2,258.91 | 0.00 |
| 38375U4R8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA | | | | 2.000000 | 20 Dec 2063 | | |
| | 8,806.220 | Local | 99.704641 | 8,780.21 | 95.632320 | 8,421.59 | -358.62 | 0.00 |
| Original Face: | 2,750,000.000 | Base | 99.704641 | 8,780.21 | 95.632320 | 8,421.59 | -358.62 | 0.00 |
| 38376FWJ7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA | | | | 4.500000 | 16 Aug 2039 | | |
| | 438,334.420 | Local | 105.406112 | 462,031.27 | 101.120660 | 443,246.66 | -18,784.61 | 0.03 |
| Original Face: | 10,300,000.000 | Base | 105.406112 | 462,031.27 | 101.120660 | 443,246.66 | -18,784.61 | 0.03 |
| 38376R3G9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP | | | | 2.017570 | 20 Apr 2067 | | |
| | 18,902.170 | Local | 100.000000 | 18,902.17 | 99.703560 | 18,846.14 | -56.03 | 0.00 |
| Original Face: | 2,754,386.000 | Base | 100.000000 | 18,902.17 | 99.703560 | 18,846.14 | -56.03 | 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 |
|---|---|---|---|---|---|---|---|---|
| 38376XSV6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA | | | | 4.000000 | 20 Aug 2039 | | |
| | 229,211.070 | Local | 104.665604 | 239,905.15 | 99.923230 | 229,035.10 | -10,870.05 | 0.01 |
| Original Face: | 7,350,000.000 | Base | 104.665604 | 239,905.15 | 99.923230 | 229,035.10 | -10,870.05 | 0.01 |
| 38377NMJ0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA | | | | 3.000000 | 16 Sep 2039 | | |
| | 9,786.500 | Local | 99.971900 | 9,783.75 | 99.892730 | 9,776.00 | -7.75 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 99.971900 | 9,783.75 | 99.892730 | 9,776.00 | -7.75 | 0.00 |
| 38377T2L4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ | | | | 4.500000 | 20 Feb 2026 | | |
| | 65,276.600 | Local | 101.111578 | 66,002.20 | 100.643050 | 65,696.36 | -305.84 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 101.111578 | 66,002.20 | 100.643050 | 65,696.36 | -305.84 | 0.00 |
| 38377TWU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH | | | | 3.000000 | 20 Sep 2040 | | |
| | 464,300.210 | Local | 99.846608 | 463,588.01 | 98.025080 | 455,130.65 | -8,457.36 | 0.03 |
| Original Face: | 10,815,142.000 | Base | 99.846608 | 463,588.01 | 98.025080 | 455,130.65 | -8,457.36 | 0.03 |
| 38377UWX2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA | | | | 4.000000 | 20 Aug 2039 | | |
| | 227,446.570 | Local | 102.002418 | 232,001.00 | 99.914800 | 227,252.79 | -4,748.21 | 0.01 |
| Original Face: | 5,648,629.000 | Base | 102.002418 | 232,001.00 | 99.914800 | 227,252.79 | -4,748.21 | 0.01 |
| 38377X5L2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA | | | | 2.668140 | 20 Nov 2042 | | |
| | 5,452,764.830 | Local | 100.000000 | 5,452,764.83 | 99.032470 | 5,400,007.69 | -52,757.14 | 0.35 |
| Original Face: | 25,333,333.000 | Base | 100.000000 | 5,452,764.83 | 99.032470 | 5,400,007.69 | -52,757.14 | 0.35 |
| 38378AMG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF | | | | 2.736860 | 16 Nov 2041 | | |
| | 1,450,512.500 | Local | 100.123037 | 1,452,297.16 | 99.457500 | 1,442,643.47 | -9,653.69 | 0.09 |
| Original Face: | 10,000,000.000 | Base | 100.123037 | 1,452,297.16 | 99.457500 | 1,442,643.47 | -9,653.69 | 0.09 |
| 38378AQ95 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ | | | | 3.500000 | 20 Jun 2041 | | |
| | 470,102.090 | Local | 103.849962 | 488,200.84 | 99.151430 | 466,112.94 | -22,087.90 | 0.03 |
| Original Face: | 10,359,452.000 | Base | 103.849962 | 488,200.84 | 99.151430 | 466,112.94 | -22,087.90 | 0.03 |
| 38378AS77 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF | | | | 2.736860 | 16 Dec 2041 | | |
| | 2,750,444.710 | Local | 100.123217 | 2,753,833.73 | 99.433640 | 2,734,867.29 | -18,966.44 | 0.18 |
| Original Face: | 12,911,372.000 | Base | 100.123217 | 2,753,833.73 | 99.433640 | 2,734,867.29 | -18,966.44 | 0.18 |
| 38378BX38 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC | | | | 1.619870 | 16 Jun 2053 | | |
| | 1,423,205.900 | Local | 95.783838 | 1,363,201.23 | 94.164270 | 1,340,151.45 | -23,049.78 | 0.09 |
| Original Face: | 10,000,000.000 | Base | 95.783838 | 1,363,201.23 | 94.164270 | 1,340,151.45 | -23,049.78 | 0.09 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 38378EGJ6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA | | | | 1.500000 | 20 Sep 2040 | | |
| | 982,717.250 | Local | 100.837162 | 990,944.19 | 98.302340 | 966,034.05 | -24,910.14 | 0.06 |
| Original Face: | 25,000,000.000 | Base | 100.837162 | 990,944.19 | 98.302340 | 966,034.05 | -24,910.14 | 0.06 |
| 38378EQB2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB | | | | 1.750000 | 16 Mar 2041 | | |
| | 1,361,978.800 | Local | 100.151500 | 1,364,042.20 | 94.021900 | 1,280,558.35 | -83,483.85 | 0.08 |
| Original Face: | 10,000,000.000 | Base | 100.151500 | 1,364,042.20 | 94.021900 | 1,280,558.35 | -83,483.85 | 0.08 |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | 2.000000 | 16 Mar 2041 | | |
| | 1,361,978.800 | Local | 100.725604 | 1,371,861.37 | 94.659880 | 1,289,247.50 | -82,613.87 | 0.08 |
| Original Face: | 10,000,000.000 | Base | 100.725604 | 1,371,861.37 | 94.659880 | 1,289,247.50 | -82,613.87 | 0.08 |
| 38378FVK3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA | | | | 2.000000 | 20 Jan 2042 | | |
| | 1,410,726.570 | Local | 101.559656 | 1,432,729.05 | 94.946410 | 1,339,434.23 | -93,294.82 | 0.09 |
| Original Face: | 18,249,312.000 | Base | 101.559656 | 1,432,729.05 | 94.946410 | 1,339,434.23 | -93,294.82 | 0.09 |
| 38378GG85 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD | | | | 1.500000 | 20 Oct 2042 | | |
| | 1,362,163.900 | Local | 99.999999 | 1,362,163.88 | 91.412010 | 1,245,181.40 | -116,982.48 | 0.08 |
| Original Face: | 10,000,000.000 | Base | 99.999999 | 1,362,163.88 | 91.412010 | 1,245,181.40 | -116,982.48 | 0.08 |
| 38378GTH1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA | | | | 2.000000 | 20 Oct 2042 | | |
| | 1,362,163.900 | Local | 101.408061 | 1,381,344.00 | 93.220390 | 1,269,814.50 | -111,529.50 | 0.08 |
| Original Face: | 10,000,000.000 | Base | 101.408061 | 1,381,344.00 | 93.220390 | 1,269,814.50 | -111,529.50 | 0.08 |
| 38378HM29 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE | | | | 2.000000 | 16 Oct 2042 | | |
| | 1,695,134.500 | Local | 101.535803 | 1,721,168.43 | 94.002960 | 1,593,476.61 | -127,691.82 | 0.10 |
| Original Face: | 10,000,000.000 | Base | 101.535803 | 1,721,168.43 | 94.002960 | 1,593,476.61 | -127,691.82 | 0.10 |
| 38378KBF5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A | | | | 1.500000 | 16 May 2042 | | |
| | 1,621,363.320 | Local | 99.283918 | 1,609,753.03 | 98.357720 | 1,594,735.99 | -15,017.04 | 0.10 |
| Original Face: | 18,000,000.000 | Base | 99.283918 | 1,609,753.03 | 98.357720 | 1,594,735.99 | -15,017.04 | 0.10 |
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | 1.900000 | 16 Sep 2053 | | |
| | 3,441,987.300 | Local | 94.850822 | 3,264,753.25 | 90.361570 | 3,110,233.76 | -154,519.49 | 0.20 |
| Original Face: | 10,000,000.000 | Base | 94.850822 | 3,264,753.25 | 90.361570 | 3,110,233.76 | -154,519.49 | 0.20 |
| 38378KTH2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB | | | | 2.000000 | 16 Jun 2045 | | |
| | 4,408,072.500 | Local | 99.414023 | 4,382,242.19 | 92.964000 | 4,097,920.52 | -284,321.67 | 0.27 |
| Original Face: | 15,000,000.000 | Base | 99.414023 | 4,382,242.19 | 92.964000 | 4,097,920.52 | -284,321.67 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38378XEW7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD | | | | | 3.000000 | 16 Jul 2050 | | |
| | | Local | 71,712.510 | 101.202803 | 72,575.07 | 97.043870 | 69,592.59 | -2,982.48 | 0.00 |
| Original Face: | | Base | 1,000,000.000 | 101.202803 | 72,575.07 | 97.043870 | 69,592.59 | -2,982.48 | 0.00 |
| 38378XJV4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ | | | | | 3.028000 | 16 Aug 2052 | | |
| | | Local | 464,951.660 | 100.676371 | 468,096.46 | 92.570680 | 430,408.91 | -37,687.55 | 0.03 |
| Original Face: | | Base | 2,000,000.000 | 100.676371 | 468,096.46 | 92.570680 | 430,408.91 | -37,687.55 | 0.03 |
| 38378XLY5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD | | | | | 2.850000 | 16 Feb 2049 | | |
| | | Local | 44,917.400 | 100.755921 | 45,256.94 | 97.953310 | 43,998.08 | -1,258.86 | 0.00 |
| Original Face: | | Base | 1,000,000.000 | 100.755921 | 45,256.94 | 97.953310 | 43,998.08 | -1,258.86 | 0.00 |
| 38379PLQ8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG | | | | | 2.500000 | 20 May 2045 | | |
| | | Local | 211,104.800 | 100.972550 | 213,157.90 | 94.492060 | 199,477.27 | -13,680.63 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 100.972550 | 213,157.90 | 94.492060 | 199,477.27 | -13,680.63 | 0.01 |
| 38379RRX3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH | | | | | 2.600000 | 16 Dec 2056 | | |
| | | Local | 997,122.700 | 97.878630 | 975,970.04 | 93.953430 | 936,830.98 | -39,139.06 | 0.06 |
| Original Face: | | Base | 5,000,000.000 | 97.878630 | 975,970.04 | 93.953430 | 936,830.98 | -39,139.06 | 0.06 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | | 2.750000 | 20 Dec 2045 | | |
| | | Local | 1,163,981.600 | 100.746960 | 1,172,676.08 | 94.970290 | 1,105,436.70 | -67,239.38 | 0.07 |
| Original Face: | | Base | 20,000,000.000 | 100.746960 | 1,172,676.08 | 94.970290 | 1,105,436.70 | -67,239.38 | 0.07 |
| 38379TLD9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE | | | | | 2.500000 | 20 Dec 2045 | | |
| | | Local | 582,522.800 | 100.206061 | 583,723.15 | 93.984500 | 547,481.14 | -36,242.01 | 0.04 |
| Original Face: | | Base | 10,000,000.000 | 100.206061 | 583,723.15 | 93.984500 | 547,481.14 | -36,242.01 | 0.04 |
| 38379UF43 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A | | | | | 2.000000 | 16 Aug 2056 | | |
| | | Local | 1,519,739.720 | 96.123237 | 1,460,823.01 | 91.433670 | 1,389,553.80 | -71,269.21 | 0.09 |
| Original Face: | | Base | 4,000,000.000 | 96.123237 | 1,460,823.01 | 91.433670 | 1,389,553.80 | -71,269.21 | 0.09 |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | | 2.050000 | 16 Aug 2057 | | |
| | | Local | 2,225,515.850 | 96.630813 | 2,150,534.07 | 92.037530 | 2,048,309.82 | -102,224.25 | 0.13 |
| Original Face: | | Base | 5,000,000.000 | 96.630813 | 2,150,534.07 | 92.037530 | 2,048,309.82 | -102,224.25 | 0.13 |
| 38380GPY4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH | | | | | 2.250000 | 20 Oct 2046 | | |
| | | Local | 275,417.600 | 99.909287 | 275,167.76 | 98.029980 | 269,991.82 | -5,175.94 | 0.02 |
| Original Face: | | Base | 10,000,000.000 | 99.909287 | 275,167.76 | 98.029980 | 269,991.82 | -5,175.94 | 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 |
|---|---|---|---|---|---|---|---|---|
| 38380LRE5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA | | | | 3.000000 | 20 Mar 2069 | | |
| | 1,120,631.550 | Local | 100.080043 | 1,121,528.54 | 96.467100 | 1,081,040.76 | -40,487.78 | 0.07 |
| Original Face: | 5,000,000.000 | Base | 100.080043 | 1,121,528.54 | 96.467100 | 1,081,040.76 | -40,487.78 | 0.07 |
| 38381VHY9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD | | | | 3.000000 | 20 Mar 2049 | | |
| | 382,710.100 | Local | 100.000000 | 382,710.10 | 97.252230 | 372,194.11 | -10,515.99 | 0.02 |
| Original Face: | 10,000,000.000 | Base | 100.000000 | 382,710.10 | 97.252230 | 372,194.11 | -10,515.99 | 0.02 |
| 38382TL36 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT | | | | 2.485860 | 20 Jun 2036 | | |
| | 5,653,817.360 | Local | 104.090225 | 5,885,071.20 | 93.043520 | 5,260,510.69 | -624,560.51 | 0.34 |
| Original Face: | 8,000,000.000 | Base | 104.090225 | 5,885,071.20 | 93.043520 | 5,260,510.69 | -624,560.51 | 0.34 |
| 6903533N5 | INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR | | | | 2.849286 | 15 Mar 2030 | | |
| | 19,375,000.000 | Local | 100.000000 | 19,375,000.00 | 100.000000 | 19,375,000.00 | 0.00 | 1.26 |
| Original Face: | 25,000,000.000 | Base | 100.000000 | 19,375,000.00 | 100.000000 | 19,375,000.00 | 0.00 | 1.26 |
| 6903535F0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR | | | | 2.849286 | 20 Jan 2027 | | |
| | 11,249,999.900 | Local | 100.000000 | 11,249,999.91 | 100.000000 | 11,249,999.90 | -0.01 | 0.73 |
| Original Face: | 15,000,000.000 | Base | 100.000000 | 11,249,999.91 | 100.000000 | 11,249,999.90 | -0.01 | 0.73 |
| 6903535R4 | INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82 | | | | 2.820000 | 20 Mar 2024 | | |
| | 4,666,666.670 | Local | 100.000000 | 4,666,666.67 | 99.098474 | 4,624,595.46 | -42,071.21 | 0.30 |
| Original Face: | 7,000,000.000 | Base | 100.000000 | 4,666,666.67 | 99.098474 | 4,624,595.46 | -42,071.21 | 0.30 |
| 6903538B6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR | | | | 2.859573 | 15 Sep 2026 | | |
| | 1,416,666.670 | Local | 100.000000 | 1,416,666.67 | 100.000000 | 1,416,666.67 | 0.00 | 0.09 |
| Original Face: | 2,000,000.000 | Base | 100.000000 | 1,416,666.67 | 100.000000 | 1,416,666.67 | 0.00 | 0.09 |
| 742651DX7 | PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75 | | | | 1.750000 | 15 Nov 2024 | | |
| | 3,000,000.000 | Local | 99.941581 | 2,998,247.44 | 95.982690 | 2,879,480.70 | -118,766.74 | 0.19 |
| | | Base | 99.941581 | 2,998,247.44 | 95.982690 | 2,879,480.70 | -118,766.74 | 0.19 |
| 83162CQY2 | SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1 | | | | 5.320000 | 01 Apr 2027 | | |
| | 946,054.110 | Local | 104.633285 | 989,887.49 | 99.770040 | 943,878.56 | -46,008.93 | 0.06 |
| Original Face: | 28,600,000.000 | Base | 104.633285 | 989,887.49 | 99.770040 | 943,878.56 | -46,008.93 | 0.06 |
| 83164LLM1 | SBA POOL 509332 SBA 08/24 FLOATING VAR | | | | 4.075000 | 25 Aug 2024 | | |
| | 107,082.060 | Local | 101.360835 | 108,539.27 | 100.000363 | 107,082.45 | -1,456.82 | 0.01 |
| Original Face: | 4,240,960.000 | Base | 101.360835 | 108,539.27 | 100.000363 | 107,082.45 | -1,456.82 | 0.01 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 83164LLS8 | SBA POOL 509337 SBA 02/24 FLOATING VAR | | | | 4.325000 | 25 Feb 2024 | | |
| | 182,486.510 | Local | 101.177676 | 184,635.61 | 99.705769 | 181,949.58 | -2,686.03 | 0.01 |
| Original Face: | 6,113,646.000 | Base | 101.177676 | 184,635.61 | 99.705769 | 181,949.58 | -2,686.03 | 0.01 |
| 83164LLT6 | SBA POOL 509338 SBA 07/24 FLOATING VAR | | | | 5.575000 | 25 Jul 2024 | | |
| | 160,874.820 | Local | 102.304189 | 164,581.68 | 99.920985 | 160,747.70 | -3,833.98 | 0.01 |
| Original Face: | 4,650,545.000 | Base | 102.304189 | 164,581.68 | 99.920985 | 160,747.70 | -3,833.98 | 0.01 |
| 83165ALC6 | SBA POOL 521923 SBA 11/24 FLOATING VAR | | | | 5.813000 | 25 Nov 2024 | | |
| | 190,369.200 | Local | 102.802407 | 195,704.12 | 101.106397 | 192,475.44 | -3,228.68 | 0.01 |
| Original Face: | 12,180,140.000 | Base | 102.802407 | 195,704.12 | 101.106397 | 192,475.44 | -3,228.68 | 0.01 |
| 83165ALV4 | SBA POOL 521940 SBA 01/25 FLOATING VAR | | | | 5.408000 | 25 Jan 2025 | | |
| | 192,215.470 | Local | 102.843169 | 197,680.48 | 99.986948 | 192,190.38 | -5,490.10 | 0.01 |
| Original Face: | 10,243,765.000 | Base | 102.843169 | 197,680.48 | 99.986948 | 192,190.38 | -5,490.10 | 0.01 |
| 83165AW91 | SBA POOL 522272 SBA 01/29 FLOATING VAR | | | | 6.147000 | 25 Jan 2029 | | |
| | 1,043,761.800 | Local | 107.263616 | 1,119,576.65 | 104.678949 | 1,092,598.88 | -26,977.77 | 0.07 |
| Original Face: | 5,000,000.000 | Base | 107.263616 | 1,119,576.65 | 104.678949 | 1,092,598.88 | -26,977.77 | 0.07 |
| 90376PBT7 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000 | | | | 0.010000 | 24 Jan 2025 | | |
| | 2,700,000.000 | Local | 101.275607 | 2,734,441.38 | 94.275600 | 2,545,441.20 | -189,000.18 | 0.17 |
| | | Base | 101.275607 | 2,734,441.38 | 94.275600 | 2,545,441.20 | -189,000.18 | 0.17 |
| 90376PBY6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000 | | | | 0.010000 | 17 Jul 2025 | | |
| | 3,000,000.000 | Local | 101.317877 | 3,039,536.31 | 92.266671 | 2,768,000.13 | -271,536.18 | 0.18 |
| | | Base | 101.317877 | 3,039,536.31 | 92.266671 | 2,768,000.13 | -271,536.18 | 0.18 |
| 90376PCY5 | INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000 | | | | | 09 Apr 2026 | | |
| | 6,000,000.000 | Local | 100.532496 | 6,031,949.75 | 98.435000 | 5,906,100.00 | -125,849.75 | 0.38 |
| | | Base | 100.532496 | 6,031,949.75 | 98.435000 | 5,906,100.00 | -125,849.75 | 0.38 |
| 90376PDJ7 | INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000 | | | | 0.010000 | 21 Jun 2025 | | |
| | 3,104,531.470 | Local | 101.069221 | 3,137,725.78 | 92.731967 | 2,878,893.10 | -258,832.68 | 0.19 |
| | | Base | 101.069221 | 3,137,725.78 | 92.731967 | 2,878,893.10 | -258,832.68 | 0.19 |
| 90376PDL2 | INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000 | | | | | 17 Jul 2023 | | |
| | 4,000,000.000 | Local | 100.414730 | 4,016,589.20 | 97.498235 | 3,899,929.40 | -116,659.80 | 0.25 |
| | | Base | 100.414730 | 4,016,589.20 | 97.498235 | 3,899,929.40 | -116,659.80 | 0.25 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 90376PDN8 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000 | | | | | 17 Jan 2026 | | |
| | 7,000,000.000 | Local | 101.123260 | 7,078,628.19 | 91.479087 | 6,403,536.09 | -675,092.10 | 0.42 |
| | | Base | 101.123260 | 7,078,628.19 | 91.479087 | 6,403,536.09 | -675,092.10 | 0.42 |
| 90376PDW8 | INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000 | | | | 0.010000 | 11 Aug 2023 | | |
| | 5,499,543.400 | Local | 100.338556 | 5,518,162.42 | 97.142846 | 5,342,412.98 | -175,749.44 | 0.35 |
| Original Face: | 6,500,000.000 | Base | 100.338556 | 5,518,162.42 | 97.142846 | 5,342,412.98 | -175,749.44 | 0.35 |
| 90376PEQ0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 12/22 0.00000 | | | | | 14 Dec 2022 | | |
| | 20,000,000.000 | Local | 100.497135 | 20,099,426.94 | 99.730875 | 19,946,175.00 | -153,251.94 | 1.30 |
| | | Base | 100.497135 | 20,099,426.94 | 99.730875 | 19,946,175.00 | -153,251.94 | 1.30 |
| 912796M89 | TREASURY BILL 10/22 0.00000 | | | | 0.010000 | 06 Oct 2022 | | |
| | 25,000,000.000 | Local | 99.991736 | 24,997,934.04 | 99.786111 | 24,946,527.75 | -51,406.29 | 1.62 |
| | | Base | 99.991736 | 24,997,934.04 | 99.786111 | 24,946,527.75 | -51,406.29 | 1.62 |
| 9128282W9 | US TREASURY N/B 09/22 1.875 | | | | 1.875000 | 30 Sep 2022 | | |
| | 25,000,000.000 | Local | 100.137840 | 25,034,459.98 | 99.967103 | 24,991,775.75 | -42,684.23 | 1.62 |
| | | Base | 100.137840 | 25,034,459.98 | 99.967103 | 24,991,775.75 | -42,684.23 | 1.62 |
| 9128285U0 | US TREASURY N/B 12/23 2.625 | | | | 2.625000 | 31 Dec 2023 | | |
| | 15,000,000.000 | Local | 102.124068 | 15,318,610.13 | 98.960938 | 14,844,140.70 | -474,469.43 | 0.96 |
| | | Base | 102.124068 | 15,318,610.13 | 98.960938 | 14,844,140.70 | -474,469.43 | 0.96 |
| 912828ZT0 | US TREASURY N/B 05/25 0.25 | | | | 0.250000 | 31 May 2025 | | |
| | 20,000,000.000 | Local | 97.952759 | 19,590,551.71 | 91.617188 | 18,323,437.60 | -1,267,114.11 | 1.19 |
| | | Base | 97.952759 | 19,590,551.71 | 91.617188 | 18,323,437.60 | -1,267,114.11 | 1.19 |
| 91282CAB7 | US TREASURY N/B 07/25 0.25 | | | | 0.250000 | 31 Jul 2025 | | |
| | 15,000,000.000 | Local | 92.328527 | 13,849,278.98 | 91.132812 | 13,669,921.80 | -179,357.18 | 0.89 |
| | | Base | 92.328527 | 13,849,278.98 | 91.132812 | 13,669,921.80 | -179,357.18 | 0.89 |
| 91282CAJ0 | US TREASURY N/B 08/25 0.25 | | | | 0.250000 | 31 Aug 2025 | | |
| | 10,000,000.000 | Local | 97.778470 | 9,777,847.00 | 90.871094 | 9,087,109.40 | -690,737.60 | 0.59 |
| | | Base | 97.778470 | 9,777,847.00 | 90.871094 | 9,087,109.40 | -690,737.60 | 0.59 |
| 91282CAP6 | US TREASURY N/B 10/23 0.125 | | | | 0.125000 | 15 Oct 2023 | | |
| | 25,000,000.000 | Local | 99.690637 | 24,922,659.25 | 96.359375 | 24,089,843.75 | -832,815.50 | 1.56 |
| | | Base | 99.690637 | 24,922,659.25 | 96.359375 | 24,089,843.75 | -832,815.50 | 1.56 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 91282CBQ3 | US TREASURY N/B 02/26 0.5 | | | | | 0.500000 | 28 Feb 2026 | | |
| | | Local | 20,000,000.000 | 98.847860 | 19,769,572.09 | 90.308594 | 18,061,718.80 | -1,707,853.29 | 1.17 |
| | | Base | | 98.847860 | 19,769,572.09 | 90.308594 | 18,061,718.80 | -1,707,853.29 | 1.17 |
| 91282CDH1 | US TREASURY N/B 11/24 0.75 | | | | | 0.750000 | 15 Nov 2024 | | |
| | | Local | 10,000,000.000 | 99.883167 | 9,988,316.69 | 94.261719 | 9,426,171.90 | -562,144.79 | 0.61 |
| | | Base | | 99.883167 | 9,988,316.69 | 94.261719 | 9,426,171.90 | -562,144.79 | 0.61 |
| 91282CDM0 | US TREASURY N/B 11/23 0.5 | | | | | 0.500000 | 30 Nov 2023 | | |
| | | Local | 20,000,000.000 | 99.990249 | 19,998,049.86 | 96.437500 | 19,287,500.00 | -710,549.86 | 1.25 |
| | | Base | | 99.990249 | 19,998,049.86 | 96.437500 | 19,287,500.00 | -710,549.86 | 1.25 |
| 91282CDZ1 | US TREASURY N/B 02/25 1.5 | | | | | 1.500000 | 15 Feb 2025 | | |
| | | Local | 20,000,000.000 | 99.702665 | 19,940,532.94 | 95.390625 | 19,078,125.00 | -862,407.94 | 1.24 |
| | | Base | | 99.702665 | 19,940,532.94 | 95.390625 | 19,078,125.00 | -862,407.94 | 1.24 |
| 91282CEA5 | US TREASURY N/B 02/24 1.5 | | | | | 1.500000 | 29 Feb 2024 | | |
| | | Local | 10,000,000.000 | 99.046550 | 9,904,654.99 | 97.175781 | 9,717,578.10 | -187,076.89 | 0.63 |
| | | Base | | 99.046550 | 9,904,654.99 | 97.175781 | 9,717,578.10 | -187,076.89 | 0.63 |
| 91282CED9 | US TREASURY N/B 03/25 1.75 | | | | | 1.750000 | 15 Mar 2025 | | |
| | | Local | 10,000,000.000 | 99.372588 | 9,937,258.82 | 95.875000 | 9,587,500.00 | -349,758.82 | 0.62 |
| | | Base | | 99.372588 | 9,937,258.82 | 95.875000 | 9,587,500.00 | -349,758.82 | 0.62 |
| 91282CEG2 | US TREASURY N/B 03/24 2.25 | | | | | 2.250000 | 31 Mar 2024 | | |
| | | Local | 75,000,000.000 | 99.729758 | 74,797,318.52 | 98.113281 | 73,584,960.75 | -1,212,357.77 | 4.78 |
| | | Base | | 99.729758 | 74,797,318.52 | 98.113281 | 73,584,960.75 | -1,212,357.77 | 4.78 |
| 91282CEH0 | US TREASURY N/B 04/25 2.625 | | | | | 2.625000 | 15 Apr 2025 | | |
| | | Local | 10,000,000.000 | 99.301185 | 9,930,118.51 | 97.890625 | 9,789,062.50 | -141,056.01 | 0.64 |
| | | Base | | 99.301185 | 9,930,118.51 | 97.890625 | 9,789,062.50 | -141,056.01 | 0.64 |
| 91282CEK3 | US TREASURY N/B 04/24 2.5 | | | | | 2.500000 | 30 Apr 2024 | | |
| | | Local | 45,000,000.000 | 99.736211 | 44,881,294.99 | 98.457031 | 44,305,663.95 | -575,631.04 | 2.88 |
| | | Base | | 99.736211 | 44,881,294.99 | 98.457031 | 44,305,663.95 | -575,631.04 | 2.88 |
| 91282CEQ0 | US TREASURY N/B 05/25 2.75 | | | | | 2.750000 | 15 May 2025 | | |
| | | Local | 90,000,000.000 | 100.224199 | 90,201,778.82 | 98.136719 | 88,323,047.10 | -1,878,731.72 | 5.73 |
| | | Base | | 100.224199 | 90,201,778.82 | 98.136719 | 88,323,047.10 | -1,878,731.72 | 5.73 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 91282CER8 | US TREASURY N/B 05/24 2.5 | | | | 2.500000 | 31 May 2024 | | |
| | 20,000,000.000 | Local | 98.820875 | 19,764,175.03 | 98.386719 | 19,677,343.80 | -86,831.23 | 1.28 |
| | | Base | 98.820875 | 19,764,175.03 | 98.386719 | 19,677,343.80 | -86,831.23 | 1.28 |
| 91282CEU1 | US TREASURY N/B 06/25 2.875 | | | | 2.875000 | 15 Jun 2025 | | |
| | 25,000,000.000 | Local | 98.478998 | 24,619,749.61 | 98.406250 | 24,601,562.50 | -18,187.11 | 1.60 |
| | | Base | 98.478998 | 24,619,749.61 | 98.406250 | 24,601,562.50 | -18,187.11 | 1.60 |
| 91282CEX5 | US TREASURY N/B 06/24 3 | | | | 3.000000 | 30 Jun 2024 | | |
| | 50,000,000.000 | Local | 99.726598 | 49,863,299.21 | 99.175781 | 49,587,890.50 | -275,408.71 | 3.22 |
| | | Base | 99.726598 | 49,863,299.21 | 99.175781 | 49,587,890.50 | -275,408.71 | 3.22 |
| 91282CFA4 | US TREASURY N/B 07/24 3 | | | | 3.000000 | 31 Jul 2024 | | |
| | 70,000,000.000 | Local | 99.596979 | 69,717,884.95 | 99.167969 | 69,417,578.30 | -300,306.65 | 4.51 |
| | | Base | 99.596979 | 69,717,884.95 | 99.167969 | 69,417,578.30 | -300,306.65 | 4.51 |
| 91282CFG1 | US TREASURY N/B 08/24 3.25 | | | | 3.250000 | 31 Aug 2024 | | |
| | 20,000,000.000 | Local | 99.680119 | 19,936,023.75 | 99.617188 | 19,923,437.60 | -12,586.15 | 1.29 |
| | | Base | 99.680119 | 19,936,023.75 | 99.617188 | 19,923,437.60 | -12,586.15 | 1.29 |
| **US DOLLAR Total** | | | | | | | | |
| | 783,271,012.400 | Local | | 780,672,138.61 | | 763,116,740.45 | -17,555,398.16 | 49.55 |
| Original Face: | 656,505,435.000 | Base | | 780,672,138.61 | | 763,116,740.45 | -17,555,398.16 | 49.55 |
| **FIXED INCOME Total** | | | | | | | | |
| | 783,271,012.400 | Base | | 780,672,138.61 | | 763,116,740.45 | -17,555,398.16 | 49.55 |
| Original Face: | 656,505,435.000 | | | | | | | |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 1,564,818,803.510 | Base | | 1,558,137,558.39 | | 1,540,105,714.39 | -18,031,844.00 | 100.00 |
| | Original Face: | 656,505,435.000 | | | | | | | |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 | |
| USD | US DOLLAR | | | | | | | | | |
| | | | 49,999.960 | Local | 1.000000 | 49,999.96 | 1.000000 | 49,999.96 | 0.00 | 0.00 |
| | | | | Base | 1.000000 | 49,999.96 | 1.000000 | 49,999.96 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | | |
| | | | 49,999.960 | Local | | 49,999.96 | | 49,999.96 | 0.00 | 0.00 |
| | | | | Base | | 49,999.96 | | 49,999.96 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | | |
| | | | 49,999.960 | Base | | 49,999.96 | | 49,999.96 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 | |
| 0020A3JD3 | AT+T INC | | | | | | 1.200000 | 13 Sep 2022 | | |
| | | | 10,000,000.000 | Local | 99.960000 | 9,996,000.00 | 99.960000 | 9,996,000.00 | 0.00 | 0.14 |
| | | | | Base | 99.960000 | 9,996,000.00 | 99.960000 | 9,996,000.00 | 0.00 | 0.14 |
| 0020A3JW1 | AT+T INC | | | | | | 2.720000 | 30 Sep 2022 | | |
| | | | 25,000,000.000 | Local | 99.780889 | 24,945,222.22 | 99.780889 | 24,945,222.22 | 0.00 | 0.35 |
| | | | | Base | 99.780889 | 24,945,222.22 | 99.780889 | 24,945,222.22 | 0.00 | 0.35 |
| 0020A3JW1 | AT+T INC | | | | | | 2.780000 | 30 Sep 2022 | | |
| | | | 25,000,000.000 | Local | 99.776056 | 24,944,013.89 | 99.776056 | 24,944,013.89 | 0.00 | 0.35 |
| | | | | Base | 99.776056 | 24,944,013.89 | 99.776056 | 24,944,013.89 | 0.00 | 0.35 |
| 02314QJD2 | AMAZON COM INC DISC COML | | | | | | 1.120000 | 13 Sep 2022 | | |
| | | | 26,575,000.000 | Local | 99.962667 | 26,565,078.67 | 99.962667 | 26,565,078.67 | 0.00 | 0.37 |
| | | | | Base | 99.962667 | 26,565,078.67 | 99.962667 | 26,565,078.67 | 0.00 | 0.37 |
| 02314QKK4 | AMAZON COM INC DISC COML | | | | | | 2.000000 | 19 Oct 2022 | | |
| | | | 25,000,000.000 | Local | 99.733333 | 24,933,333.33 | 99.733333 | 24,933,333.33 | 0.00 | 0.35 |
| | | | | Base | 99.733333 | 24,933,333.33 | 99.733333 | 24,933,333.33 | 0.00 | 0.35 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 02314QM55 | AMAZON COM INC DISC COML | | | | 2.450000 | 05 Dec 2022 | | |
| | 25,000,000.000 | Local | 99.353472 | 24,838,368.06 | 99.257100 | 24,814,275.00 | -24,093.06 | 0.34 |
| | | Base | 99.353472 | 24,838,368.06 | 99.257100 | 24,814,275.00 | -24,093.06 | 0.34 |
| 02665KK55 | AMERICAN HONDA FINAN | | | | 2.650000 | 05 Oct 2022 | | |
| | 24,650,000.000 | Local | 99.749722 | 24,588,306.53 | 99.749722 | 24,588,306.53 | 0.00 | 0.34 |
| | | Base | 99.749722 | 24,588,306.53 | 99.749722 | 24,588,306.53 | 0.00 | 0.34 |
| 02665KL39 | AMERICAN HONDA FINAN | | | | 2.980000 | 03 Nov 2022 | | |
| | 21,500,000.000 | Local | 99.478500 | 21,387,877.50 | 99.478500 | 21,387,877.50 | 0.00 | 0.30 |
| | | Base | 99.478500 | 21,387,877.50 | 99.478500 | 21,387,877.50 | 0.00 | 0.30 |
| 02665WDC2 | AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05 | | | | 2.050000 | 10 Jan 2023 | | |
| | 5,000,000.000 | Local | 99.996020 | 4,999,801.02 | 99.672800 | 4,983,640.00 | -16,161.02 | 0.07 |
| | | Base | 99.996020 | 4,999,801.02 | 99.672800 | 4,983,640.00 | -16,161.02 | 0.07 |
| 0347M3K37 | ANGLESEA FDG PLC + ANG | | | | 2.500000 | 03 Oct 2022 | | |
| | 25,000,000.000 | Local | 99.777778 | 24,944,444.45 | 99.777778 | 24,944,444.45 | 0.00 | 0.35 |
| | | Base | 99.777778 | 24,944,444.45 | 99.777778 | 24,944,444.45 | 0.00 | 0.35 |
| 03785EJ62 | APPLE INC | | | | 1.150000 | 06 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.984028 | 24,996,006.94 | 99.984028 | 24,996,006.94 | 0.00 | 0.35 |
| | | Base | 99.984028 | 24,996,006.94 | 99.984028 | 24,996,006.94 | 0.00 | 0.35 |
| 03785EKH6 | APPLE INC | | | | 2.350000 | 17 Oct 2022 | | |
| | 25,000,000.000 | Local | 99.699722 | 24,924,930.56 | 99.699722 | 24,924,930.56 | 0.00 | 0.35 |
| | | Base | 99.699722 | 24,924,930.56 | 99.699722 | 24,924,930.56 | 0.00 | 0.35 |
| 03785EKH6 | APPLE INC | | | | 2.400000 | 17 Oct 2022 | | |
| | 25,000,000.000 | Local | 99.693333 | 24,923,333.33 | 99.693333 | 24,923,333.33 | 0.00 | 0.35 |
| | | Base | 99.693333 | 24,923,333.33 | 99.693333 | 24,923,333.33 | 0.00 | 0.35 |
| 03785EKS2 | APPLE INC | | | | 2.400000 | 26 Oct 2022 | | |
| | 30,000,000.000 | Local | 99.633333 | 29,890,000.00 | 99.633333 | 29,890,000.00 | 0.00 | 0.41 |
| | | Base | 99.633333 | 29,890,000.00 | 99.633333 | 29,890,000.00 | 0.00 | 0.41 |
| 06367CJQ1 | BANK OF MONTREAL | | | | 2.440000 | 02 Sep 2022 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.14 |
| | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 13608BK37 | CANADIAN IMPERIAL BK | | | | | 0.440000 | 03 Oct 2022 | | |
| | | Local | 25,000,000.000 | 99.960889 | 24,990,222.22 | 99.960889 | 24,990,222.22 | 0.00 | 0.35 |
| | | Base | | 99.960889 | 24,990,222.22 | 99.960889 | 24,990,222.22 | 0.00 | 0.35 |
| 13609CNW7 | CANADIAN IMPER. HLDG | | | | | 3.300000 | 30 Jan 2023 | | |
| | | Local | 25,000,000.000 | 98.615833 | 24,653,958.33 | 98.295000 | 24,573,750.00 | -80,208.33 | 0.34 |
| | | Base | | 98.615833 | 24,653,958.33 | 98.295000 | 24,573,750.00 | -80,208.33 | 0.34 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 2.050000 | 02 Sep 2022 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.28 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.28 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 2.350000 | 13 Sep 2022 | | |
| | | Local | 25,000,000.000 | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.35 |
| | | Base | | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.35 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 2.350000 | 22 Sep 2022 | | |
| | | Local | 65,000,000.000 | 100.000000 | 65,000,000.00 | 100.000000 | 65,000,000.00 | 0.00 | 0.90 |
| | | Base | | 100.000000 | 65,000,000.00 | 100.000000 | 65,000,000.00 | 0.00 | 0.90 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 2.390000 | 26 Sep 2022 | | |
| | | Local | 25,000,000.000 | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.35 |
| | | Base | | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.35 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 2.450000 | 18 Oct 2022 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.28 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.28 |
| 14912EJS7 | CATERPLR FIN SRV CO. | | | | | 2.310000 | 26 Sep 2022 | | |
| | | Local | 25,000,000.000 | 99.839583 | 24,959,895.83 | 99.839583 | 24,959,895.83 | 0.00 | 0.35 |
| | | Base | | 99.839583 | 24,959,895.83 | 99.839583 | 24,959,895.83 | 0.00 | 0.35 |
| 17327BKQ7 | CITIGROUP GLOBAL MKTS INC S | | | | | 0.260000 | 24 Oct 2022 | | |
| | | Local | 10,000,000.000 | 99.961722 | 9,996,172.22 | 99.961722 | 9,996,172.22 | 0.00 | 0.14 |
| | | Base | | 99.961722 | 9,996,172.22 | 99.961722 | 9,996,172.22 | 0.00 | 0.14 |
| 17327BLF0 | CITIGROUP GLOBAL MKTS INC S | | | | | 1.650000 | 15 Nov 2022 | | |
| | | Local | 25,000,000.000 | 99.656250 | 24,914,062.50 | 99.656250 | 24,914,062.50 | 0.00 | 0.34 |
| | | Base | | 99.656250 | 24,914,062.50 | 99.656250 | 24,914,062.50 | 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 |
|---|---|---|---|---|---|---|---|---|
| 18905MJ67 | CLOROX COMPANY THE | | | | 2.600000 | 06 Sep 2022 | | |
| | 17,500,000.000 | Local | 99.963889 | 17,493,680.56 | 99.963889 | 17,493,680.56 | 0.00 | 0.24 |
| | | Base | 99.963889 | 17,493,680.56 | 99.963889 | 17,493,680.56 | 0.00 | 0.24 |
| 19121BJD2 | COCA COLA COMPANY | | | | 0.110000 | 13 Sep 2022 | | |
| | 40,000,000.000 | Local | 99.996333 | 39,998,533.33 | 99.996333 | 39,998,533.33 | 0.00 | 0.55 |
| | | Base | 99.996333 | 39,998,533.33 | 99.996333 | 39,998,533.33 | 0.00 | 0.55 |
| 19121BJF7 | COCA COLA COMPANY | | | | 1.500000 | 15 Sep 2022 | | |
| | 20,000,000.000 | Local | 99.941667 | 19,988,333.33 | 99.941667 | 19,988,333.33 | 0.00 | 0.28 |
| | | Base | 99.941667 | 19,988,333.33 | 99.941667 | 19,988,333.33 | 0.00 | 0.28 |
| 19121BKR9 | COCA COLA COMPANY | | | | 1.500000 | 25 Oct 2022 | | |
| | 20,000,000.000 | Local | 99.775000 | 19,955,000.00 | 99.775000 | 19,955,000.00 | 0.00 | 0.28 |
| | | Base | 99.775000 | 19,955,000.00 | 99.775000 | 19,955,000.00 | 0.00 | 0.28 |
| 23102VJ27 | CUMMINS INC | | | | 2.250000 | 02 Sep 2022 | | |
| | 22,500,000.000 | Local | 99.993750 | 22,498,593.75 | 99.993750 | 22,498,593.75 | 0.00 | 0.31 |
| | | Base | 99.993750 | 22,498,593.75 | 99.993750 | 22,498,593.75 | 0.00 | 0.31 |
| 24023HJ63 | DCAT, LLC | | | | 2.400000 | 06 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.966667 | 24,991,666.67 | 99.966667 | 24,991,666.67 | 0.00 | 0.35 |
| | | Base | 99.966667 | 24,991,666.67 | 99.966667 | 24,991,666.67 | 0.00 | 0.35 |
| 24422MJ85 | JOHN DEERE CAPITAL C | | | | 2.330000 | 08 Sep 2022 | | |
| | 24,000,000.000 | Local | 99.954694 | 23,989,126.67 | 99.954694 | 23,989,126.67 | 0.00 | 0.33 |
| | | Base | 99.954694 | 23,989,126.67 | 99.954694 | 23,989,126.67 | 0.00 | 0.33 |
| 24422MKM2 | JOHN DEERE CAPITAL C | | | | 2.560000 | 21 Oct 2022 | | |
| | 25,000,000.000 | Local | 99.644444 | 24,911,111.11 | 99.644444 | 24,911,111.11 | 0.00 | 0.34 |
| | | Base | 99.644444 | 24,911,111.11 | 99.644444 | 24,911,111.11 | 0.00 | 0.34 |
| 2546R3NL4 | DISNEY (WALT) CO THE | | | | 3.150000 | 20 Jan 2023 | | |
| | 40,000,000.000 | Local | 98.766250 | 39,506,500.00 | 98.693700 | 39,477,480.00 | -29,020.00 | 0.55 |
| | | Base | 98.766250 | 39,506,500.00 | 98.693700 | 39,477,480.00 | -29,020.00 | 0.55 |
| 30601WK73 | FAIRWAY FINANCE CORP | | | | 1.850000 | 07 Oct 2022 | | |
| | 20,000,000.000 | Local | 99.815000 | 19,963,000.00 | 99.815000 | 19,963,000.00 | 0.00 | 0.28 |
| | | Base | 99.815000 | 19,963,000.00 | 99.815000 | 19,963,000.00 | 0.00 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 30601WKJ7 | FAIRWAY FINANCE CORP | | | | | 1.900000 | 18 Oct 2022 | | |
| | | Local | 10,000,000.000 | 99.751944 | 9,975,194.44 | 99.751944 | 9,975,194.44 | 0.00 | 0.14 |
| | | Base | | 99.751944 | 9,975,194.44 | 99.751944 | 9,975,194.44 | 0.00 | 0.14 |
| 31607A703 | FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST | | | | | 0.000000 | 01 Sep 2022 | | |
| | | Local | 90,414,260.730 | 100.000000 | 90,414,260.73 | 100.000000 | 90,414,260.73 | 0.00 | 1.25 |
| | | Base | | 100.000000 | 90,414,260.73 | 100.000000 | 90,414,260.73 | 0.00 | 1.25 |
| 38141W273 | GOLDMAN SACHS TRUST | GOLDMAN GLDMN SCHS FIN SQ GV FST | | | | 0.000000 | 01 Sep 2022 | | |
| | | Local | 165,651,308.300 | 100.000000 | 165,651,308.30 | 100.000000 | 165,651,308.30 | 0.00 | 2.29 |
| | | Base | | 100.000000 | 165,651,308.30 | 100.000000 | 165,651,308.30 | 0.00 | 2.29 |
| 40060XK41 | GTA FDG LLC DISC | | | | | 1.850000 | 04 Oct 2022 | | |
| | | Local | 20,000,000.000 | 99.830417 | 19,966,083.33 | 99.830417 | 19,966,083.33 | 0.00 | 0.28 |
| | | Base | | 99.830417 | 19,966,083.33 | 99.830417 | 19,966,083.33 | 0.00 | 0.28 |
| 40060XM15 | GTA FDG LLC DISC | | | | | 3.000000 | 01 Dec 2022 | | |
| | | Local | 25,000,000.000 | 99.241667 | 24,810,416.66 | 99.220400 | 24,805,100.00 | -5,316.66 | 0.34 |
| | | Base | | 99.241667 | 24,810,416.66 | 99.220400 | 24,805,100.00 | -5,316.66 | 0.34 |
| 41282KJK5 | HARLEY DAVIDSON FND CP | | | | | 3.050000 | 19 Sep 2022 | | |
| | | Local | 25,000,000.000 | 99.847500 | 24,961,875.00 | 99.847500 | 24,961,875.00 | 0.00 | 0.35 |
| | | Base | | 99.847500 | 24,961,875.00 | 99.847500 | 24,961,875.00 | 0.00 | 0.35 |
| 41282KK49 | HARLEY DAVIDSON FND CP | | | | | 3.250000 | 04 Oct 2022 | | |
| | | Local | 25,000,000.000 | 99.702083 | 24,925,520.83 | 99.702083 | 24,925,520.83 | 0.00 | 0.35 |
| | | Base | | 99.702083 | 24,925,520.83 | 99.702083 | 24,925,520.83 | 0.00 | 0.35 |
| 42786UJ89 | HERSHEY FOODS CORP | | | | | 2.320000 | 08 Sep 2022 | | |
| | | Local | 25,000,000.000 | 99.954889 | 24,988,722.22 | 99.954889 | 24,988,722.22 | 0.00 | 0.35 |
| | | Base | | 99.954889 | 24,988,722.22 | 99.954889 | 24,988,722.22 | 0.00 | 0.35 |
| 43851UK51 | HONEYWELL INTERNATN | | | | | 0.130000 | 05 Oct 2022 | | |
| | | Local | 10,000,000.000 | 99.987722 | 9,998,772.22 | 99.987722 | 9,998,772.22 | 0.00 | 0.14 |
| | | Base | | 99.987722 | 9,998,772.22 | 99.987722 | 9,998,772.22 | 0.00 | 0.14 |
| 43851UK69 | HONEYWELL INTERNATN | | | | | 0.130000 | 06 Oct 2022 | | |
| | | Local | 20,000,000.000 | 99.987361 | 19,997,472.22 | 99.987361 | 19,997,472.22 | 0.00 | 0.28 |
| | | Base | | 99.987361 | 19,997,472.22 | 99.987361 | 19,997,472.22 | 0.00 | 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 |
|---|---|---|---|---|---|---|---|---|
| 4523EMKJ1 | ILLINOIS TOOL WORKS INC | | | | 2.420000 | 18 Oct 2022 | | |
| | 25,000,000.000 | Local | 99.684056 | 24,921,013.89 | 99.684056 | 24,921,013.89 | 0.00 | 0.35 |
| | | Base | 99.684056 | 24,921,013.89 | 99.684056 | 24,921,013.89 | 0.00 | 0.35 |
| 46514TZN1 | ISRAEL ST 05/26 0 | | | | 1.830000 | 01 May 2026 | | |
| | 1,500,000.000 | Local | 100.000000 | 1,500,000.00 | 100.000000 | 1,500,000.00 | 0.00 | 0.02 |
| | | Base | 100.000000 | 1,500,000.00 | 100.000000 | 1,500,000.00 | 0.00 | 0.02 |
| 46590EK56 | J.P. MORGAN SECURITIES | | | | 0.200000 | 05 Oct 2022 | | |
| | 10,000,000.000 | Local | 99.981111 | 9,998,111.11 | 99.981111 | 9,998,111.11 | 0.00 | 0.14 |
| | | Base | 99.981111 | 9,998,111.11 | 99.981111 | 9,998,111.11 | 0.00 | 0.14 |
| 46640QNW7 | J.P. MORGAN SECURITIES | | | | 2.320000 | 30 Jan 2023 | | |
| | 25,000,000.000 | Local | 99.026889 | 24,756,722.22 | 98.553700 | 24,638,425.00 | -118,297.22 | 0.34 |
| | | Base | 99.026889 | 24,756,722.22 | 98.553700 | 24,638,425.00 | -118,297.22 | 0.34 |
| 47816GJE0 | JOHNSON + JOHNSON | | | | 1.150000 | 14 Sep 2022 | | |
| | 20,000,000.000 | Local | 99.958472 | 19,991,694.44 | 99.958472 | 19,991,694.44 | 0.00 | 0.28 |
| | | Base | 99.958472 | 19,991,694.44 | 99.958472 | 19,991,694.44 | 0.00 | 0.28 |
| 47816GKJ7 | JOHNSON + JOHNSON | | | | 1.300000 | 18 Oct 2022 | | |
| | 20,000,000.000 | Local | 99.830278 | 19,966,055.56 | 99.830278 | 19,966,055.56 | 0.00 | 0.28 |
| | | Base | 99.830278 | 19,966,055.56 | 99.830278 | 19,966,055.56 | 0.00 | 0.28 |
| 4812CA561 | JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT | | | | 0.000000 | 01 Sep 2022 | | |
| | 215,591,034.420 | Local | 100.000000 | 215,591,034.42 | 100.000000 | 215,591,034.42 | 0.00 | 2.98 |
| | | Base | 100.000000 | 215,591,034.42 | 100.000000 | 215,591,034.42 | 0.00 | 2.98 |
| 57978DJ18 | MCCORMICK + COMPANY | | | | 2.550000 | 01 Sep 2022 | | |
| | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 100.000000 | 7,000,000.00 | 0.00 | 0.10 |
| | | Base | 100.000000 | 7,000,000.00 | 100.000000 | 7,000,000.00 | 0.00 | 0.10 |
| 60689GLW4 | MIZUHO BANK LTD | | | | 2.870000 | 30 Nov 2022 | | |
| | 25,000,000.000 | Local | 99.282500 | 24,820,625.00 | 99.235000 | 24,808,750.00 | -11,875.00 | 0.34 |
| | | Base | 99.282500 | 24,820,625.00 | 99.235000 | 24,808,750.00 | -11,875.00 | 0.34 |
| 61747C707 | MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST | | | | 0.000000 | 01 Sep 2022 | | |
| | 75,297,336.750 | Local | 100.000000 | 75,297,336.75 | 100.000000 | 75,297,336.75 | 0.00 | 1.04 |
| | | Base | 100.000000 | 75,297,336.75 | 100.000000 | 75,297,336.75 | 0.00 | 1.04 |

**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 |
|---|---|---|---|---|---|---|---|---|
| 62455BKX2 | MOUNTCLIFF | | | | 2.860000 | 31 Oct 2022 | | |
| | 25,000,000.000 | Local | 99.523333 | 24,880,833.33 | 99.523333 | 24,880,833.33 | 0.00 | 0.34 |
| | | Base | 99.523333 | 24,880,833.33 | 99.523333 | 24,880,833.33 | 0.00 | 0.34 |
| 62455BLU7 | MOUNTCLIFF | | | | 3.050000 | 28 Nov 2022 | | |
| | 25,000,000.000 | Local | 99.254444 | 24,813,611.11 | 99.254444 | 24,813,611.11 | 0.00 | 0.34 |
| | | Base | 99.254444 | 24,813,611.11 | 99.254444 | 24,813,611.11 | 0.00 | 0.34 |
| 62455BMC6 | MOUNTCLIFF | | | | 3.250000 | 12 Dec 2022 | | |
| | 15,000,000.000 | Local | 99.079167 | 14,861,875.00 | 99.115400 | 14,867,310.00 | 5,435.00 | 0.21 |
| | | Base | 99.079167 | 14,861,875.00 | 99.115400 | 14,867,310.00 | 5,435.00 | 0.21 |
| 63254FQ18 | NATL AUSTRALIA BK LT | | | | 3.250000 | 01 Mar 2023 | | |
| | 25,000,000.000 | Local | 98.365972 | 24,591,493.05 | 98.168800 | 24,542,200.00 | -49,293.05 | 0.34 |
| | | Base | 98.365972 | 24,591,493.05 | 98.168800 | 24,542,200.00 | -49,293.05 | 0.34 |
| 64105HJG8 | NESTLE CAP CORP | | | | 2.170000 | 16 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.909583 | 24,977,395.83 | 99.909583 | 24,977,395.83 | 0.00 | 0.35 |
| | | Base | 99.909583 | 24,977,395.83 | 99.909583 | 24,977,395.83 | 0.00 | 0.35 |
| 66681MJV1 | NORTHROP GRUMAN CORP | | | | 2.730000 | 29 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.787667 | 24,946,916.66 | 99.787667 | 24,946,916.66 | 0.00 | 0.35 |
| | | Base | 99.787667 | 24,946,916.66 | 99.787667 | 24,946,916.66 | 0.00 | 0.35 |
| 67983UJS3 | OLD LINE FUNDING LLC | | | | 2.130000 | 26 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.852083 | 24,963,020.83 | 99.852083 | 24,963,020.83 | 0.00 | 0.35 |
| | | Base | 99.852083 | 24,963,020.83 | 99.852083 | 24,963,020.83 | 0.00 | 0.35 |
| 74271UKL3 | PROCTOR GAMBLE AND CO | | | | 2.450000 | 20 Oct 2022 | | |
| | 40,000,000.000 | Local | 99.666528 | 39,866,611.11 | 99.666528 | 39,866,611.11 | 0.00 | 0.55 |
| | | Base | 99.666528 | 39,866,611.11 | 99.666528 | 39,866,611.11 | 0.00 | 0.55 |
| 74271UL73 | PROCTOR GAMBLE AND CO | | | | 2.560000 | 07 Nov 2022 | | |
| | 15,000,000.000 | Local | 99.523556 | 14,928,533.34 | 99.523556 | 14,928,533.34 | 0.00 | 0.21 |
| | | Base | 99.523556 | 14,928,533.34 | 99.523556 | 14,928,533.34 | 0.00 | 0.21 |
| 77119MJ65 | ROCHE HOLDING INC | | | | 1.750000 | 06 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.975694 | 24,993,923.61 | 99.975694 | 24,993,923.61 | 0.00 | 0.35 |
| | | Base | 99.975694 | 24,993,923.61 | 99.975694 | 24,993,923.61 | 0.00 | 0.35 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 77119MJG3 | ROCHE HOLDING INC | | | | 2.090000 | 16 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.912917 | 24,978,229.17 | 99.912917 | 24,978,229.17 | 0.00 | 0.35 |
| | | Base | 99.912917 | 24,978,229.17 | 99.912917 | 24,978,229.17 | 0.00 | 0.35 |
| 78013WJ68 | ROYAL BANK OF CANADA | | | | 0.400000 | 06 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.994444 | 24,998,611.11 | 99.994444 | 24,998,611.11 | 0.00 | 0.35 |
| | | Base | 99.994444 | 24,998,611.11 | 99.994444 | 24,998,611.11 | 0.00 | 0.35 |
| 78015DJ19 | ROYAL BK CDA | | | | 1.000000 | 01 Sep 2022 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.35 |
| | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.35 |
| 78015DU57 | ROYAL BK CDA | | | | 3.510000 | 05 Jul 2023 | | |
| | 25,000,000.000 | Local | 97.006750 | 24,251,687.50 | 96.460750 | 24,115,187.50 | -136,500.00 | 0.33 |
| | | Base | 97.006750 | 24,251,687.50 | 96.460750 | 24,115,187.50 | -136,500.00 | 0.33 |
| 86563HJM3 | SUMITOMO MITSUI TRUST NY | | | | 2.090000 | 21 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.883889 | 24,970,972.22 | 99.883889 | 24,970,972.22 | 0.00 | 0.35 |
| | | Base | 99.883889 | 24,970,972.22 | 99.883889 | 24,970,972.22 | 0.00 | 0.35 |
| 89119BJS6 | TORONTO DOMINION BANK | | | | 1.670000 | 26 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.884028 | 24,971,006.94 | 99.884028 | 24,971,006.94 | 0.00 | 0.35 |
| | | Base | 99.884028 | 24,971,006.94 | 99.884028 | 24,971,006.94 | 0.00 | 0.35 |
| 89119BNL6 | TORONTO DOMINION BANK | | | | 3.280000 | 20 Jan 2023 | | |
| | 25,000,000.000 | Local | 98.715333 | 24,678,833.33 | 98.751300 | 24,687,825.00 | 8,991.67 | 0.34 |
| | | Base | 98.715333 | 24,678,833.33 | 98.751300 | 24,687,825.00 | 8,991.67 | 0.34 |
| 89119BRM0 | TORONTO DOMINION BANK | | | | 3.680000 | 21 Apr 2023 | | |
| | 25,000,000.000 | Local | 97.628444 | 24,407,111.11 | 97.450500 | 24,362,625.00 | -44,486.11 | 0.34 |
| | | Base | 97.628444 | 24,407,111.11 | 97.450500 | 24,362,625.00 | -44,486.11 | 0.34 |
| 89119BS15 | TORONTO DOMINION BANK | | | | 2.650000 | 01 May 2023 | | |
| | 15,000,000.000 | Local | 98.218611 | 14,732,791.67 | 97.320500 | 14,598,075.00 | -134,716.67 | 0.20 |
| | | Base | 98.218611 | 14,732,791.67 | 97.320500 | 14,598,075.00 | -134,716.67 | 0.20 |
| 89233HJV7 | TOYOTA MOTOR CREDIT | | | | 1.700000 | 29 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.867778 | 24,966,944.44 | 99.867778 | 24,966,944.44 | 0.00 | 0.35 |
| | | Base | 99.867778 | 24,966,944.44 | 99.867778 | 24,966,944.44 | 0.00 | 0.35 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 89233HLG7 | TOYOTA MOTOR CREDIT | | | | 2.750000 | 16 Nov 2022 | | |
| | 25,000,000.000 | Local | 99.419444 | 24,854,861.11 | 99.419444 | 24,854,861.11 | 0.00 | 0.34 |
| | | Base | 99.419444 | 24,854,861.11 | 99.419444 | 24,854,861.11 | 0.00 | 0.34 |
| 90782BJ76 | UNION PACIFIC CORP | | | | 2.450000 | 07 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.959167 | 24,989,791.67 | 99.959167 | 24,989,791.67 | 0.00 | 0.35 |
| | | Base | 99.959167 | 24,989,791.67 | 99.959167 | 24,989,791.67 | 0.00 | 0.35 |
| 912796W62 | TREASURY BILL 11/22 0.00000 | | | | 1.435000 | 17 Nov 2022 | | |
| | 50,000,000.000 | Local | 99.693069 | 49,846,534.72 | 99.693069 | 49,846,534.72 | 0.00 | 0.69 |
| | | Base | 99.693069 | 49,846,534.72 | 99.693069 | 49,846,534.72 | 0.00 | 0.69 |
| 912796XY0 | TREASURY BILL 08/23 0.00000 | | | | 3.075000 | 10 Aug 2023 | | |
| | 75,000,000.000 | Local | 97.070208 | 72,802,656.25 | 96.790400 | 72,592,800.00 | -209,856.25 | 1.01 |
| | | Base | 97.070208 | 72,802,656.25 | 96.790400 | 72,592,800.00 | -209,856.25 | 1.01 |
| 91411UJP1 | RGTS OF UNIV OF CA | | | | 2.350000 | 23 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.856389 | 24,964,097.22 | 99.856389 | 24,964,097.22 | 0.00 | 0.35 |
| | | Base | 99.856389 | 24,964,097.22 | 99.856389 | 24,964,097.22 | 0.00 | 0.35 |
| 91512DJ77 | BOARD OF RGTS UNVST TX | | | | 1.500000 | 07 Sep 2022 | | |
| | 10,000,000.000 | Local | 99.975000 | 9,997,500.00 | 99.975000 | 9,997,500.00 | 0.00 | 0.14 |
| | | Base | 99.975000 | 9,997,500.00 | 99.975000 | 9,997,500.00 | 0.00 | 0.14 |
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | | | | 2.250000 | 01 Sep 2022 | | |
| | 281,576,621.760 | Local | 100.000000 | 281,576,621.76 | 100.000000 | 281,576,621.76 | 0.00 | 3.90 |
| | | Base | 100.000000 | 281,576,621.76 | 100.000000 | 281,576,621.76 | 0.00 | 3.90 |
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | | | | 2.280000 | 01 Sep 2022 | | |
| | 300,000,000.000 | Local | 100.000000 | 300,000,000.00 | 100.000000 | 300,000,000.00 | 0.00 | 4.15 |
| | | Base | 100.000000 | 300,000,000.00 | 100.000000 | 300,000,000.00 | 0.00 | 4.15 |
| 92344MJ61 | VERIZON COMMNTN INC | | | | 2.500000 | 06 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.965278 | 24,991,319.44 | 99.965278 | 24,991,319.44 | 0.00 | 0.35 |
| | | Base | 99.965278 | 24,991,319.44 | 99.965278 | 24,991,319.44 | 0.00 | 0.35 |
| 92646LJN1 | VICTORY RECEIVABLES | | | | 2.250000 | 22 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.868750 | 24,967,187.50 | 99.868750 | 24,967,187.50 | 0.00 | 0.35 |
| | | Base | 99.868750 | 24,967,187.50 | 99.868750 | 24,967,187.50 | 0.00 | 0.35 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 2.300000 | 13 Sep 2022 | | |
| | | Local | 50,000,000.000 | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 0.69 |
| | | Base | | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 0.69 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 2.300000 | 15 Sep 2022 | | |
| | | Local | 50,000,000.000 | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 0.69 |
| | | Base | | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 0.69 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 2.250000 | 22 Sep 2022 | | |
| | | Local | 25,000,000.000 | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.35 |
| | | Base | | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.35 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 2.300000 | 22 Sep 2022 | | |
| | | Local | 50,000,000.000 | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 0.69 |
| | | Base | | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 0.69 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 2.670000 | 14 Nov 2022 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.21 |
| | | Base | | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.21 |
| 93114FJK1 | WAL MART STORES INC | | | | | 2.300000 | 19 Sep 2022 | | |
| | | Local | 25,000,000.000 | 99.885000 | 24,971,250.00 | 99.885000 | 24,971,250.00 | 0.00 | 0.35 |
| | | Base | | 99.885000 | 24,971,250.00 | 99.885000 | 24,971,250.00 | 0.00 | 0.35 |
| 93114FK37 | WAL MART STORES INC | | | | | 2.370000 | 03 Oct 2022 | | |
| | | Local | 25,000,000.000 | 99.789333 | 24,947,333.34 | 99.789333 | 24,947,333.34 | 0.00 | 0.35 |
| | | Base | | 99.789333 | 24,947,333.34 | 99.789333 | 24,947,333.34 | 0.00 | 0.35 |
| 94107NKD5 | WASTE MANAGEMENT INC | | | | | 0.310000 | 13 Oct 2022 | | |
| | | Local | 10,000,000.000 | 99.963833 | 9,996,383.33 | 99.963833 | 9,996,383.33 | 0.00 | 0.14 |
| | | Base | | 99.963833 | 9,996,383.33 | 99.963833 | 9,996,383.33 | 0.00 | 0.14 |
| 9612C1NP8 | WESTPAC BANKING CORP. | | | | | 3.400000 | 23 Jan 2023 | | |
| | | Local | 25,000,000.000 | 98.640000 | 24,660,000.00 | 98.720000 | 24,680,000.00 | 20,000.00 | 0.34 |
| | | Base | | 98.640000 | 24,660,000.00 | 98.720000 | 24,680,000.00 | 20,000.00 | 0.34 |
| 978UHK000 | DAIWA CAPITAL MARKETS REPO | | | | | 2.250000 | 01 Sep 2022 | | |
| | | Local | 267,522,112.640 | 100.000000 | 267,522,112.64 | 100.000000 | 267,522,112.64 | 0.00 | 3.70 |
| | | Base | | 100.000000 | 267,522,112.64 | 100.000000 | 267,522,112.64 | 0.00 | 3.70 |

**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 |
|---|---|---|---|---|---|---|---|---|
| 979QHR003 | SOUTH STREET REPO | | | | 2.150000 | 01 Sep 2022 | | |
| | 210,000,000.000 | Local | 100.000000 | 210,000,000.00 | 100.000000 | 210,000,000.00 | 0.00 | 2.91 |
| | | Base | 100.000000 | 210,000,000.00 | 100.000000 | 210,000,000.00 | 0.00 | 2.91 |
| 979QHR003 | SOUTH STREET REPO | | | | 2.280000 | 01 Sep 2022 | | |
| | 466,584,862.570 | Local | 100.000000 | 466,584,862.57 | 100.000000 | 466,584,862.57 | 0.00 | 6.46 |
| | | Base | 100.000000 | 466,584,862.57 | 100.000000 | 466,584,862.57 | 0.00 | 6.46 |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | 2.220000 | 01 Sep 2022 | | |
| | 250,000,000.000 | Local | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 3.46 |
| | | Base | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 3.46 |
| **US DOLLAR Total** | | | | | | | | |
| | 4,482,862,537.170 | Local | | 4,473,671,705.27 | | 4,472,846,308.57 | -825,396.70 | 61.93 |
| | | Base | | 4,473,671,705.27 | | 4,472,846,308.57 | -825,396.70 | 61.93 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 4,482,862,537.170 | Base | | 4,473,671,705.27 | | 4,472,846,308.57 | -825,396.70 | 61.93 |
| **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 | 100.000000 | 7,000,000.00 | 95.524049 | 6,686,683.43 | -313,316.57 | 0.09 |
| | | Base | 100.000000 | 7,000,000.00 | 95.524049 | 6,686,683.43 | -313,316.57 | 0.09 |
| 00206RML3 | AT+T INC SR UNSECURED 03/26 1.7 | | | | 1.700000 | 25 Mar 2026 | | |
| | 7,000,000.000 | Local | 99.953231 | 6,996,726.16 | 91.498299 | 6,404,880.93 | -591,845.23 | 0.09 |
| | | Base | 99.953231 | 6,996,726.16 | 91.498299 | 6,404,880.93 | -591,845.23 | 0.09 |
| 00287YBC2 | ABBVIE INC SR UNSECURED 11/23 3.75 | | | | 3.750000 | 14 Nov 2023 | | |
| | 5,500,000.000 | Local | 103.480398 | 5,691,421.90 | 99.796729 | 5,488,820.10 | -202,601.80 | 0.08 |
| | | Base | 103.480398 | 5,691,421.90 | 99.796729 | 5,488,820.10 | -202,601.80 | 0.08 |
| 023135AW6 | AMAZON.COM INC SR UNSECURED 02/23 2.4 | | | | 2.400000 | 22 Feb 2023 | | |
| | 5,000,000.000 | Local | 99.842831 | 4,992,141.53 | 99.535192 | 4,976,759.60 | -15,381.93 | 0.07 |
| | | Base | 99.842831 | 4,992,141.53 | 99.535192 | 4,976,759.60 | -15,381.93 | 0.07 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 023135BW5 | AMAZON.COM INC SR UNSECURED 05/24 0.45 | | | | | 0.450000 | 12 May 2024 | | |
| | | Local | 10,000,000.000 | 99.917542 | 9,991,754.19 | 94.877647 | 9,487,764.70 | -503,989.49 | 0.13 |
| | | Base | | 99.917542 | 9,991,754.19 | 94.877647 | 9,487,764.70 | -503,989.49 | 0.13 |
| 023135CF1 | AMAZON.COM INC SR UNSECURED 04/27 3.3 | | | | | 3.300000 | 13 Apr 2027 | | |
| | | Local | 7,000,000.000 | 99.808904 | 6,986,623.27 | 97.799921 | 6,845,994.47 | -140,628.80 | 0.09 |
| | | Base | | 99.808904 | 6,986,623.27 | 97.799921 | 6,845,994.47 | -140,628.80 | 0.09 |
| 025537AR2 | AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1 | | | | | 1.000000 | 01 Nov 2025 | | |
| | | Local | 3,000,000.000 | 99.853544 | 2,995,606.31 | 89.657993 | 2,689,739.79 | -305,866.52 | 0.04 |
| | | Base | | 99.853544 | 2,995,606.31 | 89.657993 | 2,689,739.79 | -305,866.52 | 0.04 |
| 025537AS0 | AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR | | | | | 3.262290 | 01 Nov 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.657508 | 4,982,875.40 | -17,124.60 | 0.07 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.657508 | 4,982,875.40 | -17,124.60 | 0.07 |
| 025816CG2 | AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5 | | | | | 2.500000 | 30 Jul 2024 | | |
| | | Local | 10,000,000.000 | 99.876981 | 9,987,698.08 | 97.303338 | 9,730,333.80 | -257,364.28 | 0.13 |
| | | Base | | 99.876981 | 9,987,698.08 | 97.303338 | 9,730,333.80 | -257,364.28 | 0.13 |
| 025816CR8 | AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR | | | | | 3.220000 | 04 Mar 2025 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.956118 | 1,999,122.36 | -877.64 | 0.03 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.956118 | 1,999,122.36 | -877.64 | 0.03 |
| 025816CU1 | AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR | | | | | 3.010000 | 03 May 2024 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.699465 | 9,969,946.50 | -30,053.50 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.699465 | 9,969,946.50 | -30,053.50 | 0.14 |
| 025816CY3 | AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95 | | | | | 3.950000 | 01 Aug 2025 | | |
| | | Local | 10,000,000.000 | 99.902580 | 9,990,258.00 | 99.023209 | 9,902,320.90 | -87,937.10 | 0.14 |
| | | Base | | 99.902580 | 9,990,258.00 | 99.023209 | 9,902,320.90 | -87,937.10 | 0.14 |
| 02582JJD3 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 7 A | | | | | 2.751000 | 17 Feb 2026 | | |
| | | Local | 15,000,000.000 | 100.153018 | 15,022,952.63 | 100.093790 | 15,014,068.50 | -8,884.13 | 0.21 |
| Original Face: | | Base | 15,000,000.000 | 100.153018 | 15,022,952.63 | 100.093790 | 15,014,068.50 | -8,884.13 | 0.21 |
| 026609AC1 | WYETH LLC COMPANY GUAR 03/23 7.25 | | | | | 7.250000 | 01 Mar 2023 | | |
| | | Local | 1,410,000.000 | 103.379604 | 1,457,652.41 | 101.918104 | 1,437,045.27 | -20,607.14 | 0.02 |
| | | Base | | 103.379604 | 1,457,652.41 | 101.918104 | 1,437,045.27 | -20,607.14 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 02665WDX6 | AMERICAN HONDA FINANCE SR UNSECURED 04/23 0.35 | | | | | 0.350000 | 20 Apr 2023 | | |
| | | Local | 30,000,000.000 | 99.999340 | 29,999,802.00 | 97.854971 | 29,356,491.30 | -643,310.70 | 0.41 |
| | | Base | | 99.999340 | 29,999,802.00 | 97.854971 | 29,356,491.30 | -643,310.70 | 0.41 |
| 02665WDY4 | AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75 | | | | | 0.750000 | 09 Aug 2024 | | |
| | | Local | 8,000,000.000 | 99.955982 | 7,996,478.53 | 94.305189 | 7,544,415.12 | -452,063.41 | 0.10 |
| | | Base | | 99.955982 | 7,996,478.53 | 94.305189 | 7,544,415.12 | -452,063.41 | 0.10 |
| 02665WEA5 | AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5 | | | | | 1.500000 | 13 Jan 2025 | | |
| | | Local | 15,000,000.000 | 99.937454 | 14,990,618.14 | 94.663505 | 14,199,525.75 | -791,092.39 | 0.20 |
| | | Base | | 99.937454 | 14,990,618.14 | 94.663505 | 14,199,525.75 | -791,092.39 | 0.20 |
| 03027XBR0 | AMERICAN TOWER CORP SR UNSECURED 09/26 1.45 | | | | | 1.450000 | 15 Sep 2026 | | |
| | | Local | 3,000,000.000 | 99.576809 | 2,987,304.26 | 87.951043 | 2,638,531.29 | -348,772.97 | 0.04 |
| | | Base | | 99.576809 | 2,987,304.26 | 87.951043 | 2,638,531.29 | -348,772.97 | 0.04 |
| 036752AQ6 | ELEVANCE HEALTH INC SR UNSECURED 03/23 0.45 | | | | | 0.450000 | 15 Mar 2023 | | |
| | | Local | 5,000,000.000 | 99.993036 | 4,999,651.78 | 98.194170 | 4,909,708.50 | -89,943.28 | 0.07 |
| | | Base | | 99.993036 | 4,999,651.78 | 98.194170 | 4,909,708.50 | -89,943.28 | 0.07 |
| 037833DC1 | APPLE INC SR UNSECURED 09/22 2.1 | | | | | 2.100000 | 12 Sep 2022 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.979080 | 9,997,908.00 | -2,092.00 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.979080 | 9,997,908.00 | -2,092.00 | 0.14 |
| 037833DV9 | APPLE INC SR UNSECURED 05/23 0.75 | | | | | 0.750000 | 11 May 2023 | | |
| | | Local | 15,500,000.000 | 99.937403 | 15,490,297.42 | 98.190788 | 15,219,572.14 | -270,725.28 | 0.21 |
| | | Base | | 99.937403 | 15,490,297.42 | 98.190788 | 15,219,572.14 | -270,725.28 | 0.21 |
| 037833DX5 | APPLE INC SR UNSECURED 08/25 0.55 | | | | | 0.550000 | 20 Aug 2025 | | |
| | | Local | 10,000,000.000 | 99.861555 | 9,986,155.54 | 91.306099 | 9,130,609.90 | -855,545.64 | 0.13 |
| | | Base | | 99.861555 | 9,986,155.54 | 91.306099 | 9,130,609.90 | -855,545.64 | 0.13 |
| 037833EB2 | APPLE INC SR UNSECURED 02/26 0.7 | | | | | 0.700000 | 08 Feb 2026 | | |
| | | Local | 5,000,000.000 | 99.846448 | 4,992,322.42 | 90.464304 | 4,523,215.20 | -469,107.22 | 0.06 |
| | | Base | | 99.846448 | 4,992,322.42 | 90.464304 | 4,523,215.20 | -469,107.22 | 0.06 |
| 040555CS1 | ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15 | | | | | 3.150000 | 15 May 2025 | | |
| | | Local | 5,000,000.000 | 105.741574 | 5,287,078.69 | 96.946063 | 4,847,303.15 | -439,775.54 | 0.07 |
| | | Base | | 105.741574 | 5,287,078.69 | 96.946063 | 4,847,303.15 | -439,775.54 | 0.07 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 05531FBJ1 | TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2 | | | | | 2.200000 | 16 Mar 2023 | | |
| | | Local | 10,000,000.000 | 99.990201 | 9,999,020.06 | 99.230444 | 9,923,044.40 | -75,975.66 | 0.14 |
| | | Base | | 99.990201 | 9,999,020.06 | 99.230444 | 9,923,044.40 | -75,975.66 | 0.14 |
| 06048WK66 | BANK OF AMERICA CORP SR UNSECURED 12/25 VAR | | | | | 0.650000 | 23 Dec 2025 | | |
| | | Local | 5,000,000.000 | 99.799058 | 4,989,952.90 | 88.342876 | 4,417,143.80 | -572,809.10 | 0.06 |
| | | Base | | 99.799058 | 4,989,952.90 | 88.342876 | 4,417,143.80 | -572,809.10 | 0.06 |
| 06048WK74 | BANK OF AMERICA CORP SR UNSECURED 06/23 VAR | | | | | 0.450000 | 21 Jun 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 96.955438 | 4,847,771.90 | -152,228.10 | 0.07 |
| | | Base | | 100.000000 | 5,000,000.00 | 96.955438 | 4,847,771.90 | -152,228.10 | 0.07 |
| 06048WL24 | BANK OF AMERICA CORP SR UNSECURED 02/24 VAR | | | | | 0.350000 | 16 Feb 2024 | | |
| | | Local | 25,000,000.000 | 99.926986 | 24,981,746.57 | 94.113886 | 23,528,471.50 | -1,453,275.07 | 0.33 |
| | | Base | | 99.926986 | 24,981,746.57 | 94.113886 | 23,528,471.50 | -1,453,275.07 | 0.33 |
| 06048WL32 | BANK OF AMERICA CORP SR UNSECURED 02/26 0.8 | | | | | 0.800000 | 24 Feb 2026 | | |
| | | Local | 5,371,000.000 | 100.000000 | 5,371,000.00 | 86.770317 | 4,660,433.73 | -710,566.27 | 0.06 |
| | | Base | | 100.000000 | 5,371,000.00 | 86.770317 | 4,660,433.73 | -710,566.27 | 0.06 |
| 06048WL81 | BANK OF AMERICA CORP SR UNSECURED 09/24 0.75 | | | | | 0.750000 | 26 Sep 2024 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 92.343078 | 13,851,461.70 | -1,148,538.30 | 0.19 |
| | | Base | | 100.000000 | 15,000,000.00 | 92.343078 | 13,851,461.70 | -1,148,538.30 | 0.19 |
| 06048WM23 | BANK OF AMERICA CORP SR UNSECURED 05/24 0.65 | | | | | 0.650000 | 14 May 2024 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 93.486205 | 9,348,620.50 | -651,379.50 | 0.13 |
| | | Base | | 100.000000 | 10,000,000.00 | 93.486205 | 9,348,620.50 | -651,379.50 | 0.13 |
| 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 | 96.753238 | 15,480,518.08 | -519,481.92 | 0.21 |
| | | Base | | 100.000000 | 16,000,000.00 | 96.753238 | 15,480,518.08 | -519,481.92 | 0.21 |
| 06048WV64 | BANK OF AMERICA CORP SR UNSECURED 11/25 4 | | | | | 4.000000 | 17 Nov 2025 | | |
| | | Local | 25,000,000.000 | 101.379033 | 25,344,758.35 | 97.931653 | 24,482,913.25 | -861,845.10 | 0.34 |
| | | Base | | 101.379033 | 25,344,758.35 | 97.931653 | 24,482,913.25 | -861,845.10 | 0.34 |
| 06048WW63 | BANK OF AMERICA CORP SR UNSECURED 06/27 5 | | | | | 5.000000 | 22 Jun 2027 | | |
| | | Local | 20,000,000.000 | 99.878728 | 19,975,745.64 | 100.143820 | 20,028,764.00 | 53,018.36 | 0.28 |
| | | Base | | 99.878728 | 19,975,745.64 | 100.143820 | 20,028,764.00 | 53,018.36 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 06048WX70 | BANK OF AMERICA CORP SR UNSECURED 09/26 VAR | | | | | 4.150000 | 01 Sep 2026 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 99.950350 | 19,990,070.00 | -9,930.00 | 0.28 |
| | | Base | | 100.000000 | 20,000,000.00 | 99.950350 | 19,990,070.00 | -9,930.00 | 0.28 |
| 06367UBV8 | BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR | | | | | 1.000000 | 18 Nov 2026 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 91.793000 | 9,179,300.00 | -820,700.00 | 0.13 |
| | | Base | | 100.000000 | 10,000,000.00 | 91.793000 | 9,179,300.00 | -820,700.00 | 0.13 |
| 06367WF99 | BANK OF MONTREAL SR UNSECURED 05/23 VAR | | | | | 3.494000 | 12 May 2023 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.905000 | 9,990,500.00 | -9,500.00 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.905000 | 9,990,500.00 | -9,500.00 | 0.14 |
| 06367WX81 | BANK OF MONTREAL SR UNSECURED 07/25 VAR | | | | | 1.000000 | 30 Jul 2025 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 89.530307 | 8,953,030.70 | -1,046,969.30 | 0.12 |
| | | Base | | 100.000000 | 10,000,000.00 | 89.530307 | 8,953,030.70 | -1,046,969.30 | 0.12 |
| 06368EA44 | BANK OF MONTREAL SR UNSECURED 12/23 VAR | | | | | 2.640000 | 08 Dec 2023 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.260220 | 9,926,022.00 | -73,978.00 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.260220 | 9,926,022.00 | -73,978.00 | 0.14 |
| 06368FAA7 | BANK OF MONTREAL SR UNSECURED 09/23 0.4 | | | | | 0.400000 | 15 Sep 2023 | | |
| | | Local | 10,000,000.000 | 99.956310 | 9,995,630.95 | 96.476383 | 9,647,638.30 | -347,992.65 | 0.13 |
| | | Base | | 99.956310 | 9,995,630.95 | 96.476383 | 9,647,638.30 | -347,992.65 | 0.13 |
| 06368GC54 | BANK OF MONTREAL SR UNSECURED 12/26 2 | | | | | 2.000000 | 22 Dec 2026 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 91.307850 | 18,261,570.00 | -1,738,430.00 | 0.25 |
| | | Base | | 100.000000 | 20,000,000.00 | 91.307850 | 18,261,570.00 | -1,738,430.00 | 0.25 |
| 06368GR74 | BANK OF MONTREAL SR UNSECURED 05/24 VAR | | | | | 3.000000 | 10 May 2024 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.509957 | 9,950,995.70 | -49,004.30 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.509957 | 9,950,995.70 | -49,004.30 | 0.14 |
| 06368GRY5 | BANK OF MONTREAL SR UNSECURED 05/27 4.15 | | | | | 4.150000 | 13 May 2027 | | |
| | | Local | 16,000,000.000 | 100.000000 | 16,000,000.00 | 98.194000 | 15,711,040.00 | -288,960.00 | 0.22 |
| | | Base | | 100.000000 | 16,000,000.00 | 98.194000 | 15,711,040.00 | -288,960.00 | 0.22 |
| 06406RAG2 | BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5 | | | | | 3.500000 | 28 Apr 2023 | | |
| | | Local | 7,000,000.000 | 99.985718 | 6,999,000.23 | 100.062613 | 7,004,382.91 | 5,382.68 | 0.10 |
| | | Base | | 99.985718 | 6,999,000.23 | 100.062613 | 7,004,382.91 | 5,382.68 | 0.10 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 06406RAL1 | BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1 | | | | | 2.100000 | 24 Oct 2024 | | |
| | | Local | 7,000,000.000 | 99.924904 | 6,994,743.29 | 96.916387 | 6,784,147.09 | -210,596.20 | 0.09 |
| | | Base | | 99.924904 | 6,994,743.29 | 96.916387 | 6,784,147.09 | -210,596.20 | 0.09 |
| 06406RAM9 | BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85 | | | | | 1.850000 | 27 Jan 2023 | | |
| | | Local | 5,000,000.000 | 99.991953 | 4,999,597.66 | 99.457124 | 4,972,856.20 | -26,741.46 | 0.07 |
| | | Base | | 99.991953 | 4,999,597.66 | 99.457124 | 4,972,856.20 | -26,741.46 | 0.07 |
| 06406RAP2 | BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35 | | | | | 0.350000 | 07 Dec 2023 | | |
| | | Local | 10,000,000.000 | 99.956597 | 9,995,659.71 | 96.431372 | 9,643,137.20 | -352,522.51 | 0.13 |
| | | Base | | 99.956597 | 9,995,659.71 | 96.431372 | 9,643,137.20 | -352,522.51 | 0.13 |
| 06406RAQ0 | BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75 | | | | | 0.750000 | 28 Jan 2026 | | |
| | | Local | 7,000,000.000 | 99.854591 | 6,989,821.34 | 89.979334 | 6,298,553.38 | -691,267.96 | 0.09 |
| | | Base | | 99.854591 | 6,989,821.34 | 89.979334 | 6,298,553.38 | -691,267.96 | 0.09 |
| 06406RAS6 | BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5 | | | | | 0.500000 | 26 Apr 2024 | | |
| | | Local | 10,000,000.000 | 99.942531 | 9,994,253.14 | 95.090809 | 9,509,080.90 | -485,172.24 | 0.13 |
| | | Base | | 99.942531 | 9,994,253.14 | 95.090809 | 9,509,080.90 | -485,172.24 | 0.13 |
| 06406RAT4 | BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR | | | | | 2.550000 | 26 Apr 2024 | | |
| | | Local | 8,000,000.000 | 100.000000 | 8,000,000.00 | 99.159535 | 7,932,762.80 | -67,237.20 | 0.11 |
| | | Base | | 100.000000 | 8,000,000.00 | 99.159535 | 7,932,762.80 | -67,237.20 | 0.11 |
| 06406RBE6 | BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR | | | | | 2.910000 | 25 Apr 2025 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 98.900899 | 9,890,089.90 | -109,910.10 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.900899 | 9,890,089.90 | -109,910.10 | 0.14 |
| 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 | 98.831269 | 14,824,690.35 | -175,309.65 | 0.21 |
| | | Base | | 100.000000 | 15,000,000.00 | 98.831269 | 14,824,690.35 | -175,309.65 | 0.21 |
| 064159KD7 | BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45 | | | | | 2.450000 | 19 Sep 2022 | | |
| | | Local | 17,000,000.000 | 100.031517 | 17,005,357.85 | 99.997317 | 16,999,543.89 | -5,813.96 | 0.24 |
| | | Base | | 100.031517 | 17,005,357.85 | 99.997317 | 16,999,543.89 | -5,813.96 | 0.24 |
| 064159SH0 | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2 | | | | | 2.000000 | 15 Nov 2022 | | |
| | | Local | 15,000,000.000 | 99.997937 | 14,999,690.54 | 99.737334 | 14,960,600.10 | -39,090.44 | 0.21 |
| | | Base | | 99.997937 | 14,999,690.54 | 99.737334 | 14,960,600.10 | -39,090.44 | 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 |
|---|---|---|---|---|---|---|---|---|
| 06417XAA9 | BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR | | | | 2.750000 | 10 Jan 2025 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 97.964188 | 14,694,628.20 | -305,371.80 | 0.20 |
| | | Base | 100.000000 | 15,000,000.00 | 97.964188 | 14,694,628.20 | -305,371.80 | 0.20 |
| 06417XAB7 | BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45 | | | | 1.450000 | 10 Jan 2025 | | |
| | 5,000,000.000 | Local | 99.947144 | 4,997,357.18 | 93.979014 | 4,698,950.70 | -298,406.48 | 0.07 |
| | | Base | 99.947144 | 4,997,357.18 | 93.979014 | 4,698,950.70 | -298,406.48 | 0.07 |
| 06418BAC2 | BANK OF NOVA SCOTIA SR UNSECURED 03/24 2.44 | | | | 2.440000 | 11 Mar 2024 | | |
| | 8,000,000.000 | Local | 100.000000 | 8,000,000.00 | 97.820247 | 7,825,619.76 | -174,380.24 | 0.11 |
| | | Base | 100.000000 | 8,000,000.00 | 97.820247 | 7,825,619.76 | -174,380.24 | 0.11 |
| 071813CH0 | BAXTER INTERNATIONAL INC SR UNSECURED 11/24 1.322 | | | | 1.322000 | 29 Nov 2024 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 94.403666 | 23,600,916.50 | -1,399,083.50 | 0.33 |
| | | Base | 100.000000 | 25,000,000.00 | 94.403666 | 23,600,916.50 | -1,399,083.50 | 0.33 |
| 07330NAT2 | TRUIST BANK SR UNSECURED 12/24 2.15 | | | | 2.150000 | 06 Dec 2024 | | |
| | 2,000,000.000 | Local | 99.924655 | 1,998,493.09 | 95.910480 | 1,918,209.60 | -80,283.49 | 0.03 |
| | | Base | 99.924655 | 1,998,493.09 | 95.910480 | 1,918,209.60 | -80,283.49 | 0.03 |
| 097023CS2 | BOEING CO SR UNSECURED 05/23 4.508 | | | | 4.508000 | 01 May 2023 | | |
| | 15,000,000.000 | Local | 101.085193 | 15,162,779.01 | 100.244234 | 15,036,635.10 | -126,143.91 | 0.21 |
| | | Base | 101.085193 | 15,162,779.01 | 100.244234 | 15,036,635.10 | -126,143.91 | 0.21 |
| 097023CZ6 | BOEING CO SR UNSECURED 02/24 1.95 | | | | 1.950000 | 01 Feb 2024 | | |
| | 17,000,000.000 | Local | 99.940600 | 16,989,902.05 | 96.788701 | 16,454,079.17 | -535,822.88 | 0.23 |
| | | Base | 99.940600 | 16,989,902.05 | 96.788701 | 16,454,079.17 | -535,822.88 | 0.23 |
| 097023DD4 | BOEING CO SR UNSECURED 02/23 1.167 | | | | 1.167000 | 04 Feb 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.954874 | 4,947,743.70 | -52,256.30 | 0.07 |
| | | Base | 100.000000 | 5,000,000.00 | 98.954874 | 4,947,743.70 | -52,256.30 | 0.07 |
| 110122CY2 | BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75 | | | | 2.750000 | 15 Feb 2023 | | |
| | 4,750,000.000 | Local | 100.915213 | 4,793,472.63 | 99.707415 | 4,736,102.21 | -57,370.42 | 0.07 |
| | | Base | 100.915213 | 4,793,472.63 | 99.707415 | 4,736,102.21 | -57,370.42 | 0.07 |
| 12598AAB6 | CNH EQUIPMENT TRUST CNH 2021 A A2 | | | | 0.230000 | 15 Mar 2024 | | |
| | 650,730.070 | Local | 99.998035 | 650,717.28 | 99.658270 | 648,506.33 | -2,210.95 | 0.01 |
| Original Face: | 4,000,000.000 | Base | 99.998035 | 650,717.28 | 99.658270 | 648,506.33 | -2,210.95 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 126650DE7 | CVS HEALTH CORP SR UNSECURED 08/24 2.625 | | | | | 2.625000 | 15 Aug 2024 | | |
| | | Local | 2,000,000.000 | 99.804151 | 1,996,083.01 | 97.696000 | 1,953,920.00 | -42,163.01 | 0.03 |
| | | Base | | 99.804151 | 1,996,083.01 | 97.696000 | 1,953,920.00 | -42,163.01 | 0.03 |
| 13605W2F7 | CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR | | | | | 1.200000 | 23 Mar 2026 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 98.457000 | 9,845,700.00 | -154,300.00 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.457000 | 9,845,700.00 | -154,300.00 | 0.14 |
| 13605W3A7 | CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR | | | | | 1.400000 | 14 Apr 2026 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 89.911000 | 4,495,550.00 | -504,450.00 | 0.06 |
| | | Base | | 100.000000 | 5,000,000.00 | 89.911000 | 4,495,550.00 | -504,450.00 | 0.06 |
| 13605WD32 | CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9 | | | | | 0.900000 | 08 Sep 2025 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 89.151691 | 13,372,753.65 | -1,627,246.35 | 0.19 |
| | | Base | | 100.000000 | 15,000,000.00 | 89.151691 | 13,372,753.65 | -1,627,246.35 | 0.19 |
| 13605WF71 | CANADIAN IMPERIAL BANK SR UNSECURED 04/24 0.55 | | | | | 0.550000 | 06 Apr 2024 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 93.687195 | 14,053,079.25 | -946,920.75 | 0.19 |
| | | Base | | 100.000000 | 15,000,000.00 | 93.687195 | 14,053,079.25 | -946,920.75 | 0.19 |
| 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 | 88.438780 | 8,843,878.00 | -1,156,122.00 | 0.12 |
| | | Base | | 100.000000 | 10,000,000.00 | 88.438780 | 8,843,878.00 | -1,156,122.00 | 0.12 |
| 13605WWG2 | CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR | | | | | 1.750000 | 06 Mar 2025 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 93.075838 | 9,307,583.80 | -692,416.20 | 0.13 |
| | | Base | | 100.000000 | 10,000,000.00 | 93.075838 | 9,307,583.80 | -692,416.20 | 0.13 |
| 13607X3X3 | CANADIAN IMPERIAL BANK SR UNSECURED 12/26 2 | | | | | 2.000000 | 22 Dec 2026 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 90.133328 | 9,013,332.80 | -986,667.20 | 0.12 |
| | | Base | | 100.000000 | 10,000,000.00 | 90.133328 | 9,013,332.80 | -986,667.20 | 0.12 |
| 13607X7A9 | CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR | | | | | 3.055000 | 09 May 2025 | | |
| | | Local | 40,000,000.000 | 100.000000 | 40,000,000.00 | 100.000000 | 40,000,000.00 | 0.00 | 0.55 |
| | | Base | | 100.000000 | 40,000,000.00 | 100.000000 | 40,000,000.00 | 0.00 | 0.55 |
| 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 | 99.516470 | 19,903,294.00 | -96,706.00 | 0.28 |
| | | Base | | 100.000000 | 20,000,000.00 | 99.516470 | 19,903,294.00 | -96,706.00 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 14040HCK9 | CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR | | | | | 1.343000 | 06 Dec 2024 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 96.034024 | 19,206,804.80 | -793,195.20 | 0.27 |
| | | Base | | 100.000000 | 20,000,000.00 | 96.034024 | 19,206,804.80 | -793,195.20 | 0.27 |
| 141781BP8 | CARGILL INC SR UNSECURED 144A 02/24 0.4 | | | | | 0.400000 | 02 Feb 2024 | | |
| | | Local | 8,000,000.000 | 99.950925 | 7,996,073.98 | 95.353310 | 7,628,264.80 | -367,809.18 | 0.11 |
| | | Base | | 99.950925 | 7,996,073.98 | 95.353310 | 7,628,264.80 | -367,809.18 | 0.11 |
| 141781BU7 | CARGILL INC SR UNSECURED 144A 04/25 3.5 | | | | | 3.500000 | 22 Apr 2025 | | |
| | | Local | 2,000,000.000 | 99.820414 | 1,996,408.27 | 98.526904 | 1,970,538.08 | -25,870.19 | 0.03 |
| | | Base | | 99.820414 | 1,996,408.27 | 98.526904 | 1,970,538.08 | -25,870.19 | 0.03 |
| 14913Q2L2 | CATERPILLAR FINL SERVICE SR UNSECURED 05/23 3.45 | | | | | 3.450000 | 15 May 2023 | | |
| | | Local | 10,508,000.000 | 100.505868 | 10,561,156.65 | 99.970031 | 10,504,850.86 | -56,305.79 | 0.15 |
| | | Base | | 100.505868 | 10,561,156.65 | 99.970031 | 10,504,850.86 | -56,305.79 | 0.15 |
| 14913Q3C1 | CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95 | | | | | 1.950000 | 18 Nov 2022 | | |
| | | Local | 5,000,000.000 | 100.347581 | 5,017,379.05 | 99.792817 | 4,989,640.85 | -27,738.20 | 0.07 |
| | | Base | | 100.347581 | 5,017,379.05 | 99.792817 | 4,989,640.85 | -27,738.20 | 0.07 |
| 14913R2P1 | CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6 | | | | | 0.600000 | 13 Sep 2024 | | |
| | | Local | 10,000,000.000 | 99.907486 | 9,990,748.59 | 93.988021 | 9,398,802.10 | -591,946.49 | 0.13 |
| | | Base | | 99.907486 | 9,990,748.59 | 93.988021 | 9,398,802.10 | -591,946.49 | 0.13 |
| 14913R2V8 | CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4 | | | | | 3.400000 | 13 May 2025 | | |
| | | Local | 10,000,000.000 | 99.885230 | 9,988,523.01 | 98.705898 | 9,870,589.80 | -117,933.21 | 0.14 |
| | | Base | | 99.885230 | 9,988,523.01 | 98.705898 | 9,870,589.80 | -117,933.21 | 0.14 |
| 166756AJ5 | CHEVRON USA INC COMPANY GUAR 08/23 0.426 | | | | | 0.426000 | 11 Aug 2023 | | |
| | | Local | 5,000,000.000 | 100.050471 | 5,002,523.56 | 97.169894 | 4,858,494.70 | -144,028.86 | 0.07 |
| | | Base | | 100.050471 | 5,002,523.56 | 97.169894 | 4,858,494.70 | -144,028.86 | 0.07 |
| 17290A5R7 | CITIGROUP INC SR UNSECURED 06/27 VAR | | | | | 5.000000 | 02 Jun 2027 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.674037 | 9,967,403.70 | -32,596.30 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.674037 | 9,967,403.70 | -32,596.30 | 0.14 |
| 172967LR0 | CITIGROUP INC SR UNSECURED 10/22 VAR | | | | | 3.459290 | 27 Oct 2022 | | |
| | | Local | 17,500,000.000 | 99.977279 | 17,496,023.86 | 100.000927 | 17,500,162.23 | 4,138.37 | 0.24 |
| | | Base | | 99.977279 | 17,496,023.86 | 100.000927 | 17,500,162.23 | 4,138.37 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 17298CHQ4 | CITIGROUP INC SR UNSECURED 12/24 VAR | | | | | 2.350000 | 30 Dec 2024 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 95.737537 | 9,573,753.70 | -426,246.30 | 0.13 |
| | | Base | | 100.000000 | 10,000,000.00 | 95.737537 | 9,573,753.70 | -426,246.30 | 0.13 |
| 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 | 91.398542 | 4,569,927.10 | -430,072.90 | 0.06 |
| | | Base | | 100.000000 | 5,000,000.00 | 91.398542 | 4,569,927.10 | -430,072.90 | 0.06 |
| 17298CJP4 | CITIGROUP INC SR UNSECURED 06/25 VAR | | | | | 1.250000 | 30 Jun 2025 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 91.995946 | 9,199,594.60 | -800,405.40 | 0.13 |
| | | Base | | 100.000000 | 10,000,000.00 | 91.995946 | 9,199,594.60 | -800,405.40 | 0.13 |
| 17298CKU1 | CITIGROUP INC SR UNSECURED 11/25 VAR | | | | | 1.000000 | 25 Nov 2025 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 89.274165 | 13,391,124.75 | -1,608,875.25 | 0.19 |
| | | Base | | 100.000000 | 15,000,000.00 | 89.274165 | 13,391,124.75 | -1,608,875.25 | 0.19 |
| 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 | 88.433857 | 4,421,692.85 | -578,307.15 | 0.06 |
| | | Base | | 100.000000 | 5,000,000.00 | 88.433857 | 4,421,692.85 | -578,307.15 | 0.06 |
| 17305EGD1 | CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5 | | | | | 2.988140 | 22 Apr 2026 | | |
| | | Local | 20,000,000.000 | 100.359404 | 20,071,880.70 | 100.320010 | 20,064,002.00 | -7,878.70 | 0.28 |
| Original Face: | | Base | 20,000,000.000 | 100.359404 | 20,071,880.70 | 100.320010 | 20,064,002.00 | -7,878.70 | 0.28 |
| 17328W4G0 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR | | | | | 1.100000 | 31 Jul 2025 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 90.658587 | 13,598,788.05 | -1,401,211.95 | 0.19 |
| | | Base | | 100.000000 | 15,000,000.00 | 90.658587 | 13,598,788.05 | -1,401,211.95 | 0.19 |
| 17329FWZ3 | CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5 | | | | | 0.500000 | 25 Sep 2023 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 96.599004 | 9,659,900.40 | -340,099.60 | 0.13 |
| | | Base | | 100.000000 | 10,000,000.00 | 96.599004 | 9,659,900.40 | -340,099.60 | 0.13 |
| 191216CL2 | COCA COLA CO/THE SR UNSECURED 09/24 1.75 | | | | | 1.750000 | 06 Sep 2024 | | |
| | | Local | 10,000,000.000 | 101.232950 | 10,123,295.01 | 96.991081 | 9,699,108.10 | -424,186.91 | 0.13 |
| | | Base | | 101.232950 | 10,123,295.01 | 96.991081 | 9,699,108.10 | -424,186.91 | 0.13 |
| 194162AM5 | COLGATE PALMOLIVE CO SR UNSECURED 08/25 3.1 | | | | | 3.100000 | 15 Aug 2025 | | |
| | | Local | 5,000,000.000 | 99.909841 | 4,995,492.04 | 98.381000 | 4,919,050.00 | -76,442.04 | 0.07 |
| | | Base | | 99.909841 | 4,995,492.04 | 98.381000 | 4,919,050.00 | -76,442.04 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 205887CA8 | CONAGRA BRANDS INC SR UNSECURED 05/24 4.3 | | | | | 4.300000 | 01 May 2024 | | |
| | | Local | 7,000,000.000 | 105.274439 | 7,369,210.72 | 99.995022 | 6,999,651.54 | -369,559.18 | 0.10 |
| | | Base | | 105.274439 | 7,369,210.72 | 99.995022 | 6,999,651.54 | -369,559.18 | 0.10 |
| 205887CG5 | CONAGRA BRANDS INC SR UNSECURED 08/23 0.5 | | | | | 0.500000 | 11 Aug 2023 | | |
| | | Local | 2,958,000.000 | 100.000000 | 2,958,000.00 | 96.767188 | 2,862,373.42 | -95,626.58 | 0.04 |
| | | Base | | 100.000000 | 2,958,000.00 | 96.767188 | 2,862,373.42 | -95,626.58 | 0.04 |
| 24422ETV1 | JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15 | | | | | 2.150000 | 08 Sep 2022 | | |
| | | Local | 2,000,000.000 | 100.035629 | 2,000,712.57 | 99.989376 | 1,999,787.52 | -925.05 | 0.03 |
| | | Base | | 100.035629 | 2,000,712.57 | 99.989376 | 1,999,787.52 | -925.05 | 0.03 |
| 24422EVH9 | JOHN DEERE CAPITAL CORP SR UNSECURED 07/23 0.7 | | | | | 0.700000 | 05 Jul 2023 | | |
| | | Local | 5,000,000.000 | 100.369661 | 5,018,483.06 | 97.642857 | 4,882,142.85 | -136,340.21 | 0.07 |
| | | Base | | 100.369661 | 5,018,483.06 | 97.642857 | 4,882,142.85 | -136,340.21 | 0.07 |
| 24422EVN6 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45 | | | | | 0.450000 | 17 Jan 2024 | | |
| | | Local | 9,000,000.000 | 99.965955 | 8,996,935.96 | 95.772367 | 8,619,513.03 | -377,422.93 | 0.12 |
| | | Base | | 99.965955 | 8,996,935.96 | 95.772367 | 8,619,513.03 | -377,422.93 | 0.12 |
| 24422EVY2 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25 | | | | | 1.250000 | 10 Jan 2025 | | |
| | | Local | 10,000,000.000 | 99.962946 | 9,996,294.59 | 94.489908 | 9,448,990.80 | -547,303.79 | 0.13 |
| | | Base | | 99.962946 | 9,996,294.59 | 94.489908 | 9,448,990.80 | -547,303.79 | 0.13 |
| 24703WAB5 | DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A | | | | | 2.110000 | 23 Aug 2027 | | |
| | | Local | 5,000,000.000 | 99.997706 | 4,999,885.30 | 98.646440 | 4,932,322.00 | -67,563.30 | 0.07 |
| Original Face: | | Base | 5,000,000.000 | 99.997706 | 4,999,885.30 | 98.646440 | 4,932,322.00 | -67,563.30 | 0.07 |
| 254687FJ0 | WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65 | | | | | 1.650000 | 01 Sep 2022 | | |
| | | Local | 1,675,000.000 | 100.000000 | 1,675,000.00 | 100.000000 | 1,675,000.00 | 0.00 | 0.02 |
| | | Base | | 100.000000 | 1,675,000.00 | 100.000000 | 1,675,000.00 | 0.00 | 0.02 |
| 254687FN1 | WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35 | | | | | 3.350000 | 24 Mar 2025 | | |
| | | Local | 7,000,000.000 | 106.031564 | 7,422,209.51 | 98.604464 | 6,902,312.48 | -519,897.03 | 0.10 |
| | | Base | | 106.031564 | 7,422,209.51 | 98.604464 | 6,902,312.48 | -519,897.03 | 0.10 |
| 278642AV5 | EBAY INC SR UNSECURED 03/25 1.9 | | | | | 1.900000 | 11 Mar 2025 | | |
| | | Local | 2,000,000.000 | 101.802708 | 2,036,054.15 | 94.450081 | 1,889,001.62 | -147,052.53 | 0.03 |
| | | Base | | 101.802708 | 2,036,054.15 | 94.450081 | 1,889,001.62 | -147,052.53 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 278642AX1 | EBAY INC SR UNSECURED 05/26 1.4 | | | | | 1.400000 | 10 May 2026 | | |
| | | Local | 5,000,000.000 | 99.904671 | 4,995,233.57 | 90.278613 | 4,513,930.65 | -481,302.92 | 0.06 |
| | | Base | | 99.904671 | 4,995,233.57 | 90.278613 | 4,513,930.65 | -481,302.92 | 0.06 |
| 29373KAB9 | ENTERPRISE FLEET FINANCING LLC EFF 2020 1 A2 144A | | | | | 1.780000 | 22 Dec 2025 | | |
| | | Local | 2,646,270.240 | 100.144847 | 2,650,103.28 | 99.232400 | 2,625,957.47 | -24,145.81 | 0.04 |
| Original Face: | | Base | 10,000,000.000 | 100.144847 | 2,650,103.28 | 99.232400 | 2,625,957.47 | -24,145.81 | 0.04 |
| 30231GBL5 | EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571 | | | | | 1.571000 | 15 Apr 2023 | | |
| | | Local | 10,000,000.000 | 100.346703 | 10,034,670.33 | 98.891982 | 9,889,198.20 | -145,472.13 | 0.14 |
| | | Base | | 100.346703 | 10,034,670.33 | 98.891982 | 9,889,198.20 | -145,472.13 | 0.14 |
| 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 | 90.345130 | 9,034,513.00 | -965,487.00 | 0.13 |
| | | Base | | 100.000000 | 10,000,000.00 | 90.345130 | 9,034,513.00 | -965,487.00 | 0.13 |
| 3130AP6V2 | FEDERAL HOME LOAN BANK BONDS 09/26 1.05 | | | | | 1.050000 | 30 Sep 2026 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 89.981067 | 6,298,674.69 | -701,325.31 | 0.09 |
| | | Base | | 100.000000 | 7,000,000.00 | 89.981067 | 6,298,674.69 | -701,325.31 | 0.09 |
| 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 | 93.028997 | 9,302,899.70 | -697,100.30 | 0.13 |
| | | Base | | 100.000000 | 10,000,000.00 | 93.028997 | 9,302,899.70 | -697,100.30 | 0.13 |
| 3130APTT2 | FEDERAL HOME LOAN BANK BONDS 05/25 1 | | | | | 1.000000 | 28 May 2025 | | |
| | | Local | 7,500,000.000 | 100.000000 | 7,500,000.00 | 92.815170 | 6,961,137.75 | -538,862.25 | 0.10 |
| | | Base | | 100.000000 | 7,500,000.00 | 92.815170 | 6,961,137.75 | -538,862.25 | 0.10 |
| 3130AQYX5 | FEDERAL HOME LOAN BANK BONDS 03/25 2.15 | | | | | 2.150000 | 10 Mar 2025 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 96.005288 | 960,052.88 | -39,947.12 | 0.01 |
| | | Base | | 100.000000 | 1,000,000.00 | 96.005288 | 960,052.88 | -39,947.12 | 0.01 |
| 3130ASPC7 | FEDERAL HOME LOAN BANKS 07/23 2.5 | | | | | 4.000000 | 28 Jul 2023 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.533591 | 9,953,359.10 | -46,640.90 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.533591 | 9,953,359.10 | -46,640.90 | 0.14 |
| 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 | 99.460736 | 4,973,036.80 | -26,963.20 | 0.07 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.460736 | 4,973,036.80 | -26,963.20 | 0.07 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3130ASUT4 | FEDERAL HOME LOAN BANK BONDS 08/23 VAR | | | | | 3.020000 | 10 Aug 2023 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 99.288749 | 19,857,749.80 | -142,250.20 | 0.27 |
| | | Base | | 100.000000 | 20,000,000.00 | 99.288749 | 19,857,749.80 | -142,250.20 | 0.27 |
| 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 | 99.917235 | 19,983,447.00 | -16,553.00 | 0.28 |
| | | Base | | 100.000000 | 20,000,000.00 | 99.917235 | 19,983,447.00 | -16,553.00 | 0.28 |
| 3130AT3P0 | FEDERAL HOME LOAN BANK BONDS 09/27 5 | | | | | 5.000000 | 14 Sep 2027 | | |
| | | Local | 10,985,000.000 | 100.000000 | 10,985,000.00 | 99.888895 | 10,972,795.12 | -12,204.88 | 0.15 |
| | | Base | | 100.000000 | 10,985,000.00 | 99.888895 | 10,972,795.12 | -12,204.88 | 0.15 |
| 313313L30 | FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/22 0.00000 | | | | | | 20 Oct 2022 | | |
| | | Local | 25,000,000.000 | 99.955160 | 24,988,789.92 | 99.644656 | 24,911,164.00 | -77,625.92 | 0.34 |
| | | Base | | 99.955160 | 24,988,789.92 | 99.644656 | 24,911,164.00 | -77,625.92 | 0.34 |
| 3133EM7M8 | FEDERAL FARM CREDIT BANK BONDS 02/23 VAR | | | | | 2.438140 | 21 Feb 2023 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.071127 | 10,007,112.70 | 7,112.70 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.071127 | 10,007,112.70 | 7,112.70 | 0.14 |
| 3133EMBJ0 | FEDERAL FARM CREDIT BANK BONDS 09/25 0.53 | | | | | 0.530000 | 29 Sep 2025 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 90.752345 | 13,612,851.75 | -1,387,148.25 | 0.19 |
| | | Base | | 100.000000 | 15,000,000.00 | 90.752345 | 13,612,851.75 | -1,387,148.25 | 0.19 |
| 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 | 90.689410 | 4,534,470.50 | -465,529.50 | 0.06 |
| | | Base | | 100.000000 | 5,000,000.00 | 90.689410 | 4,534,470.50 | -465,529.50 | 0.06 |
| 3133EMPH9 | FEDERAL FARM CREDIT BANK BONDS 02/23 0.125 | | | | | 0.125000 | 03 Feb 2023 | | |
| | | Local | 20,000,000.000 | 99.988110 | 19,997,621.91 | 98.660764 | 19,732,152.80 | -265,469.11 | 0.27 |
| | | Base | | 99.988110 | 19,997,621.91 | 98.660764 | 19,732,152.80 | -265,469.11 | 0.27 |
| 3133EMWH1 | FEDERAL FARM CREDIT BANK BONDS 04/25 0.71 | | | | | 0.710000 | 21 Apr 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 92.484220 | 4,624,211.00 | -375,789.00 | 0.06 |
| | | Base | | 100.000000 | 5,000,000.00 | 92.484220 | 4,624,211.00 | -375,789.00 | 0.06 |
| 3133ENAH3 | FEDERAL FARM CREDIT BANK BONDS 01/23 0.12 | | | | | 0.120000 | 12 Jan 2023 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 98.821114 | 19,764,222.80 | -235,777.20 | 0.27 |
| | | Base | | 100.000000 | 20,000,000.00 | 98.821114 | 19,764,222.80 | -235,777.20 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3133ENGF1 | FEDERAL FARM CREDIT BANK BONDS 12/23 0.5 | | | | | 0.500000 | 01 Dec 2023 | | |
| | | Local | 10,000,000.000 | 99.909045 | 9,990,904.53 | 96.328602 | 9,632,860.20 | -358,044.33 | 0.13 |
| | | Base | | 99.909045 | 9,990,904.53 | 96.328602 | 9,632,860.20 | -358,044.33 | 0.13 |
| 3133ENQE3 | FEDERAL FARM CREDIT BANK BONDS 03/27 2.375 | | | | | 2.375000 | 01 Mar 2027 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 94.087586 | 9,408,758.60 | -591,241.40 | 0.13 |
| | | Base | | 100.000000 | 10,000,000.00 | 94.087586 | 9,408,758.60 | -591,241.40 | 0.13 |
| 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 | 99.700855 | 9,970,085.50 | -29,914.50 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.700855 | 9,970,085.50 | -29,914.50 | 0.14 |
| 3133L8CR4 | FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5 | | | | | 1.500000 | 01 Mar 2036 | | |
| | | Local | 7,941,720.300 | 102.128792 | 8,110,782.99 | 90.126215 | 7,157,571.91 | -953,211.08 | 0.10 |
| Original Face: | | Base | 10,000,000.000 | 102.128792 | 8,110,782.99 | 90.126215 | 7,157,571.91 | -953,211.08 | 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 | 92.300598 | 9,230,059.80 | -769,940.20 | 0.13 |
| | | Base | | 100.000000 | 10,000,000.00 | 92.300598 | 9,230,059.80 | -769,940.20 | 0.13 |
| 3134GWH82 | FREDDIE MAC NOTES 09/25 0.625 | | | | | 0.625000 | 08 Sep 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 91.170319 | 4,558,515.95 | -441,484.05 | 0.06 |
| | | Base | | 100.000000 | 5,000,000.00 | 91.170319 | 4,558,515.95 | -441,484.05 | 0.06 |
| 3134GWYX8 | FREDDIE MAC NOTES 10/25 0.5 | | | | | 0.500000 | 15 Oct 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 91.245992 | 4,562,299.60 | -437,700.40 | 0.06 |
| | | Base | | 100.000000 | 5,000,000.00 | 91.245992 | 4,562,299.60 | -437,700.40 | 0.06 |
| 3134GXG24 | FREDDIE MAC NOTES 07/25 4.05 | | | | | 4.050000 | 21 Jul 2025 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.709469 | 9,970,946.90 | -29,053.10 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.709469 | 9,970,946.90 | -29,053.10 | 0.14 |
| 3134GXM76 | FREDDIE MAC NOTES 08/25 VAR | | | | | 3.000000 | 25 Aug 2025 | | |
| | | Local | 10,000,000.000 | 99.938076 | 9,993,807.55 | 99.644315 | 9,964,431.50 | -29,376.05 | 0.14 |
| | | Base | | 99.938076 | 9,993,807.55 | 99.644315 | 9,964,431.50 | -29,376.05 | 0.14 |
| 3134GXR63 | FREDDIE MAC NOTES 08/25 4.05 | | | | | 4.050000 | 28 Aug 2025 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 99.877705 | 14,981,655.75 | -18,344.25 | 0.21 |
| | | Base | | 100.000000 | 15,000,000.00 | 99.877705 | 14,981,655.75 | -18,344.25 | 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 |
|---|---|---|---|---|---|---|---|---|
| 3134GXS88 | FREDDIE MAC NOTES 02/25 4 | | | | 4.000000 | 28 Feb 2025 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 99.868903 | 19,973,780.60 | -26,219.40 | 0.28 |
| | | Base | 100.000000 | 20,000,000.00 | 99.868903 | 19,973,780.60 | -26,219.40 | 0.28 |
| 3136A0GS0 | FANNIE MAE FNR 2011 75 HP | | | | 2.500000 | 25 Jul 2040 | | |
| | 24,520.980 | Local | 102.472373 | 25,127.23 | 99.289040 | 24,346.65 | -780.58 | 0.00 |
| Original Face: | 2,838,688.000 | Base | 102.472373 | 25,127.23 | 99.289040 | 24,346.65 | -780.58 | 0.00 |
| 3136A6JR6 | FANNIE MAE FNR 2012 58 PA | | | | 2.000000 | 25 Apr 2042 | | |
| | 360,791.910 | Local | 101.331330 | 365,595.24 | 92.540320 | 333,877.99 | -31,717.25 | 0.00 |
| Original Face: | 5,677,376.000 | Base | 101.331330 | 365,595.24 | 92.540320 | 333,877.99 | -31,717.25 | 0.00 |
| 3136AAEK7 | FANNIE MAE FNR 2012 129 TD | | | | 2.000000 | 25 May 2040 | | |
| | 489,583.180 | Local | 101.245112 | 495,679.04 | 93.047020 | 455,542.56 | -40,136.48 | 0.01 |
| Original Face: | 5,677,376.000 | Base | 101.245112 | 495,679.04 | 93.047020 | 455,542.56 | -40,136.48 | 0.01 |
| 3136ABRK1 | FANNIE MAE FNR 2013 9 PH | | | | 1.750000 | 25 Jul 2041 | | |
| | 580,590.320 | Local | 100.711152 | 584,719.20 | 95.482390 | 554,361.51 | -30,357.69 | 0.01 |
| Original Face: | 6,713,909.000 | Base | 100.711152 | 584,719.20 | 95.482390 | 554,361.51 | -30,357.69 | 0.01 |
| 3136ABUD3 | FANNIE MAE FNR 2013 7 AC | | | | 1.250000 | 25 Feb 2028 | | |
| | 682,083.870 | Local | 99.824108 | 680,884.14 | 94.690800 | 645,870.67 | -35,013.47 | 0.01 |
| Original Face: | 5,677,376.000 | Base | 99.824108 | 680,884.14 | 94.690800 | 645,870.67 | -35,013.47 | 0.01 |
| 3136ABUY7 | FANNIE MAE FNR 2013 7 GB | | | | 2.000000 | 25 Mar 2042 | | |
| | 913,993.090 | Local | 101.353861 | 926,367.29 | 94.419410 | 862,986.88 | -63,380.41 | 0.01 |
| Original Face: | 6,995,663.000 | Base | 101.353861 | 926,367.29 | 94.419410 | 862,986.88 | -63,380.41 | 0.01 |
| 3136ABUZ4 | FANNIE MAE FNR 2013 7 AD | | | | 1.500000 | 25 Feb 2028 | | |
| | 682,083.870 | Local | 100.170217 | 683,244.89 | 95.159480 | 649,067.46 | -34,177.43 | 0.01 |
| Original Face: | 5,677,376.000 | Base | 100.170217 | 683,244.89 | 95.159480 | 649,067.46 | -34,177.43 | 0.01 |
| 3136ABW74 | FANNIE MAE FNR 2013 6 AB | | | | 2.000000 | 25 Dec 2042 | | |
| | 761,333.920 | Local | 100.616071 | 766,024.28 | 92.589140 | 704,912.53 | -61,111.75 | 0.01 |
| Original Face: | 11,354,753.000 | Base | 100.616071 | 766,024.28 | 92.589140 | 704,912.53 | -61,111.75 | 0.01 |
| 3136AD2H1 | FANNIE MAE FNR 2013 43 XP | | | | 1.500000 | 25 Aug 2041 | | |
| | 385,175.000 | Local | 98.753865 | 380,375.20 | 94.649070 | 364,564.56 | -15,810.64 | 0.01 |
| Original Face: | 2,000,000.000 | Base | 98.753865 | 380,375.20 | 94.649070 | 364,564.56 | -15,810.64 | 0.01 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3136AEBJ5 | FANNIE MAE FNR 2013 47 YA | | | | | 2.000000 | 25 May 2040 | | |
| | | Local | 896,526.950 | 101.412493 | 909,190.33 | 93.047020 | 834,191.61 | -74,998.72 | 0.01 |
| Original Face: | | Base | 8,516,065.000 | 101.412493 | 909,190.33 | 93.047020 | 834,191.61 | -74,998.72 | 0.01 |
| 3136AELZ8 | FANNIE MAE FNR 2013 62 DB | | | | | 1.250000 | 25 Jun 2028 | | |
| | | Local | 559,728.470 | 99.915629 | 559,256.22 | 95.717400 | 535,757.54 | -23,498.68 | 0.01 |
| Original Face: | | Base | 5,677,376.000 | 99.915629 | 559,256.22 | 95.717400 | 535,757.54 | -23,498.68 | 0.01 |
| 3136AJ2X3 | FANNIE MAE FNR 2014 25 WA | | | | | 1.500000 | 25 May 2029 | | |
| | | Local | 1,013,258.710 | 98.854018 | 1,001,646.95 | 94.329370 | 955,800.56 | -45,846.39 | 0.01 |
| Original Face: | | Base | 6,060,416.000 | 98.854018 | 1,001,646.95 | 94.329370 | 955,800.56 | -45,846.39 | 0.01 |
| 3136BD2B3 | FANNIE MAE FNR 2021 1 PC | | | | | 1.000000 | 25 Nov 2050 | | |
| | | Local | 4,946,748.380 | 99.755332 | 4,934,645.27 | 81.296610 | 4,021,538.74 | -913,106.53 | 0.06 |
| Original Face: | | Base | 7,000,000.000 | 99.755332 | 4,934,645.27 | 81.296610 | 4,021,538.74 | -913,106.53 | 0.06 |
| 3136G4A37 | FANNIE MAE NOTES 07/25 0.67 | | | | | 0.670000 | 28 Jul 2025 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 91.618442 | 9,161,844.20 | -838,155.80 | 0.13 |
| | | Base | | 100.000000 | 10,000,000.00 | 91.618442 | 9,161,844.20 | -838,155.80 | 0.13 |
| 3136G4X40 | FANNIE MAE NOTES 08/25 0.6 | | | | | 0.600000 | 26 Aug 2025 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 91.197279 | 9,119,727.90 | -880,272.10 | 0.13 |
| | | Base | | 100.000000 | 10,000,000.00 | 91.197279 | 9,119,727.90 | -880,272.10 | 0.13 |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | | 2.250000 | 15 Jan 2040 | | |
| | | Local | 113,438.540 | 98.464067 | 111,696.20 | 96.985650 | 110,019.11 | -1,677.09 | 0.00 |
| Original Face: | | Base | 2,838,688.000 | 98.464067 | 111,696.20 | 96.985650 | 110,019.11 | -1,677.09 | 0.00 |
| 3137A62S0 | FREDDIE MAC FHR 3796 PE | | | | | 2.000000 | 15 Feb 2040 | | |
| | | Local | 165,921.640 | 100.115934 | 166,114.00 | 98.729440 | 163,813.51 | -2,300.49 | 0.00 |
| Original Face: | | Base | 5,946,910.000 | 100.115934 | 166,114.00 | 98.729440 | 163,813.51 | -2,300.49 | 0.00 |
| 3137A7HC7 | FREDDIE MAC FHR 3800 KE | | | | | 3.500000 | 15 Feb 2026 | | |
| | | Local | 38,170.570 | 101.973746 | 38,923.96 | 99.646890 | 38,035.79 | -888.17 | 0.00 |
| Original Face: | | Base | 500,000.000 | 101.973746 | 38,923.96 | 99.646890 | 38,035.79 | -888.17 | 0.00 |
| 3137AFPD8 | FREDDIE MAC FHR 3919 CD | | | | | 2.500000 | 15 Oct 2040 | | |
| | | Local | 34,654.880 | 99.473004 | 34,472.25 | 99.276780 | 34,404.25 | -68.00 | 0.00 |
| Original Face: | | Base | 2,838,688.000 | 99.473004 | 34,472.25 | 99.276780 | 34,404.25 | -68.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.000000 | 15 Jul 2041 | | |
| | | Local | 183,824.610 | 99.980095 | 183,788.02 | 96.702070 | 177,762.20 | -6,025.82 | 0.00 |
| | Original Face: | Base | 2,838,688.000 | 99.980095 | 183,788.02 | 96.702070 | 177,762.20 | -6,025.82 | 0.00 |
| 3137AGRX0 | FREDDIE MAC FHR 3935 JA | | | | | 2.000000 | 15 May 2041 | | |
| | | Local | 167,124.530 | 99.960335 | 167,058.24 | 97.135360 | 162,337.01 | -4,721.23 | 0.00 |
| | Original Face: | Base | 3,247,459.000 | 99.960335 | 167,058.24 | 97.135360 | 162,337.01 | -4,721.23 | 0.00 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.000000 | 15 Mar 2027 | | |
| | | Local | 362,176.110 | 100.132775 | 362,656.99 | 97.322730 | 352,479.68 | -10,177.31 | 0.00 |
| | Original Face: | Base | 5,677,376.000 | 100.132775 | 362,656.99 | 97.322730 | 352,479.68 | -10,177.31 | 0.00 |
| 3137AR5L6 | FREDDIE MAC FHR 4060 JC | | | | | 2.000000 | 15 Feb 2041 | | |
| | | Local | 238,947.500 | 100.322652 | 239,718.47 | 98.369160 | 235,050.65 | -4,667.82 | 0.00 |
| | Original Face: | Base | 8,516,065.000 | 100.322652 | 239,718.47 | 98.369160 | 235,050.65 | -4,667.82 | 0.00 |
| 3137AXMZ3 | FREDDIE MAC FHR 4152 AG | | | | | 1.500000 | 15 Jan 2028 | | |
| | | Local | 904,235.590 | 100.045665 | 904,648.51 | 95.141290 | 860,301.40 | -44,347.11 | 0.01 |
| | Original Face: | Base | 7,380,589.000 | 100.045665 | 904,648.51 | 95.141290 | 860,301.40 | -44,347.11 | 0.01 |
| 3137AYLB5 | FREDDIE MAC FHR 4161 CD | | | | | 2.000000 | 15 Feb 2043 | | |
| | | Local | 1,503,833.630 | 101.137245 | 1,520,935.91 | 93.082670 | 1,399,808.50 | -121,127.41 | 0.02 |
| | Original Face: | Base | 5,677,376.000 | 101.137245 | 1,520,935.91 | 93.082670 | 1,399,808.50 | -121,127.41 | 0.02 |
| 3137AYSG7 | FREDDIE MAC FHR 4165 TD | | | | | 1.500000 | 15 Dec 2042 | | |
| | | Local | 792,573.270 | 100.021404 | 792,742.91 | 93.693870 | 742,592.57 | -50,150.34 | 0.01 |
| | Original Face: | Base | 5,677,376.000 | 100.021404 | 792,742.91 | 93.693870 | 742,592.57 | -50,150.34 | 0.01 |
| 3137AYSH5 | FREDDIE MAC FHR 4165 TE | | | | | 1.750000 | 15 Dec 2042 | | |
| | | Local | 1,981,433.320 | 100.663503 | 1,994,580.19 | 94.266590 | 1,867,829.62 | -126,750.57 | 0.03 |
| | Original Face: | Base | 14,193,441.000 | 100.663503 | 1,994,580.19 | 94.266590 | 1,867,829.62 | -126,750.57 | 0.03 |
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | | 2.000000 | 15 Mar 2043 | | |
| | | Local | 587,478.020 | 100.423197 | 589,964.21 | 98.117110 | 576,416.46 | -13,547.75 | 0.01 |
| | Original Face: | Base | 14,193,441.000 | 100.423197 | 589,964.21 | 98.117110 | 576,416.46 | -13,547.75 | 0.01 |
| 3137B1EM0 | FREDDIE MAC FHR 4191 AP | | | | | 2.000000 | 15 Mar 2043 | | |
| | | Local | 492,899.710 | 99.904989 | 492,431.40 | 94.269000 | 464,651.63 | -27,779.77 | 0.01 |
| | Original Face: | Base | 3,250,000.000 | 99.904989 | 492,431.40 | 94.269000 | 464,651.63 | -27,779.77 | 0.01 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3137B1VH2 | FREDDIE MAC FHR 4210 AC | | | | | 2.000000 | 15 Mar 2040 | | |
| | | Local | 217,963.090 | 100.460110 | 218,965.96 | 98.947400 | 215,668.81 | -3,297.15 | 0.00 |
| Original Face: | | Base | 5,677,376.000 | 100.460110 | 218,965.96 | 98.947400 | 215,668.81 | -3,297.15 | 0.00 |
| 3137B1ZD7 | FREDDIE MAC FHR 4204 QA | | | | | 1.500000 | 15 Jul 2042 | | |
| | | Local | 1,378,496.120 | 99.914743 | 1,377,320.85 | 92.005710 | 1,268,295.14 | -109,025.71 | 0.02 |
| Original Face: | | Base | 8,516,065.000 | 99.914743 | 1,377,320.85 | 92.005710 | 1,268,295.14 | -109,025.71 | 0.02 |
| 3137B2CF5 | FREDDIE MAC FHR 4203 DC | | | | | 1.750000 | 15 Apr 2033 | | |
| | | Local | 321,571.880 | 98.267370 | 316,000.23 | 95.388820 | 306,743.62 | -9,256.61 | 0.00 |
| Original Face: | | Base | 2,500,000.000 | 98.267370 | 316,000.23 | 95.388820 | 306,743.62 | -9,256.61 | 0.00 |
| 3137F8AW3 | FREDDIE MAC FHR 5058 BD | | | | | 3.000000 | 25 Dec 2035 | | |
| | | Local | 175,393.650 | 102.346311 | 179,508.93 | 99.714300 | 174,892.55 | -4,616.38 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 102.346311 | 179,508.93 | 99.714300 | 174,892.55 | -4,616.38 | 0.00 |
| 3137H3UP5 | FREDDIE MAC FHR 5159 TC | | | | | 1.500000 | 25 Oct 2051 | | |
| | | Local | 4,800,029.750 | 100.168022 | 4,808,094.86 | 87.699500 | 4,209,602.09 | -598,492.77 | 0.06 |
| Original Face: | | Base | 5,000,000.000 | 100.168022 | 4,808,094.86 | 87.699500 | 4,209,602.09 | -598,492.77 | 0.06 |
| 31393DDG3 | FANNIE MAE FNR 2003 58 M | | | | | 3.500000 | 25 Jul 2033 | | |
| | | Local | 334,658.870 | 100.965745 | 337,890.82 | 97.582600 | 326,568.83 | -11,321.99 | 0.00 |
| Original Face: | | Base | 44,567,405.000 | 100.965745 | 337,890.82 | 97.582600 | 326,568.83 | -11,321.99 | 0.00 |
| 31396WBV7 | FANNIE MAE FNR 2007 56 EP | | | | | 5.500000 | 25 Jun 2027 | | |
| | | Local | 11,178.490 | 104.944049 | 11,731.16 | 102.168090 | 11,420.85 | -310.31 | 0.00 |
| Original Face: | | Base | 1,000,000.000 | 104.944049 | 11,731.16 | 102.168090 | 11,420.85 | -310.31 | 0.00 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | | Local | 430,372.220 | 105.352388 | 453,407.41 | 103.789900 | 446,682.90 | -6,724.51 | 0.01 |
| Original Face: | | Base | 24,898,134.000 | 105.352388 | 453,407.41 | 103.789900 | 446,682.90 | -6,724.51 | 0.01 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | | Local | 157,993.780 | 104.424851 | 164,984.77 | 100.390340 | 158,610.49 | -6,374.28 | 0.00 |
| Original Face: | | Base | 8,516,065.000 | 104.424851 | 164,984.77 | 100.390340 | 158,610.49 | -6,374.28 | 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 | 99.312511 | 9,931,251.10 | -68,748.90 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.312511 | 9,931,251.10 | -68,748.90 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 341081GD3 | FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR | | | | | 2.540000 | 10 May 2023 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 99.716575 | 14,957,486.25 | -42,513.75 | 0.21 |
| | | Base | | 100.000000 | 15,000,000.00 | 99.716575 | 14,957,486.25 | -42,513.75 | 0.21 |
| 34528QHA5 | FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A1 | | | | | 2.230000 | 15 Sep 2024 | | |
| | | Local | 20,000,000.000 | 101.605024 | 20,321,004.87 | 99.979840 | 19,995,968.00 | -325,036.87 | 0.28 |
| Original Face: | | Base | 20,000,000.000 | 101.605024 | 20,321,004.87 | 99.979840 | 19,995,968.00 | -325,036.87 | 0.28 |
| 345340AA1 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A | | | | | 1.370000 | 17 Oct 2033 | | |
| | | Local | 5,000,000.000 | 92.789553 | 4,639,477.65 | 90.909460 | 4,545,473.00 | -94,004.65 | 0.06 |
| Original Face: | | Base | 5,000,000.000 | 92.789553 | 4,639,477.65 | 90.909460 | 4,545,473.00 | -94,004.65 | 0.06 |
| 369550AW8 | GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875 | | | | | 1.875000 | 15 Aug 2023 | | |
| | | Local | 1,250,000.000 | 101.153918 | 1,264,423.97 | 98.307276 | 1,228,840.95 | -35,583.02 | 0.02 |
| | | Base | | 101.153918 | 1,264,423.97 | 98.307276 | 1,228,840.95 | -35,583.02 | 0.02 |
| 375558BW2 | GILEAD SCIENCES INC SR UNSECURED 09/23 0.75 | | | | | 0.750000 | 29 Sep 2023 | | |
| | | Local | 7,500,000.000 | 100.023333 | 7,501,750.00 | 96.664896 | 7,249,867.20 | -251,882.80 | 0.10 |
| | | Base | | 100.023333 | 7,501,750.00 | 96.664896 | 7,249,867.20 | -251,882.80 | 0.10 |
| 377373AL9 | GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534 | | | | | 0.534000 | 01 Oct 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 96.842078 | 4,842,103.90 | -157,896.10 | 0.07 |
| | | Base | | 100.000000 | 5,000,000.00 | 96.842078 | 4,842,103.90 | -157,896.10 | 0.07 |
| 38141GXZ2 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR | | | | | 0.673000 | 08 Mar 2024 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 98.046354 | 6,863,244.78 | -136,755.22 | 0.10 |
| | | Base | | 100.000000 | 7,000,000.00 | 98.046354 | 6,863,244.78 | -136,755.22 | 0.10 |
| 38150AEL5 | GOLDMAN SACHS GROUP INC SR UNSECURED 12/25 1 | | | | | 1.000000 | 21 Dec 2025 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 88.756112 | 17,751,222.40 | -2,248,777.60 | 0.25 |
| | | Base | | 100.000000 | 20,000,000.00 | 88.756112 | 17,751,222.40 | -2,248,777.60 | 0.25 |
| 38150AF75 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR | | | | | 1.000000 | 18 Mar 2026 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 88.999998 | 8,899,999.80 | -1,100,000.20 | 0.12 |
| | | Base | | 100.000000 | 10,000,000.00 | 88.999998 | 8,899,999.80 | -1,100,000.20 | 0.12 |
| 38150AF91 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 0.8 | | | | | 0.800000 | 25 Mar 2024 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 94.448244 | 4,722,412.20 | -277,587.80 | 0.07 |
| | | Base | | 100.000000 | 5,000,000.00 | 94.448244 | 4,722,412.20 | -277,587.80 | 0.07 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 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 | 89.365693 | 8,936,569.30 | -1,063,430.70 | 0.12 |
| | | Base | | 100.000000 | 10,000,000.00 | 89.365693 | 8,936,569.30 | -1,063,430.70 | 0.12 |
| 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 | 91.065923 | 9,106,592.30 | -893,407.70 | 0.13 |
| | | Base | | 100.000000 | 10,000,000.00 | 91.065923 | 9,106,592.30 | -893,407.70 | 0.13 |
| 38376JFP4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA | | | | | 4.000000 | 16 Nov 2039 | | |
| | | Local | 36,881.680 | 104.721368 | 38,623.00 | 100.487830 | 37,061.60 | -1,561.40 | 0.00 |
| Original Face: | | Base | 877,500.000 | 104.721368 | 38,623.00 | 100.487830 | 37,061.60 | -1,561.40 | 0.00 |
| 38378BWR6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC | | | | | 1.718500 | 16 May 2045 | | |
| | | Local | 558,153.870 | 98.975569 | 552,435.97 | 92.277940 | 515,052.89 | -37,383.08 | 0.01 |
| Original Face: | | Base | 3,000,000.000 | 98.975569 | 552,435.97 | 92.277940 | 515,052.89 | -37,383.08 | 0.01 |
| 38378BX38 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC | | | | | 1.619870 | 16 Jun 2053 | | |
| | | Local | 1,423,205.900 | 95.783838 | 1,363,201.23 | 94.164270 | 1,340,151.45 | -23,049.78 | 0.02 |
| Original Face: | | Base | 10,000,000.000 | 95.783838 | 1,363,201.23 | 94.164270 | 1,340,151.45 | -23,049.78 | 0.02 |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | | 2.000000 | 16 Mar 2041 | | |
| | | Local | 1,429,191.770 | 101.852872 | 1,455,672.86 | 94.659880 | 1,352,871.21 | -102,801.65 | 0.02 |
| Original Face: | | Base | 10,493,495.000 | 101.852872 | 1,455,672.86 | 94.659880 | 1,352,871.21 | -102,801.65 | 0.02 |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | | 2.050000 | 16 Aug 2057 | | |
| | | Local | 2,225,515.850 | 96.630813 | 2,150,534.07 | 92.037530 | 2,048,309.82 | -102,224.25 | 0.03 |
| Original Face: | | Base | 5,000,000.000 | 96.630813 | 2,150,534.07 | 92.037530 | 2,048,309.82 | -102,224.25 | 0.03 |
| 38380GPY4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH | | | | | 2.250000 | 20 Oct 2046 | | |
| | | Local | 137,708.800 | 99.909287 | 137,583.88 | 98.029980 | 134,995.91 | -2,587.97 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 99.909287 | 137,583.88 | 98.029980 | 134,995.91 | -2,587.97 | 0.00 |
| 38381YQU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG | | | | | 2.500000 | 20 Apr 2049 | | |
| | | Local | 376,906.950 | 100.635743 | 379,303.11 | 95.284060 | 359,132.24 | -20,170.87 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 100.635743 | 379,303.11 | 95.284060 | 359,132.24 | -20,170.87 | 0.00 |
| 38382NFY8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA | | | | | 1.500000 | 20 Feb 2051 | | |
| | | Local | 3,121,966.650 | 102.205827 | 3,190,831.83 | 85.868890 | 2,680,798.11 | -510,033.72 | 0.04 |
| Original Face: | | Base | 5,000,000.000 | 102.205827 | 3,190,831.83 | 85.868890 | 2,680,798.11 | -510,033.72 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 427866AU2 | HERSHEY COMPANY SR UNSECURED 08/25 3.2 | | | | | 3.200000 | 21 Aug 2025 | | |
| | | Local | 6,253,000.000 | 99.832530 | 6,242,528.13 | 98.405729 | 6,153,310.23 | -89,217.90 | 0.09 |
| | | Base | | 99.832530 | 6,242,528.13 | 98.405729 | 6,153,310.23 | -89,217.90 | 0.09 |
| 427866BC1 | HERSHEY COMPANY SR UNSECURED 11/24 2.05 | | | | | 2.050000 | 15 Nov 2024 | | |
| | | Local | 1,000,000.000 | 99.963197 | 999,631.97 | 96.565493 | 965,654.93 | -33,977.04 | 0.01 |
| | | Base | | 99.963197 | 999,631.97 | 96.565493 | 965,654.93 | -33,977.04 | 0.01 |
| 427866BF4 | HERSHEY COMPANY SR UNSECURED 06/25 0.9 | | | | | 0.900000 | 01 Jun 2025 | | |
| | | Local | 2,000,000.000 | 99.899719 | 1,997,994.37 | 92.947678 | 1,858,953.56 | -139,040.81 | 0.03 |
| | | Base | | 99.899719 | 1,997,994.37 | 92.947678 | 1,858,953.56 | -139,040.81 | 0.03 |
| 438516CB0 | HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35 | | | | | 1.350000 | 01 Jun 2025 | | |
| | | Local | 3,000,000.000 | 99.994621 | 2,999,838.63 | 93.885040 | 2,816,551.20 | -183,287.43 | 0.04 |
| | | Base | | 99.994621 | 2,999,838.63 | 93.885040 | 2,816,551.20 | -183,287.43 | 0.04 |
| 459200JY8 | IBM CORP SR UNSECURED 05/24 3 | | | | | 3.000000 | 15 May 2024 | | |
| | | Local | 12,000,000.000 | 99.865692 | 11,983,883.00 | 98.808335 | 11,857,000.20 | -126,882.80 | 0.16 |
| | | Base | | 99.865692 | 11,983,883.00 | 98.808335 | 11,857,000.20 | -126,882.80 | 0.16 |
| 459200KM2 | IBM CORP SR UNSECURED 02/27 2.2 | | | | | 2.200000 | 09 Feb 2027 | | |
| | | Local | 2,000,000.000 | 99.987514 | 1,999,750.28 | 92.242063 | 1,844,841.26 | -154,909.02 | 0.03 |
| | | Base | | 99.987514 | 1,999,750.28 | 92.242063 | 1,844,841.26 | -154,909.02 | 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 | 99.851944 | 19,970,388.80 | -29,611.20 | 0.28 |
| | | Base | | 100.000000 | 20,000,000.00 | 99.851944 | 19,970,388.80 | -29,611.20 | 0.28 |
| 46513JCE9 | ISRAEL ST 03/23 1.75 | | | | | 1.750000 | 01 Mar 2023 | | |
| | | Local | 3,800,000.000 | 100.000000 | 3,800,000.00 | 99.236771 | 3,770,997.30 | -29,002.70 | 0.05 |
| | | Base | | 100.000000 | 3,800,000.00 | 99.236771 | 3,770,997.30 | -29,002.70 | 0.05 |
| 46513JQC8 | ISRAEL ST 03/23 2.02 | | | | | 2.020000 | 01 Mar 2023 | | |
| | | Local | 1,200,000.000 | 100.000000 | 1,200,000.00 | 99.391778 | 1,192,701.34 | -7,298.66 | 0.02 |
| | | Base | | 100.000000 | 1,200,000.00 | 99.391778 | 1,192,701.34 | -7,298.66 | 0.02 |
| 46513JQG9 | ISRAEL ST 05/23 1.79 | | | | | 1.790000 | 01 May 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.013202 | 4,950,660.10 | -49,339.90 | 0.07 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.013202 | 4,950,660.10 | -49,339.90 | 0.07 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 46625HJE1 | JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25 | | | | | 3.250000 | 23 Sep 2022 | | |
| | | Local | 10,000,000.000 | 100.183194 | 10,018,319.38 | 100.017901 | 10,001,790.10 | -16,529.28 | 0.14 |
| | | Base | | 100.183194 | 10,018,319.38 | 100.017901 | 10,001,790.10 | -16,529.28 | 0.14 |
| 46647PCV6 | JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR | | | | | 2.595000 | 24 Feb 2026 | | |
| | | Local | 5,850,000.000 | 96.701042 | 5,657,010.97 | 94.907754 | 5,552,103.61 | -104,907.36 | 0.08 |
| | | Base | | 96.701042 | 5,657,010.97 | 94.907754 | 5,552,103.61 | -104,907.36 | 0.08 |
| 46647PDE3 | JPMORGAN CHASE + CO SR UNSECURED 06/25 VAR | | | | | 3.845000 | 14 Jun 2025 | | |
| | | Local | 5,000,000.000 | 99.510470 | 4,975,523.48 | 99.088545 | 4,954,427.25 | -21,096.23 | 0.07 |
| | | Base | | 99.510470 | 4,975,523.48 | 99.088545 | 4,954,427.25 | -21,096.23 | 0.07 |
| 47787JAC2 | JOHN DEERE OWNER TRUST JDOT 2022 A A3 | | | | | 2.320000 | 16 Sep 2026 | | |
| | | Local | 3,000,000.000 | 99.980077 | 2,999,402.31 | 96.991880 | 2,909,756.40 | -89,645.91 | 0.04 |
| Original Face: | | Base | 3,000,000.000 | 99.980077 | 2,999,402.31 | 96.991880 | 2,909,756.40 | -89,645.91 | 0.04 |
| 47800AAB6 | JOHN DEERE OWNER TRUST JDOT 2022 B A2 | | | | | 3.730000 | 16 Jun 2025 | | |
| | | Local | 8,500,000.000 | 99.989410 | 8,499,099.85 | 99.575430 | 8,463,911.55 | -35,188.30 | 0.12 |
| Original Face: | | Base | 8,500,000.000 | 99.989410 | 8,499,099.85 | 99.575430 | 8,463,911.55 | -35,188.30 | 0.12 |
| 478160CN2 | JOHNSON + JOHNSON SR UNSECURED 09/25 0.55 | | | | | 0.550000 | 01 Sep 2025 | | |
| | | Local | 5,000,000.000 | 99.935580 | 4,996,778.99 | 91.708867 | 4,585,443.35 | -411,335.64 | 0.06 |
| | | Base | | 99.935580 | 4,996,778.99 | 91.708867 | 4,585,443.35 | -411,335.64 | 0.06 |
| 48128GV56 | JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8 | | | | | 0.800000 | 18 Aug 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 90.510362 | 4,525,518.10 | -474,481.90 | 0.06 |
| | | Base | | 100.000000 | 5,000,000.00 | 90.510362 | 4,525,518.10 | -474,481.90 | 0.06 |
| 48130UVH5 | JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5 | | | | | 0.500000 | 18 Mar 2024 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 93.163125 | 4,658,156.25 | -341,843.75 | 0.06 |
| | | Base | | 100.000000 | 5,000,000.00 | 93.163125 | 4,658,156.25 | -341,843.75 | 0.06 |
| 48133DE55 | JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125 | | | | | 3.125000 | 29 Apr 2024 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 97.879619 | 4,893,980.95 | -106,019.05 | 0.07 |
| | | Base | | 100.000000 | 5,000,000.00 | 97.879619 | 4,893,980.95 | -106,019.05 | 0.07 |
| 48133DE71 | JPMORGAN CHASE FINANCIAL COMPANY GUAR 05/23 2.5 | | | | | 2.500000 | 01 May 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 98.866186 | 4,943,309.30 | -56,690.70 | 0.07 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.866186 | 4,943,309.30 | -56,690.70 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 48133DH78 | JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/23 2.75 | | | | | 2.750000 | 10 Jul 2023 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.003751 | 9,900,375.10 | -99,624.90 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.003751 | 9,900,375.10 | -99,624.90 | 0.14 |
| 48133DM72 | JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15 | | | | | 4.150000 | 29 Jul 2024 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 99.304630 | 19,860,926.00 | -139,074.00 | 0.27 |
| | | Base | | 100.000000 | 20,000,000.00 | 99.304630 | 19,860,926.00 | -139,074.00 | 0.27 |
| 48133DN30 | JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/23 3.6 | | | | | 3.600000 | 31 Jul 2023 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 99.486021 | 19,897,204.20 | -102,795.80 | 0.28 |
| | | Base | | 100.000000 | 20,000,000.00 | 99.486021 | 19,897,204.20 | -102,795.80 | 0.28 |
| 49327M2Z6 | KEY BANK NA SR UNSECURED 03/23 1.25 | | | | | 1.250000 | 10 Mar 2023 | | |
| | | Local | 3,000,000.000 | 99.991845 | 2,999,755.34 | 98.633000 | 2,958,990.00 | -40,765.34 | 0.04 |
| | | Base | | 99.991845 | 2,999,755.34 | 98.633000 | 2,958,990.00 | -40,765.34 | 0.04 |
| 49327M3A0 | KEY BANK NA SR UNSECURED 01/24 VAR | | | | | 0.423000 | 03 Jan 2024 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 98.734879 | 4,936,743.95 | -63,256.05 | 0.07 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.734879 | 4,936,743.95 | -63,256.05 | 0.07 |
| 571900BB4 | MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6 | | | | | 3.600000 | 15 Apr 2024 | | |
| | | Local | 3,000,000.000 | 99.851950 | 2,995,558.49 | 99.053848 | 2,971,615.44 | -23,943.05 | 0.04 |
| | | Base | | 99.851950 | 2,995,558.49 | 99.053848 | 2,971,615.44 | -23,943.05 | 0.04 |
| 573284AY2 | MARTIN MARIETTA MATERIAL SR UNSECURED 07/23 0.65 | | | | | 0.650000 | 15 Jul 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 97.042723 | 4,852,136.15 | -147,863.85 | 0.07 |
| | | Base | | 100.000000 | 5,000,000.00 | 97.042723 | 4,852,136.15 | -147,863.85 | 0.07 |
| 579780AR8 | MCCORMICK + CO SR UNSECURED 02/26 0.9 | | | | | 0.900000 | 15 Feb 2026 | | |
| | | Local | 5,000,000.000 | 99.819206 | 4,990,960.31 | 89.248467 | 4,462,423.35 | -528,536.96 | 0.06 |
| | | Base | | 99.819206 | 4,990,960.31 | 89.248467 | 4,462,423.35 | -528,536.96 | 0.06 |
| 58013MFE9 | MCDONALD S CORP SR UNSECURED 04/23 3.35 | | | | | 3.350000 | 01 Apr 2023 | | |
| | | Local | 3,250,000.000 | 101.381942 | 3,294,913.11 | 99.780040 | 3,242,851.30 | -52,061.81 | 0.04 |
| | | Base | | 101.381942 | 3,294,913.11 | 99.780040 | 3,242,851.30 | -52,061.81 | 0.04 |
| 58013MFN9 | MCDONALD S CORP SR UNSECURED 07/25 3.3 | | | | | 3.300000 | 01 Jul 2025 | | |
| | | Local | 10,000,000.000 | 99.955418 | 9,995,541.83 | 98.358748 | 9,835,874.80 | -159,667.03 | 0.14 |
| | | Base | | 99.955418 | 9,995,541.83 | 98.358748 | 9,835,874.80 | -159,667.03 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 58933YAF2 | MERCK + CO INC SR UNSECURED 05/23 2.8 | | | | | 2.800000 | 18 May 2023 | | |
| | | Local | 10,000,000.000 | 101.777192 | 10,177,719.20 | 99.504500 | 9,950,450.00 | -227,269.20 | 0.14 |
| | | Base | | 101.777192 | 10,177,719.20 | 99.504500 | 9,950,450.00 | -227,269.20 | 0.14 |
| 58933YBC8 | MERCK + CO INC SR UNSECURED 06/27 1.7 | | | | | 1.700000 | 10 Jun 2027 | | |
| | | Local | 4,250,000.000 | 99.963419 | 4,248,445.31 | 90.876919 | 3,862,269.06 | -386,176.25 | 0.05 |
| | | Base | | 99.963419 | 4,248,445.31 | 90.876919 | 3,862,269.06 | -386,176.25 | 0.05 |
| 59217GEK1 | MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45 | | | | | 0.450000 | 01 Sep 2023 | | |
| | | Local | 4,000,000.000 | 99.995133 | 3,999,805.33 | 96.783000 | 3,871,320.00 | -128,485.33 | 0.05 |
| | | Base | | 99.995133 | 3,999,805.33 | 96.783000 | 3,871,320.00 | -128,485.33 | 0.05 |
| 594918AQ7 | MICROSOFT CORP SR UNSECURED 11/22 2.125 | | | | | 2.125000 | 15 Nov 2022 | | |
| | | Local | 2,000,000.000 | 100.268549 | 2,005,370.97 | 99.814581 | 1,996,291.62 | -9,079.35 | 0.03 |
| | | Base | | 100.268549 | 2,005,370.97 | 99.814581 | 1,996,291.62 | -9,079.35 | 0.03 |
| 594918BQ6 | MICROSOFT CORP SR UNSECURED 08/23 2 | | | | | 2.000000 | 08 Aug 2023 | | |
| | | Local | 19,204,000.000 | 98.872844 | 18,987,541.03 | 98.571231 | 18,929,619.20 | -57,921.83 | 0.26 |
| | | Base | | 98.872844 | 18,987,541.03 | 98.571231 | 18,929,619.20 | -57,921.83 | 0.26 |
| 60920LAE4 | MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/22 2.125 | | | | | 2.125000 | 19 Sep 2022 | | |
| | | Local | 1,341,000.000 | 100.084309 | 1,342,130.58 | 99.948984 | 1,340,315.88 | -1,814.70 | 0.02 |
| | | Base | | 100.084309 | 1,342,130.58 | 99.948984 | 1,340,315.88 | -1,814.70 | 0.02 |
| 60920LAQ7 | MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75 | | | | | 0.750000 | 24 Sep 2024 | | |
| | | Local | 4,000,000.000 | 99.893733 | 3,995,749.31 | 93.218057 | 3,728,722.28 | -267,027.03 | 0.05 |
| | | Base | | 99.893733 | 3,995,749.31 | 93.218057 | 3,728,722.28 | -267,027.03 | 0.05 |
| 61747YEJ0 | MORGAN STANLEY SR UNSECURED 01/25 VAR | | | | | 2.915000 | 24 Jan 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 98.533501 | 4,926,675.05 | -73,324.95 | 0.07 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.533501 | 4,926,675.05 | -73,324.95 | 0.07 |
| 63305LPB3 | NATIONAL BANK OF CANADA SR UNSECURED 09/27 5.05 | | | | | 5.050000 | 15 Sep 2027 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.28 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.28 |
| 63743HEQ1 | NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3 | | | | | 2.300000 | 15 Sep 2022 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.968542 | 999,685.42 | -314.58 | 0.01 |
| | | Base | | 100.000000 | 1,000,000.00 | 99.968542 | 999,685.42 | -314.58 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 63743HEU2 | NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35 | | | | | 0.350000 | 08 Feb 2024 | | |
| | | Local | 10,000,000.000 | 99.966918 | 9,996,691.78 | 95.323437 | 9,532,343.70 | -464,348.08 | 0.13 |
| | | Base | | 99.966918 | 9,996,691.78 | 95.323437 | 9,532,343.70 | -464,348.08 | 0.13 |
| 63743HEW8 | NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1 | | | | | 1.000000 | 15 Jun 2026 | | |
| | | Local | 15,000,000.000 | 99.817700 | 14,972,654.98 | 89.777973 | 13,466,695.95 | -1,505,959.03 | 0.19 |
| | | Base | | 99.817700 | 14,972,654.98 | 89.777973 | 13,466,695.95 | -1,505,959.03 | 0.19 |
| 63743HEY4 | NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1 | | | | | 1.000000 | 18 Oct 2024 | | |
| | | Local | 5,000,000.000 | 99.934747 | 4,996,737.36 | 94.162389 | 4,708,119.45 | -288,617.91 | 0.07 |
| | | Base | | 99.934747 | 4,996,737.36 | 94.162389 | 4,708,119.45 | -288,617.91 | 0.07 |
| 63743HFB3 | NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR | | | | | 2.690000 | 07 Aug 2023 | | |
| | | Local | 7,500,000.000 | 100.000000 | 7,500,000.00 | 99.918316 | 7,493,873.70 | -6,126.30 | 0.10 |
| | | Base | | 100.000000 | 7,500,000.00 | 99.918316 | 7,493,873.70 | -6,126.30 | 0.10 |
| 63743HFE7 | NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45 | | | | | 3.450000 | 15 Jun 2025 | | |
| | | Local | 5,000,000.000 | 99.975656 | 4,998,782.82 | 98.403408 | 4,920,170.40 | -78,612.42 | 0.07 |
| | | Base | | 99.975656 | 4,998,782.82 | 98.403408 | 4,920,170.40 | -78,612.42 | 0.07 |
| 637639AC9 | NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4 | | | | | 0.400000 | 07 Dec 2023 | | |
| | | Local | 5,000,000.000 | 99.949296 | 4,997,464.79 | 95.808148 | 4,790,407.40 | -207,057.39 | 0.07 |
| | | Base | | 99.949296 | 4,997,464.79 | 95.808148 | 4,790,407.40 | -207,057.39 | 0.07 |
| 641062AQ7 | NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375 | | | | | 0.375000 | 15 Jan 2024 | | |
| | | Local | 15,000,000.000 | 99.900788 | 14,985,118.20 | 95.447692 | 14,317,153.80 | -667,964.40 | 0.20 |
| | | Base | | 99.900788 | 14,985,118.20 | 95.447692 | 14,317,153.80 | -667,964.40 | 0.20 |
| 65339KBU3 | NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65 | | | | | 0.650000 | 01 Mar 2023 | | |
| | | Local | 10,000,000.000 | 99.997465 | 9,999,746.50 | 98.224238 | 9,822,423.80 | -177,322.70 | 0.14 |
| | | Base | | 99.997465 | 9,999,746.50 | 98.224238 | 9,822,423.80 | -177,322.70 | 0.14 |
| 65339KCE8 | NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR | | | | | 3.310000 | 21 Mar 2024 | | |
| | | Local | 9,000,000.000 | 100.000000 | 9,000,000.00 | 99.301751 | 8,937,157.59 | -62,842.41 | 0.12 |
| | | Base | | 100.000000 | 9,000,000.00 | 99.301751 | 8,937,157.59 | -62,842.41 | 0.12 |
| 65339KCG3 | NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45 | | | | | 4.450000 | 20 Jun 2025 | | |
| | | Local | 5,000,000.000 | 99.976511 | 4,998,825.57 | 100.345662 | 5,017,283.10 | 18,457.53 | 0.07 |
| | | Base | | 99.976511 | 4,998,825.57 | 100.345662 | 5,017,283.10 | 18,457.53 | 0.07 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 654740BQ1 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05 | | | | | 1.050000 | 08 Mar 2024 | | |
| | | Local | 7,000,000.000 | 99.995447 | 6,999,681.26 | 94.085148 | 6,585,960.36 | -413,720.90 | 0.09 |
| | | Base | | 99.995447 | 6,999,681.26 | 94.085148 | 6,585,960.36 | -413,720.90 | 0.09 |
| 665859AP9 | NORTHERN TRUST CORP SUBORDINATED 10/25 3.95 | | | | | 3.950000 | 30 Oct 2025 | | |
| | | Local | 4,455,000.000 | 110.095700 | 4,904,763.43 | 99.685122 | 4,440,972.19 | -463,791.24 | 0.06 |
| | | Base | | 110.095700 | 4,904,763.43 | 99.685122 | 4,440,972.19 | -463,791.24 | 0.06 |
| 665859AW4 | NORTHERN TRUST CORP SR UNSECURED 05/27 4 | | | | | 4.000000 | 10 May 2027 | | |
| | | Local | 5,000,000.000 | 99.847377 | 4,992,368.85 | 99.783667 | 4,989,183.35 | -3,185.50 | 0.07 |
| | | Base | | 99.847377 | 4,992,368.85 | 99.783667 | 4,989,183.35 | -3,185.50 | 0.07 |
| 67066GAK0 | NVIDIA CORP SR UNSECURED 06/23 0.309 | | | | | 0.309000 | 15 Jun 2023 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 97.370763 | 19,474,152.60 | -525,847.40 | 0.27 |
| | | Base | | 100.000000 | 20,000,000.00 | 97.370763 | 19,474,152.60 | -525,847.40 | 0.27 |
| 68389XBL8 | ORACLE CORP SR UNSECURED 09/23 2.4 | | | | | 2.400000 | 15 Sep 2023 | | |
| | | Local | 6,700,000.000 | 101.723256 | 6,815,458.12 | 98.264659 | 6,583,732.15 | -231,725.97 | 0.09 |
| | | Base | | 101.723256 | 6,815,458.12 | 98.264659 | 6,583,732.15 | -231,725.97 | 0.09 |
| 68389XCC7 | ORACLE CORP SR UNSECURED 03/26 1.65 | | | | | 1.650000 | 25 Mar 2026 | | |
| | | Local | 8,000,000.000 | 99.966034 | 7,997,282.75 | 90.134818 | 7,210,785.44 | -786,497.31 | 0.10 |
| | | Base | | 99.966034 | 7,997,282.75 | 90.134818 | 7,210,785.44 | -786,497.31 | 0.10 |
| 69371RR57 | PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9 | | | | | 0.900000 | 08 Nov 2024 | | |
| | | Local | 10,000,000.000 | 96.103603 | 9,610,360.29 | 94.000142 | 9,400,014.20 | -210,346.09 | 0.13 |
| | | Base | | 96.103603 | 9,610,360.29 | 94.000142 | 9,400,014.20 | -210,346.09 | 0.13 |
| 701094AQ7 | PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65 | | | | | 3.650000 | 15 Jun 2024 | | |
| | | Local | 12,000,000.000 | 99.938152 | 11,992,578.23 | 99.134939 | 11,896,192.68 | -96,385.55 | 0.16 |
| | | Base | | 99.938152 | 11,992,578.23 | 99.134939 | 11,896,192.68 | -96,385.55 | 0.16 |
| 713448EY0 | PEPSICO INC SR UNSECURED 05/23 0.75 | | | | | 0.750000 | 01 May 2023 | | |
| | | Local | 4,888,000.000 | 100.282549 | 4,901,810.98 | 98.284892 | 4,804,165.52 | -97,645.46 | 0.07 |
| | | Base | | 100.282549 | 4,901,810.98 | 98.284892 | 4,804,165.52 | -97,645.46 | 0.07 |
| 713448FB9 | PEPSICO INC SR UNSECURED 10/23 0.4 | | | | | 0.400000 | 07 Oct 2023 | | |
| | | Local | 9,909,000.000 | 100.076645 | 9,916,594.71 | 96.796631 | 9,591,578.17 | -325,016.54 | 0.13 |
| | | Base | | 100.076645 | 9,916,594.71 | 96.796631 | 9,591,578.17 | -325,016.54 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 717081DM2 | PFIZER INC SR UNSECURED 05/24 3.4 | | | | | 3.400000 | 15 May 2024 | | |
| | | Local | 4,753,000.000 | 104.866153 | 4,984,288.23 | 99.675655 | 4,737,583.88 | -246,704.35 | 0.07 |
| | | Base | | 104.866153 | 4,984,288.23 | 99.675655 | 4,737,583.88 | -246,704.35 | 0.07 |
| 723484AH4 | PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3 | | | | | 1.300000 | 15 Jun 2025 | | |
| | | Local | 12,000,000.000 | 99.994495 | 11,999,339.42 | 91.275340 | 10,953,040.80 | -1,046,298.62 | 0.15 |
| | | Base | | 99.994495 | 11,999,339.42 | 91.275340 | 10,953,040.80 | -1,046,298.62 | 0.15 |
| 74256LEM7 | PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR | | | | | 2.740000 | 12 Apr 2024 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.048336 | 4,952,416.80 | -47,583.20 | 0.07 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.048336 | 4,952,416.80 | -47,583.20 | 0.07 |
| 742718FL8 | PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55 | | | | | 0.550000 | 29 Oct 2025 | | |
| | | Local | 15,000,000.000 | 99.897619 | 14,984,642.82 | 90.867570 | 13,630,135.50 | -1,354,507.32 | 0.19 |
| | | Base | | 99.897619 | 14,984,642.82 | 90.867570 | 13,630,135.50 | -1,354,507.32 | 0.19 |
| 742718FP9 | PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1 | | | | | 1.000000 | 23 Apr 2026 | | |
| | | Local | 5,500,000.000 | 99.971594 | 5,498,437.65 | 91.998644 | 5,059,925.42 | -438,512.23 | 0.07 |
| | | Base | | 99.971594 | 5,498,437.65 | 91.998644 | 5,059,925.42 | -438,512.23 | 0.07 |
| 771196BR2 | ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR | | | | | 2.530000 | 05 Mar 2024 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 99.282758 | 6,949,793.06 | -50,206.94 | 0.10 |
| | | Base | | 100.000000 | 7,000,000.00 | 99.282758 | 6,949,793.06 | -50,206.94 | 0.10 |
| 771196CA8 | ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR | | | | | 2.850000 | 10 Mar 2025 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 99.729601 | 14,959,440.15 | -40,559.85 | 0.21 |
| | | Base | | 100.000000 | 15,000,000.00 | 99.729601 | 14,959,440.15 | -40,559.85 | 0.21 |
| 78014RCM0 | ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR | | | | | 1.500000 | 27 Mar 2025 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 97.529000 | 9,752,900.00 | -247,100.00 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 97.529000 | 9,752,900.00 | -247,100.00 | 0.14 |
| 78014RDC1 | ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR | | | | | 0.625000 | 09 Oct 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 91.000000 | 4,550,000.00 | -450,000.00 | 0.06 |
| | | Base | | 100.000000 | 5,000,000.00 | 91.000000 | 4,550,000.00 | -450,000.00 | 0.06 |
| 78014RDX5 | ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR | | | | | 2.000000 | 14 Feb 2025 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 78014RFY1 | ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR | | | | | 3.450000 | 05 Aug 2024 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 99.663519 | 14,949,527.85 | -50,472.15 | 0.21 |
| | | Base | | 100.000000 | 15,000,000.00 | 99.663519 | 14,949,527.85 | -50,472.15 | 0.21 |
| 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 | 99.918650 | 24,979,662.50 | -20,337.50 | 0.35 |
| | | Base | | 100.000000 | 25,000,000.00 | 99.918650 | 24,979,662.50 | -20,337.50 | 0.35 |
| 78015K7L2 | ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425 | | | | | 0.425000 | 19 Jan 2024 | | |
| | | Local | 15,000,000.000 | 99.998616 | 14,999,792.46 | 95.460164 | 14,319,024.60 | -680,767.86 | 0.20 |
| | | Base | | 99.998616 | 14,999,792.46 | 95.460164 | 14,319,024.60 | -680,767.86 | 0.20 |
| 78016EZX8 | ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75 | | | | | 0.750000 | 07 Oct 2024 | | |
| | | Local | 15,000,000.000 | 99.906647 | 14,985,997.12 | 93.191669 | 13,978,750.35 | -1,007,246.77 | 0.19 |
| | | Base | | 99.906647 | 14,985,997.12 | 93.191669 | 13,978,750.35 | -1,007,246.77 | 0.19 |
| 78446YAA1 | SLM STUDENT LOAN TRUST SLMA 2012 2 A | | | | | 3.143710 | 25 Jan 2029 | | |
| | | Local | 742,517.420 | 100.000000 | 742,517.42 | 95.395980 | 708,331.77 | -34,185.65 | 0.01 |
| Original Face: | | Base | 2,838,688.000 | 100.000000 | 742,517.42 | 95.395980 | 708,331.77 | -34,185.65 | 0.01 |
| 79466LAG9 | SALESFORCE INC SR UNSECURED 07/24 0.625 | | | | | 0.625000 | 15 Jul 2024 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 94.739201 | 4,736,960.05 | -263,039.95 | 0.07 |
| | | Base | | 100.000000 | 5,000,000.00 | 94.739201 | 4,736,960.05 | -263,039.95 | 0.07 |
| 808513BY0 | CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45 | | | | | 2.450000 | 03 Mar 2027 | | |
| | | Local | 5,000,000.000 | 99.902429 | 4,995,121.46 | 93.428806 | 4,671,440.30 | -323,681.16 | 0.06 |
| | | Base | | 99.902429 | 4,995,121.46 | 93.428806 | 4,671,440.30 | -323,681.16 | 0.06 |
| 808513BZ7 | CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR | | | | | 3.340000 | 03 Mar 2027 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 98.570862 | 9,857,086.20 | -142,913.80 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.570862 | 9,857,086.20 | -142,913.80 | 0.14 |
| 824348BR6 | SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25 | | | | | 4.250000 | 08 Aug 2025 | | |
| | | Local | 3,000,000.000 | 99.989208 | 2,999,676.25 | 99.912213 | 2,997,366.39 | -2,309.86 | 0.04 |
| | | Base | | 99.989208 | 2,999,676.25 | 99.912213 | 2,997,366.39 | -2,309.86 | 0.04 |
| 842587CU9 | SOUTHERN CO SR UNSECURED 07/23 2.95 | | | | | 2.950000 | 01 Jul 2023 | | |
| | | Local | 10,000,000.000 | 101.568967 | 10,156,896.67 | 99.279642 | 9,927,964.20 | -228,932.47 | 0.14 |
| | | Base | | 101.568967 | 10,156,896.67 | 99.279642 | 9,927,964.20 | -228,932.47 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 842587DC8 | SOUTHERN CO JR SUBORDINA 08/24 VAR | | | | | 4.475000 | 01 Aug 2024 | | |
| | | Local | 5,000,000.000 | 100.391871 | 5,019,593.55 | 100.360270 | 5,018,013.50 | -1,580.05 | 0.07 |
| | | Base | | 100.391871 | 5,019,593.55 | 100.360270 | 5,018,013.50 | -1,580.05 | 0.07 |
| 8426EPAA6 | SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45 | | | | | 2.450000 | 01 Oct 2023 | | |
| | | Local | 15,000,000.000 | 101.759219 | 15,263,882.88 | 98.379430 | 14,756,914.50 | -506,968.38 | 0.20 |
| | | Base | | 101.759219 | 15,263,882.88 | 98.379430 | 14,756,914.50 | -506,968.38 | 0.20 |
| 854502AP6 | STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3 | | | | | 2.300000 | 24 Feb 2025 | | |
| | | Local | 8,000,000.000 | 99.935043 | 7,994,803.47 | 96.190111 | 7,695,208.88 | -299,594.59 | 0.11 |
| | | Base | | 99.935043 | 7,994,803.47 | 96.190111 | 7,695,208.88 | -299,594.59 | 0.11 |
| 855244BB4 | STARBUCKS CORP SR UNSECURED 02/24 VAR | | | | | 2.710000 | 14 Feb 2024 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.455881 | 2,983,676.43 | -16,323.57 | 0.04 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.455881 | 2,983,676.43 | -16,323.57 | 0.04 |
| 863667BA8 | STRYKER CORP SR UNSECURED 06/25 1.15 | | | | | 1.150000 | 15 Jun 2025 | | |
| | | Local | 5,000,000.000 | 99.872116 | 4,993,605.81 | 92.519967 | 4,625,998.35 | -367,607.46 | 0.06 |
| | | Base | | 99.872116 | 4,993,605.81 | 92.519967 | 4,625,998.35 | -367,607.46 | 0.06 |
| 87612EBD7 | TARGET CORP SR UNSECURED 07/24 3.5 | | | | | 3.500000 | 01 Jul 2024 | | |
| | | Local | 3,678,000.000 | 105.571939 | 3,882,935.90 | 99.755409 | 3,669,003.94 | -213,931.96 | 0.05 |
| | | Base | | 105.571939 | 3,882,935.90 | 99.755409 | 3,669,003.94 | -213,931.96 | 0.05 |
| 87612EBL9 | TARGET CORP SR UNSECURED 04/25 2.25 | | | | | 2.250000 | 15 Apr 2025 | | |
| | | Local | 10,000,000.000 | 100.098273 | 10,009,827.33 | 96.193607 | 9,619,360.70 | -390,466.63 | 0.13 |
| | | Base | | 100.098273 | 10,009,827.33 | 96.193607 | 9,619,360.70 | -390,466.63 | 0.13 |
| 880591ER9 | TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875 | | | | | 2.875000 | 15 Sep 2024 | | |
| | | Local | 21,515,000.000 | 104.948552 | 22,579,680.93 | 98.663088 | 21,227,363.38 | -1,352,317.55 | 0.29 |
| | | Base | | 104.948552 | 22,579,680.93 | 98.663088 | 21,227,363.38 | -1,352,317.55 | 0.29 |
| 88579YAX9 | 3M COMPANY SR UNSECURED 03/23 2.25 | | | | | 2.250000 | 15 Mar 2023 | | |
| | | Local | 1,500,000.000 | 100.832349 | 1,512,485.24 | 99.212126 | 1,488,181.89 | -24,303.35 | 0.02 |
| | | Base | | 100.832349 | 1,512,485.24 | 99.212126 | 1,488,181.89 | -24,303.35 | 0.02 |
| 89114Q5A2 | TORONTO DOMINION BANK SR UNSECURED 08/24 VAR | | | | | 2.450000 | 14 Aug 2024 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 95.910947 | 9,591,094.70 | -408,905.30 | 0.13 |
| | | Base | | 100.000000 | 10,000,000.00 | 95.910947 | 9,591,094.70 | -408,905.30 | 0.13 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 89114QCR7 | TORONTO DOMINION BANK SR UNSECURED 03/24 VAR | | | | | 2.645000 | 04 Mar 2024 | | |
| | | Local | 11,000,000.000 | 100.000000 | 11,000,000.00 | 99.010000 | 10,891,100.00 | -108,900.00 | 0.15 |
| | | Base | | 100.000000 | 11,000,000.00 | 99.010000 | 10,891,100.00 | -108,900.00 | 0.15 |
| 89114TZA3 | TORONTO DOMINION BANK SR UNSECURED 06/23 0.3 | | | | | 0.300000 | 02 Jun 2023 | | |
| | | Local | 22,000,000.000 | 99.979704 | 21,995,534.81 | 97.485133 | 21,446,729.26 | -548,805.55 | 0.30 |
| | | Base | | 99.979704 | 21,995,534.81 | 97.485133 | 21,446,729.26 | -548,805.55 | 0.30 |
| 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 | 92.868540 | 9,286,854.00 | -713,146.00 | 0.13 |
| | | Base | | 100.000000 | 10,000,000.00 | 92.868540 | 9,286,854.00 | -713,146.00 | 0.13 |
| 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 | 96.031408 | 16,325,339.36 | -674,660.64 | 0.23 |
| | | Base | | 100.000000 | 17,000,000.00 | 96.031408 | 16,325,339.36 | -674,660.64 | 0.23 |
| 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 | 98.927519 | 25,721,154.94 | -278,845.06 | 0.36 |
| | | Base | | 100.000000 | 26,000,000.00 | 98.927519 | 25,721,154.94 | -278,845.06 | 0.36 |
| 89115A2B7 | TORONTO DOMINION BANK SR UNSECURED 06/25 VAR | | | | | 3.310000 | 06 Jun 2025 | | |
| | | Local | 25,000,000.000 | 100.000000 | 25,000,000.00 | 99.434400 | 24,858,600.00 | -141,400.00 | 0.34 |
| | | Base | | 100.000000 | 25,000,000.00 | 99.434400 | 24,858,600.00 | -141,400.00 | 0.34 |
| 89236TGT6 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8 | | | | | 1.800000 | 13 Feb 2025 | | |
| | | Local | 10,000,000.000 | 99.967142 | 9,996,714.17 | 95.166400 | 9,516,640.00 | -480,074.17 | 0.13 |
| | | Base | | 99.967142 | 9,996,714.17 | 95.166400 | 9,516,640.00 | -480,074.17 | 0.13 |
| 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 | 90.596084 | 4,529,804.20 | -470,195.80 | 0.06 |
| | | Base | | 100.000000 | 5,000,000.00 | 90.596084 | 4,529,804.20 | -470,195.80 | 0.06 |
| 89236THM0 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35 | | | | | 0.350000 | 14 Oct 2022 | | |
| | | Local | 10,000,000.000 | 99.994743 | 9,999,474.31 | 99.702686 | 9,970,268.60 | -29,205.71 | 0.14 |
| | | Base | | 99.994743 | 9,999,474.31 | 99.702686 | 9,970,268.60 | -29,205.71 | 0.14 |
| 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 | 90.341530 | 4,517,076.50 | -482,923.50 | 0.06 |
| | | Base | | 100.000000 | 5,000,000.00 | 90.341530 | 4,517,076.50 | -482,923.50 | 0.06 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 89236TJD8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4 | | | | | 0.400000 | 06 Apr 2023 | | |
| | | Local | 12,000,000.000 | 99.975823 | 11,997,098.71 | 98.330145 | 11,799,617.40 | -197,481.31 | 0.16 |
| | | Base | | 99.975823 | 11,997,098.71 | 98.330145 | 11,799,617.40 | -197,481.31 | 0.16 |
| 89236TJP1 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR | | | | | 2.580000 | 13 Sep 2024 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 99.174986 | 6,942,249.02 | -57,750.98 | 0.10 |
| | | Base | | 100.000000 | 7,000,000.00 | 99.174986 | 6,942,249.02 | -57,750.98 | 0.10 |
| 89236TJZ9 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05 | | | | | 3.050000 | 22 Mar 2027 | | |
| | | Local | 10,000,000.000 | 99.991744 | 9,999,174.43 | 96.160924 | 9,616,092.40 | -383,082.03 | 0.13 |
| | | Base | | 99.991744 | 9,999,174.43 | 96.160924 | 9,616,092.40 | -383,082.03 | 0.13 |
| 89236TKF1 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65 | | | | | 3.650000 | 18 Aug 2025 | | |
| | | Local | 10,000,000.000 | 99.911090 | 9,991,108.99 | 99.110000 | 9,911,000.00 | -80,108.99 | 0.14 |
| | | Base | | 99.911090 | 9,991,108.99 | 99.110000 | 9,911,000.00 | -80,108.99 | 0.14 |
| 89788JAA7 | TRUIST BANK SR UNSECURED 03/25 1.5 | | | | | 1.500000 | 10 Mar 2025 | | |
| | | Local | 2,000,000.000 | 99.897744 | 1,997,954.88 | 93.761790 | 1,875,235.80 | -122,719.08 | 0.03 |
| | | Base | | 99.897744 | 1,997,954.88 | 93.761790 | 1,875,235.80 | -122,719.08 | 0.03 |
| 89788JAD1 | TRUIST BANK SR UNSECURED 01/24 VAR | | | | | 2.490000 | 17 Jan 2024 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 99.113600 | 6,937,952.00 | -62,048.00 | 0.10 |
| | | Base | | 100.000000 | 7,000,000.00 | 99.113600 | 6,937,952.00 | -62,048.00 | 0.10 |
| 89788MAF9 | TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR | | | | | 2.690000 | 09 Jun 2025 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 97.999676 | 14,699,951.40 | -300,048.60 | 0.20 |
| | | Base | | 100.000000 | 15,000,000.00 | 97.999676 | 14,699,951.40 | -300,048.60 | 0.20 |
| 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 | 99.852510 | 6,989,675.70 | -10,324.30 | 0.10 |
| | | Base | | 100.000000 | 7,000,000.00 | 99.852510 | 6,989,675.70 | -10,324.30 | 0.10 |
| 90327QD48 | USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5 | | | | | 1.500000 | 01 May 2023 | | |
| | | Local | 2,000,000.000 | 100.791831 | 2,015,836.62 | 98.632598 | 1,972,651.96 | -43,184.66 | 0.03 |
| | | Base | | 100.791831 | 2,015,836.62 | 98.632598 | 1,972,651.96 | -43,184.66 | 0.03 |
| 90327QD89 | USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375 | | | | | 3.375000 | 01 May 2025 | | |
| | | Local | 11,000,000.000 | 99.701458 | 10,967,160.38 | 98.398366 | 10,823,820.26 | -143,340.12 | 0.15 |
| | | Base | | 99.701458 | 10,967,160.38 | 98.398366 | 10,823,820.26 | -143,340.12 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 90331HNL3 | US BANK NA CINCINNATI SR UNSECURED 01/23 2.85 | | | | | 2.850000 | 23 Jan 2023 | | |
| | | Local | 25,000,000.000 | 100.739708 | 25,184,927.07 | 99.809701 | 24,952,425.25 | -232,501.82 | 0.35 |
| | | Base | | 100.739708 | 25,184,927.07 | 99.809701 | 24,952,425.25 | -232,501.82 | 0.35 |
| 90331HNV1 | US BANK NA CINCINNATI SR UNSECURED 07/23 3.4 | | | | | 3.400000 | 24 Jul 2023 | | |
| | | Local | 2,775,000.000 | 102.360275 | 2,840,497.63 | 99.779439 | 2,768,879.43 | -71,618.20 | 0.04 |
| | | Base | | 102.360275 | 2,840,497.63 | 99.779439 | 2,768,879.43 | -71,618.20 | 0.04 |
| 91159HHX1 | US BANCORP SR UNSECURED 07/24 2.4 | | | | | 2.400000 | 30 Jul 2024 | | |
| | | Local | 2,000,000.000 | 99.962580 | 1,999,251.60 | 97.595264 | 1,951,905.28 | -47,346.32 | 0.03 |
| | | Base | | 99.962580 | 1,999,251.60 | 97.595264 | 1,951,905.28 | -47,346.32 | 0.03 |
| 91282CBQ3 | US TREASURY N/B 02/26 0.5 | | | | | 0.500000 | 28 Feb 2026 | | |
| | | Local | 20,000,000.000 | 98.973192 | 19,794,638.38 | 90.308594 | 18,061,718.80 | -1,732,919.58 | 0.25 |
| | | Base | | 98.973192 | 19,794,638.38 | 90.308594 | 18,061,718.80 | -1,732,919.58 | 0.25 |
| 91282CEG2 | US TREASURY N/B 03/24 2.25 | | | | | 2.250000 | 31 Mar 2024 | | |
| | | Local | 15,000,000.000 | 99.747286 | 14,962,092.95 | 98.113281 | 14,716,992.15 | -245,100.80 | 0.20 |
| | | Base | | 99.747286 | 14,962,092.95 | 98.113281 | 14,716,992.15 | -245,100.80 | 0.20 |
| 91282CEH0 | US TREASURY N/B 04/25 2.625 | | | | | 2.625000 | 15 Apr 2025 | | |
| | | Local | 25,000,000.000 | 99.385865 | 24,846,466.15 | 97.890625 | 24,472,656.25 | -373,809.90 | 0.34 |
| | | Base | | 99.385865 | 24,846,466.15 | 97.890625 | 24,472,656.25 | -373,809.90 | 0.34 |
| 913017DD8 | RAYTHEON TECH CORP SR UNSECURED 08/25 3.95 | | | | | 3.950000 | 16 Aug 2025 | | |
| | | Local | 10,000,000.000 | 101.546412 | 10,154,641.18 | 100.059000 | 10,005,900.00 | -148,741.18 | 0.14 |
| | | Base | | 101.546412 | 10,154,641.18 | 100.059000 | 10,005,900.00 | -148,741.18 | 0.14 |
| 91324PDM1 | UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5 | | | | | 3.500000 | 15 Feb 2024 | | |
| | | Local | 10,000,000.000 | 104.170312 | 10,417,031.15 | 99.816133 | 9,981,613.30 | -435,417.85 | 0.14 |
| | | Base | | 104.170312 | 10,417,031.15 | 99.816133 | 9,981,613.30 | -435,417.85 | 0.14 |
| 91324PDR0 | UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375 | | | | | 2.375000 | 15 Aug 2024 | | |
| | | Local | 8,018,000.000 | 101.706067 | 8,154,792.45 | 97.810122 | 7,842,415.58 | -312,376.87 | 0.11 |
| | | Base | | 101.706067 | 8,154,792.45 | 97.810122 | 7,842,415.58 | -312,376.87 | 0.11 |
| 91324PEG3 | UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7 | | | | | 3.700000 | 15 May 2027 | | |
| | | Local | 7,000,000.000 | 99.948881 | 6,996,421.67 | 99.000197 | 6,930,013.79 | -66,407.88 | 0.10 |
| | | Base | | 99.948881 | 6,996,421.67 | 99.000197 | 6,930,013.79 | -66,407.88 | 0.10 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 92343VGE8 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR | | | | | 3.080000 | 20 Mar 2026 | | |
| | | Local | 12,000,000.000 | 100.000000 | 12,000,000.00 | 98.169249 | 11,780,309.88 | -219,690.12 | 0.16 |
| | | Base | | 100.000000 | 12,000,000.00 | 98.169249 | 11,780,309.88 | -219,690.12 | 0.16 |
| 92343VGF5 | VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75 | | | | | 0.750000 | 22 Mar 2024 | | |
| | | Local | 3,000,000.000 | 99.996890 | 2,999,906.71 | 95.422465 | 2,862,673.95 | -137,232.76 | 0.04 |
| | | Base | | 99.996890 | 2,999,906.71 | 95.422465 | 2,862,673.95 | -137,232.76 | 0.04 |
| 92343VGG3 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45 | | | | | 1.450000 | 20 Mar 2026 | | |
| | | Local | 8,000,000.000 | 100.377339 | 8,030,187.10 | 91.336889 | 7,306,951.12 | -723,235.98 | 0.10 |
| | | Base | | 100.377339 | 8,030,187.10 | 91.336889 | 7,306,951.12 | -723,235.98 | 0.10 |
| 92348CAA9 | VERIZON OWNER TRUST VZOT 2020 C A | | | | | 0.410000 | 21 Apr 2025 | | |
| | | Local | 20,000,000.000 | 99.990417 | 19,998,083.45 | 97.921570 | 19,584,314.00 | -413,769.45 | 0.27 |
| Original Face: | | Base | 20,000,000.000 | 99.990417 | 19,998,083.45 | 97.921570 | 19,584,314.00 | -413,769.45 | 0.27 |
| 92348TAA2 | VERIZON OWNER TRUST VZOT 2020 A A1A | | | | | 1.850000 | 22 Jul 2024 | | |
| | | Local | 2,219,411.500 | 99.995061 | 2,219,301.88 | 99.522320 | 2,208,809.82 | -10,492.06 | 0.03 |
| Original Face: | | Base | 5,500,000.000 | 99.995061 | 2,219,301.88 | 99.522320 | 2,208,809.82 | -10,492.06 | 0.03 |
| 927804FV1 | VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95 | | | | | 2.950000 | 15 Nov 2026 | | |
| | | Local | 6,735,000.000 | 97.108310 | 6,540,244.68 | 95.605756 | 6,439,047.67 | -101,197.01 | 0.09 |
| | | Base | | 97.108310 | 6,540,244.68 | 95.605756 | 6,439,047.67 | -101,197.01 | 0.09 |
| 928668BG6 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75 | | | | | 0.750000 | 23 Nov 2022 | | |
| | | Local | 5,000,000.000 | 99.994421 | 4,999,721.05 | 99.376877 | 4,968,843.85 | -30,877.20 | 0.07 |
| | | Base | | 99.994421 | 4,999,721.05 | 99.376877 | 4,968,843.85 | -30,877.20 | 0.07 |
| 928668BJ0 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875 | | | | | 0.875000 | 22 Nov 2023 | | |
| | | Local | 5,000,000.000 | 99.938655 | 4,996,932.75 | 96.022701 | 4,801,135.05 | -195,797.70 | 0.07 |
| | | Base | | 99.938655 | 4,996,932.75 | 96.022701 | 4,801,135.05 | -195,797.70 | 0.07 |
| 928668BR2 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95 | | | | | 3.950000 | 06 Jun 2025 | | |
| | | Local | 8,630,000.000 | 99.252855 | 8,565,521.35 | 98.460465 | 8,497,138.13 | -68,383.22 | 0.12 |
| | | Base | | 99.252855 | 8,565,521.35 | 98.460465 | 8,497,138.13 | -68,383.22 | 0.12 |
| 931142DP5 | WALMART INC SR UNSECURED 04/24 3.3 | | | | | 3.300000 | 22 Apr 2024 | | |
| | | Local | 1,000,000.000 | 103.942768 | 1,039,427.68 | 99.582318 | 995,823.18 | -43,604.50 | 0.01 |
| | | Base | | 103.942768 | 1,039,427.68 | 99.582318 | 995,823.18 | -43,604.50 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 931142EK5 | WALMART INC SR UNSECURED 06/23 3.4 | | | | | 3.400000 | 26 Jun 2023 | | |
| | | Local | 20,000,000.000 | 102.264571 | 20,452,914.28 | 100.270849 | 20,054,169.80 | -398,744.48 | 0.28 |
| | | Base | | 102.264571 | 20,452,914.28 | 100.270849 | 20,054,169.80 | -398,744.48 | 0.28 |
| 931142EL3 | WALMART INC SR UNSECURED 07/24 2.85 | | | | | 2.850000 | 08 Jul 2024 | | |
| | | Local | 4,886,000.000 | 101.643218 | 4,966,287.63 | 98.606881 | 4,817,932.21 | -148,355.42 | 0.07 |
| | | Base | | 101.643218 | 4,966,287.63 | 98.606881 | 4,817,932.21 | -148,355.42 | 0.07 |
| 931142ER0 | WALMART INC SR UNSECURED 09/26 1.05 | | | | | 1.050000 | 17 Sep 2026 | | |
| | | Local | 5,000,000.000 | 99.846999 | 4,992,349.94 | 90.856670 | 4,542,833.50 | -449,516.44 | 0.06 |
| | | Base | | 99.846999 | 4,992,349.94 | 90.856670 | 4,542,833.50 | -449,516.44 | 0.06 |
| 931427AU2 | WALGREENS BOOTS ALLIANCE SR UNSECURED 11/23 0.95 | | | | | 0.950000 | 17 Nov 2023 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 96.515003 | 2,895,450.09 | -104,549.91 | 0.04 |
| | | Base | | 100.000000 | 3,000,000.00 | 96.515003 | 2,895,450.09 | -104,549.91 | 0.04 |
| 94106LBL2 | WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75 | | | | | 0.750000 | 15 Nov 2025 | | |
| | | Local | 5,000,000.000 | 99.891277 | 4,994,563.86 | 90.751503 | 4,537,575.15 | -456,988.71 | 0.06 |
| | | Base | | 99.891277 | 4,994,563.86 | 90.751503 | 4,537,575.15 | -456,988.71 | 0.06 |
| 94974BGP9 | WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55 | | | | | 3.550000 | 29 Sep 2025 | | |
| | | Local | 10,000,000.000 | 99.435773 | 9,943,577.26 | 98.264071 | 9,826,407.10 | -117,170.16 | 0.14 |
| | | Base | | 99.435773 | 9,943,577.26 | 98.264071 | 9,826,407.10 | -117,170.16 | 0.14 |
| 95000U2C6 | WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75 | | | | | 3.750000 | 24 Jan 2024 | | |
| | | Local | 5,000,000.000 | 99.949447 | 4,997,472.33 | 99.732643 | 4,986,632.15 | -10,840.18 | 0.07 |
| | | Base | | 99.949447 | 4,997,472.33 | 99.732643 | 4,986,632.15 | -10,840.18 | 0.07 |
| 95000U2R3 | WELLS FARGO + COMPANY SR UNSECURED 06/24 VAR | | | | | 1.654000 | 02 Jun 2024 | | |
| | | Local | 10,000,000.000 | 98.089700 | 9,808,970.00 | 97.994062 | 9,799,406.20 | -9,563.80 | 0.14 |
| | | Base | | 98.089700 | 9,808,970.00 | 97.994062 | 9,799,406.20 | -9,563.80 | 0.14 |
| 95000U2T9 | WELLS FARGO + COMPANY SR UNSECURED 05/25 VAR | | | | | 0.805000 | 19 May 2025 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 93.843925 | 6,569,074.75 | -430,925.25 | 0.09 |
| | | Base | | 100.000000 | 7,000,000.00 | 93.843925 | 6,569,074.75 | -430,925.25 | 0.09 |
| 95000U2X0 | WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR | | | | | 3.908000 | 25 Apr 2026 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 98.036271 | 9,803,627.10 | -196,372.90 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.036271 | 9,803,627.10 | -196,372.90 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 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 | 98.334725 | 9,833,472.50 | -166,527.50 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.334725 | 9,833,472.50 | -166,527.50 | 0.14 |
| 95001DBW9 | WELLS FARGO + COMPANY SR UNSECURED 06/25 4.4 | | | | | 4.400000 | 14 Jun 2025 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 99.759955 | 19,951,991.00 | -48,009.00 | 0.28 |
| | | Base | | 100.000000 | 20,000,000.00 | 99.759955 | 19,951,991.00 | -48,009.00 | 0.28 |
| 95001DC57 | WELLS FARGO + COMPANY SR UNSECURED 08/25 4.1 | | | | | 4.100000 | 15 Aug 2025 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.118759 | 9,911,875.90 | -88,124.10 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.118759 | 9,911,875.90 | -88,124.10 | 0.14 |
| 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 | 98.415526 | 9,841,552.60 | -158,447.40 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.415526 | 9,841,552.60 | -158,447.40 | 0.14 |
| 98163LAB6 | WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A2 | | | | | 0.200000 | 15 Jul 2024 | | |
| | | Local | 1,358,471.620 | 99.997825 | 1,358,442.08 | 99.520230 | 1,351,954.08 | -6,488.00 | 0.02 |
| Original Face: | | Base | 5,250,000.000 | 99.997825 | 1,358,442.08 | 99.520230 | 1,351,954.08 | -6,488.00 | 0.02 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 2,842,056,441.040 | | 2,846,600,183.33 | | 2,749,696,358.96 | -96,903,824.37 | 38.07 |
| Original Face: | | Base | 446,777,199.000 | | 2,846,600,183.33 | | 2,749,696,358.96 | -96,903,824.37 | 38.07 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 2,842,056,441.040 | | 2,846,600,183.33 | | 2,749,696,358.96 | -96,903,824.37 | 38.07 |
| Original Face: | | | 446,777,199.000 | | | | | | |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 7,324,968,978.170 | Base | | 7,320,321,888.56 | | 7,222,592,667.49 | -97,729,221.07 | 100.00 |
| | Original Face: | 446,777,199.000 | | | | | | | |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | | -147,997.000 | 1.000000 | -147,997.00 | 1.000000 | -147,997.00 | 0.00 | 0.13 |
| | | Base | | 1.000000 | -147,997.00 | 1.000000 | -147,997.00 | 0.00 | 0.13 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | -147,997.000 | | -147,997.00 | | -147,997.00 | 0.00 | 0.13 |
| | | Base | | | -147,997.00 | | -147,997.00 | 0.00 | 0.13 |
| **CASH Total** | | | | | | | | | |
| | | | -147,997.000 | Base | -147,997.00 | | -147,997.00 | 0.00 | 0.13 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 2.124191 | 31 Dec 2030 | | |
| | | | 453,698.340 | 100.000000 | 453,698.34 | 100.000000 | 453,698.34 | 0.00 | 0.41 |
| | | Base | | 100.000000 | 453,698.34 | 100.000000 | 453,698.34 | 0.00 | 0.41 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 453,698.340 | | 453,698.34 | | 453,698.34 | 0.00 | 0.41 |
| | | Base | | | 453,698.34 | | 453,698.34 | 0.00 | 0.41 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | | 453,698.340 | Base | 453,698.34 | | 453,698.34 | 0.00 | 0.41 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 00724PAA7 | ADOBE INC SR UNSECURED 02/23 1.7 | | | | | 1.700000 | 01 Feb 2023 | | |
| | | | 1,220,000.000 | 100.228985 | 1,222,793.62 | 99.268289 | 1,211,073.13 | -11,720.49 | 1.08 |
| | | Base | | 100.228985 | 1,222,793.62 | 99.268289 | 1,211,073.13 | -11,720.49 | 1.08 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 009158AT3 | AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75 | | | | | 2.750000 | 03 Feb 2023 | | |
| | | Local | 1,000,000.000 | 100.788112 | 1,007,881.12 | 99.615378 | 996,153.78 | -11,727.34 | 0.89 |
| | | Base | | 100.788112 | 1,007,881.12 | 99.615378 | 996,153.78 | -11,727.34 | 0.89 |
| 023135AJ5 | AMAZON.COM INC SR UNSECURED 11/22 2.5 | | | | | 2.500000 | 29 Nov 2022 | | |
| | | Local | 930,000.000 | 100.000001 | 930,000.01 | 99.845616 | 928,564.23 | -1,435.78 | 0.83 |
| | | Base | | 100.000001 | 930,000.01 | 99.845616 | 928,564.23 | -1,435.78 | 0.83 |
| 023135BP0 | AMAZON.COM INC SR UNSECURED 06/23 0.4 | | | | | 0.400000 | 03 Jun 2023 | | |
| | | Local | 665,000.000 | 99.964839 | 664,766.18 | 97.643143 | 649,326.90 | -15,439.28 | 0.58 |
| | | Base | | 99.964839 | 664,766.18 | 97.643143 | 649,326.90 | -15,439.28 | 0.58 |
| 023135BV7 | AMAZON.COM INC SR UNSECURED 05/23 0.25 | | | | | 0.250000 | 12 May 2023 | | |
| | | Local | 335,000.000 | 99.995146 | 334,983.74 | 97.889334 | 327,929.27 | -7,054.47 | 0.29 |
| | | Base | | 99.995146 | 334,983.74 | 97.889334 | 327,929.27 | -7,054.47 | 0.29 |
| 023135CD6 | AMAZON.COM INC SR UNSECURED 04/24 2.73 | | | | | 2.730000 | 13 Apr 2024 | | |
| | | Local | 550,000.000 | 100.000000 | 550,000.00 | 99.046348 | 544,754.91 | -5,245.09 | 0.49 |
| | | Base | | 100.000000 | 550,000.00 | 99.046348 | 544,754.91 | -5,245.09 | 0.49 |
| 025816CK3 | AMERICAN EXPRESS CO SR UNSECURED 11/23 0.75 | | | | | 0.750000 | 03 Nov 2023 | | |
| | | Local | 500,000.000 | 99.994122 | 499,970.61 | 96.652641 | 483,263.21 | -16,707.40 | 0.43 |
| | | Base | | 99.994122 | 499,970.61 | 96.652641 | 483,263.21 | -16,707.40 | 0.43 |
| 025816CU1 | AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR | | | | | 3.010000 | 03 May 2024 | | |
| | | Local | 700,000.000 | 100.000000 | 700,000.00 | 99.699465 | 697,896.26 | -2,103.74 | 0.63 |
| | | Base | | 100.000000 | 700,000.00 | 99.699465 | 697,896.26 | -2,103.74 | 0.63 |
| 02582JJR2 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A | | | | | 0.900000 | 15 Nov 2026 | | |
| | | Local | 795,000.000 | 99.988419 | 794,907.93 | 93.959060 | 746,974.53 | -47,933.40 | 0.67 |
| Original Face: | | Base | 795,000.000 | 99.988419 | 794,907.93 | 93.959060 | 746,974.53 | -47,933.40 | 0.67 |
| 02582JJT8 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 2 A | | | | | 3.390000 | 17 May 2027 | | |
| | | Local | 775,000.000 | 99.977880 | 774,828.57 | 98.861000 | 766,172.75 | -8,655.82 | 0.69 |
| Original Face: | | Base | 775,000.000 | 99.977880 | 774,828.57 | 98.861000 | 766,172.75 | -8,655.82 | 0.69 |
| 037833AS9 | APPLE INC SR UNSECURED 05/24 3.45 | | | | | 3.450000 | 06 May 2024 | | |
| | | Local | 650,000.000 | 104.702685 | 680,567.45 | 99.873147 | 649,175.46 | -31,391.99 | 0.58 |
| | | Base | | 104.702685 | 680,567.45 | 99.873147 | 649,175.46 | -31,391.99 | 0.58 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 037833DV9 | APPLE INC SR UNSECURED 05/23 0.75 | | | | | 0.750000 | 11 May 2023 | | |
| | | Local | 500,000.000 | 99.937402 | 499,687.01 | 98.190788 | 490,953.94 | -8,733.07 | 0.44 |
| | | Base | | 99.937402 | 499,687.01 | 98.190788 | 490,953.94 | -8,733.07 | 0.44 |
| 05531FBF9 | TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75 | | | | | 3.750000 | 06 Dec 2023 | | |
| | | Local | 500,000.000 | 104.018156 | 520,090.78 | 100.180629 | 500,903.15 | -19,187.63 | 0.45 |
| | | Base | | 104.018156 | 520,090.78 | 100.180629 | 500,903.15 | -19,187.63 | 0.45 |
| 05588CAC6 | BMW VEHICLE OWNER TRUST BMWOT 2019 A A3 | | | | | 1.920000 | 25 Jan 2024 | | |
| | | Local | 32,935.240 | 99.996964 | 32,934.24 | 99.759310 | 32,855.97 | -78.27 | 0.03 |
| Original Face: | | Base | 385,000.000 | 99.996964 | 32,934.24 | 99.759310 | 32,855.97 | -78.27 | 0.03 |
| 05602RAB7 | BMW VEHICLE OWNER TRUST BMWOT 2022 A A2A | | | | | 2.520000 | 26 Dec 2024 | | |
| | | Local | 235,000.000 | 99.994213 | 234,986.40 | 99.078960 | 232,835.56 | -2,150.84 | 0.21 |
| Original Face: | | Base | 235,000.000 | 99.994213 | 234,986.40 | 99.078960 | 232,835.56 | -2,150.84 | 0.21 |
| 06051GJX8 | BANK OF AMERICA CORP SR UNSECURED 05/24 VAR | | | | | 3.342340 | 28 May 2024 | | |
| | | Local | 500,000.000 | 100.000000 | 500,000.00 | 98.936000 | 494,680.00 | -5,320.00 | 0.44 |
| | | Base | | 100.000000 | 500,000.00 | 98.936000 | 494,680.00 | -5,320.00 | 0.44 |
| 06051GKE8 | BANK OF AMERICA CORP SR UNSECURED 12/25 VAR | | | | | 1.530000 | 06 Dec 2025 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 93.365825 | 933,658.25 | -66,341.75 | 0.84 |
| | | Base | | 100.000000 | 1,000,000.00 | 93.365825 | 933,658.25 | -66,341.75 | 0.84 |
| 06051GKN8 | BANK OF AMERICA CORP SR UNSECURED 04/26 VAR | | | | | 3.620000 | 02 Apr 2026 | | |
| | | Local | 550,000.000 | 100.489156 | 552,690.36 | 100.178900 | 550,983.95 | -1,706.41 | 0.49 |
| | | Base | | 100.489156 | 552,690.36 | 100.178900 | 550,983.95 | -1,706.41 | 0.49 |
| 06406RAE7 | BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95 | | | | | 2.950000 | 29 Jan 2023 | | |
| | | Local | 750,000.000 | 100.280247 | 752,101.85 | 99.705705 | 747,792.79 | -4,309.06 | 0.67 |
| | | Base | | 100.280247 | 752,101.85 | 99.705705 | 747,792.79 | -4,309.06 | 0.67 |
| 06406RAP2 | BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35 | | | | | 0.350000 | 07 Dec 2023 | | |
| | | Local | 605,000.000 | 99.956597 | 604,737.41 | 96.431372 | 583,409.80 | -21,327.61 | 0.52 |
| | | Base | | 99.956597 | 604,737.41 | 96.431372 | 583,409.80 | -21,327.61 | 0.52 |
| 06406RAT4 | BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR | | | | | 2.550000 | 26 Apr 2024 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.159535 | 991,595.35 | -8,404.65 | 0.89 |
| | | Base | | 100.000000 | 1,000,000.00 | 99.159535 | 991,595.35 | -8,404.65 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 110122CM8 | BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9 | | | | | 2.900000 | 26 Jul 2024 | | |
| | | Local | 594,000.000 | 100.000000 | 594,000.00 | 98.456635 | 584,832.41 | -9,167.59 | 0.52 |
| | | Base | | 100.000000 | 594,000.00 | 98.456635 | 584,832.41 | -9,167.59 | 0.52 |
| 12596JAC7 | CNH EQUIPMENT TRUST CNH 2019 A A3 | | | | | 3.010000 | 15 Apr 2024 | | |
| | | Local | 30,650.820 | 99.993181 | 30,648.73 | 99.980780 | 30,644.93 | -3.80 | 0.03 |
| Original Face: | | Base | 445,000.000 | 99.993181 | 30,648.73 | 99.980780 | 30,644.93 | -3.80 | 0.03 |
| 12598AAC4 | CNH EQUIPMENT TRUST CNH 2021 A A3 | | | | | 0.400000 | 15 Dec 2025 | | |
| | | Local | 305,000.000 | 99.983823 | 304,950.66 | 96.287900 | 293,678.10 | -11,272.56 | 0.26 |
| Original Face: | | Base | 305,000.000 | 99.983823 | 304,950.66 | 96.287900 | 293,678.10 | -11,272.56 | 0.26 |
| 12598LAB2 | CNH EQUIPMENT TRUST CNH 2021 C A2 | | | | | 0.330000 | 15 Jan 2025 | | |
| | | Local | 212,353.530 | 99.996139 | 212,345.33 | 98.710820 | 209,615.91 | -2,729.42 | 0.19 |
| Original Face: | | Base | 300,000.000 | 99.996139 | 212,345.33 | 98.710820 | 209,615.91 | -2,729.42 | 0.19 |
| 12660DAB3 | CNH EQUIPMENT TRUST CNH 2022 A A2 | | | | | 2.390000 | 15 Aug 2025 | | |
| | | Local | 325,000.000 | 99.998268 | 324,994.37 | 98.759870 | 320,969.58 | -4,024.79 | 0.29 |
| Original Face: | | Base | 325,000.000 | 99.998268 | 324,994.37 | 98.759870 | 320,969.58 | -4,024.79 | 0.29 |
| 12663JAB7 | CNH EQUIPMENT TRUST CNH 2022 B A2 | | | | | 3.940000 | 15 Dec 2025 | | |
| | | Local | 410,000.000 | 99.997561 | 409,990.00 | 99.843560 | 409,358.60 | -631.40 | 0.37 |
| Original Face: | | Base | 410,000.000 | 99.997561 | 409,990.00 | 99.843560 | 409,358.60 | -631.40 | 0.37 |
| 14040HCR4 | CAPITAL ONE FINANCIAL CO SR UNSECURED 05/25 VAR | | | | | 3.640000 | 09 May 2025 | | |
| | | Local | 500,000.000 | 100.050194 | 500,250.97 | 98.675248 | 493,376.24 | -6,874.73 | 0.44 |
| | | Base | | 100.050194 | 500,250.97 | 98.675248 | 493,376.24 | -6,874.73 | 0.44 |
| 14041NFQ9 | CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A6 A6 | | | | | 2.290000 | 15 Jul 2025 | | |
| | | Local | 1,000,000.000 | 100.138233 | 1,001,382.33 | 99.979700 | 999,797.00 | -1,585.33 | 0.90 |
| Original Face: | | Base | 1,000,000.000 | 100.138233 | 1,001,382.33 | 99.979700 | 999,797.00 | -1,585.33 | 0.90 |
| 14043GAB0 | CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 2 A2A | | | | | 3.740000 | 15 Sep 2025 | | |
| | | Local | 320,000.000 | 99.995116 | 319,984.37 | 99.620410 | 318,785.31 | -1,199.06 | 0.29 |
| Original Face: | | Base | 320,000.000 | 99.995116 | 319,984.37 | 99.620410 | 318,785.31 | -1,199.06 | 0.29 |
| 14043QAB8 | CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 1 A2 | | | | | 2.710000 | 16 Jun 2025 | | |
| | | Local | 635,000.000 | 99.992203 | 634,950.49 | 98.844660 | 627,663.59 | -7,286.90 | 0.56 |
| Original Face: | | Base | 635,000.000 | 99.992203 | 634,950.49 | 98.844660 | 627,663.59 | -7,286.90 | 0.56 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 14913R2J5 | CATERPILLAR FINL SERVICE SR UNSECURED 03/23 0.25 | | | | | 0.250000 | 01 Mar 2023 | | |
| | | Local | 600,000.000 | 99.978677 | 599,872.06 | 98.487081 | 590,922.49 | -8,949.57 | 0.53 |
| | | Base | | 99.978677 | 599,872.06 | 98.487081 | 590,922.49 | -8,949.57 | 0.53 |
| 14913R2M8 | CATERPILLAR FINL SERVICE SR UNSECURED 05/24 VAR | | | | | 2.535000 | 17 May 2024 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.269797 | 992,697.97 | -7,302.03 | 0.89 |
| | | Base | | 100.000000 | 1,000,000.00 | 99.269797 | 992,697.97 | -7,302.03 | 0.89 |
| 14913R2P1 | CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6 | | | | | 0.600000 | 13 Sep 2024 | | |
| | | Local | 500,000.000 | 99.907484 | 499,537.42 | 93.988021 | 469,940.11 | -29,597.31 | 0.42 |
| | | Base | | 99.907484 | 499,537.42 | 93.988021 | 469,940.11 | -29,597.31 | 0.42 |
| 14913R2X4 | CATERPILLAR FINL SERVICE SR UNSECURED 11/23 VAR | | | | | 2.740000 | 13 Nov 2023 | | |
| | | Local | 500,000.000 | 100.000000 | 500,000.00 | 100.029245 | 500,146.23 | 146.23 | 0.45 |
| | | Base | | 100.000000 | 500,000.00 | 100.029245 | 500,146.23 | 146.23 | 0.45 |
| 166764BV1 | CHEVRON CORP SR UNSECURED 05/23 1.141 | | | | | 1.141000 | 11 May 2023 | | |
| | | Local | 340,000.000 | 100.000000 | 340,000.00 | 98.320219 | 334,288.74 | -5,711.26 | 0.30 |
| | | Base | | 100.000000 | 340,000.00 | 98.320219 | 334,288.74 | -5,711.26 | 0.30 |
| 17252MAP5 | CINTAS CORPORATION NO. 2 COMPANY GUAR 05/25 3.45 | | | | | 3.450000 | 01 May 2025 | | |
| | | Local | 230,000.000 | 99.980396 | 229,954.91 | 98.448324 | 226,431.15 | -3,523.76 | 0.20 |
| | | Base | | 99.980396 | 229,954.91 | 98.448324 | 226,431.15 | -3,523.76 | 0.20 |
| 172967MW8 | CITIGROUP INC SR UNSECURED 05/25 VAR | | | | | 2.959000 | 01 May 2025 | | |
| | | Local | 500,000.000 | 100.000000 | 500,000.00 | 98.293181 | 491,465.91 | -8,534.09 | 0.44 |
| | | Base | | 100.000000 | 500,000.00 | 98.293181 | 491,465.91 | -8,534.09 | 0.44 |
| 172967MX6 | CITIGROUP INC SR UNSECURED 05/25 VAR | | | | | 0.981000 | 01 May 2025 | | |
| | | Local | 600,000.000 | 98.889822 | 593,338.93 | 94.158017 | 564,948.10 | -28,390.83 | 0.51 |
| | | Base | | 98.889822 | 593,338.93 | 94.158017 | 564,948.10 | -28,390.83 | 0.51 |
| 17327CAP8 | CITIGROUP INC SR UNSECURED 01/26 VAR | | | | | 2.984000 | 25 Jan 2026 | | |
| | | Local | 1,100,000.000 | 100.000000 | 1,100,000.00 | 97.537368 | 1,072,911.05 | -27,088.95 | 0.96 |
| | | Base | | 100.000000 | 1,100,000.00 | 97.537368 | 1,072,911.05 | -27,088.95 | 0.96 |
| 19416QEA4 | COLGATE PALMOLIVE CO SR UNSECURED 02/23 1.95 | | | | | 1.950000 | 01 Feb 2023 | | |
| | | Local | 1,360,000.000 | 100.201152 | 1,362,735.67 | 99.451993 | 1,352,547.10 | -10,188.57 | 1.21 |
| | | Base | | 100.201152 | 1,362,735.67 | 99.451993 | 1,352,547.10 | -10,188.57 | 1.21 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 24422ETT6 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65 | | | | | 2.650000 | 24 Jun 2024 | | |
| | | Local | 500,000.000 | 103.950314 | 519,751.57 | 98.433708 | 492,168.54 | -27,583.03 | 0.44 |
| | | Base | | 103.950314 | 519,751.57 | 98.433708 | 492,168.54 | -27,583.03 | 0.44 |
| 24422EUG2 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR | | | | | 2.176000 | 07 Jun 2023 | | |
| | | Local | 400,000.000 | 100.014865 | 400,059.46 | 100.185363 | 400,741.45 | 681.99 | 0.36 |
| | | Base | | 100.014865 | 400,059.46 | 100.185363 | 400,741.45 | 681.99 | 0.36 |
| 24422EUH0 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45 | | | | | 3.450000 | 07 Jun 2023 | | |
| | | Local | 500,000.000 | 102.379924 | 511,899.62 | 99.997894 | 499,989.47 | -11,910.15 | 0.45 |
| | | Base | | 102.379924 | 511,899.62 | 99.997894 | 499,989.47 | -11,910.15 | 0.45 |
| 24422EVQ9 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45 | | | | | 0.450000 | 07 Jun 2024 | | |
| | | Local | 190,000.000 | 99.926237 | 189,859.85 | 94.730515 | 179,987.98 | -9,871.87 | 0.16 |
| | | Base | | 99.926237 | 189,859.85 | 94.730515 | 179,987.98 | -9,871.87 | 0.16 |
| 24422EVY2 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25 | | | | | 1.250000 | 10 Jan 2025 | | |
| | | Local | 425,000.000 | 99.962948 | 424,842.53 | 94.489908 | 401,582.11 | -23,260.42 | 0.36 |
| | | Base | | 99.962948 | 424,842.53 | 94.489908 | 401,582.11 | -23,260.42 | 0.36 |
| 254683CP8 | DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1 | | | | | 0.580000 | 15 Sep 2026 | | |
| | | Local | 600,000.000 | 99.978590 | 599,871.54 | 93.775060 | 562,650.36 | -37,221.18 | 0.50 |
| Original Face: | | Base | 600,000.000 | 99.978590 | 599,871.54 | 93.775060 | 562,650.36 | -37,221.18 | 0.50 |
| 254683CS2 | DISCOVER CARD EXECUTION NOTE T DCENT 2022 A2 A | | | | | 3.320000 | 15 May 2027 | | |
| | | Local | 465,000.000 | 99.992572 | 464,965.46 | 98.620740 | 458,586.44 | -6,379.02 | 0.41 |
| Original Face: | | Base | 465,000.000 | 99.992572 | 464,965.46 | 98.620740 | 458,586.44 | -6,379.02 | 0.41 |
| 254687FH4 | WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 VAR | | | | | 1.970430 | 01 Sep 2022 | | |
| | | Local | 345,000.000 | 100.000000 | 345,000.00 | 100.000000 | 345,000.00 | 0.00 | 0.31 |
| | | Base | | 100.000000 | 345,000.00 | 100.000000 | 345,000.00 | 0.00 | 0.31 |
| 254687FJ0 | WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65 | | | | | 1.650000 | 01 Sep 2022 | | |
| | | Local | 550,000.000 | 100.000000 | 550,000.00 | 100.000000 | 550,000.00 | 0.00 | 0.49 |
| | | Base | | 100.000000 | 550,000.00 | 100.000000 | 550,000.00 | 0.00 | 0.49 |
| 254687FK7 | WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75 | | | | | 1.750000 | 30 Aug 2024 | | |
| | | Local | 500,000.000 | 101.110902 | 505,554.51 | 96.074297 | 480,371.49 | -25,183.02 | 0.43 |
| | | Base | | 101.110902 | 505,554.51 | 96.074297 | 480,371.49 | -25,183.02 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 278865BK5 | ECOLAB INC SR UNSECURED 12/23 0.9 | | | | | 0.900000 | 15 Dec 2023 | | |
| | | Local | 345,000.000 | 99.980159 | 344,931.55 | 96.707666 | 333,641.45 | -11,290.10 | 0.30 |
| | | Base | | 99.980159 | 344,931.55 | 96.707666 | 333,641.45 | -11,290.10 | 0.30 |
| 30231GBL5 | EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571 | | | | | 1.571000 | 15 Apr 2023 | | |
| | | Local | 910,000.000 | 100.000000 | 910,000.00 | 98.891982 | 899,917.04 | -10,082.96 | 0.81 |
| | | Base | | 100.000000 | 910,000.00 | 98.891982 | 899,917.04 | -10,082.96 | 0.81 |
| 3128MDND1 | FED HM LN PC POOL G14688 FG 03/23 FIXED 2 | | | | | 2.000000 | 01 Mar 2023 | | |
| | | Local | 11,963.020 | 100.134832 | 11,979.15 | 99.626030 | 11,918.28 | -60.87 | 0.01 |
| Original Face: | | Base | 1,419,000.000 | 100.134832 | 11,979.15 | 99.626030 | 11,918.28 | -60.87 | 0.01 |
| 31307NTV6 | FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2028 | | |
| | | Local | 770,633.320 | 101.387709 | 781,327.47 | 96.901375 | 746,754.28 | -34,573.19 | 0.67 |
| Original Face: | | Base | 3,600,000.000 | 101.387709 | 781,327.47 | 96.901375 | 746,754.28 | -34,573.19 | 0.67 |
| 3130AJZG7 | FEDERAL HOME LOAN BANK BONDS 05/23 0.27 | | | | | 0.270000 | 25 May 2023 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 97.452757 | 974,527.57 | -25,472.43 | 0.87 |
| | | Base | | 100.000000 | 1,000,000.00 | 97.452757 | 974,527.57 | -25,472.43 | 0.87 |
| 3130ALGR9 | FEDERAL HOME LOAN BANK BONDS 02/26 0.85 | | | | | 0.850000 | 26 Feb 2026 | | |
| | | Local | 500,000.000 | 100.000000 | 500,000.00 | 90.574246 | 452,871.23 | -47,128.77 | 0.41 |
| | | Base | | 100.000000 | 500,000.00 | 90.574246 | 452,871.23 | -47,128.77 | 0.41 |
| 3133ELH72 | FEDERAL FARM CREDIT BANK BONDS 06/23 VAR | | | | | 2.610000 | 09 Jun 2023 | | |
| | | Local | 460,000.000 | 100.000000 | 460,000.00 | 100.216332 | 460,995.13 | 995.13 | 0.41 |
| | | Base | | 100.000000 | 460,000.00 | 100.216332 | 460,995.13 | 995.13 | 0.41 |
| 3133EMAB8 | FEDERAL FARM CREDIT BANK BONDS 06/24 0.39 | | | | | 0.390000 | 17 Jun 2024 | | |
| | | Local | 1,000,000.000 | 99.945553 | 999,455.53 | 94.264705 | 942,647.05 | -56,808.48 | 0.84 |
| | | Base | | 99.945553 | 999,455.53 | 94.264705 | 942,647.05 | -56,808.48 | 0.84 |
| 3133EMCQ3 | FEDERAL FARM CREDIT BANK BONDS 10/23 0.28 | | | | | 0.280000 | 13 Oct 2023 | | |
| | | Local | 500,000.000 | 100.000000 | 500,000.00 | 96.183728 | 480,918.64 | -19,081.36 | 0.43 |
| | | Base | | 100.000000 | 500,000.00 | 96.183728 | 480,918.64 | -19,081.36 | 0.43 |
| 3133ENKS8 | FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125 | | | | | 1.125000 | 06 Jan 2025 | | |
| | | Local | 1,005,000.000 | 99.822653 | 1,003,217.66 | 94.714956 | 951,885.31 | -51,332.35 | 0.85 |
| | | Base | | 99.822653 | 1,003,217.66 | 94.714956 | 951,885.31 | -51,332.35 | 0.85 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 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 | 96.939252 | 969,392.52 | -30,607.48 | 0.87 |
| | | Base | 100.000000 | 1,000,000.00 | 96.939252 | 969,392.52 | -30,607.48 | 0.87 |
| 3135G04Q3 | FANNIE MAE NOTES 05/23 0.25 | | | | 0.250000 | 22 May 2023 | | |
| | 495,000.000 | Local | 99.927705 | 494,642.14 | 97.619885 | 483,218.43 | -11,423.71 | 0.43 |
| | | Base | 99.927705 | 494,642.14 | 97.619885 | 483,218.43 | -11,423.71 | 0.43 |
| 3135G05S8 | FANNIE MAE NOTES 08/25 0.5 | | | | 0.500000 | 14 Aug 2025 | | |
| | 1,000,000.000 | Local | 100.000000 | 1,000,000.00 | 91.022467 | 910,224.67 | -89,775.33 | 0.82 |
| | | Base | 100.000000 | 1,000,000.00 | 91.022467 | 910,224.67 | -89,775.33 | 0.82 |
| 3135G06H1 | FANNIE MAE UNSECURED 11/23 0.25 | | | | 0.250000 | 27 Nov 2023 | | |
| | 500,000.000 | Local | 99.953028 | 499,765.14 | 96.158787 | 480,793.94 | -18,971.20 | 0.43 |
| | | Base | 99.953028 | 499,765.14 | 96.158787 | 480,793.94 | -18,971.20 | 0.43 |
| 3137AWQH1 | FHLMC MULTIFAMILY STRUCTURED P FHMS K023 A2 | | | | 2.307000 | 25 Aug 2022 | | |
| | 142,696.320 | Local | 94.698840 | 135,131.76 | 100.000000 | 142,696.32 | 7,564.56 | 0.13 |
| | | Base | 94.698840 | 135,131.76 | 100.000000 | 142,696.32 | 7,564.56 | 0.13 |
| 3137B1UG5 | FHLMC MULTIFAMILY STRUCTURED P FHMS K027 A2 | | | | 2.637000 | 25 Jan 2023 | | |
| | 1,818,828.870 | Local | 100.652781 | 1,830,701.84 | 99.670400 | 1,812,834.01 | -17,867.83 | 1.62 |
| Original Face: | 1,988,000.000 | Base | 100.652781 | 1,830,701.84 | 99.670400 | 1,812,834.01 | -17,867.83 | 1.62 |
| 3137B2HN3 | FHLMC MULTIFAMILY STRUCTURED P FHMS K028 A2 | | | | 3.111000 | 25 Feb 2023 | | |
| | 1,872,411.760 | Local | 100.708014 | 1,885,668.70 | 99.656830 | 1,865,986.20 | -19,682.50 | 1.67 |
| Original Face: | 2,000,000.000 | Base | 100.708014 | 1,885,668.70 | 99.656830 | 1,865,986.20 | -19,682.50 | 1.67 |
| 3137B36J2 | FHLMC MULTIFAMILY STRUCTURED P FHMS K029 A2 | | | | 3.320000 | 25 Feb 2023 | | |
| | 1,332,574.780 | Local | 101.140499 | 1,347,772.78 | 99.727020 | 1,328,937.12 | -18,835.66 | 1.19 |
| Original Face: | 1,400,000.000 | Base | 101.140499 | 1,347,772.78 | 99.727020 | 1,328,937.12 | -18,835.66 | 1.19 |
| 3137B5JL8 | FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A1 | | | | 2.669000 | 25 Feb 2023 | | |
| | 11,640.110 | Local | 100.511765 | 11,699.68 | 99.819330 | 11,619.08 | -80.60 | 0.01 |
| Original Face: | 500,000.000 | Base | 100.511765 | 11,699.68 | 99.819330 | 11,619.08 | -80.60 | 0.01 |
| 3137B5JM6 | FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A2 | | | | 3.531000 | 25 Jul 2023 | | |
| | 500,000.000 | Local | 100.698048 | 503,490.24 | 99.658650 | 498,293.25 | -5,196.99 | 0.45 |
| Original Face: | 500,000.000 | Base | 100.698048 | 503,490.24 | 99.658650 | 498,293.25 | -5,196.99 | 0.45 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 3137B5KW2 | FHLMC MULTIFAMILY STRUCTURED P FHMS K035 A2 | | | | 3.458000 | 25 Aug 2023 | | |
| | 894,560.930 | Local | 99.754902 | 892,368.38 | 99.534360 | 890,395.50 | -1,972.88 | 0.80 |
| Original Face: | 900,000.000 | Base | 99.754902 | 892,368.38 | 99.534360 | 890,395.50 | -1,972.88 | 0.80 |
| 3137B7YX1 | FHLMC MULTIFAMILY STRUCTURED P FHMS K037 A1 | | | | 2.592000 | 25 Apr 2023 | | |
| | 178,632.480 | Local | 100.725372 | 179,928.23 | 99.572410 | 177,868.67 | -2,059.56 | 0.16 |
| Original Face: | 2,000,000.000 | Base | 100.725372 | 179,928.23 | 99.572410 | 177,868.67 | -2,059.56 | 0.16 |
| 3137BFE80 | FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1 | | | | 2.720000 | 25 Aug 2024 | | |
| | 116,601.330 | Local | 100.554188 | 117,247.52 | 99.244630 | 115,720.56 | -1,526.96 | 0.10 |
| Original Face: | 700,000.000 | Base | 100.554188 | 117,247.52 | 99.244630 | 115,720.56 | -1,526.96 | 0.10 |
| 3137EAER6 | FREDDIE MAC NOTES 05/23 0.375 | | | | 0.375000 | 05 May 2023 | | |
| | 500,000.000 | Local | 100.046424 | 500,232.12 | 97.930717 | 489,653.59 | -10,578.53 | 0.44 |
| | | Base | 100.046424 | 500,232.12 | 97.930717 | 489,653.59 | -10,578.53 | 0.44 |
| 3137EAEV7 | FREDDIE MAC NOTES 08/23 0.25 | | | | 0.250000 | 24 Aug 2023 | | |
| | 1,000,000.000 | Local | 99.966836 | 999,668.36 | 96.791246 | 967,912.46 | -31,755.90 | 0.87 |
| | | Base | 99.966836 | 999,668.36 | 96.791246 | 967,912.46 | -31,755.90 | 0.87 |
| 3137EAEW5 | FREDDIE MAC UNSECURED 09/23 0.25 | | | | 0.250000 | 08 Sep 2023 | | |
| | 580,000.000 | Local | 99.988829 | 579,935.21 | 96.657386 | 560,612.84 | -19,322.37 | 0.50 |
| | | Base | 99.988829 | 579,935.21 | 96.657386 | 560,612.84 | -19,322.37 | 0.50 |
| 3137EAEY1 | FREDDIE MAC UNSECURED 10/23 0.125 | | | | 0.125000 | 16 Oct 2023 | | |
| | 1,000,000.000 | Local | 99.860338 | 998,603.38 | 96.315159 | 963,151.59 | -35,451.79 | 0.86 |
| | | Base | 99.860338 | 998,603.38 | 96.315159 | 963,151.59 | -35,451.79 | 0.86 |
| 3137EAEZ8 | FREDDIE MAC UNSECURED 11/23 0.25 | | | | 0.250000 | 06 Nov 2023 | | |
| | 500,000.000 | Local | 99.964608 | 499,823.04 | 96.257530 | 481,287.65 | -18,535.39 | 0.43 |
| | | Base | 99.964608 | 499,823.04 | 96.257530 | 481,287.65 | -18,535.39 | 0.43 |
| 3138NYD28 | FNMA POOL AR1920 FN 01/23 FIXED 2.5 | | | | 2.500000 | 01 Jan 2023 | | |
| | 5,056.130 | Local | 100.098494 | 5,061.11 | 99.647361 | 5,038.30 | -22.81 | 0.00 |
| Original Face: | 485,000.000 | Base | 100.098494 | 5,061.11 | 99.647361 | 5,038.30 | -22.81 | 0.00 |
| 31418AS90 | FNMA POOL MA1443 FN 05/23 FIXED 2 | | | | 2.000000 | 01 May 2023 | | |
| | 55,556.850 | Local | 100.151124 | 55,640.81 | 99.455426 | 55,254.30 | -386.51 | 0.05 |
| Original Face: | 5,000,000.000 | Base | 100.151124 | 55,640.81 | 99.455426 | 55,254.30 | -386.51 | 0.05 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 316773CX6 | FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65 | | | | | 3.650000 | 25 Jan 2024 | | |
| | | Local | 500,000.000 | 103.925354 | 519,626.77 | 99.391679 | 496,958.40 | -22,668.37 | 0.45 |
| | | Base | | 103.925354 | 519,626.77 | 99.391679 | 496,958.40 | -22,668.37 | 0.45 |
| 345286AB4 | FORD CREDIT AUTO OWNER TRUST FORDO 2022 A A2 | | | | | 0.730000 | 15 Sep 2024 | | |
| | | Local | 557,133.120 | 99.995642 | 557,108.84 | 98.854620 | 550,751.83 | -6,357.01 | 0.49 |
| Original Face: | | Base | 695,000.000 | 99.995642 | 557,108.84 | 98.854620 | 550,751.83 | -6,357.01 | 0.49 |
| 34531KAD4 | FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3 | | | | | 1.870000 | 15 Mar 2024 | | |
| | | Local | 101,162.550 | 99.997598 | 101,160.12 | 99.726950 | 100,886.33 | -273.79 | 0.09 |
| Original Face: | | Base | 515,000.000 | 99.997598 | 101,160.12 | 99.726950 | 100,886.33 | -273.79 | 0.09 |
| 34532DAD9 | FORD CREDIT AUTO OWNER TRUST FORDO 2019 B A3 | | | | | 2.230000 | 15 Oct 2023 | | |
| | | Local | 8,763.810 | 100.424245 | 8,800.99 | 99.960920 | 8,760.39 | -40.60 | 0.01 |
| Original Face: | | Base | 840,000.000 | 100.424245 | 8,800.99 | 99.960920 | 8,760.39 | -40.60 | 0.01 |
| 34532NAC9 | FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3 | | | | | 0.300000 | 15 Aug 2025 | | |
| | | Local | 486,749.940 | 99.994932 | 486,725.27 | 97.314110 | 473,676.37 | -13,048.90 | 0.42 |
| Original Face: | | Base | 495,000.000 | 99.994932 | 486,725.27 | 97.314110 | 473,676.37 | -13,048.90 | 0.42 |
| 34534LAB3 | FORD CREDIT AUTO OWNER TRUST FORDO 2022 B A2A | | | | | 3.440000 | 15 Feb 2025 | | |
| | | Local | 450,000.000 | 99.994331 | 449,974.49 | 99.285970 | 446,786.87 | -3,187.62 | 0.40 |
| Original Face: | | Base | 450,000.000 | 99.994331 | 449,974.49 | 99.285970 | 446,786.87 | -3,187.62 | 0.40 |
| 362554AB3 | GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A2 | | | | | 0.280000 | 18 Nov 2024 | | |
| | | Local | 370,713.120 | 99.996733 | 370,701.01 | 98.741390 | 366,047.29 | -4,653.72 | 0.33 |
| Original Face: | | Base | 600,000.000 | 99.996733 | 370,701.01 | 98.741390 | 366,047.29 | -4,653.72 | 0.33 |
| 362585AB7 | GM FINANCIAL SECURITIZED TERM GMCAR 2022 2 A2 | | | | | 2.520000 | 16 May 2025 | | |
| | | Local | 340,000.000 | 99.997050 | 339,989.97 | 99.185890 | 337,232.03 | -2,757.94 | 0.30 |
| Original Face: | | Base | 340,000.000 | 99.997050 | 339,989.97 | 99.185890 | 337,232.03 | -2,757.94 | 0.30 |
| 36258NAC6 | GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3 | | | | | 1.840000 | 16 Sep 2024 | | |
| | | Local | 169,022.120 | 99.989700 | 169,004.71 | 99.534890 | 168,235.98 | -768.73 | 0.15 |
| Original Face: | | Base | 595,000.000 | 99.989700 | 169,004.71 | 99.534890 | 168,235.98 | -768.73 | 0.15 |
| 36261LAC5 | GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3 | | | | | 0.350000 | 16 Oct 2025 | | |
| | | Local | 164,607.430 | 99.990833 | 164,592.34 | 97.432010 | 160,380.33 | -4,212.01 | 0.14 |
| Original Face: | | Base | 185,000.000 | 99.990833 | 164,592.34 | 97.432010 | 160,380.33 | -4,212.01 | 0.14 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 380140AB9 | GM FINANCIAL SECURITIZED TERM GMCAR 2021 3 A2 | | | | | 0.210000 | 16 Aug 2024 | | |
| | | Local | 385,706.310 | 99.995981 | 385,690.81 | 99.182920 | 382,554.78 | -3,136.03 | 0.34 |
| Original Face: | | Base | 975,000.000 | 99.995981 | 385,690.81 | 99.182920 | 382,554.78 | -3,136.03 | 0.34 |
| 380146AB6 | GM FINANCIAL SECURITIZED TERM GMCAR 2022 1 A2 | | | | | 0.760000 | 18 Feb 2025 | | |
| | | Local | 161,554.250 | 99.998799 | 161,552.31 | 98.742710 | 159,523.04 | -2,029.27 | 0.14 |
| Original Face: | | Base | 200,000.000 | 99.998799 | 161,552.31 | 98.742710 | 159,523.04 | -2,029.27 | 0.14 |
| 38141GWU4 | GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR | | | | | 3.707710 | 23 Feb 2023 | | |
| | | Local | 500,000.000 | 100.204278 | 501,021.39 | 100.031800 | 500,159.00 | -862.39 | 0.45 |
| | | Base | | 100.204278 | 501,021.39 | 100.031800 | 500,159.00 | -862.39 | 0.45 |
| 38141GXE9 | GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625 | | | | | 3.625000 | 20 Feb 2024 | | |
| | | Local | 500,000.000 | 104.127618 | 520,638.09 | 99.305745 | 496,528.73 | -24,109.36 | 0.44 |
| | | Base | | 104.127618 | 520,638.09 | 99.305745 | 496,528.73 | -24,109.36 | 0.44 |
| 38141GXL3 | GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR | | | | | 0.627000 | 17 Nov 2023 | | |
| | | Local | 500,000.000 | 100.001346 | 500,006.73 | 99.190795 | 495,953.98 | -4,052.75 | 0.44 |
| | | Base | | 100.001346 | 500,006.73 | 99.190795 | 495,953.98 | -4,052.75 | 0.44 |
| 38141GXY5 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/23 0.523 | | | | | 0.523000 | 08 Mar 2023 | | |
| | | Local | 800,000.000 | 100.000000 | 800,000.00 | 98.398371 | 787,186.97 | -12,813.03 | 0.71 |
| | | Base | | 100.000000 | 800,000.00 | 98.398371 | 787,186.97 | -12,813.03 | 0.71 |
| 437076BC5 | HOME DEPOT INC SR UNSECURED 02/24 3.75 | | | | | 3.750000 | 15 Feb 2024 | | |
| | | Local | 500,000.000 | 101.533960 | 507,669.80 | 100.208952 | 501,044.76 | -6,625.04 | 0.45 |
| | | Base | | 101.533960 | 507,669.80 | 100.208952 | 501,044.76 | -6,625.04 | 0.45 |
| 43811JAB3 | HONDA AUTO RECEIVABLES OWNER T HAROT 2021 2 A2 | | | | | 0.170000 | 15 Nov 2023 | | |
| | | Local | 102,825.630 | 99.999057 | 102,824.66 | 99.617570 | 102,432.39 | -392.27 | 0.09 |
| Original Face: | | Base | 445,000.000 | 99.999057 | 102,824.66 | 99.617570 | 102,432.39 | -392.27 | 0.09 |
| 43813GAC5 | HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3 | | | | | 0.270000 | 21 Apr 2025 | | |
| | | Local | 280,786.750 | 99.998903 | 280,783.67 | 97.542950 | 273,887.68 | -6,895.99 | 0.25 |
| Original Face: | | Base | 300,000.000 | 99.998903 | 280,783.67 | 97.542950 | 273,887.68 | -6,895.99 | 0.25 |
| 43813VAC2 | HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3 | | | | | 1.830000 | 18 Jan 2024 | | |
| | | Local | 120,593.360 | 99.993864 | 120,585.96 | 99.549270 | 120,049.81 | -536.15 | 0.11 |
| Original Face: | | Base | 445,000.000 | 99.993864 | 120,585.96 | 99.549270 | 120,049.81 | -536.15 | 0.11 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 43815EAB0 | HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A2 | | | | | 0.200000 | 20 Feb 2024 | | |
| | | Local | 233,180.780 | 99.990042 | 233,157.56 | 99.080490 | 231,036.66 | -2,120.90 | 0.21 |
| Original Face: | | Base | 465,000.000 | 99.990042 | 233,157.56 | 99.080490 | 231,036.66 | -2,120.90 | 0.21 |
| 43815GAB5 | HONDA AUTO RECEIVABLES OWNER T HAROT 2021 4 A2 | | | | | 0.390000 | 21 May 2024 | | |
| | | Local | 585,162.840 | 99.998705 | 585,155.26 | 98.672520 | 577,394.92 | -7,760.34 | 0.52 |
| Original Face: | | Base | 800,000.000 | 99.998705 | 585,155.26 | 98.672520 | 577,394.92 | -7,760.34 | 0.52 |
| 43815PAB5 | HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A2 | | | | | 3.970000 | 18 Mar 2025 | | |
| | | Local | 1,100,000.000 | 99.995430 | 1,099,949.73 | 99.760360 | 1,097,363.96 | -2,585.77 | 0.98 |
| Original Face: | | Base | 1,100,000.000 | 99.995430 | 1,099,949.73 | 99.760360 | 1,097,363.96 | -2,585.77 | 0.98 |
| 440452AG5 | HORMEL FOODS CORP SR UNSECURED 06/24 0.65 | | | | | 0.650000 | 03 Jun 2024 | | |
| | | Local | 625,000.000 | 100.000000 | 625,000.00 | 95.085899 | 594,286.87 | -30,713.13 | 0.53 |
| | | Base | | 100.000000 | 625,000.00 | 95.085899 | 594,286.87 | -30,713.13 | 0.53 |
| 446150AM6 | HUNTINGTON BANCSHARES SR UNSECURED 05/25 4 | | | | | 4.000000 | 15 May 2025 | | |
| | | Local | 550,000.000 | 99.536769 | 547,452.23 | 99.226904 | 545,747.97 | -1,704.26 | 0.49 |
| | | Base | | 99.536769 | 547,452.23 | 99.226904 | 545,747.97 | -1,704.26 | 0.49 |
| 44644MAD3 | HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR | | | | | 4.008000 | 16 May 2025 | | |
| | | Local | 550,000.000 | 99.983707 | 549,910.39 | 99.385249 | 546,618.87 | -3,291.52 | 0.49 |
| | | Base | | 99.983707 | 549,910.39 | 99.385249 | 546,618.87 | -3,291.52 | 0.49 |
| 44644MAE1 | HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR | | | | | 3.480000 | 16 May 2025 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.608337 | 996,083.37 | -3,916.63 | 0.89 |
| | | Base | | 100.000000 | 1,000,000.00 | 99.608337 | 996,083.37 | -3,916.63 | 0.89 |
| 44891JAC2 | HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3 | | | | | 1.940000 | 15 Feb 2024 | | |
| | | Local | 45,455.300 | 99.997976 | 45,454.38 | 99.873660 | 45,397.87 | -56.51 | 0.04 |
| Original Face: | | Base | 370,000.000 | 99.997976 | 45,454.38 | 99.873660 | 45,397.87 | -56.51 | 0.04 |
| 448977AB4 | HYUNDAI AUTO RECEIVABLES TRUST HART 2022 A A2A | | | | | 1.810000 | 18 Feb 2025 | | |
| | | Local | 465,000.000 | 99.994759 | 464,975.63 | 98.897710 | 459,874.35 | -5,101.28 | 0.41 |
| Original Face: | | Base | 465,000.000 | 99.994759 | 464,975.63 | 98.897710 | 459,874.35 | -5,101.28 | 0.41 |
| 44933LAB9 | HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A2 | | | | | 0.230000 | 15 Feb 2024 | | |
| | | Local | 68,196.090 | 99.993269 | 68,191.50 | 99.625710 | 67,940.84 | -250.66 | 0.06 |
| Original Face: | | Base | 360,000.000 | 99.993269 | 68,191.50 | 99.625710 | 67,940.84 | -250.66 | 0.06 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 44934KAB0 | HYUNDAI AUTO RECEIVABLES TRUST HART 2021 B A2 | | | | | 0.240000 | 15 May 2024 | | |
| | | Local | 318,657.510 | 99.997144 | 318,648.41 | 99.223410 | 316,182.85 | -2,465.56 | 0.28 |
| | Original Face: | Base | 755,000.000 | 99.997144 | 318,648.41 | 99.223410 | 316,182.85 | -2,465.56 | 0.28 |
| 44935FAB0 | HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A2A | | | | | 0.360000 | 15 Oct 2024 | | |
| | | Local | 372,485.640 | 99.994180 | 372,463.96 | 98.744210 | 367,808.00 | -4,655.96 | 0.33 |
| | Original Face: | Base | 520,000.000 | 99.994180 | 372,463.96 | 98.744210 | 367,808.00 | -4,655.96 | 0.33 |
| 458140AM2 | INTEL CORP SR UNSECURED 12/22 2.7 | | | | | 2.700000 | 15 Dec 2022 | | |
| | | Local | 500,000.000 | 100.599288 | 502,996.44 | 99.904585 | 499,522.93 | -3,473.51 | 0.45 |
| | | Base | | 100.599288 | 502,996.44 | 99.904585 | 499,522.93 | -3,473.51 | 0.45 |
| 45866FAT1 | INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65 | | | | | 3.650000 | 23 May 2025 | | |
| | | Local | 880,000.000 | 99.487608 | 875,490.95 | 99.029150 | 871,456.52 | -4,034.43 | 0.78 |
| | | Base | | 99.487608 | 875,490.95 | 99.029150 | 871,456.52 | -4,034.43 | 0.78 |
| 459200KS9 | IBM CORP SR UNSECURED 07/25 4 | | | | | 4.000000 | 27 Jul 2025 | | |
| | | Local | 1,100,000.000 | 100.000000 | 1,100,000.00 | 99.851944 | 1,098,371.38 | -1,628.62 | 0.98 |
| | | Base | | 100.000000 | 1,100,000.00 | 99.851944 | 1,098,371.38 | -1,628.62 | 0.98 |
| 46124HAA4 | INTUIT INC SR UNSECURED 07/23 0.65 | | | | | 0.650000 | 15 Jul 2023 | | |
| | | Local | 940,000.000 | 100.136962 | 941,287.44 | 97.488791 | 916,394.64 | -24,892.80 | 0.82 |
| | | Base | | 100.136962 | 941,287.44 | 97.488791 | 916,394.64 | -24,892.80 | 0.82 |
| 46625HRL6 | JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7 | | | | | 2.700000 | 18 May 2023 | | |
| | | Local | 500,000.000 | 101.218958 | 506,094.79 | 99.446004 | 497,230.02 | -8,864.77 | 0.45 |
| | | Base | | 101.218958 | 506,094.79 | 99.446004 | 497,230.02 | -8,864.77 | 0.45 |
| 46647PBS4 | JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR | | | | | 0.653000 | 16 Sep 2024 | | |
| | | Local | 780,000.000 | 100.211873 | 781,652.61 | 96.192004 | 750,297.63 | -31,354.98 | 0.67 |
| | | Base | | 100.211873 | 781,652.61 | 96.192004 | 750,297.63 | -31,354.98 | 0.67 |
| 46647PBY1 | JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR | | | | | 0.563000 | 16 Feb 2025 | | |
| | | Local | 215,000.000 | 100.000000 | 215,000.00 | 94.561633 | 203,307.51 | -11,692.49 | 0.18 |
| | | Base | | 100.000000 | 215,000.00 | 94.561633 | 203,307.51 | -11,692.49 | 0.18 |
| 46647PCA2 | JPMORGAN CHASE + CO SR UNSECURED 03/24 VAR | | | | | 2.870000 | 16 Mar 2024 | | |
| | | Local | 225,000.000 | 100.000000 | 225,000.00 | 99.304900 | 223,436.03 | -1,563.97 | 0.20 |
| | | Base | | 100.000000 | 225,000.00 | 99.304900 | 223,436.03 | -1,563.97 | 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 |
|---|---|---|---|---|---|---|---|---|
| 46647PCX2 | JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR | | | | 3.210000 | 24 Feb 2026 | | |
| | 500,000.000 | Local | 100.000000 | 500,000.00 | 98.537584 | 492,687.92 | -7,312.08 | 0.44 |
| | | Base | 100.000000 | 500,000.00 | 98.537584 | 492,687.92 | -7,312.08 | 0.44 |
| 47787JAB4 | JOHN DEERE OWNER TRUST JDOT 2022 A A2 | | | | 1.900000 | 15 Nov 2024 | | |
| | 150,000.000 | Local | 99.995440 | 149,993.16 | 98.857350 | 148,286.03 | -1,707.13 | 0.13 |
| Original Face: | 150,000.000 | Base | 99.995440 | 149,993.16 | 98.857350 | 148,286.03 | -1,707.13 | 0.13 |
| 47788UAC6 | JOHN DEERE OWNER TRUST JDOT 2021 A A3 | | | | 0.360000 | 15 Sep 2025 | | |
| | 85,000.000 | Local | 99.987071 | 84,989.01 | 96.482990 | 82,010.54 | -2,978.47 | 0.07 |
| Original Face: | 85,000.000 | Base | 99.987071 | 84,989.01 | 96.482990 | 82,010.54 | -2,978.47 | 0.07 |
| 47789QAB6 | JOHN DEERE OWNER TRUST JDOT 2021 B A2 | | | | 0.250000 | 17 Jun 2024 | | |
| | 285,020.340 | Local | 99.999084 | 285,017.73 | 98.812940 | 281,636.98 | -3,380.75 | 0.25 |
| Original Face: | 515,000.000 | Base | 99.999084 | 285,017.73 | 98.812940 | 281,636.98 | -3,380.75 | 0.25 |
| 478160BT0 | JOHNSON + JOHNSON SR UNSECURED 03/23 2.05 | | | | 2.050000 | 01 Mar 2023 | | |
| | 1,100,000.000 | Local | 100.215359 | 1,102,368.95 | 99.381169 | 1,093,192.86 | -9,176.09 | 0.98 |
| | | Base | 100.215359 | 1,102,368.95 | 99.381169 | 1,093,192.86 | -9,176.09 | 0.98 |
| 49326EEL3 | KEYCORP SR UNSECURED 05/25 VAR | | | | 3.878000 | 23 May 2025 | | |
| | 500,000.000 | Local | 100.000000 | 500,000.00 | 99.170609 | 495,853.05 | -4,146.95 | 0.44 |
| | | Base | 100.000000 | 500,000.00 | 99.170609 | 495,853.05 | -4,146.95 | 0.44 |
| 49327M2U7 | KEY BANK NA SR UNSECURED 03/23 3.375 | | | | 3.375000 | 07 Mar 2023 | | |
| | 589,000.000 | Local | 101.378166 | 597,117.40 | 99.753854 | 587,550.20 | -9,567.20 | 0.53 |
| | | Base | 101.378166 | 597,117.40 | 99.753854 | 587,550.20 | -9,567.20 | 0.53 |
| 49327M2Z6 | KEY BANK NA SR UNSECURED 03/23 1.25 | | | | 1.250000 | 10 Mar 2023 | | |
| | 805,000.000 | Local | 100.302497 | 807,435.10 | 98.633000 | 793,995.65 | -13,439.45 | 0.71 |
| | | Base | 100.302497 | 807,435.10 | 98.633000 | 793,995.65 | -13,439.45 | 0.71 |
| 49327M3B8 | KEY BANK NA SR UNSECURED 01/24 VAR | | | | 2.630000 | 03 Jan 2024 | | |
| | 500,000.000 | Local | 99.993056 | 499,965.28 | 99.144100 | 495,720.50 | -4,244.78 | 0.44 |
| | | Base | 99.993056 | 499,965.28 | 99.144100 | 495,720.50 | -4,244.78 | 0.44 |
| 494368BJ1 | KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4 | | | | 2.400000 | 01 Jun 2023 | | |
| | 1,575,000.000 | Local | 99.906419 | 1,573,526.10 | 99.187416 | 1,562,201.80 | -11,324.30 | 1.40 |
| | | Base | 99.906419 | 1,573,526.10 | 99.187416 | 1,562,201.80 | -11,324.30 | 1.40 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 58769TAD7 | MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3 | | | | | 1.940000 | 15 Mar 2024 | | |
| | | Local | 153,641.010 | 100.012933 | 153,660.88 | 99.790840 | 153,319.65 | -341.23 | 0.14 |
| Original Face: | | Base | 1,175,000.000 | 100.012933 | 153,660.88 | 99.790840 | 153,319.65 | -341.23 | 0.14 |
| 58772WAB9 | MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A2 | | | | | 0.210000 | 15 Jul 2024 | | |
| | | Local | 312,898.780 | 99.995880 | 312,885.89 | 99.073730 | 310,000.49 | -2,885.40 | 0.28 |
| Original Face: | | Base | 630,000.000 | 99.995880 | 312,885.89 | 99.073730 | 310,000.49 | -2,885.40 | 0.28 |
| 58933YAU9 | MERCK + CO INC SR UNSECURED 03/24 2.9 | | | | | 2.900000 | 07 Mar 2024 | | |
| | | Local | 500,000.000 | 103.457224 | 517,286.12 | 99.072993 | 495,364.97 | -21,921.15 | 0.44 |
| | | Base | | 103.457224 | 517,286.12 | 99.072993 | 495,364.97 | -21,921.15 | 0.44 |
| 6174468T9 | MORGAN STANLEY SR UNSECURED 11/23 VAR | | | | | 0.560000 | 10 Nov 2023 | | |
| | | Local | 445,000.000 | 100.001364 | 445,006.07 | 99.263441 | 441,722.31 | -3,283.76 | 0.40 |
| | | Base | | 100.001364 | 445,006.07 | 99.263441 | 441,722.31 | -3,283.76 | 0.40 |
| 6174468W2 | MORGAN STANLEY SR UNSECURED 01/24 VAR | | | | | 0.529000 | 25 Jan 2024 | | |
| | | Local | 500,000.000 | 100.000000 | 500,000.00 | 98.467607 | 492,338.04 | -7,661.96 | 0.44 |
| | | Base | | 100.000000 | 500,000.00 | 98.467607 | 492,338.04 | -7,661.96 | 0.44 |
| 61746BDQ6 | MORGAN STANLEY SR UNSECURED 04/24 3.875 | | | | | 3.875000 | 29 Apr 2024 | | |
| | | Local | 500,000.000 | 104.235858 | 521,179.29 | 99.783972 | 498,919.86 | -22,259.43 | 0.45 |
| | | Base | | 104.235858 | 521,179.29 | 99.783972 | 498,919.86 | -22,259.43 | 0.45 |
| 61747YEJ0 | MORGAN STANLEY SR UNSECURED 01/25 VAR | | | | | 2.915000 | 24 Jan 2025 | | |
| | | Local | 300,000.000 | 99.057157 | 297,171.47 | 98.533501 | 295,600.50 | -1,570.97 | 0.26 |
| | | Base | | 99.057157 | 297,171.47 | 98.533501 | 295,600.50 | -1,570.97 | 0.26 |
| 61772BAA1 | MORGAN STANLEY SR UNSECURED 04/24 VAR | | | | | 0.731000 | 05 Apr 2024 | | |
| | | Local | 500,000.000 | 100.000000 | 500,000.00 | 97.832337 | 489,161.69 | -10,838.31 | 0.44 |
| | | Base | | 100.000000 | 500,000.00 | 97.832337 | 489,161.69 | -10,838.31 | 0.44 |
| 637432NJ0 | NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7 | | | | | 2.700000 | 15 Feb 2023 | | |
| | | Local | 485,000.000 | 99.944043 | 484,728.61 | 99.469509 | 482,427.12 | -2,301.49 | 0.43 |
| | | Base | | 99.944043 | 484,728.61 | 99.469509 | 482,427.12 | -2,301.49 | 0.43 |
| 654106AC7 | NIKE INC SR UNSECURED 05/23 2.25 | | | | | 2.250000 | 01 May 2023 | | |
| | | Local | 1,000,000.000 | 100.556200 | 1,005,562.00 | 99.274565 | 992,745.65 | -12,816.35 | 0.89 |
| | | Base | | 100.556200 | 1,005,562.00 | 99.274565 | 992,745.65 | -12,816.35 | 0.89 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 65479CAD0 | NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A3 | | | | 0.550000 | 15 Jul 2024 | | |
| | 242,465.040 | Local | 100.187107 | 242,918.71 | 98.935110 | 239,883.05 | -3,035.66 | 0.21 |
| Original Face: | 608,000.000 | Base | 100.187107 | 242,918.71 | 98.935110 | 239,883.05 | -3,035.66 | 0.21 |
| 65479MAC0 | NISSAN AUTO RECEIVABLES OWNER NAROT 2020 A A3 | | | | 1.380000 | 16 Dec 2024 | | |
| | 599,987.080 | Local | 100.500742 | 602,991.47 | 98.853880 | 593,110.51 | -9,880.96 | 0.53 |
| Original Face: | 1,200,000.000 | Base | 100.500742 | 602,991.47 | 98.853880 | 593,110.51 | -9,880.96 | 0.53 |
| 65479QAB3 | NISSAN AUTO RECEIVABLES OWNER NAROT 2022 A A2 | | | | 1.320000 | 15 Nov 2024 | | |
| | 347,049.770 | Local | 99.997188 | 347,040.01 | 98.656010 | 342,385.46 | -4,654.55 | 0.31 |
| Original Face: | 350,000.000 | Base | 99.997188 | 347,040.01 | 98.656010 | 342,385.46 | -4,654.55 | 0.31 |
| 65480BAB3 | NISSAN AUTO RECEIVABLES OWNER NAROT 2021 A A2 | | | | 0.160000 | 15 Feb 2024 | | |
| | 247,582.440 | Local | 99.998029 | 247,577.56 | 99.416630 | 246,138.12 | -1,439.44 | 0.22 |
| Original Face: | 705,000.000 | Base | 99.998029 | 247,577.56 | 99.416630 | 246,138.12 | -1,439.44 | 0.22 |
| 67066GAK0 | NVIDIA CORP SR UNSECURED 06/23 0.309 | | | | 0.309000 | 15 Jun 2023 | | |
| | 965,000.000 | Local | 100.000000 | 965,000.00 | 97.370763 | 939,627.86 | -25,372.14 | 0.84 |
| | | Base | 100.000000 | 965,000.00 | 97.370763 | 939,627.86 | -25,372.14 | 0.84 |
| 67066GAL8 | NVIDIA CORP SR UNSECURED 06/24 0.584 | | | | 0.584000 | 14 Jun 2024 | | |
| | 385,000.000 | Local | 100.000000 | 385,000.00 | 94.811946 | 365,025.99 | -19,974.01 | 0.33 |
| | | Base | 100.000000 | 385,000.00 | 94.811946 | 365,025.99 | -19,974.01 | 0.33 |
| 69353RFL7 | PNC BANK NA SR UNSECURED 06/23 3.5 | | | | 3.500000 | 08 Jun 2023 | | |
| | 1,000,000.000 | Local | 100.119498 | 1,001,194.98 | 99.945953 | 999,459.53 | -1,735.45 | 0.90 |
| | | Base | 100.119498 | 1,001,194.98 | 99.945953 | 999,459.53 | -1,735.45 | 0.90 |
| 69371RR24 | PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35 | | | | 0.350000 | 02 Feb 2024 | | |
| | 280,000.000 | Local | 99.945018 | 279,846.05 | 95.329738 | 266,923.27 | -12,922.78 | 0.24 |
| | | Base | 99.945018 | 279,846.05 | 95.329738 | 266,923.27 | -12,922.78 | 0.24 |
| 69371RR40 | PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5 | | | | 0.500000 | 09 Aug 2024 | | |
| | 590,000.000 | Local | 99.965031 | 589,793.68 | 93.911567 | 554,078.25 | -35,715.43 | 0.50 |
| | | Base | 99.965031 | 589,793.68 | 93.911567 | 554,078.25 | -35,715.43 | 0.50 |
| 69371RR57 | PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9 | | | | 0.900000 | 08 Nov 2024 | | |
| | 420,000.000 | Local | 99.995617 | 419,981.59 | 94.000142 | 394,800.60 | -25,180.99 | 0.35 |
| | | Base | 99.995617 | 419,981.59 | 94.000142 | 394,800.60 | -25,180.99 | 0.35 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 69371RR73 | PACCAR FINANCIAL CORP SR UNSECURED 04/25 2.85 | | | | | 2.850000 | 07 Apr 2025 | | |
| | | Local | 500,000.000 | 99.977358 | 499,886.79 | 97.569562 | 487,847.81 | -12,038.98 | 0.44 |
| | | Base | | 99.977358 | 499,886.79 | 97.569562 | 487,847.81 | -12,038.98 | 0.44 |
| 69371RR81 | PACCAR FINANCIAL CORP SR UNSECURED 06/24 3.15 | | | | | 3.150000 | 13 Jun 2024 | | |
| | | Local | 550,000.000 | 99.979455 | 549,887.00 | 98.491952 | 541,705.74 | -8,181.26 | 0.49 |
| | | Base | | 99.979455 | 549,887.00 | 98.491952 | 541,705.74 | -8,181.26 | 0.49 |
| 713448EY0 | PEPSICO INC SR UNSECURED 05/23 0.75 | | | | | 0.750000 | 01 May 2023 | | |
| | | Local | 490,000.000 | 99.956241 | 489,785.58 | 98.284892 | 481,595.97 | -8,189.61 | 0.43 |
| | | Base | | 99.956241 | 489,785.58 | 98.284892 | 481,595.97 | -8,189.61 | 0.43 |
| 713448FB9 | PEPSICO INC SR UNSECURED 10/23 0.4 | | | | | 0.400000 | 07 Oct 2023 | | |
| | | Local | 280,000.000 | 99.979125 | 279,941.55 | 96.796631 | 271,030.57 | -8,910.98 | 0.24 |
| | | Base | | 99.979125 | 279,941.55 | 96.796631 | 271,030.57 | -8,910.98 | 0.24 |
| 74460WAB3 | PUBLIC STORAGE SR UNSECURED 04/24 VAR | | | | | 2.760000 | 23 Apr 2024 | | |
| | | Local | 1,731,000.000 | 100.000000 | 1,731,000.00 | 99.624329 | 1,724,497.13 | -6,502.87 | 1.54 |
| | | Base | | 100.000000 | 1,731,000.00 | 99.624329 | 1,724,497.13 | -6,502.87 | 1.54 |
| 75524KNQ3 | CITIZENS BANK NA/RI SR UNSECURED 05/25 VAR | | | | | 4.119000 | 23 May 2025 | | |
| | | Local | 1,200,000.000 | 100.000000 | 1,200,000.00 | 99.164008 | 1,189,968.10 | -10,031.90 | 1.07 |
| | | Base | | 100.000000 | 1,200,000.00 | 99.164008 | 1,189,968.10 | -10,031.90 | 1.07 |
| 79466LAE4 | SALESFORCE INC SR UNSECURED 04/23 3.25 | | | | | 3.250000 | 11 Apr 2023 | | |
| | | Local | 1,210,000.000 | 100.838515 | 1,220,146.03 | 99.809702 | 1,207,697.39 | -12,448.64 | 1.08 |
| | | Base | | 100.838515 | 1,220,146.03 | 99.809702 | 1,207,697.39 | -12,448.64 | 1.08 |
| 79466LAG9 | SALESFORCE INC SR UNSECURED 07/24 0.625 | | | | | 0.625000 | 15 Jul 2024 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 94.739201 | 947,392.01 | -52,607.99 | 0.85 |
| | | Base | | 100.000000 | 1,000,000.00 | 94.739201 | 947,392.01 | -52,607.99 | 0.85 |
| 828807DG9 | SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2 | | | | | 2.000000 | 13 Sep 2024 | | |
| | | Local | 600,000.000 | 101.807497 | 610,844.98 | 96.452525 | 578,715.15 | -32,129.83 | 0.52 |
| | | Base | | 101.807497 | 610,844.98 | 96.452525 | 578,715.15 | -32,129.83 | 0.52 |
| 854502AP6 | STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3 | | | | | 2.300000 | 24 Feb 2025 | | |
| | | Local | 610,000.000 | 99.935043 | 609,603.76 | 96.190111 | 586,759.68 | -22,844.08 | 0.53 |
| | | Base | | 99.935043 | 609,603.76 | 96.190111 | 586,759.68 | -22,844.08 | 0.53 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|---|
| 855244AN9 | STARBUCKS CORP SR UNSECURED 03/23 3.1 | | | | | | 3.100000 | 01 Mar 2023 | | |
| | | | 600,000.000 | Local | 100.483487 | 602,900.92 | 99.641925 | 597,851.55 | -5,049.37 | 0.54 |
| | | | | Base | 100.483487 | 602,900.92 | 99.641925 | 597,851.55 | -5,049.37 | 0.54 |
| 855244BB4 | STARBUCKS CORP SR UNSECURED 02/24 VAR | | | | | | 2.710000 | 14 Feb 2024 | | |
| | | | 200,000.000 | Local | 100.000000 | 200,000.00 | 99.455881 | 198,911.76 | -1,088.24 | 0.18 |
| | | | | Base | 100.000000 | 200,000.00 | 99.455881 | 198,911.76 | -1,088.24 | 0.18 |
| 863667AF8 | STRYKER CORP SR UNSECURED 05/24 3.375 | | | | | | 3.375000 | 15 May 2024 | | |
| | | | 1,000,000.000 | Local | 103.937474 | 1,039,374.74 | 99.248245 | 992,482.45 | -46,892.29 | 0.89 |
| | | | | Base | 103.937474 | 1,039,374.74 | 99.248245 | 992,482.45 | -46,892.29 | 0.89 |
| 863667BB6 | STRYKER CORP SR UNSECURED 12/23 0.6 | | | | | | 0.600000 | 01 Dec 2023 | | |
| | | | 600,000.000 | Local | 100.000000 | 600,000.00 | 96.064801 | 576,388.81 | -23,611.19 | 0.52 |
| | | | | Base | 100.000000 | 600,000.00 | 96.064801 | 576,388.81 | -23,611.19 | 0.52 |
| 883556CN0 | THERMO FISHER SCIENTIFIC SR UNSECURED 04/23 VAR | | | | | | 2.640000 | 18 Apr 2023 | | |
| | | | 500,000.000 | Local | 100.000000 | 500,000.00 | 99.942823 | 499,714.12 | -285.88 | 0.45 |
| | | | | Base | 100.000000 | 500,000.00 | 99.942823 | 499,714.12 | -285.88 | 0.45 |
| 883556CP5 | THERMO FISHER SCIENTIFIC SR UNSECURED 10/23 0.797 | | | | | | 0.797000 | 18 Oct 2023 | | |
| | | | 500,000.000 | Local | 99.982430 | 499,912.15 | 96.831901 | 484,159.51 | -15,752.64 | 0.43 |
| | | | | Base | 99.982430 | 499,912.15 | 96.831901 | 484,159.51 | -15,752.64 | 0.43 |
| 883556CS9 | THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.215 | | | | | | 1.215000 | 18 Oct 2024 | | |
| | | | 1,000,000.000 | Local | 100.000000 | 1,000,000.00 | 94.601891 | 946,018.91 | -53,981.09 | 0.85 |
| | | | | Base | 100.000000 | 1,000,000.00 | 94.601891 | 946,018.91 | -53,981.09 | 0.85 |
| 88579YBL4 | 3M COMPANY SR UNSECURED 02/23 1.75 | | | | | | 1.750000 | 14 Feb 2023 | | |
| | | | 755,000.000 | Local | 99.958419 | 754,686.06 | 99.196734 | 748,935.34 | -5,750.72 | 0.67 |
| | | | | Base | 99.958419 | 754,686.06 | 99.196734 | 748,935.34 | -5,750.72 | 0.67 |
| 89190GAB3 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 B A2 | | | | | | 0.140000 | 16 Jan 2024 | | |
| | | | 161,442.090 | Local | 99.998160 | 161,439.12 | 99.536510 | 160,693.82 | -745.30 | 0.14 |
| Original Face: | | | 570,000.000 | Base | 99.998160 | 161,439.12 | 99.536510 | 160,693.82 | -745.30 | 0.14 |
| 89233MAD5 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3 | | | | | | 1.920000 | 16 Jan 2024 | | |
| | | | 84,591.550 | Local | 99.997801 | 84,589.69 | 99.694400 | 84,333.04 | -256.65 | 0.08 |
| Original Face: | | | 345,000.000 | Base | 99.997801 | 84,589.69 | 99.694400 | 84,333.04 | -256.65 | 0.08 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 89238FAB9 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 B A2A | | | | | 2.350000 | 15 Jan 2025 | | |
| | | Local | 550,000.000 | 99.995640 | 549,976.02 | 99.111220 | 545,111.71 | -4,864.31 | 0.49 |
| Original Face: | | Base | 550,000.000 | 99.995640 | 549,976.02 | 99.111220 | 545,111.71 | -4,864.31 | 0.49 |
| 89238JAB1 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A2 | | | | | 0.310000 | 15 Aug 2024 | | |
| | | Local | 172,364.250 | 99.999623 | 172,363.60 | 98.770060 | 170,244.27 | -2,119.33 | 0.15 |
| Original Face: | | Base | 250,000.000 | 99.999623 | 172,363.60 | 98.770060 | 170,244.27 | -2,119.33 | 0.15 |
| 89239AAD5 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3 | | | | | 2.910000 | 17 Jul 2023 | | |
| | | Local | 9,346.980 | 99.987804 | 9,345.84 | 99.968830 | 9,344.07 | -1.77 | 0.01 |
| Original Face: | | Base | 550,000.000 | 99.987804 | 9,345.84 | 99.968830 | 9,344.07 | -1.77 | 0.01 |
| 89239BAB7 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 C A2 | | | | | 0.200000 | 15 May 2024 | | |
| | | Local | 176,460.630 | 99.992440 | 176,447.29 | 99.017840 | 174,727.50 | -1,719.79 | 0.16 |
| Original Face: | | Base | 310,000.000 | 99.992440 | 176,447.29 | 99.017840 | 174,727.50 | -1,719.79 | 0.16 |
| 89239KAB7 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 A A2 | | | | | 0.740000 | 15 Oct 2024 | | |
| | | Local | 486,255.570 | 99.998359 | 486,247.59 | 98.764180 | 480,246.33 | -6,001.26 | 0.43 |
| Original Face: | | Base | 550,000.000 | 99.998359 | 486,247.59 | 98.764180 | 480,246.33 | -6,001.26 | 0.43 |
| 89240BAC2 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3 | | | | | 0.260000 | 15 May 2025 | | |
| | | Local | 375,560.740 | 99.989046 | 375,519.60 | 97.515810 | 366,231.10 | -9,288.50 | 0.33 |
| Original Face: | | Base | 415,000.000 | 99.989046 | 375,519.60 | 97.515810 | 366,231.10 | -9,288.50 | 0.33 |
| 89788JAB5 | TRUIST BANK SR UNSECURED 03/23 1.25 | | | | | 1.250000 | 09 Mar 2023 | | |
| | | Local | 1,000,000.000 | 99.989437 | 999,894.37 | 98.858446 | 988,584.46 | -11,309.91 | 0.89 |
| | | Base | | 99.989437 | 999,894.37 | 98.858446 | 988,584.46 | -11,309.91 | 0.89 |
| 89788JAD1 | TRUIST BANK SR UNSECURED 01/24 VAR | | | | | 2.490000 | 17 Jan 2024 | | |
| | | Local | 500,000.000 | 100.000000 | 500,000.00 | 99.113600 | 495,568.00 | -4,432.00 | 0.44 |
| | | Base | | 100.000000 | 500,000.00 | 99.113600 | 495,568.00 | -4,432.00 | 0.44 |
| 911312AQ9 | UNITED PARCEL SERVICE SR UNSECURED 10/22 2.45 | | | | | 2.450000 | 01 Oct 2022 | | |
| | | Local | 600,000.000 | 99.964463 | 599,786.78 | 99.912773 | 599,476.64 | -310.14 | 0.54 |
| | | Base | | 99.964463 | 599,786.78 | 99.912773 | 599,476.64 | -310.14 | 0.54 |
| 911312BJ4 | UNITED PARCEL SERVICE SR UNSECURED 04/23 VAR | | | | | 2.727140 | 01 Apr 2023 | | |
| | | Local | 741,000.000 | 100.017227 | 741,127.65 | 100.051176 | 741,379.21 | 251.56 | 0.66 |
| | | Base | | 100.017227 | 741,127.65 | 100.051176 | 741,379.21 | 251.56 | 0.66 |

**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 |
|---|---|---|---|---|---|---|---|---|---|
| 91282CBM2 | US TREASURY N/B 02/24 0.125 | | | | | 0.125000 | 15 Feb 2024 | | |
| | | Local | 800,000.000 | 99.759030 | 798,072.24 | 95.304688 | 762,437.50 | -35,634.74 | 0.68 |
| | | Base | | 99.759030 | 798,072.24 | 95.304688 | 762,437.50 | -35,634.74 | 0.68 |
| 91282CCX7 | US TREASURY N/B 09/24 0.375 | | | | | 0.375000 | 15 Sep 2024 | | |
| | | Local | 1,000,000.000 | 99.644251 | 996,442.51 | 93.980469 | 939,804.69 | -56,637.82 | 0.84 |
| | | Base | | 99.644251 | 996,442.51 | 93.980469 | 939,804.69 | -56,637.82 | 0.84 |
| 91282CEU1 | US TREASURY N/B 06/25 2.875 | | | | | 2.875000 | 15 Jun 2025 | | |
| | | Local | 550,000.000 | 99.539944 | 547,469.69 | 98.406250 | 541,234.38 | -6,235.31 | 0.48 |
| | | Base | | 99.539944 | 547,469.69 | 98.406250 | 541,234.38 | -6,235.31 | 0.48 |
| 91324PDD1 | UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375 | | | | | 2.375000 | 15 Oct 2022 | | |
| | | Local | 500,000.000 | 100.039322 | 500,196.61 | 99.949164 | 499,745.82 | -450.79 | 0.45 |
| | | Base | | 100.039322 | 500,196.61 | 99.949164 | 499,745.82 | -450.79 | 0.45 |
| 91324PEB4 | UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55 | | | | | 0.550000 | 15 May 2024 | | |
| | | Local | 295,000.000 | 99.999424 | 294,998.30 | 95.144261 | 280,675.57 | -14,322.73 | 0.25 |
| | | Base | | 99.999424 | 294,998.30 | 95.144261 | 280,675.57 | -14,322.73 | 0.25 |
| 92343VGD0 | VERIZON COMMUNICATIONS SR UNSECURED 03/24 VAR | | | | | 2.790000 | 22 Mar 2024 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 99.246701 | 992,467.01 | -7,532.99 | 0.89 |
| | | Base | | 100.000000 | 1,000,000.00 | 99.246701 | 992,467.01 | -7,532.99 | 0.89 |
| 92343VGE8 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR | | | | | 3.080000 | 20 Mar 2026 | | |
| | | Local | 550,000.000 | 99.753389 | 548,643.64 | 98.169249 | 539,930.87 | -8,712.77 | 0.48 |
| | | Base | | 99.753389 | 548,643.64 | 98.169249 | 539,930.87 | -8,712.77 | 0.48 |
| 92343VGF5 | VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75 | | | | | 0.750000 | 22 Mar 2024 | | |
| | | Local | 500,000.000 | 100.148110 | 500,740.55 | 95.422465 | 477,112.33 | -23,628.22 | 0.43 |
| | | Base | | 100.148110 | 500,740.55 | 95.422465 | 477,112.33 | -23,628.22 | 0.43 |
| 92826CAG7 | VISA INC SR UNSECURED 09/22 2.15 | | | | | 2.150000 | 15 Sep 2022 | | |
| | | Local | 730,000.000 | 100.000000 | 730,000.00 | 99.986317 | 729,900.11 | -99.89 | 0.65 |
| | | Base | | 100.000000 | 730,000.00 | 99.986317 | 729,900.11 | -99.89 | 0.65 |
| 92868JAD8 | VOLKSWAGEN AUTO LOAN ENHANCED VALET 2020 1 A3 | | | | | 0.980000 | 20 Nov 2024 | | |
| | | Local | 585,169.780 | 100.053627 | 585,483.59 | 98.581170 | 576,867.22 | -8,616.37 | 0.52 |
| Original Face: | | Base | 1,300,000.000 | 100.053627 | 585,483.59 | 98.581170 | 576,867.22 | -8,616.37 | 0.52 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 92868KAB9 | VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A2 | | | | | 0.490000 | 21 Oct 2024 | | |
| | | Local | 460,021.380 | 99.995744 | 460,001.80 | 98.828700 | 454,633.15 | -5,368.65 | 0.41 |
| | Original Face: | Base | 715,000.000 | 99.995744 | 460,001.80 | 98.828700 | 454,633.15 | -5,368.65 | 0.41 |
| 931142DH3 | WALMART INC SR UNSECURED 04/23 2.55 | | | | | 2.550000 | 11 Apr 2023 | | |
| | | Local | 500,000.000 | 100.456972 | 502,284.86 | 99.409139 | 497,045.70 | -5,239.16 | 0.45 |
| | | Base | | 100.456972 | 502,284.86 | 99.409139 | 497,045.70 | -5,239.16 | 0.45 |
| 931142EK5 | WALMART INC SR UNSECURED 06/23 3.4 | | | | | 3.400000 | 26 Jun 2023 | | |
| | | Local | 1,000,000.000 | 102.006473 | 1,020,064.73 | 100.270849 | 1,002,708.49 | -17,356.24 | 0.90 |
| | | Base | | 102.006473 | 1,020,064.73 | 100.270849 | 1,002,708.49 | -17,356.24 | 0.90 |
| 94974BGH7 | WELLS FARGO + COMPANY SR UNSECURED 02/25 3 | | | | | 3.000000 | 19 Feb 2025 | | |
| | | Local | 1,100,000.000 | 104.593742 | 1,150,531.16 | 97.241429 | 1,069,655.72 | -80,875.44 | 0.96 |
| | | Base | | 104.593742 | 1,150,531.16 | 97.241429 | 1,069,655.72 | -80,875.44 | 0.96 |
| 95000U2Y8 | WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR | | | | | 3.610000 | 25 Apr 2026 | | |
| | | Local | 1,100,000.000 | 100.000000 | 1,100,000.00 | 99.849271 | 1,098,341.98 | -1,658.02 | 0.98 |
| | | Base | | 100.000000 | 1,100,000.00 | 99.849271 | 1,098,341.98 | -1,658.02 | 0.98 |
| 98389BAZ3 | XCEL ENERGY INC SR UNSECURED 10/23 0.5 | | | | | 0.500000 | 15 Oct 2023 | | |
| | | Local | 1,000,000.000 | 99.695410 | 996,954.10 | 96.372941 | 963,729.41 | -33,224.69 | 0.86 |
| | | Base | | 99.695410 | 996,954.10 | 96.372941 | 963,729.41 | -33,224.69 | 0.86 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 113,104,709.470 | | 113,479,127.07 | | 111,048,879.23 | -2,430,247.84 | 99.46 |
| | Original Face: | Base | 50,375,000.000 | | 113,479,127.07 | | 111,048,879.23 | -2,430,247.84 | 99.46 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 113,104,709.470 | | 113,479,127.07 | | 111,048,879.23 | -2,430,247.84 | 99.46 |
| | Original Face: | | 50,375,000.000 | | | | | | |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 113,410,410.810 | Base | | 113,784,828.41 | | 111,354,580.57 | -2,430,247.84 | 100.00 |
| | Original Face: | 50,375,000.000 | | | | | | | |

**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 | | | | | | | | | |
| | | | 30,555.560 | Local | 1.000000 | 30,555.56 | 1.000000 | 30,555.56 | 0.00 | 0.00 |
| | | | | Base | 1.000000 | 30,555.56 | 1.000000 | 30,555.56 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | | |
| | | | 30,555.560 | Local | | 30,555.56 | | 30,555.56 | 0.00 | 0.00 |
| | | | | Base | | 30,555.56 | | 30,555.56 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | | |
| | | | 30,555.560 | Base | | 30,555.56 | | 30,555.56 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 | |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | | 2.350000 | 13 Sep 2022 | | |
| | | | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 1.24 |
| | | | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 1.24 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | | 2.350000 | 22 Sep 2022 | | |
| | | | 30,000,000.000 | Local | 100.000000 | 30,000,000.00 | 100.000000 | 30,000,000.00 | 0.00 | 2.49 |
| | | | | Base | 100.000000 | 30,000,000.00 | 100.000000 | 30,000,000.00 | 0.00 | 2.49 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | | 2.450000 | 18 Oct 2022 | | |
| | | | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 1.24 |
| | | | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 1.24 |
| 313313G69 | FED FARM CRD DISCOUNT NT DISCOUNT NOT 09/22 0.00000 | | | | | | | 21 Sep 2022 | | |
| | | | 10,000,000.000 | Local | 99.956667 | 9,995,666.67 | 99.956667 | 9,995,666.67 | 0.00 | 0.83 |
| | | | | Base | 99.956667 | 9,995,666.67 | 99.956667 | 9,995,666.67 | 0.00 | 0.83 |
| 38141W273 | GOLDMAN SACHS TRUST | GOLDMAN GLDMN SCHS FIN SQ GV FST | | | | | 0.000000 | 01 Sep 2022 | | |
| | | | 50,121,722.210 | Local | 100.000000 | 50,121,722.21 | 100.000000 | 50,121,722.21 | 0.00 | 4.15 |
| | | | | Base | 100.000000 | 50,121,722.21 | 100.000000 | 50,121,722.21 | 0.00 | 4.15 |

**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 |
|---|---|---|---|---|---|---|---|---|
| 4812CA561 | JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT | | | | 0.000000 | 01 Sep 2022 | | |
| | 70,173,702.220 | Local | 100.000000 | 70,173,702.22 | 100.000000 | 70,173,702.22 | 0.00 | 5.82 |
| | | Base | 100.000000 | 70,173,702.22 | 100.000000 | 70,173,702.22 | 0.00 | 5.82 |
| 912796M71 | TREASURY BILL 09/22 0.00000 | | | | 0.068000 | 08 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.998678 | 24,999,669.44 | 99.998678 | 24,999,669.44 | 0.00 | 2.07 |
| | | Base | 99.998678 | 24,999,669.44 | 99.998678 | 24,999,669.44 | 0.00 | 2.07 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 2.670000 | 14 Nov 2022 | | |
| | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 100.000000 | 7,000,000.00 | 0.00 | 0.58 |
| | | Base | 100.000000 | 7,000,000.00 | 100.000000 | 7,000,000.00 | 0.00 | 0.58 |
| 979QHR003 | SOUTH STREET REPO | | | | 2.280000 | 01 Sep 2022 | | |
| | 234,132,102.620 | Local | 100.000000 | 234,132,102.62 | 100.000000 | 234,132,102.62 | 0.00 | 19.41 |
| | | Base | 100.000000 | 234,132,102.62 | 100.000000 | 234,132,102.62 | 0.00 | 19.41 |
| **US DOLLAR Total** | | | | | | | | |
| | 456,427,527.050 | Local | | 456,422,863.16 | | 456,422,863.16 | 0.00 | 37.83 |
| | | Base | | 456,422,863.16 | | 456,422,863.16 | 0.00 | 37.83 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 456,427,527.050 | Base | | 456,422,863.16 | | 456,422,863.16 | 0.00 | 37.83 |

## 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 | | |
| | 2,931,987.850 | Local | 100.799522 | 2,955,429.74 | 97.022140 | 2,844,677.36 | -110,752.38 | 0.24 |
| Original Face: | 20,540,000.000 | Base | 100.799522 | 2,955,429.74 | 97.022140 | 2,844,677.36 | -110,752.38 | 0.24 |
| 3130AK5X0 | FEDERAL HOME LOAN BANK BONDS 09/22 VAR | | | | 2.380000 | 15 Sep 2022 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.003153 | 10,000,315.30 | 315.30 | 0.83 |
| | | Base | 100.000000 | 10,000,000.00 | 100.003153 | 10,000,315.30 | 315.30 | 0.83 |
| 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 | 90.981295 | 13,647,194.25 | -1,352,805.75 | 1.13 |
| | | Base | 100.000000 | 15,000,000.00 | 90.981295 | 13,647,194.25 | -1,352,805.75 | 1.13 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 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 | 90.562777 | 18,112,555.40 | -1,887,444.60 | 1.50 |
| | | Base | 100.000000 | 20,000,000.00 | 90.562777 | 18,112,555.40 | -1,887,444.60 | 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 | 94.317205 | 7,073,790.38 | -426,209.62 | 0.59 |
| | | Base | 100.000000 | 7,500,000.00 | 94.317205 | 7,073,790.38 | -426,209.62 | 0.59 |
| 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 | 94.162003 | 9,416,200.30 | -583,799.70 | 0.78 |
| | | Base | 100.000000 | 10,000,000.00 | 94.162003 | 9,416,200.30 | -583,799.70 | 0.78 |
| 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 | 90.788939 | 6,355,225.73 | -644,774.27 | 0.53 |
| | | Base | 100.000000 | 7,000,000.00 | 90.788939 | 6,355,225.73 | -644,774.27 | 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 | 89.981067 | 2,699,432.01 | -300,567.99 | 0.22 |
| | | Base | 100.000000 | 3,000,000.00 | 89.981067 | 2,699,432.01 | -300,567.99 | 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 | 95.117710 | 9,511,771.00 | -488,229.00 | 0.79 |
| | | Base | 100.000000 | 10,000,000.00 | 95.117710 | 9,511,771.00 | -488,229.00 | 0.79 |
| 3130APTA3 | FEDERAL HOME LOAN BANK BONDS 05/24 0.645 | | | | 0.645000 | 24 May 2024 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 94.801104 | 9,480,110.40 | -519,889.60 | 0.79 |
| | | Base | 100.000000 | 10,000,000.00 | 94.801104 | 9,480,110.40 | -519,889.60 | 0.79 |
| 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 | 96.100478 | 9,610,047.80 | -389,952.20 | 0.80 |
| | | Base | 100.000000 | 10,000,000.00 | 96.100478 | 9,610,047.80 | -389,952.20 | 0.80 |
| 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 | 94.080497 | 14,112,074.55 | -887,925.45 | 1.17 |
| | | Base | 100.000000 | 15,000,000.00 | 94.080497 | 14,112,074.55 | -887,925.45 | 1.17 |
| 3130AQCP6 | FEDERAL HOME LOAN BANK BONDS 06/25 1.2 | | | | 1.200000 | 30 Jun 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 93.111902 | 4,655,595.10 | -344,404.90 | 0.39 |
| | | Base | 100.000000 | 5,000,000.00 | 93.111902 | 4,655,595.10 | -344,404.90 | 0.39 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 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 | 94.957914 | 4,747,895.70 | -252,104.30 | 0.39 |
| | | Base | | 100.000000 | 5,000,000.00 | 94.957914 | 4,747,895.70 | -252,104.30 | 0.39 |
| 3130AQTZ6 | FEDERAL HOME LOAN BANK BONDS 02/24 VAR | | | | | 1.000000 | 22 Feb 2024 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 97.165072 | 9,716,507.20 | -283,492.80 | 0.81 |
| | | Base | | 100.000000 | 10,000,000.00 | 97.165072 | 9,716,507.20 | -283,492.80 | 0.81 |
| 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 | 93.909463 | 4,695,473.15 | -304,526.85 | 0.39 |
| | | Base | | 100.000000 | 5,000,000.00 | 93.909463 | 4,695,473.15 | -304,526.85 | 0.39 |
| 3130AR4C2 | FEDERAL HOME LOAN BANK BONDS 11/25 2.05 | | | | | 2.050000 | 26 Nov 2025 | | |
| | | Local | 2,500,000.000 | 100.000000 | 2,500,000.00 | 94.597168 | 2,364,929.20 | -135,070.80 | 0.20 |
| | | Base | | 100.000000 | 2,500,000.00 | 94.597168 | 2,364,929.20 | -135,070.80 | 0.20 |
| 3130ART76 | FEDERAL HOME LOAN BANK BONDS 05/25 3.15 | | | | | 3.150000 | 12 May 2025 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 97.799482 | 9,779,948.20 | -220,051.80 | 0.81 |
| | | Base | | 100.000000 | 10,000,000.00 | 97.799482 | 9,779,948.20 | -220,051.80 | 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 | 98.127341 | 9,812,734.10 | -187,265.90 | 0.81 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.127341 | 9,812,734.10 | -187,265.90 | 0.81 |
| 3130ARZA2 | FEDERAL HOME LOAN BANK BONDS 05/23 VAR | | | | | 1.800000 | 17 May 2023 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.169498 | 9,916,949.80 | -83,050.20 | 0.82 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.169498 | 9,916,949.80 | -83,050.20 | 0.82 |
| 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 | 98.244233 | 4,912,211.65 | -87,788.35 | 0.41 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.244233 | 4,912,211.65 | -87,788.35 | 0.41 |
| 3130AS4G1 | FEDERAL HOME LOAN BANK BONDS 06/23 VAR | | | | | 2.000000 | 09 Jun 2023 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 98.898123 | 9,889,812.30 | -110,187.70 | 0.82 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.898123 | 9,889,812.30 | -110,187.70 | 0.82 |
| 3130AS5E5 | FEDERAL HOME LOAN BANK BONDS 05/25 VAR | | | | | 2.500000 | 23 May 2025 | | |
| | | Local | 10,000,000.000 | 100.004868 | 10,000,486.77 | 97.977422 | 9,797,742.20 | -202,744.57 | 0.81 |
| | | Base | | 100.004868 | 10,000,486.77 | 97.977422 | 9,797,742.20 | -202,744.57 | 0.81 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 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 | 97.073625 | 4,853,681.25 | -146,318.75 | 0.40 |
| | | Base | | 100.000000 | 5,000,000.00 | 97.073625 | 4,853,681.25 | -146,318.75 | 0.40 |
| 3130ASBX6 | FEDERAL HOME LOAN BANK BONDS 06/23 2.275 | | | | | 2.275000 | 30 Jun 2023 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 98.719262 | 9,871,926.20 | -128,073.80 | 0.82 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.719262 | 9,871,926.20 | -128,073.80 | 0.82 |
| 3130ASPT0 | FEDERAL HOME LOAN BANK BONDS 01/26 VAR | | | | | 3.500000 | 28 Jan 2026 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.246969 | 4,962,348.45 | -37,651.55 | 0.41 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.246969 | 4,962,348.45 | -37,651.55 | 0.41 |
| 3130ASRH4 | FEDERAL HOME LOAN BANK BONDS 08/24 VAR | | | | | 3.250000 | 15 Aug 2024 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.431091 | 4,971,554.55 | -28,445.45 | 0.41 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.431091 | 4,971,554.55 | -28,445.45 | 0.41 |
| 3130ASUQ0 | FEDERAL HOME LOAN BANK BONDS 08/23 3.17 | | | | | 3.170000 | 25 Aug 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.816117 | 4,990,805.85 | -9,194.15 | 0.41 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.816117 | 4,990,805.85 | -9,194.15 | 0.41 |
| 3130ASUT4 | FEDERAL HOME LOAN BANK BONDS 08/23 VAR | | | | | 3.020000 | 10 Aug 2023 | | |
| | | Local | 25,000,000.000 | 100.000000 | 25,000,000.00 | 99.288749 | 24,822,187.25 | -177,812.75 | 2.06 |
| | | Base | | 100.000000 | 25,000,000.00 | 99.288749 | 24,822,187.25 | -177,812.75 | 2.06 |
| 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 | 99.765663 | 24,941,415.75 | -58,584.25 | 2.07 |
| | | Base | | 100.000000 | 25,000,000.00 | 99.765663 | 24,941,415.75 | -58,584.25 | 2.07 |
| 3130AT3P0 | FEDERAL HOME LOAN BANK BONDS 09/27 5 | | | | | 5.000000 | 14 Sep 2027 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.888895 | 9,988,889.50 | -11,110.50 | 0.83 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.888895 | 9,988,889.50 | -11,110.50 | 0.83 |
| 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 | 99.822552 | 9,982,255.20 | -17,744.80 | 0.83 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.822552 | 9,982,255.20 | -17,744.80 | 0.83 |
| 3132GSCE7 | FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5 | | | | | 3.500000 | 01 Mar 2042 | | |
| | | Local | 5,151,017.980 | 104.182610 | 5,366,464.95 | 97.610092 | 5,027,913.39 | -338,551.56 | 0.42 |
| Original Face: | | Base | 24,487,993.000 | 104.182610 | 5,366,464.95 | 97.610092 | 5,027,913.39 | -338,551.56 | 0.42 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 3132GUNB6 | FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5 | | | | 3.500000 | 01 Jun 2042 | | |
| | 1,310,519.400 | Local | 104.108054 | 1,364,356.25 | 97.611326 | 1,279,215.36 | -85,140.89 | 0.11 |
| Original Face: | 10,000,000.000 | Base | 104.108054 | 1,364,356.25 | 97.611326 | 1,279,215.36 | -85,140.89 | 0.11 |
| 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 | 92.234407 | 9,223,440.70 | -776,559.30 | 0.76 |
| | | Base | 100.000000 | 10,000,000.00 | 92.234407 | 9,223,440.70 | -776,559.30 | 0.76 |
| 3133ELQ56 | FEDERAL FARM CREDIT BANK BONDS 07/24 0.57 | | | | 0.570000 | 02 Jul 2024 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 94.463204 | 9,446,320.40 | -553,679.60 | 0.78 |
| | | Base | 100.000000 | 10,000,000.00 | 94.463204 | 9,446,320.40 | -553,679.60 | 0.78 |
| 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 | 91.365444 | 4,568,272.20 | -431,727.80 | 0.38 |
| | | Base | 100.000000 | 5,000,000.00 | 91.365444 | 4,568,272.20 | -431,727.80 | 0.38 |
| 3133EMGX4 | FEDERAL FARM CREDIT BANK UNSECURED 11/22 0.125 | | | | 0.125000 | 23 Nov 2022 | | |
| | 3,451,000.000 | Local | 99.948279 | 3,449,215.12 | 99.355067 | 3,428,743.36 | -20,471.76 | 0.28 |
| | | Base | 99.948279 | 3,449,215.12 | 99.355067 | 3,428,743.36 | -20,471.76 | 0.28 |
| 3133EMPZ9 | FEDERAL FARM CREDIT BANK BONDS 02/23 VAR | | | | 2.345000 | 09 Feb 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.020299 | 5,001,014.95 | 1,014.95 | 0.41 |
| | | Base | 100.000000 | 5,000,000.00 | 100.020299 | 5,001,014.95 | 1,014.95 | 0.41 |
| 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 | 90.630257 | 4,531,512.85 | -468,487.15 | 0.38 |
| | | Base | 100.000000 | 5,000,000.00 | 90.630257 | 4,531,512.85 | -468,487.15 | 0.38 |
| 3133EMZZ8 | FEDERAL FARM CREDIT BANK BONDS 11/22 0.09 | | | | 0.090000 | 18 Nov 2022 | | |
| | 40,000,000.000 | Local | 100.000000 | 40,000,000.00 | 99.399564 | 39,759,825.60 | -240,174.40 | 3.30 |
| | | Base | 100.000000 | 40,000,000.00 | 99.399564 | 39,759,825.60 | -240,174.40 | 3.30 |
| 3133ENAF7 | FEDERAL FARM CREDIT BANK BONDS 10/26 1 | | | | 1.000000 | 07 Oct 2026 | | |
| | 5,000,000.000 | Local | 96.006056 | 4,800,302.80 | 90.132455 | 4,506,622.75 | -293,680.05 | 0.37 |
| | | Base | 96.006056 | 4,800,302.80 | 90.132455 | 4,506,622.75 | -293,680.05 | 0.37 |
| 3133ENAH3 | FEDERAL FARM CREDIT BANK BONDS 01/23 0.12 | | | | 0.120000 | 12 Jan 2023 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.821114 | 9,882,111.40 | -117,888.60 | 0.82 |
| | | Base | 100.000000 | 10,000,000.00 | 98.821114 | 9,882,111.40 | -117,888.60 | 0.82 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3133ENDP2 | FEDERAL FARM CREDIT BANK BONDS 11/23 VAR | | | | | 2.340000 | 09 Nov 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.980271 | 4,999,013.55 | -986.45 | 0.41 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.980271 | 4,999,013.55 | -986.45 | 0.41 |
| 3133ENEK2 | FEDERAL FARM CREDIT BANK BONDS 08/23 VAR | | | | | 2.340000 | 22 Aug 2023 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 100.026041 | 7,001,822.87 | 1,822.87 | 0.58 |
| | | Base | | 100.000000 | 7,000,000.00 | 100.026041 | 7,001,822.87 | 1,822.87 | 0.58 |
| 3133ENQJ2 | FEDERAL FARM CREDIT BANK BONDS 03/24 VAR | | | | | 2.330000 | 04 Mar 2024 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.001450 | 5,000,072.50 | 72.50 | 0.41 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.001450 | 5,000,072.50 | 72.50 | 0.41 |
| 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 | 98.200469 | 9,820,046.90 | -179,953.10 | 0.81 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.200469 | 9,820,046.90 | -179,953.10 | 0.81 |
| 3134GWSR8 | FREDDIE MAC NOTES 09/24 0.44 | | | | | 0.440000 | 24 Sep 2024 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 93.573203 | 9,357,320.30 | -642,679.70 | 0.78 |
| | | Base | | 100.000000 | 10,000,000.00 | 93.573203 | 9,357,320.30 | -642,679.70 | 0.78 |
| 3134GXG57 | FREDDIE MAC NOTES 01/25 3.5 | | | | | 3.500000 | 28 Jan 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.403590 | 4,970,179.50 | -29,820.50 | 0.41 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.403590 | 4,970,179.50 | -29,820.50 | 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 | 100.006516 | 10,000,651.60 | 651.60 | 0.83 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.006516 | 10,000,651.60 | 651.60 | 0.83 |
| 3134GXMX9 | FREDDIE MAC NOTES 03/25 2.2 | | | | | 2.200000 | 25 Mar 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 96.210064 | 4,810,503.20 | -189,496.80 | 0.40 |
| | | Base | | 100.000000 | 5,000,000.00 | 96.210064 | 4,810,503.20 | -189,496.80 | 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 | 99.877705 | 4,993,885.25 | -6,114.75 | 0.41 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.877705 | 4,993,885.25 | -6,114.75 | 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 | 98.671819 | 4,933,590.95 | -66,409.05 | 0.41 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.671819 | 4,933,590.95 | -66,409.05 | 0.41 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3134GXT61 | FREDDIE MAC NOTES 09/24 4 | | | | | 4.000000 | 13 Sep 2024 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.984886 | 9,998,488.60 | -1,511.40 | 0.83 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.984886 | 9,998,488.60 | -1,511.40 | 0.83 |
| 3134GXTD6 | FREDDIE MAC NOTES 05/25 3.5 | | | | | 3.500000 | 23 May 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 98.954809 | 4,947,740.45 | -52,259.55 | 0.41 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.954809 | 4,947,740.45 | -52,259.55 | 0.41 |
| 3136A8PR5 | FANNIE MAE FNR 2012 100 TA | | | | | 1.750000 | 25 Apr 2042 | | |
| | | Local | 1,698,670.390 | 99.792954 | 1,695,153.36 | 91.901010 | 1,561,095.24 | -134,058.12 | 0.13 |
| Original Face: | | Base | 11,452,445.000 | 99.792954 | 1,695,153.36 | 91.901010 | 1,561,095.24 | -134,058.12 | 0.13 |
| 3136ACHX2 | FANNIE MAE FNR 2013 17 WB | | | | | 1.750000 | 25 Aug 2042 | | |
| | | Local | 1,985,681.040 | 100.255700 | 1,990,758.43 | 91.616760 | 1,819,216.63 | -171,541.80 | 0.15 |
| Original Face: | | Base | 11,058,708.000 | 100.255700 | 1,990,758.43 | 91.616760 | 1,819,216.63 | -171,541.80 | 0.15 |
| 3136G4YH0 | FANNIE MAE NOTES 07/25 0.7 | | | | | 0.700000 | 14 Jul 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 91.807317 | 4,590,365.85 | -409,634.15 | 0.38 |
| | | Base | | 100.000000 | 5,000,000.00 | 91.807317 | 4,590,365.85 | -409,634.15 | 0.38 |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.000000 | 15 Jul 2041 | | |
| | | Local | 647,568.900 | 99.980099 | 647,440.03 | 96.702070 | 626,212.53 | -21,227.50 | 0.05 |
| Original Face: | | Base | 10,000,000.000 | 99.980099 | 647,440.03 | 96.702070 | 626,212.53 | -21,227.50 | 0.05 |
| 3137AQTX6 | FREDDIE MAC FHR 4048 CA | | | | | 2.000000 | 15 Sep 2041 | | |
| | | Local | 635,722.990 | 100.652345 | 639,870.10 | 96.080090 | 610,803.22 | -29,066.88 | 0.05 |
| Original Face: | | Base | 12,022,600.000 | 100.652345 | 639,870.10 | 96.080090 | 610,803.22 | -29,066.88 | 0.05 |
| 3137AR5L6 | FREDDIE MAC FHR 4060 JC | | | | | 2.000000 | 15 Feb 2041 | | |
| | | Local | 431,081.230 | 100.322651 | 432,472.12 | 98.369160 | 424,050.98 | -8,421.14 | 0.04 |
| Original Face: | | Base | 15,363,692.000 | 100.322651 | 432,472.12 | 98.369160 | 424,050.98 | -8,421.14 | 0.04 |
| 3137ARV78 | FREDDIE MAC FHR 4079 AH | | | | | 2.000000 | 15 Jul 2027 | | |
| | | Local | 2,058,395.760 | 100.900652 | 2,076,934.75 | 96.564100 | 1,987,671.34 | -89,263.41 | 0.16 |
| Original Face: | | Base | 24,000,000.000 | 100.900652 | 2,076,934.75 | 96.564100 | 1,987,671.34 | -89,263.41 | 0.16 |
| 3137AW3Y9 | FREDDIE MAC FHR 4137 GA | | | | | 2.000000 | 15 Feb 2042 | | |
| | | Local | 541,471.370 | 101.464727 | 549,402.45 | 93.008570 | 503,614.78 | -45,787.67 | 0.04 |
| Original Face: | | Base | 9,815,000.000 | 101.464727 | 549,402.45 | 93.008570 | 503,614.78 | -45,787.67 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3137GACU9 | FREDDIE MAC FHR 3721 DB | | | | | 3.000000 | 15 Sep 2030 | | |
| | | Local | 397,286.100 | 101.306738 | 402,477.59 | 96.336390 | 382,731.09 | -19,746.50 | 0.03 |
| Original Face: | | Base | 10,000,000.000 | 101.306738 | 402,477.59 | 96.336390 | 382,731.09 | -19,746.50 | 0.03 |
| 313921FR4 | FANNIE MAE FNR 2001 56 KZ | | | | | 6.500000 | 25 Oct 2031 | | |
| | | Local | 548,146.200 | 107.117295 | 587,159.38 | 104.096410 | 570,600.52 | -16,558.86 | 0.05 |
| Original Face: | | Base | 12,777,000.000 | 107.117295 | 587,159.38 | 104.096410 | 570,600.52 | -16,558.86 | 0.05 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | | Local | 172,853.200 | 105.352392 | 182,104.98 | 103.789900 | 179,404.16 | -2,700.82 | 0.01 |
| Original Face: | | Base | 10,000,000.000 | 105.352392 | 182,104.98 | 103.789900 | 179,404.16 | -2,700.82 | 0.01 |
| 31397UG52 | FANNIE MAE FNR 2011 64 DB | | | | | 4.000000 | 25 Jul 2041 | | |
| | | Local | 166,489.550 | 103.706143 | 172,659.89 | 100.146900 | 166,734.12 | -5,925.77 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 103.706143 | 172,659.89 | 100.146900 | 166,734.12 | -5,925.77 | 0.01 |
| 31398CD47 | FREDDIE MAC FHR 3527 DA | | | | | 4.000000 | 15 Apr 2029 | | |
| | | Local | 37,158.080 | 101.907364 | 37,866.82 | 99.867280 | 37,108.76 | -758.06 | 0.00 |
| Original Face: | | Base | 16,000,000.000 | 101.907364 | 37,866.82 | 99.867280 | 37,108.76 | -758.06 | 0.00 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | | Local | 92,762.200 | 104.424863 | 96,866.80 | 100.390340 | 93,124.29 | -3,742.51 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 104.424863 | 96,866.80 | 100.390340 | 93,124.29 | -3,742.51 | 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 | 92.846312 | 9,284,631.20 | -715,368.80 | 0.77 |
| | | Base | | 100.000000 | 10,000,000.00 | 92.846312 | 9,284,631.20 | -715,368.80 | 0.77 |
| 36179MBB5 | GNMA II POOL MA0034 G2 04/42 FLOATING VAR | | | | | 1.875000 | 20 Apr 2042 | | |
| | | Local | 331,563.150 | 102.429242 | 339,617.62 | 99.862178 | 331,106.18 | -8,511.44 | 0.03 |
| Original Face: | | Base | 9,875,825.000 | 102.429242 | 339,617.62 | 99.862178 | 331,106.18 | -8,511.44 | 0.03 |
| 3617HPQB3 | GNMA II POOL BJ2250 G2 11/33 FIXED 3.5 | | | | | 3.500000 | 20 Nov 2033 | | |
| | | Local | 137,775.250 | 99.953293 | 137,710.90 | 98.491423 | 135,696.80 | -2,014.10 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 99.953293 | 137,710.90 | 98.491423 | 135,696.80 | -2,014.10 | 0.01 |
| 38375GZ53 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA | | | | | 2.000000 | 20 Aug 2041 | | |
| | | Local | 1,079,909.100 | 100.878420 | 1,089,395.24 | 96.350080 | 1,040,493.28 | -48,901.96 | 0.09 |
| Original Face: | | Base | 10,000,000.000 | 100.878420 | 1,089,395.24 | 96.350080 | 1,040,493.28 | -48,901.96 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38375U4R8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA | | | | | 2.000000 | 20 Dec 2063 | | |
| | | Local | 6,404.520 | 99.704584 | 6,385.60 | 95.632320 | 6,124.79 | -260.81 | 0.00 |
| Original Face: | | Base | 2,000,000.000 | 99.704584 | 6,385.60 | 95.632320 | 6,124.79 | -260.81 | 0.00 |
| 38378BX38 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC | | | | | 1.619870 | 16 Jun 2053 | | |
| | | Local | 1,423,205.900 | 95.783838 | 1,363,201.23 | 94.164270 | 1,340,151.45 | -23,049.78 | 0.11 |
| Original Face: | | Base | 10,000,000.000 | 95.783838 | 1,363,201.23 | 94.164270 | 1,340,151.45 | -23,049.78 | 0.11 |
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | | 1.900000 | 16 Sep 2053 | | |
| | | Local | 3,441,987.300 | 94.850822 | 3,264,753.25 | 90.361570 | 3,110,233.76 | -154,519.49 | 0.26 |
| Original Face: | | Base | 10,000,000.000 | 94.850822 | 3,264,753.25 | 90.361570 | 3,110,233.76 | -154,519.49 | 0.26 |
| 38379RRX3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH | | | | | 2.600000 | 16 Dec 2056 | | |
| | | Local | 997,122.700 | 97.878630 | 975,970.04 | 93.953430 | 936,830.98 | -39,139.06 | 0.08 |
| Original Face: | | Base | 5,000,000.000 | 97.878630 | 975,970.04 | 93.953430 | 936,830.98 | -39,139.06 | 0.08 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | | 2.750000 | 20 Dec 2045 | | |
| | | Local | 581,990.800 | 100.746960 | 586,338.04 | 94.970290 | 552,718.35 | -33,619.69 | 0.05 |
| Original Face: | | Base | 10,000,000.000 | 100.746960 | 586,338.04 | 94.970290 | 552,718.35 | -33,619.69 | 0.05 |
| 38379TLD9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE | | | | | 2.500000 | 20 Dec 2045 | | |
| | | Local | 582,522.800 | 100.206061 | 583,723.15 | 93.984500 | 547,481.14 | -36,242.01 | 0.05 |
| Original Face: | | Base | 10,000,000.000 | 100.206061 | 583,723.15 | 93.984500 | 547,481.14 | -36,242.01 | 0.05 |
| 38379UF43 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A | | | | | 2.000000 | 16 Aug 2056 | | |
| | | Local | 1,519,739.720 | 96.123237 | 1,460,823.01 | 91.433670 | 1,389,553.80 | -71,269.21 | 0.12 |
| Original Face: | | Base | 4,000,000.000 | 96.123237 | 1,460,823.01 | 91.433670 | 1,389,553.80 | -71,269.21 | 0.12 |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | | 2.050000 | 16 Aug 2057 | | |
| | | Local | 2,225,515.850 | 96.630813 | 2,150,534.07 | 92.037530 | 2,048,309.82 | -102,224.25 | 0.17 |
| Original Face: | | Base | 5,000,000.000 | 96.630813 | 2,150,534.07 | 92.037530 | 2,048,309.82 | -102,224.25 | 0.17 |
| 38380GPY4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH | | | | | 2.250000 | 20 Oct 2046 | | |
| | | Local | 275,417.600 | 99.909287 | 275,167.76 | 98.029980 | 269,991.82 | -5,175.94 | 0.02 |
| Original Face: | | Base | 10,000,000.000 | 99.909287 | 275,167.76 | 98.029980 | 269,991.82 | -5,175.94 | 0.02 |
| 38380LRE5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA | | | | | 3.000000 | 20 Mar 2069 | | |
| | | Local | 1,120,631.550 | 100.065492 | 1,121,365.47 | 96.467100 | 1,081,040.76 | -40,324.71 | 0.09 |
| Original Face: | | Base | 5,000,000.000 | 100.065492 | 1,121,365.47 | 96.467100 | 1,081,040.76 | -40,324.71 | 0.09 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 38380VL90 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB | | | | | 3.000000 | 20 May 2045 | | |
| | | Local | 2,355,401.950 | 99.649147 | 2,347,137.94 | 98.393710 | 2,317,567.36 | -29,570.58 | 0.19 |
| Original Face: | | Base | 5,000,000.000 | 99.649147 | 2,347,137.94 | 98.393710 | 2,317,567.36 | -29,570.58 | 0.19 |
| 38381TVS1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD | | | | | 3.000000 | 20 Apr 2049 | | |
| | | Local | 526,717.890 | 99.878388 | 526,077.34 | 96.578570 | 508,696.61 | -17,380.73 | 0.04 |
| Original Face: | | Base | 10,000,000.000 | 99.878388 | 526,077.34 | 96.578570 | 508,696.61 | -17,380.73 | 0.04 |
| 6903536G7 | INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000 | | | | | | 16 Aug 2024 | | |
| | | Local | 5,000,000.000 | 112.193906 | 5,609,695.30 | 105.544780 | 5,277,239.00 | -332,456.30 | 0.44 |
| | | Base | | 112.193906 | 5,609,695.30 | 105.544780 | 5,277,239.00 | -332,456.30 | 0.44 |
| 880591ER9 | TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875 | | | | | 2.875000 | 15 Sep 2024 | | |
| | | Local | 16,183,000.000 | 103.216801 | 16,703,574.85 | 98.663088 | 15,966,647.53 | -736,927.32 | 1.32 |
| | | Base | | 103.216801 | 16,703,574.85 | 98.663088 | 15,966,647.53 | -736,927.32 | 1.32 |
| 880591EW8 | TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75 | | | | | 0.750000 | 15 May 2025 | | |
| | | Local | 20,000,000.000 | 99.888835 | 19,977,767.00 | 92.686961 | 18,537,392.20 | -1,440,374.80 | 1.54 |
| | | Base | | 99.888835 | 19,977,767.00 | 92.686961 | 18,537,392.20 | -1,440,374.80 | 1.54 |
| 9128282W9 | US TREASURY N/B 09/22 1.875 | | | | | 1.875000 | 30 Sep 2022 | | |
| | | Local | 40,000,000.000 | 100.138599 | 40,055,439.55 | 99.967103 | 39,986,841.20 | -68,598.35 | 3.31 |
| | | Base | | 100.138599 | 40,055,439.55 | 99.967103 | 39,986,841.20 | -68,598.35 | 3.31 |
| 912828YF1 | US TREASURY N/B 09/22 1.5 | | | | | 1.500000 | 15 Sep 2022 | | |
| | | Local | 20,000,000.000 | 100.052425 | 20,010,485.02 | 99.974496 | 19,994,899.20 | -15,585.82 | 1.66 |
| | | Base | | 100.052425 | 20,010,485.02 | 99.974496 | 19,994,899.20 | -15,585.82 | 1.66 |
| 91282CBQ3 | US TREASURY N/B 02/26 0.5 | | | | | 0.500000 | 28 Feb 2026 | | |
| | | Local | 10,000,000.000 | 99.002028 | 9,900,202.83 | 90.308594 | 9,030,859.40 | -869,343.43 | 0.75 |
| | | Base | | 99.002028 | 9,900,202.83 | 90.308594 | 9,030,859.40 | -869,343.43 | 0.75 |
| 91282CCK5 | US TREASURY N/B 06/23 0.125 | | | | | 0.125000 | 30 Jun 2023 | | |
| | | Local | 35,000,000.000 | 99.918113 | 34,971,339.54 | 97.324219 | 34,063,476.65 | -907,862.89 | 2.82 |
| | | Base | | 99.918113 | 34,971,339.54 | 97.324219 | 34,063,476.65 | -907,862.89 | 2.82 |
| 91282CEG2 | US TREASURY N/B 03/24 2.25 | | | | | 2.250000 | 31 Mar 2024 | | |
| | | Local | 50,000,000.000 | 99.533109 | 49,766,554.43 | 98.113281 | 49,056,640.50 | -709,913.93 | 4.07 |
| | | Base | | 99.533109 | 49,766,554.43 | 98.113281 | 49,056,640.50 | -709,913.93 | 4.07 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 91282CEU1 | US TREASURY N/B 06/25 2.875 | | | | | 2.875000 | 15 Jun 2025 | | |
| | | | 25,000,000.000 | | | | | | |
| | | Local | | 99.326708 | 24,831,677.06 | 98.406250 | 24,601,562.50 | -230,114.56 | 2.04 |
| | | Base | | 99.326708 | 24,831,677.06 | 98.406250 | 24,601,562.50 | -230,114.56 | 2.04 |
| 91282CFG1 | US TREASURY N/B 08/24 3.25 | | | | | 3.250000 | 31 Aug 2024 | | |
| | | | 25,000,000.000 | | | | | | |
| | | Local | | 99.594297 | 24,898,574.19 | 99.617188 | 24,904,297.00 | 5,722.81 | 2.06 |
| | | Base | | 99.594297 | 24,898,574.19 | 99.617188 | 24,904,297.00 | 5,722.81 | 2.06 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 772,046,718.320 | | | | | | |
| | | Local | | | 772,400,932.76 | | 749,899,782.50 | -22,501,150.26 | 62.16 |
| Original Face: | | | 318,393,263.000 | | | | | | |
| | | Base | | | 772,400,932.76 | | 749,899,782.50 | -22,501,150.26 | 62.16 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | | 772,046,718.320 | | | | | | |
| | | Base | | | 772,400,932.76 | | 749,899,782.50 | -22,501,150.26 | 62.16 |
| Original Face: | | | 318,393,263.000 | | | | | | |

**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** | | | | | | | | | |
| | | | 1,228,504,800.930 | Base | 1,228,854,351.48 | | 1,206,353,201.22 | -22,501,150.26 | 100.00 |
| | Original Face: | | 318,393,263.000 | | | | | | |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | | -2,999.990 | 1.000000 | -2,999.99 | 1.000000 | -2,999.99 | 0.00 | 0.00 |
| | | Base | | 1.000000 | -2,999.99 | 1.000000 | -2,999.99 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | -2,999.990 | | -2,999.99 | | -2,999.99 | 0.00 | 0.00 |
| | | Base | | | -2,999.99 | | -2,999.99 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | |
| | | | -2,999.990 | Base | -2,999.99 | | -2,999.99 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 02314QL49 | AMAZON COM INC DISC COML | | | | | 2.300000 | 04 Nov 2022 | | |
| | | | 15,000,000.000 | Local | 99.591111 | 14,938,666.67 | 99.591111 | 14,938,666.67 | 0.00 | 0.60 |
| | | Base | | 99.591111 | 14,938,666.67 | 99.591111 | 14,938,666.67 | 0.00 | 0.60 |
| 02314QM55 | AMAZON COM INC DISC COML | | | | | 1.780000 | 05 Dec 2022 | | |
| | | | 10,000,000.000 | Local | 99.530278 | 9,953,027.78 | 99.530278 | 9,953,027.78 | 0.00 | 0.40 |
| | | Base | | 99.530278 | 9,953,027.78 | 99.530278 | 9,953,027.78 | 0.00 | 0.40 |
| 03040MJ65 | AMERICAN WATER CAPIT | | | | | 2.350000 | 06 Sep 2022 | | |
| | | | 15,000,000.000 | Local | 99.967361 | 14,995,104.17 | 99.967361 | 14,995,104.17 | 0.00 | 0.61 |
| | | Base | | 99.967361 | 14,995,104.17 | 99.967361 | 14,995,104.17 | 0.00 | 0.61 |
| 03040MJC2 | AMERICAN WATER CAPIT | | | | | 2.360000 | 12 Sep 2022 | | |
| | | | 10,000,000.000 | Local | 99.927889 | 9,992,788.89 | 99.927889 | 9,992,788.89 | 0.00 | 0.40 |
| | | Base | | 99.927889 | 9,992,788.89 | 99.927889 | 9,992,788.89 | 0.00 | 0.40 |
| 03040MJG3 | AMERICAN WATER CAPIT | | | | | 2.380000 | 16 Sep 2022 | | |
| | | | 17,450,000.000 | Local | 99.900833 | 17,432,695.42 | 99.900833 | 17,432,695.42 | 0.00 | 0.70 |
| | | Base | | 99.900833 | 17,432,695.42 | 99.900833 | 17,432,695.42 | 0.00 | 0.70 |

**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 |
|---|---|---|---|---|---|---|---|---|---|
| 03040MJL2 | AMERICAN WATER CAPIT | | | | | 2.380000 | 20 Sep 2022 | | |
| | | Local | 10,000,000.000 | 99.874389 | 9,987,438.89 | 99.874389 | 9,987,438.89 | 0.00 | 0.40 |
| | | Base | | 99.874389 | 9,987,438.89 | 99.874389 | 9,987,438.89 | 0.00 | 0.40 |
| 03785EJT2 | APPLE INC | | | | | 2.300000 | 27 Sep 2022 | | |
| | | Local | 25,000,000.000 | 99.833889 | 24,958,472.22 | 99.833889 | 24,958,472.22 | 0.00 | 1.01 |
| | | Base | | 99.833889 | 24,958,472.22 | 99.833889 | 24,958,472.22 | 0.00 | 1.01 |
| 03785EK45 | APPLE INC | | | | | 2.350000 | 04 Oct 2022 | | |
| | | Local | 15,000,000.000 | 99.784583 | 14,967,687.50 | 99.784583 | 14,967,687.50 | 0.00 | 0.60 |
| | | Base | | 99.784583 | 14,967,687.50 | 99.784583 | 14,967,687.50 | 0.00 | 0.60 |
| 03785EL10 | APPLE INC | | | | | 1.580000 | 01 Nov 2022 | | |
| | | Local | 10,000,000.000 | 99.732278 | 9,973,227.78 | 99.732278 | 9,973,227.78 | 0.00 | 0.40 |
| | | Base | | 99.732278 | 9,973,227.78 | 99.732278 | 9,973,227.78 | 0.00 | 0.40 |
| 04821UJE3 | ATLANTIC ASSET SECUR | | | | | 2.150000 | 14 Sep 2022 | | |
| | | Local | 20,000,000.000 | 99.922361 | 19,984,472.22 | 99.922361 | 19,984,472.22 | 0.00 | 0.81 |
| | | Base | | 99.922361 | 19,984,472.22 | 99.922361 | 19,984,472.22 | 0.00 | 0.81 |
| 04821UJS2 | ATLANTIC ASSET SECUR | | | | | 2.420000 | 26 Sep 2022 | | |
| | | Local | 25,000,000.000 | 99.831944 | 24,957,986.11 | 99.831944 | 24,957,986.11 | 0.00 | 1.01 |
| | | Base | | 99.831944 | 24,957,986.11 | 99.831944 | 24,957,986.11 | 0.00 | 1.01 |
| 05253CJP2 | AUST + NEW ZEA | | | | | 2.130000 | 23 Sep 2022 | | |
| | | Local | 20,000,000.000 | 99.869833 | 19,973,966.67 | 99.869833 | 19,973,966.67 | 0.00 | 0.81 |
| | | Base | | 99.869833 | 19,973,966.67 | 99.869833 | 19,973,966.67 | 0.00 | 0.81 |
| 06367CJQ1 | BANK OF MONTREAL | | | | | 2.440000 | 02 Sep 2022 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.40 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.40 |
| 06367CU88 | BANK OF MONTREAL | | | | | 2.730000 | 14 Apr 2023 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.81 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.81 |
| 06373L3T4 | BANK MONTREAL MONTREAL BRH | | | | | 0.000001 | 05 Jul 2023 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.40 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 06417KLA5 | BANK OF NOVA SCOTIA/THE | | | | | 2.600000 | 10 Nov 2022 | | |
| | | Local | 15,000,000.000 | 99.494444 | 14,924,166.67 | 99.494444 | 14,924,166.67 | 0.00 | 0.60 |
| | | Base | | 99.494444 | 14,924,166.67 | 99.494444 | 14,924,166.67 | 0.00 | 0.60 |
| 06417KV14 | BANK OF NOVA SCOTIA/THE | | | | | 3.600000 | 01 Aug 2023 | | |
| | | Local | 10,000,000.000 | 96.660000 | 9,666,000.00 | 96.660000 | 9,666,000.00 | 0.00 | 0.39 |
| | | Base | | 96.660000 | 9,666,000.00 | 96.660000 | 9,666,000.00 | 0.00 | 0.39 |
| 07010KJ25 | BASIN ELEC PWR COOP | | | | | 2.350000 | 02 Sep 2022 | | |
| | | Local | 7,000,000.000 | 99.993472 | 6,999,543.06 | 99.993472 | 6,999,543.06 | 0.00 | 0.28 |
| | | Base | | 99.993472 | 6,999,543.06 | 99.993472 | 6,999,543.06 | 0.00 | 0.28 |
| 07644BKD3 | BEDFORD ROW FDG CORP | | | | | 2.320000 | 13 Oct 2022 | | |
| | | Local | 25,000,000.000 | 99.729333 | 24,932,333.33 | 99.729333 | 24,932,333.33 | 0.00 | 1.01 |
| | | Base | | 99.729333 | 24,932,333.33 | 99.729333 | 24,932,333.33 | 0.00 | 1.01 |
| 07644DLU0 | BEDFORD ROW FDG CORP | | | | | 2.690000 | 21 Nov 2022 | | |
| | | Local | 25,000,000.000 | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.01 |
| | | Base | | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.01 |
| 13738KJE8 | CAN AST + CAN LTD JT | | | | | 1.720000 | 14 Sep 2022 | | |
| | | Local | 25,000,000.000 | 99.937889 | 24,984,472.22 | 99.937889 | 24,984,472.22 | 0.00 | 1.01 |
| | | Base | | 99.937889 | 24,984,472.22 | 99.937889 | 24,984,472.22 | 0.00 | 1.01 |
| 13738KKM8 | CAN AST + CAN LTD JT | | | | | 2.720000 | 21 Oct 2022 | | |
| | | Local | 20,000,000.000 | 99.622222 | 19,924,444.44 | 99.622222 | 19,924,444.44 | 0.00 | 0.81 |
| | | Base | | 99.622222 | 19,924,444.44 | 99.622222 | 19,924,444.44 | 0.00 | 0.81 |
| 14912EJS7 | CATERPLR FIN SRV CO. | | | | | 2.310000 | 26 Sep 2022 | | |
| | | Local | 25,000,000.000 | 99.839583 | 24,959,895.83 | 99.839583 | 24,959,895.83 | 0.00 | 1.01 |
| | | Base | | 99.839583 | 24,959,895.83 | 99.839583 | 24,959,895.83 | 0.00 | 1.01 |
| 15060YJ19 | CEDAR SPRING CPTL CO | | | | | 1.700000 | 01 Sep 2022 | | |
| | | Local | 25,000,000.000 | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.01 |
| | | Base | | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.01 |
| 15963UJU1 | CHARIOT FNDG LLC | | | | | 2.500000 | 28 Sep 2022 | | |
| | | Local | 25,000,000.000 | 99.812500 | 24,953,125.00 | 99.812500 | 24,953,125.00 | 0.00 | 1.01 |
| | | Base | | 99.812500 | 24,953,125.00 | 99.812500 | 24,953,125.00 | 0.00 | 1.01 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 15963UKC9 | CHARIOT FNDG LLC | | | | 2.600000 | 12 Oct 2022 | | |
| | 25,000,000.000 | Local | 99.703889 | 24,925,972.23 | 99.703889 | 24,925,972.23 | 0.00 | 1.01 |
| | | Base | 99.703889 | 24,925,972.23 | 99.703889 | 24,925,972.23 | 0.00 | 1.01 |
| 19121BJ67 | COCA COLA COMPANY | | | | 2.280000 | 06 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.968333 | 24,992,083.33 | 99.968333 | 24,992,083.33 | 0.00 | 1.01 |
| | | Base | 99.968333 | 24,992,083.33 | 99.968333 | 24,992,083.33 | 0.00 | 1.01 |
| 19121BKB4 | COCA COLA COMPANY | | | | 1.650000 | 11 Oct 2022 | | |
| | 15,000,000.000 | Local | 99.816667 | 14,972,500.00 | 99.816667 | 14,972,500.00 | 0.00 | 0.60 |
| | | Base | 99.816667 | 14,972,500.00 | 99.816667 | 14,972,500.00 | 0.00 | 0.60 |
| 2063C1L32 | CONCORD MIN CPTL CO | | | | 2.880000 | 03 Nov 2022 | | |
| | 25,000,000.000 | Local | 99.496000 | 24,874,000.00 | 99.496000 | 24,874,000.00 | 0.00 | 1.01 |
| | | Base | 99.496000 | 24,874,000.00 | 99.496000 | 24,874,000.00 | 0.00 | 1.01 |
| 22845AN71 | CROWN POINT CAP CO. | | | | 3.240000 | 28 Nov 2022 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.01 |
| | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.01 |
| 2284K1K77 | CROWN POINT CAP CO. | | | | 2.550000 | 07 Oct 2022 | | |
| | 11,000,000.000 | Local | 99.745000 | 10,971,950.00 | 99.745000 | 10,971,950.00 | 0.00 | 0.44 |
| | | Base | 99.745000 | 10,971,950.00 | 99.745000 | 10,971,950.00 | 0.00 | 0.44 |
| 23102VJ27 | CUMMINS INC | | | | 2.340000 | 02 Sep 2022 | | |
| | 20,000,000.000 | Local | 99.993500 | 19,998,700.00 | 99.993500 | 19,998,700.00 | 0.00 | 0.81 |
| | | Base | 99.993500 | 19,998,700.00 | 99.993500 | 19,998,700.00 | 0.00 | 0.81 |
| 23102VJG6 | CUMMINS INC | | | | 2.450000 | 16 Sep 2022 | | |
| | 10,000,000.000 | Local | 99.897917 | 9,989,791.67 | 99.897917 | 9,989,791.67 | 0.00 | 0.40 |
| | | Base | 99.897917 | 9,989,791.67 | 99.897917 | 9,989,791.67 | 0.00 | 0.40 |
| 23102VK74 | CUMMINS INC | | | | 2.550000 | 07 Oct 2022 | | |
| | 20,000,000.000 | Local | 99.745000 | 19,949,000.00 | 99.745000 | 19,949,000.00 | 0.00 | 0.81 |
| | | Base | 99.745000 | 19,949,000.00 | 99.745000 | 19,949,000.00 | 0.00 | 0.81 |
| 24422MJD4 | JOHN DEERE CAPITAL C | | | | 2.370000 | 13 Sep 2022 | | |
| | 15,000,000.000 | Local | 99.921000 | 14,988,150.00 | 99.921000 | 14,988,150.00 | 0.00 | 0.61 |
| | | Base | 99.921000 | 14,988,150.00 | 99.921000 | 14,988,150.00 | 0.00 | 0.61 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 24422MJE2 | JOHN DEERE CAPITAL C | | | | 2.300000 | 14 Sep 2022 | | |
| | 15,000,000.000 | Local | 99.916944 | 14,987,541.67 | 99.916944 | 14,987,541.67 | 0.00 | 0.61 |
| | | Base | 99.916944 | 14,987,541.67 | 99.916944 | 14,987,541.67 | 0.00 | 0.61 |
| 24422MJL6 | JOHN DEERE CAPITAL C | | | | 2.400000 | 20 Sep 2022 | | |
| | 20,000,000.000 | Local | 99.873333 | 19,974,666.67 | 99.873333 | 19,974,666.67 | 0.00 | 0.81 |
| | | Base | 99.873333 | 19,974,666.67 | 99.873333 | 19,974,666.67 | 0.00 | 0.81 |
| 30229BJG3 | EXXON MOBIL CORP | | | | 2.290000 | 16 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.904583 | 24,976,145.83 | 99.904583 | 24,976,145.83 | 0.00 | 1.01 |
| | | Base | 99.904583 | 24,976,145.83 | 99.904583 | 24,976,145.83 | 0.00 | 1.01 |
| 30601WJS9 | FAIRWAY FINANCE CORP | | | | 1.750000 | 26 Sep 2022 | | |
| | 20,000,000.000 | Local | 99.878472 | 19,975,694.44 | 99.878472 | 19,975,694.44 | 0.00 | 0.81 |
| | | Base | 99.878472 | 19,975,694.44 | 99.878472 | 19,975,694.44 | 0.00 | 0.81 |
| 30601WK73 | FAIRWAY FINANCE CORP | | | | 1.850000 | 07 Oct 2022 | | |
| | 15,000,000.000 | Local | 99.815000 | 14,972,250.00 | 99.815000 | 14,972,250.00 | 0.00 | 0.60 |
| | | Base | 99.815000 | 14,972,250.00 | 99.815000 | 14,972,250.00 | 0.00 | 0.60 |
| 30601YL45 | FAIRWAY FINANCE CORP | | | | 2.800000 | 12 Jan 2023 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.61 |
| | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.61 |
| 38346MJG0 | GOTHAM FDG CORP | | | | 2.050000 | 16 Sep 2022 | | |
| | 20,000,000.000 | Local | 99.914583 | 19,982,916.67 | 99.914583 | 19,982,916.67 | 0.00 | 0.81 |
| | | Base | 99.914583 | 19,982,916.67 | 99.914583 | 19,982,916.67 | 0.00 | 0.81 |
| 38346MJN5 | GOTHAM FDG CORP | | | | 2.180000 | 22 Sep 2022 | | |
| | 20,000,000.000 | Local | 99.872833 | 19,974,566.67 | 99.872833 | 19,974,566.67 | 0.00 | 0.81 |
| | | Base | 99.872833 | 19,974,566.67 | 99.872833 | 19,974,566.67 | 0.00 | 0.81 |
| 38346MLA0 | GOTHAM FDG CORP | | | | 2.860000 | 10 Nov 2022 | | |
| | 10,000,000.000 | Local | 99.443889 | 9,944,388.89 | 99.443889 | 9,944,388.89 | 0.00 | 0.40 |
| | | Base | 99.443889 | 9,944,388.89 | 99.443889 | 9,944,388.89 | 0.00 | 0.40 |
| 40060XJG6 | GTA FDG LLC DISC | | | | 1.600000 | 16 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.933333 | 24,983,333.33 | 99.933333 | 24,983,333.33 | 0.00 | 1.01 |
| | | Base | 99.933333 | 24,983,333.33 | 99.933333 | 24,983,333.33 | 0.00 | 1.01 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 40060XKL3 | GTA FDG LLC DISC | | | | | 2.350000 | 20 Oct 2022 | | |
| | | Local | 25,000,000.000 | 99.680139 | 24,920,034.72 | 99.680139 | 24,920,034.72 | 0.00 | 1.01 |
| | | Base | | 99.680139 | 24,920,034.72 | 99.680139 | 24,920,034.72 | 0.00 | 1.01 |
| 42786UJ14 | HERSHEY FOODS CORP | | | | | 2.300000 | 01 Sep 2022 | | |
| | | Local | 16,500,000.000 | 100.000000 | 16,500,000.00 | 100.000000 | 16,500,000.00 | 0.00 | 0.67 |
| | | Base | | 100.000000 | 16,500,000.00 | 100.000000 | 16,500,000.00 | 0.00 | 0.67 |
| 42786UJ22 | HERSHEY FOODS CORP | | | | | 2.320000 | 02 Sep 2022 | | |
| | | Local | 25,000,000.000 | 99.993556 | 24,998,388.89 | 99.993556 | 24,998,388.89 | 0.00 | 1.01 |
| | | Base | | 99.993556 | 24,998,388.89 | 99.993556 | 24,998,388.89 | 0.00 | 1.01 |
| 42786UJ89 | HERSHEY FOODS CORP | | | | | 2.320000 | 08 Sep 2022 | | |
| | | Local | 10,000,000.000 | 99.954889 | 9,995,488.89 | 99.954889 | 9,995,488.89 | 0.00 | 0.40 |
| | | Base | | 99.954889 | 9,995,488.89 | 99.954889 | 9,995,488.89 | 0.00 | 0.40 |
| 43851UJU8 | HONEYWELL INTERNATN | | | | | 2.000000 | 28 Sep 2022 | | |
| | | Local | 23,500,000.000 | 99.850000 | 23,464,750.00 | 99.850000 | 23,464,750.00 | 0.00 | 0.95 |
| | | Base | | 99.850000 | 23,464,750.00 | 99.850000 | 23,464,750.00 | 0.00 | 0.95 |
| 45779QJ15 | INSTITUTIONAL SECURED | | | | | 2.380000 | 01 Sep 2022 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.61 |
| | | Base | | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.61 |
| 45779QJM9 | INSTITUTIONAL SECURED | | | | | 2.370000 | 21 Sep 2022 | | |
| | | Local | 25,000,000.000 | 99.868333 | 24,967,083.33 | 99.868333 | 24,967,083.33 | 0.00 | 1.01 |
| | | Base | | 99.868333 | 24,967,083.33 | 99.868333 | 24,967,083.33 | 0.00 | 1.01 |
| 45779QJN7 | INSTITUTIONAL SECURED | | | | | 2.350000 | 22 Sep 2022 | | |
| | | Local | 25,000,000.000 | 99.862917 | 24,965,729.17 | 99.862917 | 24,965,729.17 | 0.00 | 1.01 |
| | | Base | | 99.862917 | 24,965,729.17 | 99.862917 | 24,965,729.17 | 0.00 | 1.01 |
| 46640QNW7 | J.P. MORGAN SECURITIES | | | | | 2.320000 | 30 Jan 2023 | | |
| | | Local | 15,000,000.000 | 99.026889 | 14,854,033.33 | 99.026889 | 14,854,033.33 | 0.00 | 0.60 |
| | | Base | | 99.026889 | 14,854,033.33 | 99.026889 | 14,854,033.33 | 0.00 | 0.60 |
| 46640QQL8 | J.P. MORGAN SECURITIES | | | | | 3.550000 | 20 Mar 2023 | | |
| | | Local | 10,000,000.000 | 98.027778 | 9,802,777.78 | 98.027778 | 9,802,777.78 | 0.00 | 0.40 |
| | | Base | | 98.027778 | 9,802,777.78 | 98.027778 | 9,802,777.78 | 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 |
|---|---|---|---|---|---|---|---|---|
| 4820P3JG9 | JUPITER SECT CO LLC | | | | 2.050000 | 16 Sep 2022 | | |
| | 20,000,000.000 | Local | 99.914583 | 19,982,916.67 | 99.914583 | 19,982,916.67 | 0.00 | 0.81 |
| | | Base | 99.914583 | 19,982,916.67 | 99.914583 | 19,982,916.67 | 0.00 | 0.81 |
| 4820P3JS3 | JUPITER SECT CO LLC | | | | 2.500000 | 26 Sep 2022 | | |
| | 20,000,000.000 | Local | 99.826389 | 19,965,277.78 | 99.826389 | 19,965,277.78 | 0.00 | 0.81 |
| | | Base | 99.826389 | 19,965,277.78 | 99.826389 | 19,965,277.78 | 0.00 | 0.81 |
| 4820P5BQ0 | JUPITER SECT CO LLC | | | | 2.830000 | 01 Feb 2023 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.40 |
| | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.40 |
| 52953BL27 | LEXINGTN PKR CAP CO LL | | | | 2.850000 | 02 Nov 2022 | | |
| | 25,000,000.000 | Local | 99.509167 | 24,877,291.67 | 99.509167 | 24,877,291.67 | 0.00 | 1.01 |
| | | Base | 99.509167 | 24,877,291.67 | 99.509167 | 24,877,291.67 | 0.00 | 1.01 |
| 53127UJK7 | LIBERTY FUNDING LLC | | | | 2.160000 | 19 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.892000 | 24,973,000.00 | 99.892000 | 24,973,000.00 | 0.00 | 1.01 |
| | | Base | 99.892000 | 24,973,000.00 | 99.892000 | 24,973,000.00 | 0.00 | 1.01 |
| 53127UKX7 | LIBERTY FUNDING LLC | | | | 2.800000 | 31 Oct 2022 | | |
| | 25,000,000.000 | Local | 99.533333 | 24,883,333.33 | 99.533333 | 24,883,333.33 | 0.00 | 1.01 |
| | | Base | 99.533333 | 24,883,333.33 | 99.533333 | 24,883,333.33 | 0.00 | 1.01 |
| 53245QJ98 | ELI LILLY + COMPANY | | | | 1.880000 | 09 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.958222 | 24,989,555.56 | 99.958222 | 24,989,555.56 | 0.00 | 1.01 |
| | | Base | 99.958222 | 24,989,555.56 | 99.958222 | 24,989,555.56 | 0.00 | 1.01 |
| 56274MJD5 | MANHATTAN ASSET FDG. | | | | 2.350000 | 13 Sep 2022 | | |
| | 10,000,000.000 | Local | 99.921667 | 9,992,166.67 | 99.921667 | 9,992,166.67 | 0.00 | 0.40 |
| | | Base | 99.921667 | 9,992,166.67 | 99.921667 | 9,992,166.67 | 0.00 | 0.40 |
| 56274MJW3 | MANHATTAN ASSET FDG. | | | | 2.200000 | 30 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.822778 | 24,955,694.44 | 99.822778 | 24,955,694.44 | 0.00 | 1.01 |
| | | Base | 99.822778 | 24,955,694.44 | 99.822778 | 24,955,694.44 | 0.00 | 1.01 |
| 56274MK35 | MANHATTAN ASSET FDG. | | | | 2.320000 | 03 Oct 2022 | | |
| | 15,000,000.000 | Local | 99.793778 | 14,969,066.67 | 99.793778 | 14,969,066.67 | 0.00 | 0.60 |
| | | Base | 99.793778 | 14,969,066.67 | 99.793778 | 14,969,066.67 | 0.00 | 0.60 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 57576KJ83 | MASSACHUSETTS MUT LIFE INS CO | | | | 2.300000 | 08 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.955278 | 24,988,819.44 | 99.955278 | 24,988,819.44 | 0.00 | 1.01 |
| | | Base | 99.955278 | 24,988,819.44 | 99.955278 | 24,988,819.44 | 0.00 | 1.01 |
| 57576KJV2 | MASSACHUSETTS MUT LIFE INS CO | | | | 2.400000 | 29 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.813333 | 24,953,333.33 | 99.813333 | 24,953,333.33 | 0.00 | 1.01 |
| | | Base | 99.813333 | 24,953,333.33 | 99.813333 | 24,953,333.33 | 0.00 | 1.01 |
| 59157UM56 | METLIFE SHORT TERM FDG | | | | 2.100000 | 05 Dec 2022 | | |
| | 15,000,000.000 | Local | 99.445833 | 14,916,875.00 | 99.445833 | 14,916,875.00 | 0.00 | 0.60 |
| | | Base | 99.445833 | 14,916,875.00 | 99.445833 | 14,916,875.00 | 0.00 | 0.60 |
| 59157UPU8 | METLIFE SHORT TERM FDG | | | | 3.260000 | 28 Feb 2023 | | |
| | 10,000,000.000 | Local | 98.370000 | 9,837,000.00 | 98.370000 | 9,837,000.00 | 0.00 | 0.40 |
| | | Base | 98.370000 | 9,837,000.00 | 98.370000 | 9,837,000.00 | 0.00 | 0.40 |
| 63307MK57 | NATIONAL BK OF CANAD | | | | 2.350000 | 05 Oct 2022 | | |
| | 10,000,000.000 | Local | 99.778056 | 9,977,805.56 | 99.778056 | 9,977,805.56 | 0.00 | 0.40 |
| | | Base | 99.778056 | 9,977,805.56 | 99.778056 | 9,977,805.56 | 0.00 | 0.40 |
| 63763QJS7 | NATIONAL SECS CLEARING | | | | 2.350000 | 26 Sep 2022 | | |
| | 35,000,000.000 | Local | 99.836806 | 34,942,881.95 | 99.836806 | 34,942,881.95 | 0.00 | 1.41 |
| | | Base | 99.836806 | 34,942,881.95 | 99.836806 | 34,942,881.95 | 0.00 | 1.41 |
| 63763QL13 | NATIONAL SECS CLEARING | | | | 2.600000 | 01 Nov 2022 | | |
| | 25,000,000.000 | Local | 99.559444 | 24,889,861.11 | 99.559444 | 24,889,861.11 | 0.00 | 1.01 |
| | | Base | 99.559444 | 24,889,861.11 | 99.559444 | 24,889,861.11 | 0.00 | 1.01 |
| 64106HJG7 | NESTLE FIN FRANCE S. | | | | 2.340000 | 16 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.902500 | 24,975,625.00 | 99.902500 | 24,975,625.00 | 0.00 | 1.01 |
| | | Base | 99.902500 | 24,975,625.00 | 99.902500 | 24,975,625.00 | 0.00 | 1.01 |
| 64106HLW9 | NESTLE FIN FRANCE S. | | | | 2.820000 | 30 Nov 2022 | | |
| | 15,000,000.000 | Local | 99.295000 | 14,894,250.00 | 99.295000 | 14,894,250.00 | 0.00 | 0.60 |
| | | Base | 99.295000 | 14,894,250.00 | 99.295000 | 14,894,250.00 | 0.00 | 0.60 |
| 64951XJ78 | NEW YORK LFE CAP COR | | | | 1.310000 | 07 Sep 2022 | | |
| | 15,000,000.000 | Local | 99.978167 | 14,996,725.00 | 99.978167 | 14,996,725.00 | 0.00 | 0.61 |
| | | Base | 99.978167 | 14,996,725.00 | 99.978167 | 14,996,725.00 | 0.00 | 0.61 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 64951XJS2 | NEW YORK LFE CAP COR | | | | 1.970000 | 26 Sep 2022 | | |
| | 9,513,000.000 | Local | 99.863194 | 9,499,985.69 | 99.863194 | 9,499,985.69 | 0.00 | 0.38 |
| | | Base | 99.863194 | 9,499,985.69 | 99.863194 | 9,499,985.69 | 0.00 | 0.38 |
| 64951XLA8 | NEW YORK LFE CAP COR | | | | 2.640000 | 10 Nov 2022 | | |
| | 20,000,000.000 | Local | 99.486667 | 19,897,333.33 | 99.486667 | 19,897,333.33 | 0.00 | 0.80 |
| | | Base | 99.486667 | 19,897,333.33 | 99.486667 | 19,897,333.33 | 0.00 | 0.80 |
| 6698M5J26 | NOVARTIS FNC CRP | | | | 2.300000 | 02 Sep 2022 | | |
| | 20,000,000.000 | Local | 99.993611 | 19,998,722.22 | 99.993611 | 19,998,722.22 | 0.00 | 0.81 |
| | | Base | 99.993611 | 19,998,722.22 | 99.993611 | 19,998,722.22 | 0.00 | 0.81 |
| 6698M5JK6 | NOVARTIS FNC CRP | | | | 2.300000 | 19 Sep 2022 | | |
| | 12,000,000.000 | Local | 99.885000 | 11,986,200.00 | 99.885000 | 11,986,200.00 | 0.00 | 0.48 |
| | | Base | 99.885000 | 11,986,200.00 | 99.885000 | 11,986,200.00 | 0.00 | 0.48 |
| 67983UJW4 | OLD LINE FUNDING LLC | | | | 1.700000 | 30 Sep 2022 | | |
| | 10,000,000.000 | Local | 99.863056 | 9,986,305.55 | 99.863056 | 9,986,305.55 | 0.00 | 0.40 |
| | | Base | 99.863056 | 9,986,305.55 | 99.863056 | 9,986,305.55 | 0.00 | 0.40 |
| 67983UNQ2 | OLD LINE FUNDING LLC | | | | 3.360000 | 24 Jan 2023 | | |
| | 15,000,000.000 | Local | 98.646667 | 14,797,000.00 | 98.646667 | 14,797,000.00 | 0.00 | 0.60 |
| | | Base | 98.646667 | 14,797,000.00 | 98.646667 | 14,797,000.00 | 0.00 | 0.60 |
| 67984RJQ3 | OLD LINE FUNDING LLC | | | | 2.680000 | 04 Oct 2022 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.81 |
| | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.81 |
| 74271UKH2 | PROCTOR GAMBLE AND CO | | | | 2.450000 | 17 Oct 2022 | | |
| | 20,000,000.000 | Local | 99.686944 | 19,937,388.89 | 99.686944 | 19,937,388.89 | 0.00 | 0.81 |
| | | Base | 99.686944 | 19,937,388.89 | 99.686944 | 19,937,388.89 | 0.00 | 0.81 |
| 74271UKT6 | PROCTOR GAMBLE AND CO | | | | 2.550000 | 27 Oct 2022 | | |
| | 20,000,000.000 | Local | 99.603333 | 19,920,666.66 | 99.603333 | 19,920,666.66 | 0.00 | 0.80 |
| | | Base | 99.603333 | 19,920,666.66 | 99.603333 | 19,920,666.66 | 0.00 | 0.80 |
| 74271ULA6 | PROCTOR GAMBLE AND CO | | | | 2.650000 | 10 Nov 2022 | | |
| | 10,000,000.000 | Local | 99.484722 | 9,948,472.22 | 99.484722 | 9,948,472.22 | 0.00 | 0.40 |
| | | Base | 99.484722 | 9,948,472.22 | 99.484722 | 9,948,472.22 | 0.00 | 0.40 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 77119MJS7 | ROCHE HOLDING INC | | | | 2.300000 | 26 Sep 2022 | | |
| | 30,000,000.000 | Local | 99.840278 | 29,952,083.33 | 99.840278 | 29,952,083.33 | 0.00 | 1.21 |
| | | Base | 99.840278 | 29,952,083.33 | 99.840278 | 29,952,083.33 | 0.00 | 1.21 |
| 78012U2C8 | ROYAL BK OF CANADA | | | | 2.530000 | 01 Dec 2022 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.40 |
| | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.40 |
| 78014XHE0 | ROYAL BANK OF CANADA | | | | 2.720000 | 06 Apr 2023 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.81 |
| | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.81 |
| 78015M6K1 | ROYAL BK CDA | | | | 2.920000 | 23 Aug 2023 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.81 |
| | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.81 |
| 8010M3JN1 | SANOFI | | | | 2.130000 | 22 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.875750 | 24,968,937.50 | 99.875750 | 24,968,937.50 | 0.00 | 1.01 |
| | | Base | 99.875750 | 24,968,937.50 | 99.875750 | 24,968,937.50 | 0.00 | 1.01 |
| 8010M3JV3 | SANOFI | | | | 2.130000 | 29 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.834333 | 24,958,583.33 | 99.834333 | 24,958,583.33 | 0.00 | 1.01 |
| | | Base | 99.834333 | 24,958,583.33 | 99.834333 | 24,958,583.33 | 0.00 | 1.01 |
| 8085A5AE0 | SCHWAB CHARLES CORP | | | | 2.560000 | 13 Dec 2022 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.81 |
| | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.81 |
| 85462DJ61 | STANLEY WORKS (THE) | | | | 2.430000 | 06 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.966250 | 24,991,562.50 | 99.966250 | 24,991,562.50 | 0.00 | 1.01 |
| | | Base | 99.966250 | 24,991,562.50 | 99.966250 | 24,991,562.50 | 0.00 | 1.01 |
| 85462DJD6 | STANLEY WORKS (THE) | | | | 2.450000 | 13 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.918333 | 24,979,583.33 | 99.918333 | 24,979,583.33 | 0.00 | 1.01 |
| | | Base | 99.918333 | 24,979,583.33 | 99.918333 | 24,979,583.33 | 0.00 | 1.01 |
| 86563HJ27 | SUMITOMO MITSUI TRUST NY | | | | 1.500000 | 02 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.995833 | 24,998,958.33 | 99.995833 | 24,998,958.33 | 0.00 | 1.01 |
| | | Base | 99.995833 | 24,998,958.33 | 99.995833 | 24,998,958.33 | 0.00 | 1.01 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 86563HJN1 | SUMITOMO MITSUI TRUST NY | | | | | 2.260000 | 22 Sep 2022 | | |
| | | Local | 15,750,000.000 | 99.868167 | 15,729,236.25 | 99.868167 | 15,729,236.25 | 0.00 | 0.64 |
| | | Base | | 99.868167 | 15,729,236.25 | 99.868167 | 15,729,236.25 | 0.00 | 0.64 |
| 86563HJN1 | SUMITOMO MITSUI TRUST NY | | | | | 2.350000 | 22 Sep 2022 | | |
| | | Local | 9,250,000.000 | 99.862917 | 9,237,319.79 | 99.862917 | 9,237,319.79 | 0.00 | 0.37 |
| | | Base | | 99.862917 | 9,237,319.79 | 99.862917 | 9,237,319.79 | 0.00 | 0.37 |
| 88602UK33 | THUNDER BAY FNDNG LLC | | | | | 2.290000 | 03 Oct 2022 | | |
| | | Local | 25,000,000.000 | 99.796444 | 24,949,111.11 | 99.796444 | 24,949,111.11 | 0.00 | 1.01 |
| | | Base | | 99.796444 | 24,949,111.11 | 99.796444 | 24,949,111.11 | 0.00 | 1.01 |
| 88603AEE9 | THUNDER BAY FNDNG LLC | | | | | 2.640000 | 21 Oct 2022 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.81 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.81 |
| 89233HJV7 | TOYOTA MOTOR CREDIT | | | | | 1.700000 | 29 Sep 2022 | | |
| | | Local | 25,000,000.000 | 99.867778 | 24,966,944.44 | 99.867778 | 24,966,944.44 | 0.00 | 1.01 |
| | | Base | | 99.867778 | 24,966,944.44 | 99.867778 | 24,966,944.44 | 0.00 | 1.01 |
| 89233HL28 | TOYOTA MOTOR CREDIT | | | | | 2.460000 | 02 Nov 2022 | | |
| | | Local | 25,000,000.000 | 99.576333 | 24,894,083.33 | 99.576333 | 24,894,083.33 | 0.00 | 1.01 |
| | | Base | | 99.576333 | 24,894,083.33 | 99.576333 | 24,894,083.33 | 0.00 | 1.01 |
| 912796S34 | TREASURY BILL 01/23 0.00000 | | | | | 2.982500 | 26 Jan 2023 | | |
| | | Local | 10,000,000.000 | 98.782146 | 9,878,214.59 | 98.782146 | 9,878,214.59 | 0.00 | 0.40 |
| | | Base | | 98.782146 | 9,878,214.59 | 98.782146 | 9,878,214.59 | 0.00 | 0.40 |
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | | | | | 2.250000 | 01 Sep 2022 | | |
| | | Local | 68,423,378.230 | 100.000000 | 68,423,378.23 | 100.000000 | 68,423,378.23 | 0.00 | 2.76 |
| | | Base | | 100.000000 | 68,423,378.23 | 100.000000 | 68,423,378.23 | 0.00 | 2.76 |
| 92646LK33 | VICTORY RECEIVABLES | | | | | 2.370000 | 03 Oct 2022 | | |
| | | Local | 10,000,000.000 | 99.789333 | 9,978,933.33 | 99.789333 | 9,978,933.33 | 0.00 | 0.40 |
| | | Base | | 99.789333 | 9,978,933.33 | 99.789333 | 9,978,933.33 | 0.00 | 0.40 |
| 92646LK58 | VICTORY RECEIVABLES | | | | | 2.400000 | 05 Oct 2022 | | |
| | | Local | 20,000,000.000 | 99.773333 | 19,954,666.66 | 99.773333 | 19,954,666.66 | 0.00 | 0.81 |
| | | Base | | 99.773333 | 19,954,666.66 | 99.773333 | 19,954,666.66 | 0.00 | 0.81 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 92646LKJ8 | VICTORY RECEIVABLES | | | | 2.750000 | 18 Oct 2022 | | |
| | 20,000,000.000 | Local | 99.640972 | 19,928,194.44 | 99.640972 | 19,928,194.44 | 0.00 | 0.81 |
| | | Base | 99.640972 | 19,928,194.44 | 99.640972 | 19,928,194.44 | 0.00 | 0.81 |
| 927WWR006 | TD SECURITIES TD SECURITIES | | | | 2.200000 | 01 Sep 2022 | | |
| | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 4.04 |
| | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 4.04 |
| 93114FJC9 | WAL MART STORES INC | | | | 2.300000 | 12 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.929722 | 24,982,430.56 | 99.929722 | 24,982,430.56 | 0.00 | 1.01 |
| | | Base | 99.929722 | 24,982,430.56 | 99.929722 | 24,982,430.56 | 0.00 | 1.01 |
| 93114FJK1 | WAL MART STORES INC | | | | 2.300000 | 19 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.885000 | 24,971,250.00 | 99.885000 | 24,971,250.00 | 0.00 | 1.01 |
| | | Base | 99.885000 | 24,971,250.00 | 99.885000 | 24,971,250.00 | 0.00 | 1.01 |
| 9612C1L13 | WESTPAC BANKING CORP. | | | | 0.340000 | 01 Nov 2022 | | |
| | 10,000,000.000 | Local | 99.942389 | 9,994,238.89 | 99.942389 | 9,994,238.89 | 0.00 | 0.40 |
| | | Base | 99.942389 | 9,994,238.89 | 99.942389 | 9,994,238.89 | 0.00 | 0.40 |
| 979QRC005 | BANK OF AMERICA REPO | | | | 2.230000 | 01 Sep 2022 | | |
| | 150,000,000.000 | Local | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 6.06 |
| | | Base | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 6.06 |
| **US DOLLAR Total** | | | | | | | | |
| | 2,340,386,378.230 | Local | | 2,336,032,716.06 | | 2,336,032,716.06 | 0.00 | 94.39 |
| | | Base | | 2,336,032,716.06 | | 2,336,032,716.06 | 0.00 | 94.39 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 2,340,386,378.230 | Base | | 2,336,032,716.06 | | 2,336,032,716.06 | 0.00 | 94.39 |

## FIXED INCOME

**US DOLLAR** Exchange Rate: 1.000000

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 912796M89 | TREASURY BILL 10/22 0.00000 | | | | 0.010000 | 06 Oct 2022 | | |
| | 10,000,000.000 | Local | 99.991931 | 9,999,193.06 | 99.786111 | 9,978,611.10 | -20,581.96 | 0.40 |
| | | Base | 99.991931 | 9,999,193.06 | 99.786111 | 9,978,611.10 | -20,581.96 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 912796N96 | TREASURY BILL 11/22 0.00000 | | | | | 0.010000 | 03 Nov 2022 | | |
| | | Local | 20,000,000.000 | 99.768991 | 19,953,798.25 | 99.540844 | 19,908,168.80 | -45,629.45 | 0.80 |
| | | Base | | 99.768991 | 19,953,798.25 | 99.540844 | 19,908,168.80 | -45,629.45 | 0.80 |
| 912796R27 | TREASURY BILL 12/22 0.00000 | | | | | | 29 Dec 2022 | | |
| | | Local | 10,000,000.000 | 99.190073 | 9,919,007.29 | 99.015523 | 9,901,552.30 | -17,454.99 | 0.40 |
| | | Base | | 99.190073 | 9,919,007.29 | 99.015523 | 9,901,552.30 | -17,454.99 | 0.40 |
| 912796V55 | TREASURY BILL 10/22 0.00000 | | | | | | 13 Oct 2022 | | |
| | | Local | 10,000,000.000 | 99.752375 | 9,975,237.49 | 99.729917 | 9,972,991.70 | -2,245.79 | 0.40 |
| | | Base | | 99.752375 | 9,975,237.49 | 99.729917 | 9,972,991.70 | -2,245.79 | 0.40 |
| 912796X53 | TREASURY BILL 06/23 0.00000 | | | | | 0.010000 | 15 Jun 2023 | | |
| | | Local | 10,000,000.000 | 97.779656 | 9,777,965.60 | 97.454868 | 9,745,486.80 | -32,478.80 | 0.39 |
| | | Base | | 97.779656 | 9,777,965.60 | 97.454868 | 9,745,486.80 | -32,478.80 | 0.39 |
| 912796X61 | TREASURY BILL 12/22 0.00000 | | | | | 0.010000 | 08 Dec 2022 | | |
| | | Local | 10,000,000.000 | 99.546750 | 9,954,675.00 | 99.243562 | 9,924,356.20 | -30,318.80 | 0.40 |
| | | Base | | 99.546750 | 9,954,675.00 | 99.243562 | 9,924,356.20 | -30,318.80 | 0.40 |
| 912796X95 | TREASURY BILL 01/23 0.00000 | | | | | 0.010000 | 05 Jan 2023 | | |
| | | Local | 10,000,000.000 | 99.133750 | 9,913,375.00 | 98.960208 | 9,896,020.80 | -17,354.20 | 0.40 |
| | | Base | | 99.133750 | 9,913,375.00 | 98.960208 | 9,896,020.80 | -17,354.20 | 0.40 |
| 912796XU8 | TREASURY BILL 09/22 0.00000 | | | | | | 06 Sep 2022 | | |
| | | Local | 10,000,000.000 | 99.978639 | 9,997,863.89 | 99.972049 | 9,997,204.90 | -658.99 | 0.40 |
| | | Base | | 99.978639 | 9,997,863.89 | 99.972049 | 9,997,204.90 | -658.99 | 0.40 |
| 912796XV6 | TREASURY BILL 09/22 0.00000 | | | | | | 13 Sep 2022 | | |
| | | Local | 10,000,000.000 | 99.931667 | 9,993,166.66 | 99.929917 | 9,992,991.70 | -174.96 | 0.40 |
| | | Base | | 99.931667 | 9,993,166.66 | 99.929917 | 9,992,991.70 | -174.96 | 0.40 |
| 912796YB9 | TREASURY BILL 03/23 0.00000 | | | | | 0.010000 | 02 Mar 2023 | | |
| | | Local | 10,000,000.000 | 98.361191 | 9,836,119.10 | 98.362000 | 9,836,200.00 | 80.90 | 0.40 |
| | | Base | | 98.361191 | 9,836,119.10 | 98.362000 | 9,836,200.00 | 80.90 | 0.40 |
| 912796YQ6 | CASH MGMT BILL 11/22 0.00000 | | | | | | 15 Nov 2022 | | |
| | | Local | 10,000,000.000 | 99.440104 | 9,944,010.41 | 99.445469 | 9,944,546.90 | 536.49 | 0.40 |
| | | Base | | 99.440104 | 9,944,010.41 | 99.445469 | 9,944,546.90 | 536.49 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 912796YY9 | CASH MGMT BILL 12/22 0.00000 | | | | | | 13 Dec 2022 | | |
| | | Local | 10,000,000.000 | 99.207186 | 9,920,718.61 | 99.164556 | 9,916,455.60 | -4,263.01 | 0.40 |
| | | Base | | 99.207186 | 9,920,718.61 | 99.164556 | 9,916,455.60 | -4,263.01 | 0.40 |
| 912796YZ6 | CASH MGMT BILL 12/22 0.00000 | | | | | | 20 Dec 2022 | | |
| | | Local | 10,000,000.000 | 99.116944 | 9,911,694.44 | 99.080278 | 9,908,027.80 | -3,666.64 | 0.40 |
| | | Base | | 99.116944 | 9,911,694.44 | 99.080278 | 9,908,027.80 | -3,666.64 | 0.40 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 140,000,000.000 | | 139,096,824.80 | | 138,922,614.60 | -174,210.20 | 5.61 |
| | | Base | | | 139,096,824.80 | | 138,922,614.60 | -174,210.20 | 5.61 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 140,000,000.000 | | 139,096,824.80 | | 138,922,614.60 | -174,210.20 | 5.61 |



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

**Base Currency: 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** | | | | | | | | | |
| | | 2,480,383,378.240 | Base | | 2,475,126,540.87 | | 2,474,952,330.67 | -174,210.20 | 100.00 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 | |
| USD | US DOLLAR | | | | | | | | | |
| | | | -21,406.340 | Local | 1.000000 | -21,406.34 | 1.000000 | -21,406.34 | 0.00 | 0.00 |
| | | | | Base | 1.000000 | -21,406.34 | 1.000000 | -21,406.34 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | | |
| | | | -21,406.340 | Local | | -21,406.34 | | -21,406.34 | 0.00 | 0.00 |
| | | | | Base | | -21,406.34 | | -21,406.34 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | | |
| | | | -21,406.340 | Base | | -21,406.34 | | -21,406.34 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 | |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | | 2.360000 | 30 Sep 2022 | | |
| | | | 95,000,000.000 | Local | 100.000000 | 95,000,000.00 | 100.000000 | 95,000,000.00 | 0.00 | 4.55 |
| | | | | Base | 100.000000 | 95,000,000.00 | 100.000000 | 95,000,000.00 | 0.00 | 4.55 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | | 2.420000 | 26 Oct 2022 | | |
| | | | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 4.79 |
| | | | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 4.79 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | | 2.630000 | 10 Nov 2022 | | |
| | | | 50,000,000.000 | Local | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.40 |
| | | | | Base | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.40 |
| 22599G006 | CREDIT AGRICOLE REPO REPO | | | | | | 2.220000 | 01 Sep 2022 | | |
| | | | 250,000,000.000 | Local | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 11.98 |
| | | | | Base | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 11.98 |
| 38141W323 | GOLDMAN SACHS TRUST | GOLDMAN GLDMN SCHS FS TRSRY OBL FST | | | | | 0.000000 | 01 Sep 2022 | | |
| | | | 65,355,189.480 | Local | 100.000000 | 65,355,189.48 | 100.000000 | 65,355,189.48 | 0.00 | 3.13 |
| | | | | Base | 100.000000 | 65,355,189.48 | 100.000000 | 65,355,189.48 | 0.00 | 3.13 |

**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 |
|---|---|---|---|---|---|---|---|---|
| 4812CA553 | JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN | | | | 0.000000 | 01 Sep 2022 | | |
| | 100,209,258.660 | Local | 100.000000 | 100,209,258.66 | 100.000000 | 100,209,258.66 | 0.00 | 4.80 |
| | | Base | 100.000000 | 100,209,258.66 | 100.000000 | 100,209,258.66 | 0.00 | 4.80 |
| 8579929T0 | STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL | | | | 2.249531 | 31 Dec 2030 | | |
| | 6,236,702.370 | Local | 100.000000 | 6,236,702.37 | 100.000000 | 6,236,702.37 | 0.00 | 0.30 |
| | | Base | 100.000000 | 6,236,702.37 | 100.000000 | 6,236,702.37 | 0.00 | 0.30 |
| 8678T3008 | SUNTRUST BKS INC DTC CP GENERIC CUSIP | | | | 2.280000 | 01 Sep 2022 | | |
| | 83,492,245.160 | Local | 100.000000 | 83,492,245.16 | 100.000000 | 83,492,245.16 | 0.00 | 4.00 |
| | | Base | 100.000000 | 83,492,245.16 | 100.000000 | 83,492,245.16 | 0.00 | 4.00 |
| 8678T3008 | SUNTRUST BKS INC DTC CP GENERIC CUSIP | | | | 2.280000 | 02 Sep 2022 | | |
| | 95,000,000.000 | Local | 100.000000 | 95,000,000.00 | 100.000000 | 95,000,000.00 | 0.00 | 4.55 |
| | | Base | 100.000000 | 95,000,000.00 | 100.000000 | 95,000,000.00 | 0.00 | 4.55 |
| 912796M71 | TREASURY BILL 09/22 0.00000 | | | | 1.619000 | 08 Sep 2022 | | |
| | 40,000,000.000 | Local | 99.983467 | 39,993,386.94 | 99.983467 | 39,993,386.94 | 0.00 | 1.92 |
| | | Base | 99.983467 | 39,993,386.94 | 99.983467 | 39,993,386.94 | 0.00 | 1.92 |
| 912796S34 | TREASURY BILL 01/23 0.00000 | | | | 2.982500 | 26 Jan 2023 | | |
| | 10,000,000.000 | Local | 98.782146 | 9,878,214.59 | 98.782146 | 9,878,214.59 | 0.00 | 0.47 |
| | | Base | 98.782146 | 9,878,214.59 | 98.782146 | 9,878,214.59 | 0.00 | 0.47 |
| 912796U49 | TREASURY BILL 09/22 0.00000 | | | | 1.710000 | 15 Sep 2022 | | |
| | 20,000,000.000 | Local | 99.933500 | 19,986,700.00 | 99.933500 | 19,986,700.00 | 0.00 | 0.96 |
| | | Base | 99.933500 | 19,986,700.00 | 99.933500 | 19,986,700.00 | 0.00 | 0.96 |
| 912796V71 | TREASURY BILL 10/22 0.00000 | | | | 2.520000 | 27 Oct 2022 | | |
| | 30,000,000.000 | Local | 99.607274 | 29,882,182.22 | 99.607274 | 29,882,182.22 | 0.00 | 1.43 |
| | | Base | 99.607274 | 29,882,182.22 | 99.607274 | 29,882,182.22 | 0.00 | 1.43 |
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | | | | 2.260000 | 22 Sep 2022 | | |
| | 150,000,000.000 | Local | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 7.19 |
| | | Base | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 7.19 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 2.250000 | 13 Sep 2022 | | |
| | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 4.79 |
| | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 4.79 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 2.250000 | 15 Sep 2022 | | |
| | | Local | 50,000,000.000 | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.40 |
| | | Base | | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.40 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 2.250000 | 22 Sep 2022 | | |
| | | Local | 50,000,000.000 | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.40 |
| | | Base | | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.40 |
| 942PVKII0 | WESTERN ALLIANCE CD 2 WESTERN ALLIANCE CD 2 | | | | | 2.270000 | 09 Sep 2022 | | |
| | | Local | 2,007,137.650 | 100.000000 | 2,007,137.65 | 100.000000 | 2,007,137.65 | 0.00 | 0.10 |
| | | Base | | 100.000000 | 2,007,137.65 | 100.000000 | 2,007,137.65 | 0.00 | 0.10 |
| 942PVL006 | WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS | | | | | 0.000000 | 01 Sep 2022 | | |
| | | Local | 72,352,316.370 | 100.000000 | 72,352,316.37 | 100.000000 | 72,352,316.37 | 0.00 | 3.47 |
| | | Base | | 100.000000 | 72,352,316.37 | 100.000000 | 72,352,316.37 | 0.00 | 3.47 |
| 942PVNII4 | WESTERN ALLIANCE CD 7 WESTERN ALLIANCE CD 7 | | | | | 0.250000 | 15 Dec 2022 | | |
| | | Local | 8,000,000.000 | 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 0.38 |
| | | Base | | 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 0.38 |
| 95763A914 | WESTERN ALLIANCE CD 3 WESTERN ALLIANCE CD 3 | | | | | 2.270000 | 08 Sep 2022 | | |
| | | Local | 16,101,716.980 | 100.000000 | 16,101,716.98 | 100.000000 | 16,101,716.98 | 0.00 | 0.77 |
| | | Base | | 100.000000 | 16,101,716.98 | 100.000000 | 16,101,716.98 | 0.00 | 0.77 |
| 978UHK000 | DAIWA CAPITAL MARKETS REPO | | | | | 2.250000 | 01 Sep 2022 | | |
| | | Local | 21,276,894.990 | 100.000000 | 21,276,894.99 | 100.000000 | 21,276,894.99 | 0.00 | 1.02 |
| | | Base | | 100.000000 | 21,276,894.99 | 100.000000 | 21,276,894.99 | 0.00 | 1.02 |
| 979QHR003 | SOUTH STREET REPO | | | | | 2.330000 | 01 Sep 2022 | | |
| | | Local | 50,000,000.000 | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.40 |
| | | Base | | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.40 |
| 979RFJ001 | ALLIANCE BANK OF ARIZONA MONEY | | | | | 0.200000 | 01 Sep 2022 | | |
| | | Local | 27,656.340 | 100.000000 | 27,656.34 | 100.000000 | 27,656.34 | 0.00 | 0.00 |
| | | Base | | 100.000000 | 27,656.34 | 100.000000 | 27,656.34 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 1,465,059,118.000 | | 1,464,799,601.75 | | 1,464,799,601.75 | 0.00 | 70.21 |
| | | Base | | | 1,464,799,601.75 | | 1,464,799,601.75 | 0.00 | 70.21 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 1,465,059,118.000 | | 1,464,799,601.75 | | 1,464,799,601.75 | 0.00 | 70.21 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 912796M89 | TREASURY BILL 10/22 0.00000 | | | | | 0.010000 | 06 Oct 2022 | | |
| | | Local | 30,000,000.000 | 99.877241 | 29,963,172.21 | 99.786111 | 29,935,833.30 | -27,338.91 | 1.43 |
| | | Base | | 99.877241 | 29,963,172.21 | 99.786111 | 29,935,833.30 | -27,338.91 | 1.43 |
| 912796N96 | TREASURY BILL 11/22 0.00000 | | | | | 0.010000 | 03 Nov 2022 | | |
| | | Local | 30,000,000.000 | 99.568328 | 29,870,498.31 | 99.540844 | 29,862,253.20 | -8,245.11 | 1.43 |
| | | Base | | 99.568328 | 29,870,498.31 | 99.540844 | 29,862,253.20 | -8,245.11 | 1.43 |
| 912796P94 | TREASURY BILL 12/22 0.00000 | | | | | | 01 Dec 2022 | | |
| | | Local | 10,000,000.000 | 99.271343 | 9,927,134.30 | 99.274180 | 9,927,418.00 | 283.70 | 0.48 |
| | | Base | | 99.271343 | 9,927,134.30 | 99.274180 | 9,927,418.00 | 283.70 | 0.48 |
| 912796R27 | TREASURY BILL 12/22 0.00000 | | | | | | 29 Dec 2022 | | |
| | | Local | 10,000,000.000 | 99.190073 | 9,919,007.29 | 99.015523 | 9,901,552.30 | -17,454.99 | 0.47 |
| | | Base | | 99.190073 | 9,919,007.29 | 99.015523 | 9,901,552.30 | -17,454.99 | 0.47 |
| 912796U49 | TREASURY BILL 09/22 0.00000 | | | | | 0.010000 | 15 Sep 2022 | | |
| | | Local | 30,000,000.000 | 99.941764 | 29,982,529.17 | 99.916224 | 29,974,867.20 | -7,661.97 | 1.44 |
| | | Base | | 99.941764 | 29,982,529.17 | 99.916224 | 29,974,867.20 | -7,661.97 | 1.44 |
| 912796U64 | TREASURY BILL 09/22 0.00000 | | | | | | 29 Sep 2022 | | |
| | | Local | 20,000,000.000 | 99.863889 | 19,972,777.78 | 99.834742 | 19,966,948.40 | -5,829.38 | 0.96 |
| | | Base | | 99.863889 | 19,972,777.78 | 99.834742 | 19,966,948.40 | -5,829.38 | 0.96 |
| 912796V55 | TREASURY BILL 10/22 0.00000 | | | | | 0.010000 | 13 Oct 2022 | | |
| | | Local | 30,000,000.000 | 99.761903 | 29,928,570.78 | 99.729917 | 29,918,975.10 | -9,595.68 | 1.43 |
| | | Base | | 99.761903 | 29,928,570.78 | 99.729917 | 29,918,975.10 | -9,595.68 | 1.43 |
| 912796V63 | TREASURY BILL 10/22 0.00000 | | | | | 0.010000 | 20 Oct 2022 | | |
| | | Local | 30,000,000.000 | 99.662558 | 29,898,767.40 | 99.662717 | 29,898,815.10 | 47.70 | 1.43 |
| | | Base | | 99.662558 | 29,898,767.40 | 99.662717 | 29,898,815.10 | 47.70 | 1.43 |

**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 |
|---|---|---|---|---|---|---|---|---|
| 912796W54 | TREASURY BILL 11/22 0.00000 | | | | | 10 Nov 2022 | | |
| | 10,000,000.000 | Local | 99.511478 | 9,951,147.77 | 99.495157 | 9,949,515.70 | -1,632.07 | 0.48 |
| | | Base | 99.511478 | 9,951,147.77 | 99.495157 | 9,949,515.70 | -1,632.07 | 0.48 |
| 912796W62 | TREASURY BILL 11/22 0.00000 | | | | 0.010000 | 17 Nov 2022 | | |
| | 20,000,000.000 | Local | 99.445493 | 19,889,098.59 | 99.425637 | 19,885,127.40 | -3,971.19 | 0.95 |
| | | Base | 99.445493 | 19,889,098.59 | 99.425637 | 19,885,127.40 | -3,971.19 | 0.95 |
| 912796X53 | TREASURY BILL 06/23 0.00000 | | | | 0.010000 | 15 Jun 2023 | | |
| | 10,000,000.000 | Local | 97.779656 | 9,777,965.60 | 97.454868 | 9,745,486.80 | -32,478.80 | 0.47 |
| | | Base | 97.779656 | 9,777,965.60 | 97.454868 | 9,745,486.80 | -32,478.80 | 0.47 |
| 912796X61 | TREASURY BILL 12/22 0.00000 | | | | 0.010000 | 08 Dec 2022 | | |
| | 10,000,000.000 | Local | 99.546478 | 9,954,647.75 | 99.243562 | 9,924,356.20 | -30,291.55 | 0.48 |
| | | Base | 99.546478 | 9,954,647.75 | 99.243562 | 9,924,356.20 | -30,291.55 | 0.48 |
| 912796X79 | TREASURY BILL 12/22 0.00000 | | | | 0.010000 | 15 Dec 2022 | | |
| | 10,000,000.000 | Local | 99.450938 | 9,945,093.77 | 99.193250 | 9,919,325.00 | -25,768.77 | 0.48 |
| | | Base | 99.450938 | 9,945,093.77 | 99.193250 | 9,919,325.00 | -25,768.77 | 0.48 |
| 912796X95 | TREASURY BILL 01/23 0.00000 | | | | 0.010000 | 05 Jan 2023 | | |
| | 10,000,000.000 | Local | 99.133750 | 9,913,375.00 | 98.960208 | 9,896,020.80 | -17,354.20 | 0.47 |
| | | Base | 99.133750 | 9,913,375.00 | 98.960208 | 9,896,020.80 | -17,354.20 | 0.47 |
| 912796XT1 | TREASURY BILL 02/23 0.00000 | | | | | 02 Feb 2023 | | |
| | 10,000,000.000 | Local | 98.778695 | 9,877,869.45 | 98.664692 | 9,866,469.20 | -11,400.25 | 0.47 |
| | | Base | 98.778695 | 9,877,869.45 | 98.664692 | 9,866,469.20 | -11,400.25 | 0.47 |
| 912796XU8 | TREASURY BILL 09/22 0.00000 | | | | | 06 Sep 2022 | | |
| | 20,000,000.000 | Local | 99.978639 | 19,995,727.78 | 99.972049 | 19,994,409.80 | -1,317.98 | 0.96 |
| | | Base | 99.978639 | 19,995,727.78 | 99.972049 | 19,994,409.80 | -1,317.98 | 0.96 |
| 912796XV6 | TREASURY BILL 09/22 0.00000 | | | | 0.010000 | 13 Sep 2022 | | |
| | 30,000,000.000 | Local | 99.929667 | 29,978,899.99 | 99.929917 | 29,978,975.10 | 75.11 | 1.44 |
| | | Base | 99.929667 | 29,978,899.99 | 99.929917 | 29,978,975.10 | 75.11 | 1.44 |
| 912796XW4 | TREASURY BILL 09/22 0.00000 | | | | | 20 Sep 2022 | | |
| | 20,000,000.000 | Local | 99.880722 | 19,976,144.41 | 99.886376 | 19,977,275.20 | 1,130.79 | 0.96 |
| | | Base | 99.880722 | 19,976,144.41 | 99.886376 | 19,977,275.20 | 1,130.79 | 0.96 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 912796YA1 | TREASURY BILL 02/23 0.00000 | | | | 0.010000 | 16 Feb 2023 | | |
| | 10,000,000.000 | Local | 98.594167 | 9,859,416.68 | 98.506978 | 9,850,697.80 | -8,718.88 | 0.47 |
| | | Base | 98.594167 | 9,859,416.68 | 98.506978 | 9,850,697.80 | -8,718.88 | 0.47 |
| 912796YB9 | TREASURY BILL 03/23 0.00000 | | | | 0.010000 | 02 Mar 2023 | | |
| | 10,000,000.000 | Local | 98.361545 | 9,836,154.50 | 98.362000 | 9,836,200.00 | 45.50 | 0.47 |
| | | Base | 98.361545 | 9,836,154.50 | 98.362000 | 9,836,200.00 | 45.50 | 0.47 |
| 912796YD5 | TREASURY BILL 10/22 0.00000 | | | | 0.010000 | 11 Oct 2022 | | |
| | 30,000,000.000 | Local | 99.734222 | 29,920,266.71 | 99.736056 | 29,920,816.80 | 550.09 | 1.43 |
| | | Base | 99.734222 | 29,920,266.71 | 99.736056 | 29,920,816.80 | 550.09 | 1.43 |
| 912796YE3 | TREASURY BILL 10/22 0.00000 | | | | | 18 Oct 2022 | | |
| | 20,000,000.000 | Local | 99.678142 | 19,935,628.30 | 99.675210 | 19,935,042.00 | -586.30 | 0.96 |
| | | Base | 99.678142 | 19,935,628.30 | 99.675210 | 19,935,042.00 | -586.30 | 0.96 |
| 912796YP8 | CASH MGMT BILL 11/22 0.00000 | | | | | 08 Nov 2022 | | |
| | 10,000,000.000 | Local | 99.579250 | 9,957,925.00 | 99.508275 | 9,950,827.50 | -7,097.50 | 0.48 |
| | | Base | 99.579250 | 9,957,925.00 | 99.508275 | 9,950,827.50 | -7,097.50 | 0.48 |
| 912796YQ6 | CASH MGMT BILL 11/22 0.00000 | | | | | 15 Nov 2022 | | |
| | 10,000,000.000 | Local | 99.440625 | 9,944,062.50 | 99.445469 | 9,944,546.90 | 484.40 | 0.48 |
| | | Base | 99.440625 | 9,944,062.50 | 99.445469 | 9,944,546.90 | 484.40 | 0.48 |
| 912796YR4 | CASH MGMT BILL 11/22 0.00000 | | | | | 22 Nov 2022 | | |
| | 10,000,000.000 | Local | 99.375319 | 9,937,531.94 | 99.369701 | 9,936,970.10 | -561.84 | 0.48 |
| | | Base | 99.375319 | 9,937,531.94 | 99.369701 | 9,936,970.10 | -561.84 | 0.48 |
| 912796YS2 | CASH MGMT BILL 11/22 0.00000 | | | | | 29 Nov 2022 | | |
| | 10,000,000.000 | Local | 99.317172 | 9,931,717.23 | 99.308313 | 9,930,831.30 | -885.93 | 0.48 |
| | | Base | 99.317172 | 9,931,717.23 | 99.308313 | 9,930,831.30 | -885.93 | 0.48 |
| 912796YX1 | CASH MGMT BILL 12/22 0.00000 | | | | | 06 Dec 2022 | | |
| | 10,000,000.000 | Local | 99.268800 | 9,926,880.00 | 99.246933 | 9,924,693.30 | -2,186.70 | 0.48 |
| | | Base | 99.268800 | 9,926,880.00 | 99.246933 | 9,924,693.30 | -2,186.70 | 0.48 |
| 912796YY9 | CASH MGMT BILL 12/22 0.00000 | | | | | 13 Dec 2022 | | |
| | 10,000,000.000 | Local | 99.207043 | 9,920,704.31 | 99.164556 | 9,916,455.60 | -4,248.71 | 0.48 |
| | | Base | 99.207043 | 9,920,704.31 | 99.164556 | 9,916,455.60 | -4,248.71 | 0.48 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 912796YZ6 | CASH MGMT BILL 12/22 0.00000 | | | | | 20 Dec 2022 | | |
| | 10,000,000.000 | Local | 99.116944 | 9,911,694.44 | 99.080278 | 9,908,027.80 | -3,666.64 | 0.47 |
| | | Base | 99.116944 | 9,911,694.44 | 99.080278 | 9,908,027.80 | -3,666.64 | 0.47 |
| 91282CAG6 | US TREASURY N/B 08/22 0.125 | | | | 0.125000 | 31 Aug 2022 | | |
| | 0.000 | Local | 0.000000 | -1,556.31 | 0.000000 | 0.00 | 1,556.31 | 0.00 |
| | | Base | 0.000000 | -1,556.31 | 0.000000 | 0.00 | 1,556.31 | 0.00 |
| 91282CAN1 | US TREASURY N/B 09/22 0.125 | | | | 0.125000 | 30 Sep 2022 | | |
| | 20,000,000.000 | Local | 100.001087 | 20,000,217.41 | 99.830015 | 19,966,003.00 | -34,214.41 | 0.96 |
| | | Base | 100.001087 | 20,000,217.41 | 99.830015 | 19,966,003.00 | -34,214.41 | 0.96 |
| 91282CAR2 | US TREASURY N/B 10/22 0.125 | | | | 0.125000 | 31 Oct 2022 | | |
| | 20,000,000.000 | Local | 99.996199 | 19,999,239.71 | 99.582627 | 19,916,525.40 | -82,714.31 | 0.95 |
| | | Base | 99.996199 | 19,999,239.71 | 99.582627 | 19,916,525.40 | -82,714.31 | 0.95 |
| 91282CAS0 | US TREASURY FRN 10/22 VAR | | | | 2.956120 | 31 Oct 2022 | | |
| | 5,000,000.000 | Local | 100.000166 | 5,000,008.31 | 100.043588 | 5,002,179.40 | 2,171.09 | 0.24 |
| | | Base | 100.000166 | 5,000,008.31 | 100.043588 | 5,002,179.40 | 2,171.09 | 0.24 |
| 91282CAX9 | US TREASURY N/B 11/22 0.125 | | | | 0.125000 | 30 Nov 2022 | | |
| | 20,000,000.000 | Local | 99.997006 | 19,999,401.28 | 99.339699 | 19,867,939.80 | -131,461.48 | 0.95 |
| | | Base | 99.997006 | 19,999,401.28 | 99.339699 | 19,867,939.80 | -131,461.48 | 0.95 |
| 91282CBD2 | US TREASURY N/B 12/22 0.125 | | | | 0.125000 | 31 Dec 2022 | | |
| | 25,000,000.000 | Local | 99.990148 | 24,997,536.89 | 99.043392 | 24,760,848.00 | -236,688.89 | 1.19 |
| | | Base | 99.990148 | 24,997,536.89 | 99.043392 | 24,760,848.00 | -236,688.89 | 1.19 |
| 91282CBG5 | US TREASURY N/B 01/23 0.125 | | | | 0.125000 | 31 Jan 2023 | | |
| | 10,000,000.000 | Local | 99.255034 | 9,925,503.44 | 98.757812 | 9,875,781.20 | -49,722.24 | 0.47 |
| | | Base | 99.255034 | 9,925,503.44 | 98.757812 | 9,875,781.20 | -49,722.24 | 0.47 |
| 91282CBN0 | US TREASURY N/B 02/23 0.125 | | | | 0.125000 | 28 Feb 2023 | | |
| | 10,000,000.000 | Local | 99.048271 | 9,904,827.05 | 98.484375 | 9,848,437.50 | -56,389.55 | 0.47 |
| | | Base | 99.048271 | 9,904,827.05 | 98.484375 | 9,848,437.50 | -56,389.55 | 0.47 |
| 91282CCK5 | US TREASURY N/B 06/23 0.125 | | | | 0.125000 | 30 Jun 2023 | | |
| | 10,000,000.000 | Local | 98.227964 | 9,822,796.39 | 97.324219 | 9,732,421.90 | -90,374.49 | 0.47 |
| | | Base | 98.227964 | 9,822,796.39 | 97.324219 | 9,732,421.90 | -90,374.49 | 0.47 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 91282CDE8 | US TREASURY FRN 10/23 VAR | | | | 2.936120 | 31 Oct 2023 | | |
| | 10,000,000.000 | Local | 99.945828 | 9,994,582.79 | 100.077677 | 10,007,767.70 | 13,184.91 | 0.48 |
| | | Base | 99.945828 | 9,994,582.79 | 100.077677 | 10,007,767.70 | 13,184.91 | 0.48 |
| 91282CDU2 | US TREASURY FRN 01/24 VAR | | | | 2.521155 | 31 Jan 2024 | | |
| | 5,000,000.000 | Local | 100.012873 | 5,000,643.67 | 99.951388 | 4,997,569.40 | -3,074.27 | 0.24 |
| | | Base | 100.012873 | 5,000,643.67 | 99.951388 | 4,997,569.40 | -3,074.27 | 0.24 |
| 91282CEL1 | US TREASURY FRN 04/24 VAR | | | | 2.461155 | 30 Apr 2024 | | |
| | 10,000,000.000 | Local | 99.924785 | 9,992,478.50 | 99.784373 | 9,978,437.30 | -14,041.20 | 0.48 |
| | | Base | 99.924785 | 9,992,478.50 | 99.784373 | 9,978,437.30 | -14,041.20 | 0.48 |
| **US DOLLAR Total** | | | | | | | | |
| | 625,000,000.000 | Local | | 622,440,088.09 | | 621,532,643.50 | -907,444.59 | 29.79 |
| | | Base | | 622,440,088.09 | | 621,532,643.50 | -907,444.59 | 29.79 |
| **FIXED INCOME Total** | | | | | | | | |
| | 625,000,000.000 | Base | | 622,440,088.09 | | 621,532,643.50 | -907,444.59 | 29.79 |



& 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** | | | | | | | | |
| | | 2,090,037,711.660 | Base | 2,087,218,283.50 | | 2,086,310,838.91 | -907,444.59 | 100.00 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | | |
| **US DOLLAR** | | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | | |
| | | | -34,772.700 | Local | 1.000000 | -34,772.70 | 1.000000 | -34,772.70 | 0.00 | 0.01 |
| | | | | Base | 1.000000 | -34,772.70 | 1.000000 | -34,772.70 | 0.00 | 0.01 |
| **US DOLLAR Total** | | | | | | | | | | |
| | | | -34,772.700 | Local | | -34,772.70 | | -34,772.70 | 0.00 | 0.01 |
| | | | | Base | | -34,772.70 | | -34,772.70 | 0.00 | 0.01 |
| **CASH Total** | | | | | | | | | | |
| | | | -34,772.700 | Base | | -34,772.70 | | -34,772.70 | 0.00 | 0.01 |
| **CASH EQUIVALENT** | | | | | | | | | | |
| **US DOLLAR** | | | | | | | | | Exchange Rate: | 1.000000 |
| 60528AAT1 | MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR | | | | | | 1.250000 | 01 Dec 2030 | | |
| | | | 7,805,000.000 | Local | 100.000000 | 7,805,000.00 | 100.000000 | 7,805,000.00 | 0.00 | 1.40 |
| | | | | Base | 100.000000 | 7,805,000.00 | 100.000000 | 7,805,000.00 | 0.00 | 1.40 |
| 913ETFII4 | MSILF TAX EXEMPT PORTFOLIO MSILF TAX EXEMPT PORTFOLIO | | | | | | 1.393716 | 31 Dec 2030 | | |
| | | | 8,120,392.500 | Local | 99.999995 | 8,120,392.10 | 100.000000 | 8,120,392.50 | 0.40 | 1.46 |
| | | | | Base | 99.999995 | 8,120,392.10 | 100.000000 | 8,120,392.50 | 0.40 | 1.46 |
| 919TFTII0 | DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264 | | | | | | 0.010001 | 31 Dec 2030 | | |
| | | | 1,702.260 | Local | 99.990013 | 1,702.09 | 99.990000 | 1,702.09 | 0.00 | 0.00 |
| | | | | Base | 99.990013 | 1,702.09 | 99.990000 | 1,702.09 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | | |
| | | | 15,927,094.760 | Local | | 15,927,094.19 | | 15,927,094.59 | 0.40 | 2.87 |
| | | | | Base | | 15,927,094.19 | | 15,927,094.59 | 0.40 | 2.87 |
| **CASH EQUIVALENT Total** | | | | | | | | | | |
| | | | 15,927,094.760 | Base | | 15,927,094.19 | | 15,927,094.59 | 0.40 | 2.87 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 052476SL3 | AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR | | | | | 1.710000 | 15 May 2031 | | |
| | | Local | 17,305,000.000 | 100.000000 | 17,305,000.00 | 100.000000 | 17,305,000.00 | 0.00 | 3.11 |
| Original Face: | | Base | 17,305,000.000 | 100.000000 | 17,305,000.00 | 100.000000 | 17,305,000.00 | 0.00 | 3.11 |
| 05914GCF3 | BALTIMORE CNTY MD BAL 03/23 FIXED 4 | | | | | 4.000000 | 24 Mar 2023 | | |
| | | Local | 22,850,000.000 | 101.774905 | 23,255,565.73 | 100.915440 | 23,059,178.04 | -196,387.69 | 4.15 |
| | | Base | | 101.774905 | 23,255,565.73 | 100.915440 | 23,059,178.04 | -196,387.69 | 4.15 |
| 164555CT9 | CHERRY CREEK CO SCH DIST 5 CHRSCD 12/24 FIXED 5 | | | | | 5.000000 | 15 Dec 2024 | | |
| | | Local | 6,595,000.000 | 107.709299 | 7,103,428.25 | 105.885110 | 6,983,123.00 | -120,305.25 | 1.26 |
| | | Base | | 107.709299 | 7,103,428.25 | 105.885110 | 6,983,123.00 | -120,305.25 | 1.26 |
| 18085PKE3 | CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR | | | | | 1.700000 | 01 Jul 2029 | | |
| | | Local | 11,665,000.000 | 100.000000 | 11,665,000.00 | 100.000000 | 11,665,000.00 | 0.00 | 2.10 |
| Original Face: | | Base | 11,665,000.000 | 100.000000 | 11,665,000.00 | 100.000000 | 11,665,000.00 | 0.00 | 2.10 |
| 246381RG4 | DELAWARE ST DES 03/24 FIXED 5 | | | | | 5.000000 | 01 Mar 2024 | | |
| | | Local | 10,000,000.000 | 105.755188 | 10,575,518.77 | 103.916150 | 10,391,615.00 | -183,903.77 | 1.87 |
| | | Base | | 105.755188 | 10,575,518.77 | 103.916150 | 10,391,615.00 | -183,903.77 | 1.87 |
| 249164QY3 | DENVER CITY CNTY CO DEN 08/23 FIXED 5 | | | | | 5.000000 | 01 Aug 2023 | | |
| | | Local | 20,000,000.000 | 102.787287 | 20,557,457.47 | 102.435100 | 20,487,020.00 | -70,437.47 | 3.69 |
| | | Base | | 102.787287 | 20,557,457.47 | 102.435100 | 20,487,020.00 | -70,437.47 | 3.69 |
| 2548392M4 | DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR | | | | | 1.670000 | 01 Apr 2038 | | |
| | | Local | 8,880,000.000 | 100.000000 | 8,880,000.00 | 100.000000 | 8,880,000.00 | 0.00 | 1.60 |
| | | Base | | 100.000000 | 8,880,000.00 | 100.000000 | 8,880,000.00 | 0.00 | 1.60 |
| 254839RZ8 | DISTRICT OF COLUMBIA REVENUE DISGEN 08/38 ADJUSTABLE VAR | | | | | 1.650000 | 15 Aug 2038 | | |
| | | Local | 5,125,000.000 | 100.000000 | 5,125,000.00 | 100.000000 | 5,125,000.00 | 0.00 | 0.92 |
| Original Face: | | Base | 5,125,000.000 | 100.000000 | 5,125,000.00 | 100.000000 | 5,125,000.00 | 0.00 | 0.92 |
| 25483VAE4 | DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR | | | | | 1.650000 | 01 Nov 2045 | | |
| | | Local | 6,535,000.000 | 100.000000 | 6,535,000.00 | 100.000000 | 6,535,000.00 | 0.00 | 1.18 |
| Original Face: | | Base | 6,535,000.000 | 100.000000 | 6,535,000.00 | 100.000000 | 6,535,000.00 | 0.00 | 1.18 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 340117HQ6 | FLORENCE CNTY SC FLO 06/24 FIXED 5 | | | | 5.000000 | 01 Jun 2024 | | |
| | 15,670,000.000 | Local | 106.614080 | 16,706,426.40 | 104.445350 | 16,366,586.35 | -339,840.05 | 2.94 |
| | | Base | 106.614080 | 16,706,426.40 | 104.445350 | 16,366,586.35 | -339,840.05 | 2.94 |
| 373385GK3 | GEORGIA ST GAS 08/24 FIXED 5 | | | | 5.000000 | 01 Aug 2024 | | |
| | 19,850,000.000 | Local | 106.662835 | 21,172,572.72 | 104.981280 | 20,838,784.08 | -333,788.64 | 3.75 |
| | | Base | 106.662835 | 21,172,572.72 | 104.981280 | 20,838,784.08 | -333,788.64 | 3.75 |
| 37530ABL1 | GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/23 FIXED 5 | | | | 5.000000 | 15 Jul 2023 | | |
| | 1,500,000.000 | Local | 102.500746 | 1,537,511.19 | 102.330220 | 1,534,953.30 | -2,557.89 | 0.28 |
| | | Base | 102.500746 | 1,537,511.19 | 102.330220 | 1,534,953.30 | -2,557.89 | 0.28 |
| 37530ABM9 | GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/24 FIXED 5 | | | | 5.000000 | 15 Jul 2024 | | |
| | 3,445,000.000 | Local | 104.665618 | 3,605,730.54 | 104.852300 | 3,612,161.74 | 6,431.20 | 0.65 |
| | | Base | 104.665618 | 3,605,730.54 | 104.852300 | 3,612,161.74 | 6,431.20 | 0.65 |
| 387460QF8 | GRANITE UT SCH DIST SALT LAKE GRTSCD 06/23 FIXED 5 | | | | 5.000000 | 01 Jun 2023 | | |
| | 4,740,000.000 | Local | 102.980582 | 4,881,279.57 | 101.985610 | 4,834,117.91 | -47,161.66 | 0.87 |
| | | Base | 102.980582 | 4,881,279.57 | 101.985610 | 4,834,117.91 | -47,161.66 | 0.87 |
| 391554CA8 | GTR ALBANY OR SCH DIST 8J BTRSCD 06/24 FIXED 5 | | | | 5.000000 | 15 Jun 2024 | | |
| | 3,085,000.000 | Local | 104.638076 | 3,228,084.64 | 104.556810 | 3,225,577.59 | -2,507.05 | 0.58 |
| | | Base | 104.638076 | 3,228,084.64 | 104.556810 | 3,225,577.59 | -2,507.05 | 0.58 |
| 396784QJ2 | GREENWICH CT GRE 01/23 FIXED 5 | | | | 5.000000 | 15 Jan 2023 | | |
| | 5,775,000.000 | Local | 101.241497 | 5,846,696.47 | 101.028740 | 5,834,409.74 | -12,286.73 | 1.05 |
| | | Base | 101.241497 | 5,846,696.47 | 101.028740 | 5,834,409.74 | -12,286.73 | 1.05 |
| 401784G23 | GUILFORD CNTY NC GUI 05/25 FIXED 5 | | | | 5.000000 | 01 May 2025 | | |
| | 5,000,000.000 | Local | 108.800773 | 5,440,038.67 | 106.845100 | 5,342,255.00 | -97,783.67 | 0.96 |
| | | Base | 108.800773 | 5,440,038.67 | 106.845100 | 5,342,255.00 | -97,783.67 | 0.96 |
| 401784Q97 | GUILFORD CNTY NC GUI 03/24 FIXED 4 | | | | 4.000000 | 01 Mar 2024 | | |
| | 2,350,000.000 | Local | 103.784415 | 2,438,933.75 | 102.423280 | 2,406,947.08 | -31,986.67 | 0.43 |
| | | Base | 103.784415 | 2,438,933.75 | 102.423280 | 2,406,947.08 | -31,986.67 | 0.43 |
| 401784R21 | GUILFORD CNTY NC GUI 03/25 FIXED 5 | | | | 5.000000 | 01 Mar 2025 | | |
| | 2,810,000.000 | Local | 108.453170 | 3,047,534.08 | 106.436370 | 2,990,862.00 | -56,672.08 | 0.54 |
| | | Base | 108.453170 | 3,047,534.08 | 106.436370 | 2,990,862.00 | -56,672.08 | 0.54 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 44256PA45 | HOWARD CNTY MD HOW 08/23 FIXED 5 | | | | 5.000000 | 15 Aug 2023 | | |
| | 3,005,000.000 | Local | 102.807431 | 3,089,363.29 | 102.543380 | 3,081,428.57 | -7,934.72 | 0.55 |
| | | Base | 102.807431 | 3,089,363.29 | 102.543380 | 3,081,428.57 | -7,934.72 | 0.55 |
| 45471AAQ5 | INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR | | | | 1.740000 | 01 Nov 2039 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 3.60 |
| Original Face: | 20,000,000.000 | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 3.60 |
| 495033FR8 | KING CNTY WA SCH DIST 401 HIG KINSCD 12/22 FIXED 4 | | | | 4.000000 | 01 Dec 2022 | | |
| | 750,000.000 | Local | 100.644045 | 754,830.34 | 100.439910 | 753,299.33 | -1,531.01 | 0.14 |
| | | Base | 100.644045 | 754,830.34 | 100.439910 | 753,299.33 | -1,531.01 | 0.14 |
| 495033FS6 | KING CNTY WA SCH DIST 401 HIG KINSCD 06/23 FIXED 4 | | | | 4.000000 | 01 Jun 2023 | | |
| | 1,670,000.000 | Local | 101.743220 | 1,699,111.77 | 101.279510 | 1,691,367.82 | -7,743.95 | 0.30 |
| | | Base | 101.743220 | 1,699,111.77 | 101.279510 | 1,691,367.82 | -7,743.95 | 0.30 |
| 495033FT4 | KING CNTY WA SCH DIST 401 HIG KINSCD 12/23 FIXED 4 | | | | 4.000000 | 01 Dec 2023 | | |
| | 1,750,000.000 | Local | 102.673543 | 1,796,787.01 | 102.073350 | 1,786,283.63 | -10,503.38 | 0.32 |
| | | Base | 102.673543 | 1,796,787.01 | 102.073350 | 1,786,283.63 | -10,503.38 | 0.32 |
| 495033FU1 | KING CNTY WA SCH DIST 401 HIG KINSCD 06/24 FIXED 4 | | | | 4.000000 | 01 Jun 2024 | | |
| | 3,000,000.000 | Local | 103.536591 | 3,106,097.72 | 102.814040 | 3,084,421.20 | -21,676.52 | 0.55 |
| | | Base | 103.536591 | 3,106,097.72 | 102.814040 | 3,084,421.20 | -21,676.52 | 0.55 |
| 495080VK6 | KING CNTY WA SCH DIST 403 REN KINSCD 12/22 FIXED 5 | | | | 5.000000 | 01 Dec 2022 | | |
| | 4,350,000.000 | Local | 100.829231 | 4,386,071.56 | 100.671910 | 4,379,228.09 | -6,843.47 | 0.79 |
| | | Base | 100.829231 | 4,386,071.56 | 100.671910 | 4,379,228.09 | -6,843.47 | 0.79 |
| 495278Z48 | KING CNTY WA SCH DIST 415 KEN KINSCD 12/22 FIXED 4 | | | | 4.000000 | 01 Dec 2022 | | |
| | 3,650,000.000 | Local | 100.956182 | 3,684,900.64 | 100.407490 | 3,664,873.39 | -20,027.25 | 0.66 |
| | | Base | 100.956182 | 3,684,900.64 | 100.407490 | 3,664,873.39 | -20,027.25 | 0.66 |
| 495278Z55 | KING CNTY WA SCH DIST 415 KEN KINSCD 12/23 FIXED 4 | | | | 4.000000 | 01 Dec 2023 | | |
| | 4,435,000.000 | Local | 102.611519 | 4,550,820.88 | 101.899720 | 4,519,252.58 | -31,568.30 | 0.81 |
| | | Base | 102.611519 | 4,550,820.88 | 101.899720 | 4,519,252.58 | -31,568.30 | 0.81 |
| 5094264U3 | LAKE CNTY OH LAK 03/23 FIXED 1.75 | | | | 1.750000 | 30 Mar 2023 | | |
| | 4,900,000.000 | Local | 100.240204 | 4,911,769.98 | 99.651620 | 4,882,929.38 | -28,840.60 | 0.88 |
| | | Base | 100.240204 | 4,911,769.98 | 99.651620 | 4,882,929.38 | -28,840.60 | 0.88 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 545910AM3 | LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR | | | | | 1.680000 | 15 Feb 2038 | | |
| | | Local | 24,475,000.000 | 100.000000 | 24,475,000.00 | 100.000000 | 24,475,000.00 | 0.00 | 4.40 |
| Original Face: | | Base | 24,475,000.000 | 100.000000 | 24,475,000.00 | 100.000000 | 24,475,000.00 | 0.00 | 4.40 |
| 546398C63 | LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR | | | | | 1.670000 | 01 Jul 2047 | | |
| | | Local | 12,340,000.000 | 100.000000 | 12,340,000.00 | 100.000000 | 12,340,000.00 | 0.00 | 2.22 |
| Original Face: | | Base | 12,340,000.000 | 100.000000 | 12,340,000.00 | 100.000000 | 12,340,000.00 | 0.00 | 2.22 |
| 54659LAK0 | LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR | | | | | 1.680000 | 01 Oct 2039 | | |
| | | Local | 8,000,000.000 | 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 1.44 |
| Original Face: | | Base | 8,000,000.000 | 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 1.44 |
| 54659LAW4 | LOUISVILLE JEFFERSON CNTY KY LOUMED 10/43 ADJUSTABLE VAR | | | | | 1.740000 | 01 Oct 2043 | | |
| | | Local | 1,100,000.000 | 100.000000 | 1,100,000.00 | 100.000000 | 1,100,000.00 | 0.00 | 0.20 |
| Original Face: | | Base | 1,100,000.000 | 100.000000 | 1,100,000.00 | 100.000000 | 1,100,000.00 | 0.00 | 0.20 |
| 567505RM6 | MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/23 FIXED 5 | | | | | 5.000000 | 01 Jul 2023 | | |
| | | Local | 1,425,000.000 | 104.016947 | 1,482,241.50 | 102.197040 | 1,456,307.82 | -25,933.68 | 0.26 |
| | | Base | | 104.016947 | 1,482,241.50 | 102.197040 | 1,456,307.82 | -25,933.68 | 0.26 |
| 567505RN4 | MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5 | | | | | 5.000000 | 01 Jul 2024 | | |
| | | Local | 3,250,000.000 | 108.578092 | 3,528,788.00 | 104.738060 | 3,403,986.95 | -124,801.05 | 0.61 |
| | | Base | | 108.578092 | 3,528,788.00 | 104.738060 | 3,403,986.95 | -124,801.05 | 0.61 |
| 574193KM9 | MARYLAND ST MDS 08/23 FIXED 5 | | | | | 5.000000 | 01 Aug 2023 | | |
| | | Local | 9,850,000.000 | 102.936810 | 10,139,275.82 | 102.471800 | 10,093,472.30 | -45,803.52 | 1.82 |
| | | Base | | 102.936810 | 10,139,275.82 | 102.471800 | 10,093,472.30 | -45,803.52 | 1.82 |
| 574193LE6 | MARYLAND ST MDS 08/23 FIXED 4 | | | | | 4.000000 | 01 Aug 2023 | | |
| | | Local | 10,000,000.000 | 101.759527 | 10,175,952.72 | 101.581760 | 10,158,176.00 | -17,776.72 | 1.83 |
| | | Base | | 101.759527 | 10,175,952.72 | 101.581760 | 10,158,176.00 | -17,776.72 | 1.83 |
| 574204M67 | MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5 | | | | | 5.000000 | 01 Oct 2022 | | |
| | | Local | 6,250,000.000 | 100.303000 | 6,268,937.50 | 100.224750 | 6,264,046.88 | -4,890.62 | 1.13 |
| | | Base | | 100.303000 | 6,268,937.50 | 100.224750 | 6,264,046.88 | -4,890.62 | 1.13 |
| 57582RT63 | MASSACHUSETTS ST MAS 11/23 FIXED 5 | | | | | 5.000000 | 01 Nov 2023 | | |
| | | Local | 8,730,000.000 | 103.355182 | 9,022,907.38 | 103.106060 | 9,001,159.04 | -21,748.34 | 1.62 |
| | | Base | | 103.355182 | 9,022,907.38 | 103.106060 | 9,001,159.04 | -21,748.34 | 1.62 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 59333NJB0 | MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR | | | | | 1.630000 | 01 Apr 2043 | | |
| | | Local | 6,000,000.000 | 100.000000 | 6,000,000.00 | 100.000000 | 6,000,000.00 | 0.00 | 1.08 |
| Original Face: | | Base | 6,000,000.000 | 100.000000 | 6,000,000.00 | 100.000000 | 6,000,000.00 | 0.00 | 1.08 |
| 603695FQ5 | MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR | | | | | 1.670000 | 15 Nov 2034 | | |
| | | Local | 5,600,000.000 | 100.000000 | 5,600,000.00 | 100.000000 | 5,600,000.00 | 0.00 | 1.01 |
| Original Face: | | Base | 5,600,000.000 | 100.000000 | 5,600,000.00 | 100.000000 | 5,600,000.00 | 0.00 | 1.01 |
| 60528ABZ6 | MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR | | | | | 1.200000 | 01 Nov 2035 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 1.80 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 1.80 |
| 60528ACD4 | MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR | | | | | 1.250000 | 01 Nov 2035 | | |
| | | Local | 8,600,000.000 | 100.000000 | 8,600,000.00 | 100.000000 | 8,600,000.00 | 0.00 | 1.55 |
| | | Base | | 100.000000 | 8,600,000.00 | 100.000000 | 8,600,000.00 | 0.00 | 1.55 |
| 6446826U5 | NEW HAMPSHIRE ST NHS 12/23 FIXED 5 | | | | | 5.000000 | 01 Dec 2023 | | |
| | | Local | 7,075,000.000 | 104.008266 | 7,358,584.79 | 103.295200 | 7,308,135.40 | -50,449.39 | 1.31 |
| | | Base | | 104.008266 | 7,358,584.79 | 103.295200 | 7,308,135.40 | -50,449.39 | 1.31 |
| 647293SG5 | NEW MEXICO ST NMS 03/24 FIXED 5 | | | | | 5.000000 | 01 Mar 2024 | | |
| | | Local | 4,850,000.000 | 104.027933 | 5,045,354.73 | 103.901140 | 5,039,205.29 | -6,149.44 | 0.91 |
| | | Base | | 104.027933 | 5,045,354.73 | 103.901140 | 5,039,205.29 | -6,149.44 | 0.91 |
| 648176KW4 | NEW PRAGUE MN INDEP SCH DIST NWPSCD 02/25 FIXED 5 | | | | | 5.000000 | 01 Feb 2025 | | |
| | | Local | 3,020,000.000 | 106.538220 | 3,217,454.25 | 105.720130 | 3,192,747.93 | -24,706.32 | 0.57 |
| | | Base | | 106.538220 | 3,217,454.25 | 105.720130 | 3,192,747.93 | -24,706.32 | 0.57 |
| 677520YJ1 | OHIO ST OHS 03/24 ADJUSTABLE VAR | | | | | 1.640000 | 15 Mar 2024 | | |
| | | Local | 14,765,000.000 | 100.000000 | 14,765,000.00 | 100.000000 | 14,765,000.00 | 0.00 | 2.66 |
| Original Face: | | Base | 14,765,000.000 | 100.000000 | 14,765,000.00 | 100.000000 | 14,765,000.00 | 0.00 | 2.66 |
| 677522ME1 | OHIO ST OHS 08/23 FIXED 5 | | | | | 5.000000 | 01 Aug 2023 | | |
| | | Local | 3,350,000.000 | 102.958815 | 3,449,120.30 | 102.435100 | 3,431,575.85 | -17,544.45 | 0.62 |
| | | Base | | 102.958815 | 3,449,120.30 | 102.435100 | 3,431,575.85 | -17,544.45 | 0.62 |
| 6845035S0 | ORANGE CNTY FL HLTH FACS AUTH ORAMED 10/26 ADJUSTABLE VAR | | | | | 1.630000 | 01 Oct 2026 | | |
| | | Local | 20,630,000.000 | 100.000000 | 20,630,000.00 | 100.000000 | 20,630,000.00 | 0.00 | 3.71 |
| Original Face: | | Base | 20,630,000.000 | 100.000000 | 20,630,000.00 | 100.000000 | 20,630,000.00 | 0.00 | 3.71 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 718814V86 | PHOENIX AZ PHO 07/23 FIXED 5 | | | | 5.000000 | 01 Jul 2023 | | |
| | 1,505,000.000 | Local | 102.427272 | 1,541,530.45 | 102.222060 | 1,538,442.00 | -3,088.45 | 0.28 |
| | | Base | 102.427272 | 1,541,530.45 | 102.222060 | 1,538,442.00 | -3,088.45 | 0.28 |
| 718814V94 | PHOENIX AZ PHO 07/24 FIXED 5 | | | | 5.000000 | 01 Jul 2024 | | |
| | 1,600,000.000 | Local | 104.823921 | 1,677,182.73 | 104.719690 | 1,675,515.04 | -1,667.69 | 0.30 |
| | | Base | 104.823921 | 1,677,182.73 | 104.719690 | 1,675,515.04 | -1,667.69 | 0.30 |
| 735439NE7 | PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR | | | | 1.640000 | 01 Dec 2044 | | |
| | 25,250,000.000 | Local | 100.000000 | 25,250,000.00 | 100.000000 | 25,250,000.00 | 0.00 | 4.54 |
| | | Base | 100.000000 | 25,250,000.00 | 100.000000 | 25,250,000.00 | 0.00 | 4.54 |
| 7632616F6 | RICHARDSON TX INDEP SCH DIST RCNSCD 02/23 FIXED 5 | | | | 5.000000 | 15 Feb 2023 | | |
| | 6,390,000.000 | Local | 101.368364 | 6,477,438.43 | 101.197900 | 6,466,545.81 | -10,892.62 | 1.16 |
| | | Base | 101.368364 | 6,477,438.43 | 101.197900 | 6,466,545.81 | -10,892.62 | 1.16 |
| 763665B21 | RICHLAND CNTY SC SCH DIST 1 RICSCD 03/24 FIXED 5 | | | | 5.000000 | 01 Mar 2024 | | |
| | 4,525,000.000 | Local | 105.986896 | 4,795,907.04 | 103.931170 | 4,702,885.44 | -93,021.60 | 0.85 |
| | | Base | 105.986896 | 4,795,907.04 | 103.931170 | 4,702,885.44 | -93,021.60 | 0.85 |
| 763682E64 | RICHLAND CNTY SC SCH DIST 2 RICSCD 05/28 FIXED 3.15 | | | | 3.150000 | 01 May 2028 | | |
| | 4,000,000.000 | Local | 101.251455 | 4,050,058.20 | 100.490450 | 4,019,618.00 | -30,440.20 | 0.72 |
| | | Base | 101.251455 | 4,050,058.20 | 100.490450 | 4,019,618.00 | -30,440.20 | 0.72 |
| 792909BJ1 | SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR | | | | 1.650000 | 15 Nov 2035 | | |
| | 20,185,000.000 | Local | 100.000000 | 20,185,000.00 | 100.000000 | 20,185,000.00 | 0.00 | 3.63 |
| Original Face: | 20,185,000.000 | Base | 100.000000 | 20,185,000.00 | 100.000000 | 20,185,000.00 | 0.00 | 3.63 |
| 796860AX2 | SAN BERNARDINO CNTY CA FLOOD C SBDWTR 08/37 ADJUSTABLE VAR | | | | 1.550000 | 01 Aug 2037 | | |
| | 10,400,000.000 | Local | 100.000000 | 10,400,000.00 | 100.000000 | 10,400,000.00 | 0.00 | 1.87 |
| Original Face: | 10,400,000.000 | Base | 100.000000 | 10,400,000.00 | 100.000000 | 10,400,000.00 | 0.00 | 1.87 |
| 79766DLB3 | SAN FRANCISCO CALIF CITY CNTY SFOAPT 05/58 ADJUSTABLE VAR | | | | 1.450000 | 01 May 2058 | | |
| | 12,000,000.000 | Local | 100.000000 | 12,000,000.00 | 100.000000 | 12,000,000.00 | 0.00 | 2.16 |
| Original Face: | 12,000,000.000 | Base | 100.000000 | 12,000,000.00 | 100.000000 | 12,000,000.00 | 0.00 | 2.16 |
| 849476QN9 | SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5 | | | | 5.000000 | 01 Feb 2024 | | |
| | 3,065,000.000 | Local | 103.796933 | 3,181,375.99 | 103.719450 | 3,179,001.14 | -2,374.85 | 0.57 |
| | | Base | 103.796933 | 3,181,375.99 | 103.719450 | 3,179,001.14 | -2,374.85 | 0.57 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 849476QX7 | SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5 | | | | 5.000000 | 01 Feb 2024 | | |
| | 4,855,000.000 | Local | 103.796933 | 5,039,341.08 | 103.719450 | 5,035,579.30 | -3,761.78 | 0.91 |
| | | Base | 103.796933 | 5,039,341.08 | 103.719450 | 5,035,579.30 | -3,761.78 | 0.91 |
| 882723H93 | TEXAS ST TXS 12/43 ADJUSTABLE VAR | | | | 1.710000 | 01 Dec 2043 | | |
| | 6,700,000.000 | Local | 100.000000 | 6,700,000.00 | 100.000000 | 6,700,000.00 | 0.00 | 1.21 |
| Original Face: | 6,700,000.000 | Base | 100.000000 | 6,700,000.00 | 100.000000 | 6,700,000.00 | 0.00 | 1.21 |
| 930864FH1 | WAKE CNTY NC WAK 02/24 FIXED 5 | | | | 5.000000 | 01 Feb 2024 | | |
| | 2,040,000.000 | Local | 105.444037 | 2,151,058.36 | 103.719450 | 2,115,876.78 | -35,181.58 | 0.38 |
| | | Base | 105.444037 | 2,151,058.36 | 103.719450 | 2,115,876.78 | -35,181.58 | 0.38 |
| 93974C8D5 | WASHINGTON ST WAS 07/25 FIXED 5 | | | | 5.000000 | 01 Jul 2025 | | |
| | 8,000,000.000 | Local | 102.741913 | 8,219,353.01 | 102.288830 | 8,183,106.40 | -36,246.61 | 1.47 |
| | | Base | 102.741913 | 8,219,353.01 | 102.288830 | 8,183,106.40 | -36,246.61 | 1.47 |
| 93974DSA7 | WASHINGTON ST WAS 07/23 FIXED 5 | | | | 5.000000 | 01 Jul 2023 | | |
| | 10,525,000.000 | Local | 102.453211 | 10,783,200.45 | 102.230400 | 10,759,749.60 | -23,450.85 | 1.94 |
| | | Base | 102.453211 | 10,783,200.45 | 102.230400 | 10,759,749.60 | -23,450.85 | 1.94 |
| 963439D92 | WHITE BEAR LAKE MN INDEP SCH D WHISCD 02/24 FIXED 5 | | | | 5.000000 | 01 Feb 2024 | | |
| | 3,985,000.000 | Local | 105.327726 | 4,197,309.87 | 103.719450 | 4,133,220.08 | -64,089.79 | 0.74 |
| | | Base | 105.327726 | 4,197,309.87 | 103.719450 | 4,133,220.08 | -64,089.79 | 0.74 |
| 97710BLW0 | WISCONSIN ST HLTH EDUCTNL FA WISMED 08/34 ADJUSTABLE VAR | | | | 1.680000 | 15 Aug 2034 | | |
| | 17,450,000.000 | Local | 100.000000 | 17,450,000.00 | 100.000000 | 17,450,000.00 | 0.00 | 3.14 |
| Original Face: | 17,450,000.000 | Base | 100.000000 | 17,450,000.00 | 100.000000 | 17,450,000.00 | 0.00 | 3.14 |
| **US DOLLAR Total** | | | | | | | | |
| | 532,475,000.000 | Local | | 542,183,904.04 | | 539,914,027.87 | -2,269,876.17 | 97.13 |
| Original Face: | 220,275,000.000 | Base | | 542,183,904.04 | | 539,914,027.87 | -2,269,876.17 | 97.13 |
| **FIXED INCOME Total** | | | | | | | | |
| | 532,475,000.000 | Base | | 542,183,904.04 | | 539,914,027.87 | -2,269,876.17 | 97.13 |
| Original Face: | 220,275,000.000 | | | | | | | |

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

**Base Currency: USD - US DOLLAR**

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 548,367,322.060 | Base | | 558,076,225.53 | | 555,806,349.76 | -2,269,875.77 | 100.00 |
| | Original Face: | 220,275,000.000 | | | | | | | |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| USD | US DOLLAR | | | | | | | | |
| | | | 4,927,506.060 | 1.000000 | 4,927,506.06 | 1.000000 | 4,927,506.06 | 0.00 | 0.88 |
| | | Base | | 1.000000 | 4,927,506.06 | 1.000000 | 4,927,506.06 | 0.00 | 0.88 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 4,927,506.060 | | 4,927,506.06 | | 4,927,506.06 | 0.00 | 0.88 |
| | | Base | | | 4,927,506.06 | | 4,927,506.06 | 0.00 | 0.88 |
| **CASH Total** | | | | | | | | | |
| | | | 4,927,506.060 | Base | 4,927,506.06 | | 4,927,506.06 | 0.00 | 0.88 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 0020A3JD3 | AT+T INC | | | | | 1.300000 | 13 Sep 2022 | | |
| | | | 5,000,000.000 | 99.956667 | 4,997,833.33 | 99.956667 | 4,997,833.33 | 0.00 | 0.90 |
| | | Base | | 99.956667 | 4,997,833.33 | 99.956667 | 4,997,833.33 | 0.00 | 0.90 |
| 15060YM15 | CEDAR SPRING CPTL CO | | | | | 2.200000 | 01 Dec 2022 | | |
| | | | 5,000,000.000 | 99.443889 | 4,972,194.44 | 99.443889 | 4,972,194.44 | 0.00 | 0.89 |
| | | Base | | 99.443889 | 4,972,194.44 | 99.443889 | 4,972,194.44 | 0.00 | 0.89 |
| 15060YQ60 | CEDAR SPRING CPTL CO | | | | | 2.710000 | 06 Mar 2023 | | |
| | | | 5,000,000.000 | 98.599833 | 4,929,991.67 | 98.599833 | 4,929,991.67 | 0.00 | 0.88 |
| | | Base | | 98.599833 | 4,929,991.67 | 98.599833 | 4,929,991.67 | 0.00 | 0.88 |
| 15060YS92 | CEDAR SPRING CPTL CO | | | | | 2.680000 | 09 May 2023 | | |
| | | | 5,000,000.000 | 98.138889 | 4,906,944.45 | 98.138889 | 4,906,944.45 | 0.00 | 0.88 |
| | | Base | | 98.138889 | 4,906,944.45 | 98.138889 | 4,906,944.45 | 0.00 | 0.88 |
| 17327BKH7 | CITIGROUP GLOBAL MKTS INC S | | | | | 0.230000 | 17 Oct 2022 | | |
| | | | 5,000,000.000 | 99.970611 | 4,998,530.56 | 99.970611 | 4,998,530.56 | 0.00 | 0.90 |
| | | Base | | 99.970611 | 4,998,530.56 | 99.970611 | 4,998,530.56 | 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 |
|---|---|---|---|---|---|---|---|---|
| 17327BLH6 | CITIGROUP GLOBAL MKTS INC S | | | | 1.600000 | 17 Nov 2022 | | |
| | 1,581,000.000 | Local | 99.657778 | 1,575,589.47 | 99.657778 | 1,575,589.47 | 0.00 | 0.28 |
| | | Base | 99.657778 | 1,575,589.47 | 99.657778 | 1,575,589.47 | 0.00 | 0.28 |
| 17327BR56 | CITIGROUP GLOBAL MKTS INC S | | | | 2.230000 | 05 Apr 2023 | | |
| | 5,000,000.000 | Local | 98.662000 | 4,933,100.00 | 98.662000 | 4,933,100.00 | 0.00 | 0.88 |
| | | Base | 98.662000 | 4,933,100.00 | 98.662000 | 4,933,100.00 | 0.00 | 0.88 |
| 2284K1JN4 | CROWN POINT CAP CO. | | | | 2.570000 | 22 Sep 2022 | | |
| | 5,000,000.000 | Local | 99.850083 | 4,992,504.17 | 99.850083 | 4,992,504.17 | 0.00 | 0.90 |
| | | Base | 99.850083 | 4,992,504.17 | 99.850083 | 4,992,504.17 | 0.00 | 0.90 |
| 2284K1KC6 | CROWN POINT CAP CO. | | | | 0.280000 | 12 Oct 2022 | | |
| | 5,000,000.000 | Local | 99.968111 | 4,998,405.55 | 99.968111 | 4,998,405.55 | 0.00 | 0.90 |
| | | Base | 99.968111 | 4,998,405.55 | 99.968111 | 4,998,405.55 | 0.00 | 0.90 |
| 2284K1MC4 | CROWN POINT CAP CO. | | | | 3.040000 | 12 Dec 2022 | | |
| | 10,000,000.000 | Local | 99.138667 | 9,913,866.67 | 99.138667 | 9,913,866.67 | 0.00 | 1.78 |
| | | Base | 99.138667 | 9,913,866.67 | 99.138667 | 9,913,866.67 | 0.00 | 1.78 |
| 2546R3JF2 | DISNEY (WALT) CO THE | | | | 0.230000 | 15 Sep 2022 | | |
| | 5,000,000.000 | Local | 99.991056 | 4,999,552.78 | 99.991056 | 4,999,552.78 | 0.00 | 0.90 |
| | | Base | 99.991056 | 4,999,552.78 | 99.991056 | 4,999,552.78 | 0.00 | 0.90 |
| 38346MJV7 | GOTHAM FDG CORP | | | | 2.350000 | 29 Sep 2022 | | |
| | 7,500,000.000 | Local | 99.817222 | 7,486,291.67 | 99.817222 | 7,486,291.67 | 0.00 | 1.34 |
| | | Base | 99.817222 | 7,486,291.67 | 99.817222 | 7,486,291.67 | 0.00 | 1.34 |
| 40060XNQ9 | GTA FDG LLC DISC | | | | 3.410000 | 24 Jan 2023 | | |
| | 5,000,000.000 | Local | 98.626528 | 4,931,326.39 | 98.626528 | 4,931,326.39 | 0.00 | 0.88 |
| | | Base | 98.626528 | 4,931,326.39 | 98.626528 | 4,931,326.39 | 0.00 | 0.88 |
| 67983UNQ2 | OLD LINE FUNDING LLC | | | | 3.350000 | 24 Jan 2023 | | |
| | 5,000,000.000 | Local | 98.650694 | 4,932,534.72 | 98.650694 | 4,932,534.72 | 0.00 | 0.88 |
| | | Base | 98.650694 | 4,932,534.72 | 98.650694 | 4,932,534.72 | 0.00 | 0.88 |
| 979QHR003 | SOUTH STREET REPO | | | | 2.280000 | 01 Sep 2022 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 3.59 |
| | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 3.59 |

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

**Base Currency: 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 | 94,081,000.000 | | 93,568,665.87 | | 93,568,665.87 | 0.00 | 16.78 |
| | | Base | | | 93,568,665.87 | | 93,568,665.87 | 0.00 | 16.78 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 94,081,000.000 | | 93,568,665.87 | | 93,568,665.87 | 0.00 | 16.78 |
| **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 | 99.932127 | 4,996,606.34 | 90.559849 | 4,527,992.45 | -468,613.89 | 0.81 |
| | | Base | | 99.932127 | 4,996,606.34 | 90.559849 | 4,527,992.45 | -468,613.89 | 0.81 |
| 010392FU7 | ALABAMA POWER CO SR UNSECURED 09/30 1.45 | | | | | 1.450000 | 15 Sep 2030 | | |
| | | Local | 5,000,000.000 | 99.637646 | 4,981,882.31 | 81.419356 | 4,070,967.80 | -910,914.51 | 0.73 |
| | | Base | | 99.637646 | 4,981,882.31 | 81.419356 | 4,070,967.80 | -910,914.51 | 0.73 |
| 020002BH3 | ALLSTATE CORP SR UNSECURED 12/25 0.75 | | | | | 0.750000 | 15 Dec 2025 | | |
| | | Local | 5,000,000.000 | 99.990333 | 4,999,516.64 | 89.772935 | 4,488,646.75 | -510,869.89 | 0.80 |
| | | Base | | 99.990333 | 4,999,516.64 | 89.772935 | 4,488,646.75 | -510,869.89 | 0.80 |
| 02079KAJ6 | ALPHABET INC SR UNSECURED 08/27 0.8 | | | | | 0.800000 | 15 Aug 2027 | | |
| | | Local | 7,500,000.000 | 99.762747 | 7,482,205.99 | 87.444005 | 6,558,300.38 | -923,905.61 | 1.18 |
| | | Base | | 99.762747 | 7,482,205.99 | 87.444005 | 6,558,300.38 | -923,905.61 | 1.18 |
| 023135BV7 | AMAZON.COM INC SR UNSECURED 05/23 0.25 | | | | | 0.250000 | 12 May 2023 | | |
| | | Local | 5,000,000.000 | 99.995148 | 4,999,757.40 | 97.889334 | 4,894,466.70 | -105,290.70 | 0.88 |
| | | Base | | 99.995148 | 4,999,757.40 | 97.889334 | 4,894,466.70 | -105,290.70 | 0.88 |
| 025816CL1 | AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR | | | | | 2.940000 | 04 Nov 2026 | | |
| | | Local | 6,000,000.000 | 100.000000 | 6,000,000.00 | 97.061528 | 5,823,691.68 | -176,308.32 | 1.04 |
| | | Base | | 100.000000 | 6,000,000.00 | 97.061528 | 5,823,691.68 | -176,308.32 | 1.04 |
| 025816CR8 | AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR | | | | | 3.220000 | 04 Mar 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.956118 | 4,997,805.90 | -2,194.10 | 0.90 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.956118 | 4,997,805.90 | -2,194.10 | 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 |
|---|---|---|---|---|---|---|---|---|
| 03444RAB4 | ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947 | | | | 0.947000 | 01 Aug 2027 | | |
| | 5,309,000.000 | Local | 98.321208 | 5,219,872.94 | 88.260620 | 4,685,756.32 | -534,116.62 | 0.84 |
| | | Base | 98.321208 | 5,219,872.94 | 88.260620 | 4,685,756.32 | -534,116.62 | 0.84 |
| 035240AV2 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5 | | | | 3.500000 | 01 Jun 2030 | | |
| | 5,000,000.000 | Local | 99.841122 | 4,992,056.09 | 94.212804 | 4,710,640.20 | -281,415.89 | 0.84 |
| | | Base | 99.841122 | 4,992,056.09 | 94.212804 | 4,710,640.20 | -281,415.89 | 0.84 |
| 05348EBH1 | AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45 | | | | 2.450000 | 15 Jan 2031 | | |
| | 3,500,000.000 | Local | 99.652483 | 3,487,836.90 | 86.828624 | 3,039,001.84 | -448,835.06 | 0.54 |
| | | Base | 99.652483 | 3,487,836.90 | 86.828624 | 3,039,001.84 | -448,835.06 | 0.54 |
| 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 | 88.447487 | 2,211,187.18 | -288,812.82 | 0.40 |
| | | Base | 100.000000 | 2,500,000.00 | 88.447487 | 2,211,187.18 | -288,812.82 | 0.40 |
| 06048WV98 | BANK OF AMERICA CORP SR UNSECURED 05/26 4.05 | | | | 4.050000 | 27 May 2026 | | |
| | 10,000,000.000 | Local | 99.810871 | 9,981,087.14 | 96.953995 | 9,695,399.50 | -285,687.64 | 1.74 |
| | | Base | 99.810871 | 9,981,087.14 | 96.953995 | 9,695,399.50 | -285,687.64 | 1.74 |
| 06051GFX2 | BANK OF AMERICA CORP SR UNSECURED 04/26 3.5 | | | | 3.500000 | 19 Apr 2026 | | |
| | 2,500,000.000 | Local | 107.873438 | 2,696,835.95 | 97.435313 | 2,435,882.83 | -260,953.12 | 0.44 |
| | | Base | 107.873438 | 2,696,835.95 | 97.435313 | 2,435,882.83 | -260,953.12 | 0.44 |
| 06368EA44 | BANK OF MONTREAL SR UNSECURED 12/23 VAR | | | | 2.640000 | 08 Dec 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.260220 | 4,963,011.00 | -36,989.00 | 0.89 |
| | | Base | 100.000000 | 5,000,000.00 | 99.260220 | 4,963,011.00 | -36,989.00 | 0.89 |
| 064159JW7 | BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR | | | | 3.500000 | 24 Jul 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.742096 | 4,987,104.80 | -12,895.20 | 0.89 |
| | | Base | 100.000000 | 5,000,000.00 | 99.742096 | 4,987,104.80 | -12,895.20 | 0.89 |
| 064159SH0 | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2 | | | | 2.000000 | 15 Nov 2022 | | |
| | 5,000,000.000 | Local | 99.997937 | 4,999,896.85 | 99.737334 | 4,986,866.70 | -13,030.15 | 0.89 |
| | | Base | 99.997937 | 4,999,896.85 | 99.737334 | 4,986,866.70 | -13,030.15 | 0.89 |
| 084659AT8 | BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05 | | | | 4.050000 | 15 Apr 2025 | | |
| | 5,000,000.000 | Local | 99.934347 | 4,996,717.35 | 100.186996 | 5,009,349.80 | 12,632.45 | 0.90 |
| | | Base | 99.934347 | 4,996,717.35 | 100.186996 | 5,009,349.80 | 12,632.45 | 0.90 |

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

**Base Currency: 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 | | |
| | | Local | 2,500,000.000 | 99.940744 | 2,498,518.59 | 88.027609 | 2,200,690.23 | -297,828.36 | 0.39 |
| | | Base | | 99.940744 | 2,498,518.59 | 88.027609 | 2,200,690.23 | -297,828.36 | 0.39 |
| 097023CN3 | BOEING CO SR UNSECURED 02/30 2.95 | | | | | 2.950000 | 01 Feb 2030 | | |
| | | Local | 5,000,000.000 | 99.917387 | 4,995,869.33 | 86.117348 | 4,305,867.40 | -690,001.93 | 0.77 |
| | | Base | | 99.917387 | 4,995,869.33 | 86.117348 | 4,305,867.40 | -690,001.93 | 0.77 |
| 10638CAA0 | BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A | | | | | 1.400000 | 25 Oct 2063 | | |
| | | Local | 3,738,339.800 | 95.500941 | 3,570,149.69 | 87.252720 | 3,261,803.16 | -308,346.53 | 0.58 |
| Original Face: | | Base | 5,000,000.000 | 95.500941 | 3,570,149.69 | 87.252720 | 3,261,803.16 | -308,346.53 | 0.58 |
| 10638MAA8 | BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A | | | | | 1.750000 | 25 Oct 2061 | | |
| | | Local | 4,537,955.170 | 98.122448 | 4,452,752.68 | 88.815710 | 4,030,417.10 | -422,335.58 | 0.72 |
| Original Face: | | Base | 5,000,000.000 | 98.122448 | 4,452,752.68 | 88.815710 | 4,030,417.10 | -422,335.58 | 0.72 |
| 10638NAA6 | BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A | | | | | 1.750000 | 25 Feb 2062 | | |
| | | Local | 5,010,012.670 | 95.312186 | 4,775,152.61 | 88.210440 | 4,419,354.22 | -355,798.39 | 0.79 |
| Original Face: | | Base | 5,000,000.000 | 95.312186 | 4,775,152.61 | 88.210440 | 4,419,354.22 | -355,798.39 | 0.79 |
| 13605W2F7 | CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR | | | | | 1.200000 | 23 Mar 2026 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 98.457000 | 4,922,850.00 | -77,150.00 | 0.88 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.457000 | 4,922,850.00 | -77,150.00 | 0.88 |
| 149123CH2 | CATERPILLAR INC SR UNSECURED 04/30 2.6 | | | | | 2.600000 | 09 Apr 2030 | | |
| | | Local | 5,000,000.000 | 99.591896 | 4,979,594.79 | 90.750315 | 4,537,515.75 | -442,079.04 | 0.81 |
| | | Base | | 99.591896 | 4,979,594.79 | 90.750315 | 4,537,515.75 | -442,079.04 | 0.81 |
| 14913R2D8 | CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65 | | | | | 0.650000 | 07 Jul 2023 | | |
| | | Local | 5,000,000.000 | 99.984183 | 4,999,209.14 | 97.582563 | 4,879,128.15 | -120,080.99 | 0.87 |
| | | Base | | 99.984183 | 4,999,209.14 | 97.582563 | 4,879,128.15 | -120,080.99 | 0.87 |
| 166756AJ5 | CHEVRON USA INC COMPANY GUAR 08/23 0.426 | | | | | 0.426000 | 11 Aug 2023 | | |
| | | Local | 5,000,000.000 | 100.117124 | 5,005,856.20 | 97.169894 | 4,858,494.70 | -147,361.50 | 0.87 |
| | | Base | | 100.117124 | 5,005,856.20 | 97.169894 | 4,858,494.70 | -147,361.50 | 0.87 |
| 172967AL5 | CITIGROUP INC SR UNSECURED 05/25 7.875 | | | | | 7.875000 | 15 May 2025 | | |
| | | Local | 1,240,000.000 | 118.244985 | 1,466,237.82 | 108.724733 | 1,348,186.69 | -118,051.13 | 0.24 |
| | | Base | | 118.244985 | 1,466,237.82 | 108.724733 | 1,348,186.69 | -118,051.13 | 0.24 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 17329U3B5 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR | | | | | 2.930000 | 06 Oct 2028 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 93.462456 | 4,673,122.80 | -326,877.20 | 0.84 |
| | | Base | | 100.000000 | 5,000,000.00 | 93.462456 | 4,673,122.80 | -326,877.20 | 0.84 |
| 189054AX7 | CLOROX COMPANY SR UNSECURED 05/30 1.8 | | | | | 1.800000 | 15 May 2030 | | |
| | | Local | 2,500,000.000 | 99.320144 | 2,483,003.61 | 81.655597 | 2,041,389.93 | -441,613.68 | 0.37 |
| | | Base | | 99.320144 | 2,483,003.61 | 81.655597 | 2,041,389.93 | -441,613.68 | 0.37 |
| 254683CA1 | DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5 | | | | | 2.991000 | 15 Dec 2026 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 100.293730 | 4,011,749.20 | 11,749.20 | 0.72 |
| Original Face: | | Base | 4,000,000.000 | 100.000000 | 4,000,000.00 | 100.293730 | 4,011,749.20 | 11,749.20 | 0.72 |
| 29736RAN0 | ESTEE LAUDER CO INC SR UNSECURED 12/24 2 | | | | | 2.000000 | 01 Dec 2024 | | |
| | | Local | 3,000,000.000 | 99.746227 | 2,992,386.80 | 97.217932 | 2,916,537.96 | -75,848.84 | 0.52 |
| | | Base | | 99.746227 | 2,992,386.80 | 97.217932 | 2,916,537.96 | -75,848.84 | 0.52 |
| 30231GBD3 | EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275 | | | | | 2.275000 | 16 Aug 2026 | | |
| | | Local | 2,500,000.000 | 100.000000 | 2,500,000.00 | 94.601461 | 2,365,036.53 | -134,963.47 | 0.42 |
| | | Base | | 100.000000 | 2,500,000.00 | 94.601461 | 2,365,036.53 | -134,963.47 | 0.42 |
| 3128HXSR7 | FREDDIEMAC STRIP FHS 268 25 | | | | | 2.500000 | 15 Aug 2042 | | |
| | | Local | 679,905.300 | 101.134654 | 687,619.87 | 91.978165 | 625,364.42 | -62,255.45 | 0.11 |
| Original Face: | | Base | 5,000,000.000 | 101.134654 | 687,619.87 | 91.978165 | 625,364.42 | -62,255.45 | 0.11 |
| 3128MFW95 | FED HM LN PC POOL G16772 FG 02/34 FIXED 4 | | | | | 4.000000 | 01 Feb 2034 | | |
| | | Local | 903,477.200 | 102.326712 | 924,498.51 | 100.401532 | 907,104.95 | -17,393.56 | 0.16 |
| Original Face: | | Base | 5,000,000.000 | 102.326712 | 924,498.51 | 100.401532 | 907,104.95 | -17,393.56 | 0.16 |
| 3130ALCV4 | FEDERAL HOME LOAN BANK BONDS 02/26 0.75 | | | | | 0.750000 | 24 Feb 2026 | | |
| | | Local | 2,500,000.000 | 100.000000 | 2,500,000.00 | 90.267883 | 2,256,697.08 | -243,302.92 | 0.40 |
| | | Base | | 100.000000 | 2,500,000.00 | 90.267883 | 2,256,697.08 | -243,302.92 | 0.40 |
| 3130ARAV3 | FEDERAL HOME LOAN BANK BONDS 03/25 2.32 | | | | | 2.320000 | 28 Mar 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 96.566453 | 4,828,322.65 | -171,677.35 | 0.87 |
| | | Base | | 100.000000 | 5,000,000.00 | 96.566453 | 4,828,322.65 | -171,677.35 | 0.87 |
| 3133EEUM0 | FEDERAL FARM CREDIT BANK BONDS 03/35 3.41 | | | | | 3.410000 | 20 Mar 2035 | | |
| | | Local | 6,000,000.000 | 122.367418 | 7,342,045.05 | 96.908558 | 5,814,513.48 | -1,527,531.57 | 1.04 |
| | | Base | | 122.367418 | 7,342,045.05 | 96.908558 | 5,814,513.48 | -1,527,531.57 | 1.04 |

**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 |
|---|---|---|---|---|---|---|---|---|
| 3133EJWT2 | FEDERAL FARM CREDIT BANK BONDS 08/31 3.49 | | | | 3.490000 | 13 Aug 2031 | | |
| | 4,000,000.000 | Local | 119.102584 | 4,764,103.37 | 99.248980 | 3,969,959.20 | -794,144.17 | 0.71 |
| | | Base | 119.102584 | 4,764,103.37 | 99.248980 | 3,969,959.20 | -794,144.17 | 0.71 |
| 3133EJX95 | FEDERAL FARM CREDIT BANK BONDS 11/34 3.68 | | | | 3.680000 | 27 Nov 2034 | | |
| | 2,070,000.000 | Local | 124.848282 | 2,584,359.43 | 99.802441 | 2,065,910.53 | -518,448.90 | 0.37 |
| | | Base | 124.848282 | 2,584,359.43 | 99.802441 | 2,065,910.53 | -518,448.90 | 0.37 |
| 3133EM7C0 | FEDERAL FARM CREDIT BANK BONDS 02/24 VAR | | | | 2.702710 | 07 Feb 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.042820 | 5,002,141.00 | 2,141.00 | 0.90 |
| | | Base | 100.000000 | 5,000,000.00 | 100.042820 | 5,002,141.00 | 2,141.00 | 0.90 |
| 3135G05Y5 | FANNIE MAE UNSECURED 10/27 0.75 | | | | 0.750000 | 08 Oct 2027 | | |
| | 2,500,000.000 | Local | 99.895730 | 2,497,393.25 | 88.028619 | 2,200,715.48 | -296,677.77 | 0.39 |
| | | Base | 99.895730 | 2,497,393.25 | 88.028619 | 2,200,715.48 | -296,677.77 | 0.39 |
| 3135G06G3 | FANNIE MAE UNSECURED 11/25 0.5 | | | | 0.500000 | 07 Nov 2025 | | |
| | 4,000,000.000 | Local | 99.771360 | 3,990,854.39 | 91.068155 | 3,642,726.20 | -348,128.19 | 0.65 |
| | | Base | 99.771360 | 3,990,854.39 | 91.068155 | 3,642,726.20 | -348,128.19 | 0.65 |
| 3136A53R5 | FANNIE MAE FNR 2012 55 PD | | | | 3.000000 | 25 May 2042 | | |
| | 758,167.480 | Local | 102.305033 | 775,643.49 | 96.741240 | 733,460.62 | -42,182.87 | 0.13 |
| Original Face: | 5,100,000.000 | Base | 102.305033 | 775,643.49 | 96.741240 | 733,460.62 | -42,182.87 | 0.13 |
| 3136B02X3 | FANNIE MAE FNR 2018 13 PA | | | | 3.000000 | 25 Mar 2048 | | |
| | 349,244.400 | Local | 98.820141 | 345,123.81 | 93.018230 | 324,860.96 | -20,262.85 | 0.06 |
| Original Face: | 2,025,000.000 | Base | 98.820141 | 345,123.81 | 93.018230 | 324,860.96 | -20,262.85 | 0.06 |
| 3136B1CE2 | FANNIE MAE FNR 2018 16 LE | | | | 3.000000 | 25 May 2047 | | |
| | 984,952.000 | Local | 98.817389 | 973,303.85 | 93.786840 | 923,755.36 | -49,548.49 | 0.17 |
| Original Face: | 5,000,000.000 | Base | 98.817389 | 973,303.85 | 93.786840 | 923,755.36 | -49,548.49 | 0.17 |
| 3136B32C3 | FANNIE MAE FNR 2019 7 AL | | | | 3.000000 | 25 Aug 2048 | | |
| | 688,918.410 | Local | 101.196153 | 697,158.93 | 94.782310 | 652,972.78 | -44,186.15 | 0.12 |
| Original Face: | 3,000,000.000 | Base | 101.196153 | 697,158.93 | 94.782310 | 652,972.78 | -44,186.15 | 0.12 |
| 3136B32E9 | FANNIE MAE FNR 2019 7 LE | | | | 3.000000 | 25 Aug 2048 | | |
| | 688,918.410 | Local | 99.875395 | 688,059.98 | 95.084700 | 655,056.00 | -33,003.98 | 0.12 |
| Original Face: | 3,000,000.000 | Base | 99.875395 | 688,059.98 | 95.084700 | 655,056.00 | -33,003.98 | 0.12 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 3136BBU75 | FANNIE MAE FNR 2020 70 VA | | | | 2.000000 | 25 Apr 2032 | | |
| | 3,425,618.320 | Local | 104.152576 | 3,567,869.72 | 92.625560 | 3,172,998.15 | -394,871.57 | 0.57 |
| Original Face: | 4,036,000.000 | Base | 104.152576 | 3,567,869.72 | 92.625560 | 3,172,998.15 | -394,871.57 | 0.57 |
| 3136BBV74 | FANNIE MAE FNR 2020 70 VC | | | | 2.000000 | 25 Apr 2032 | | |
| | 4,243,443.300 | Local | 104.457130 | 4,432,579.10 | 92.569800 | 3,928,146.98 | -504,432.12 | 0.70 |
| Original Face: | 5,000,000.000 | Base | 104.457130 | 4,432,579.10 | 92.569800 | 3,928,146.98 | -504,432.12 | 0.70 |
| 3136BHBB4 | FANNIE MAE FNR 2021 27 JD | | | | 1.250000 | 25 May 2051 | | |
| | 1,889,385.570 | Local | 100.414664 | 1,897,220.18 | 82.734110 | 1,563,166.34 | -334,053.84 | 0.28 |
| Original Face: | 3,015,000.000 | Base | 100.414664 | 1,897,220.18 | 82.734110 | 1,563,166.34 | -334,053.84 | 0.28 |
| 3136BL6F2 | FANNIE MAE FNR 2022 13 LV | | | | 3.000000 | 25 Jul 2033 | | |
| | 3,128,371.360 | Local | 98.830556 | 3,091,786.82 | 96.342280 | 3,013,944.30 | -77,842.52 | 0.54 |
| Original Face: | 3,250,145.000 | Base | 98.830556 | 3,091,786.82 | 96.342280 | 3,013,944.30 | -77,842.52 | 0.54 |
| 3136BLMG2 | FANNIE MAE FNR 2022 1 KV | | | | 3.000000 | 25 Jun 2033 | | |
| | 1,434,350.410 | Local | 100.665026 | 1,443,889.22 | 96.362170 | 1,382,171.18 | -61,718.04 | 0.25 |
| Original Face: | 1,500,000.000 | Base | 100.665026 | 1,443,889.22 | 96.362170 | 1,382,171.18 | -61,718.04 | 0.25 |
| 3136G4R88 | FANNIE MAE NOTES 08/30 1.18 | | | | 1.180000 | 26 Aug 2030 | | |
| | 5,000,000.000 | Local | 100.000000 | 4,999,999.99 | 82.777854 | 4,138,892.70 | -861,107.29 | 0.74 |
| | | Base | 100.000000 | 4,999,999.99 | 82.777854 | 4,138,892.70 | -861,107.29 | 0.74 |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | 2.250000 | 15 Jan 2040 | | |
| | 199,808.050 | Local | 98.464071 | 196,739.14 | 96.985650 | 193,785.14 | -2,954.00 | 0.03 |
| Original Face: | 5,000,000.000 | Base | 98.464071 | 196,739.14 | 96.985650 | 193,785.14 | -2,954.00 | 0.03 |
| 3137A7HC7 | FREDDIE MAC FHR 3800 KE | | | | 3.500000 | 15 Feb 2026 | | |
| | 152,682.260 | Local | 101.075619 | 154,324.54 | 99.646890 | 152,143.12 | -2,181.42 | 0.03 |
| Original Face: | 2,000,000.000 | Base | 101.075619 | 154,324.54 | 99.646890 | 152,143.12 | -2,181.42 | 0.03 |
| 3137AFPD8 | FREDDIE MAC FHR 3919 CD | | | | 2.500000 | 15 Oct 2040 | | |
| | 24,416.120 | Local | 99.473012 | 24,287.45 | 99.276780 | 24,239.54 | -47.91 | 0.00 |
| Original Face: | 2,000,000.000 | Base | 99.473012 | 24,287.45 | 99.276780 | 24,239.54 | -47.91 | 0.00 |
| 3137AKHD6 | FREDDIE MAC FHR 3989 BW | | | | 3.500000 | 15 Jan 2027 | | |
| | 683,860.880 | Local | 101.883178 | 696,739.20 | 99.612810 | 681,213.04 | -15,526.16 | 0.12 |
| Original Face: | 2,000,000.000 | Base | 101.883178 | 696,739.20 | 99.612810 | 681,213.04 | -15,526.16 | 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 |
|---|---|---|---|---|---|---|---|---|
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | 3.000000 | 15 Mar 2027 | | |
| | 127,585.740 | Local | 100.132781 | 127,755.15 | 97.322730 | 124,169.93 | -3,585.22 | 0.02 |
| Original Face: | 2,000,000.000 | Base | 100.132781 | 127,755.15 | 97.322730 | 124,169.93 | -3,585.22 | 0.02 |
| 3137BFXT3 | FHLMC MULTIFAMILY STRUCTURED P FHMS K042 A2 | | | | 2.670000 | 25 Dec 2024 | | |
| | 3,000,000.000 | Local | 98.246766 | 2,947,402.97 | 97.556450 | 2,926,693.50 | -20,709.47 | 0.52 |
| Original Face: | 3,000,000.000 | Base | 98.246766 | 2,947,402.97 | 97.556450 | 2,926,693.50 | -20,709.47 | 0.52 |
| 3137BL6J2 | FHLMC MULTIFAMILY STRUCTURED P FHMS K048 A1 | | | | 2.689000 | 25 Dec 2024 | | |
| | 2,245,471.960 | Local | 99.174643 | 2,226,938.81 | 98.446420 | 2,210,586.76 | -16,352.05 | 0.40 |
| Original Face: | 5,990,000.000 | Base | 99.174643 | 2,226,938.81 | 98.446420 | 2,210,586.76 | -16,352.05 | 0.40 |
| 3137FDKH4 | FREDDIE MAC FHR 4759 NA | | | | 3.000000 | 15 Aug 2044 | | |
| | 475,818.040 | Local | 98.796763 | 470,092.82 | 99.034420 | 471,223.64 | 1,130.82 | 0.08 |
| Original Face: | 5,500,000.000 | Base | 98.796763 | 470,092.82 | 99.034420 | 471,223.64 | 1,130.82 | 0.08 |
| 3138ASYU0 | FNMA POOL AJ1622 FN 10/26 FIXED 3 | | | | 3.000000 | 01 Oct 2026 | | |
| | 37,666.050 | Local | 100.861147 | 37,990.41 | 98.269128 | 37,014.10 | -976.31 | 0.01 |
| Original Face: | 500,000.000 | Base | 100.861147 | 37,990.41 | 98.269128 | 37,014.10 | -976.31 | 0.01 |
| 3138ERYE4 | FNMA POOL AL9708 FN 03/31 FIXED VAR | | | | 2.500000 | 01 Mar 2031 | | |
| | 1,096,398.600 | Local | 100.456504 | 1,101,403.70 | 96.234395 | 1,055,112.56 | -46,291.14 | 0.19 |
| Original Face: | 5,000,000.000 | Base | 100.456504 | 1,101,403.70 | 96.234395 | 1,055,112.56 | -46,291.14 | 0.19 |
| 3138XMFR6 | FNMA POOL AV9175 FN 03/34 FIXED 4 | | | | 4.000000 | 01 Mar 2034 | | |
| | 1,602,438.040 | Local | 103.781002 | 1,663,026.26 | 100.591996 | 1,611,924.41 | -51,101.85 | 0.29 |
| Original Face: | 7,000,000.000 | Base | 103.781002 | 1,663,026.26 | 100.591996 | 1,611,924.41 | -51,101.85 | 0.29 |
| 31397QW53 | FANNIE MAE FNR 2010 151 BL | | | | 4.000000 | 25 Jan 2031 | | |
| | 1,839,576.270 | Local | 101.923291 | 1,874,956.67 | 100.435780 | 1,847,592.78 | -27,363.89 | 0.33 |
| Original Face: | 7,000,000.000 | Base | 101.923291 | 1,874,956.67 | 100.435780 | 1,847,592.78 | -27,363.89 | 0.33 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | 4.500000 | 15 Dec 2039 | | |
| | 92,762.200 | Local | 104.424863 | 96,866.80 | 100.390340 | 93,124.29 | -3,742.51 | 0.02 |
| Original Face: | 5,000,000.000 | Base | 104.424863 | 96,866.80 | 100.390340 | 93,124.29 | -3,742.51 | 0.02 |
| 31418A5Z7 | FNMA POOL MA1763 FN 01/34 FIXED 3.5 | | | | 3.500000 | 01 Jan 2034 | | |
| | 1,072,373.470 | Local | 101.986530 | 1,093,676.49 | 99.252893 | 1,064,361.69 | -29,314.80 | 0.19 |
| Original Face: | 7,000,000.000 | Base | 101.986530 | 1,093,676.49 | 99.252893 | 1,064,361.69 | -29,314.80 | 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 |
|---|---|---|---|---|---|---|---|---|
| 341081GD3 | FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR | | | | 2.540000 | 10 May 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.716575 | 4,985,828.75 | -14,171.25 | 0.89 |
| | | Base | 100.000000 | 5,000,000.00 | 99.716575 | 4,985,828.75 | -14,171.25 | 0.89 |
| 345286AE8 | FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B | | | | 1.910000 | 15 Jul 2027 | | |
| | 2,000,000.000 | Local | 95.349076 | 1,906,981.51 | 92.986130 | 1,859,722.60 | -47,258.91 | 0.33 |
| Original Face: | 2,000,000.000 | Base | 95.349076 | 1,906,981.51 | 92.986130 | 1,859,722.60 | -47,258.91 | 0.33 |
| 34528QHB3 | FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A2 | | | | 2.991000 | 15 Sep 2024 | | |
| | 7,700,000.000 | Local | 100.014208 | 7,701,094.03 | 99.999940 | 7,699,995.38 | -1,098.65 | 1.38 |
| Original Face: | 7,700,000.000 | Base | 100.014208 | 7,701,094.03 | 99.999940 | 7,699,995.38 | -1,098.65 | 1.38 |
| 34532JAA2 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A | | | | 1.060000 | 15 Apr 2033 | | |
| | 5,750,000.000 | Local | 99.819539 | 5,739,623.52 | 90.700920 | 5,215,302.90 | -524,320.62 | 0.94 |
| Original Face: | 5,750,000.000 | Base | 99.819539 | 5,739,623.52 | 90.700920 | 5,215,302.90 | -524,320.62 | 0.94 |
| 34532RAA4 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A | | | | 3.190000 | 15 Jul 2031 | | |
| | 6,000,000.000 | Local | 101.783830 | 6,107,029.82 | 97.802670 | 5,868,160.20 | -238,869.62 | 1.05 |
| Original Face: | 6,000,000.000 | Base | 101.783830 | 6,107,029.82 | 97.802670 | 5,868,160.20 | -238,869.62 | 1.05 |
| 375558BX0 | GILEAD SCIENCES INC SR UNSECURED 10/27 1.2 | | | | 1.200000 | 01 Oct 2027 | | |
| | 5,000,000.000 | Local | 99.937434 | 4,996,871.69 | 86.460625 | 4,323,031.25 | -673,840.44 | 0.78 |
| | | Base | 99.937434 | 4,996,871.69 | 86.460625 | 4,323,031.25 | -673,840.44 | 0.78 |
| 377373AL9 | GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534 | | | | 0.534000 | 01 Oct 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 96.842078 | 4,842,103.90 | -157,896.10 | 0.87 |
| | | Base | 100.000000 | 5,000,000.00 | 96.842078 | 4,842,103.90 | -157,896.10 | 0.87 |
| 38141GXG4 | GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6 | | | | 2.600000 | 07 Feb 2030 | | |
| | 1,200,000.000 | Local | 105.040090 | 1,260,481.08 | 85.856541 | 1,030,278.49 | -230,202.59 | 0.18 |
| | | Base | 105.040090 | 1,260,481.08 | 85.856541 | 1,030,278.49 | -230,202.59 | 0.18 |
| 38141GYF5 | GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR | | | | 2.790000 | 10 Sep 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.500000 | 4,925,000.00 | -75,000.00 | 0.88 |
| | | Base | 100.000000 | 5,000,000.00 | 98.500000 | 4,925,000.00 | -75,000.00 | 0.88 |
| 38141GYH1 | GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR | | | | 3.110000 | 10 Sep 2027 | | |
| | 2,600,000.000 | Local | 99.610224 | 2,589,865.82 | 95.819539 | 2,491,308.01 | -98,557.81 | 0.45 |
| | | Base | 99.610224 | 2,589,865.82 | 95.819539 | 2,491,308.01 | -98,557.81 | 0.45 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 38150A3Z6 | GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR | | | | 3.705140 | 15 Aug 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.028146 | 4,951,407.30 | -48,592.70 | 0.89 |
| | | Base | 100.000000 | 5,000,000.00 | 99.028146 | 4,951,407.30 | -48,592.70 | 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 | 87.992746 | 4,399,637.30 | -600,362.70 | 0.79 |
| | | Base | 100.000000 | 5,000,000.00 | 87.992746 | 4,399,637.30 | -600,362.70 | 0.79 |
| 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 | 98.241260 | 4,912,063.00 | -87,937.00 | 0.88 |
| | | Base | 100.000000 | 5,000,000.00 | 98.241260 | 4,912,063.00 | -87,937.00 | 0.88 |
| 38377NMJ0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA | | | | 3.000000 | 16 Sep 2039 | | |
| | 9,786.500 | Local | 99.971798 | 9,783.74 | 99.892730 | 9,776.00 | -7.74 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 99.971798 | 9,783.74 | 99.892730 | 9,776.00 | -7.74 | 0.00 |
| 38377TWU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH | | | | 3.000000 | 20 Sep 2040 | | |
| | 128,791.710 | Local | 99.846558 | 128,594.09 | 98.025080 | 126,248.18 | -2,345.91 | 0.02 |
| Original Face: | 3,000,000.000 | Base | 99.846558 | 128,594.09 | 98.025080 | 126,248.18 | -2,345.91 | 0.02 |
| 38378B7E3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC | | | | 1.744000 | 16 May 2046 | | |
| | 187,896.710 | Local | 96.620244 | 181,546.26 | 93.002210 | 174,748.09 | -6,798.17 | 0.03 |
| Original Face: | 675,000.000 | Base | 96.620244 | 181,546.26 | 93.002210 | 174,748.09 | -6,798.17 | 0.03 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | 2.750000 | 20 Dec 2045 | | |
| | 290,995.400 | Local | 100.746964 | 293,169.03 | 94.970290 | 276,359.18 | -16,809.85 | 0.05 |
| Original Face: | 5,000,000.000 | Base | 100.746964 | 293,169.03 | 94.970290 | 276,359.18 | -16,809.85 | 0.05 |
| 38379UK39 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF | | | | 2.150000 | 16 Feb 2057 | | |
| | 595,727.440 | Local | 96.258066 | 573,435.71 | 90.016580 | 536,253.47 | -37,182.24 | 0.10 |
| Original Face: | 1,600,000.000 | Base | 96.258066 | 573,435.71 | 90.016580 | 536,253.47 | -37,182.24 | 0.10 |
| 38380L2B8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA | | | | 2.250000 | 20 Dec 2069 | | |
| | 2,800,645.700 | Local | 101.301594 | 2,837,098.75 | 94.515757 | 2,647,051.48 | -190,047.27 | 0.47 |
| Original Face: | 5,000,000.000 | Base | 101.301594 | 2,837,098.75 | 94.515757 | 2,647,051.48 | -190,047.27 | 0.47 |
| 38380LYN7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA | | | | 2.250000 | 20 Jul 2069 | | |
| | 4,341,442.210 | Local | 101.906074 | 4,424,193.31 | 97.078258 | 4,214,596.47 | -209,596.84 | 0.76 |
| Original Face: | 10,465,550.000 | Base | 101.906074 | 4,424,193.31 | 97.078258 | 4,214,596.47 | -209,596.84 | 0.76 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 38380QCU4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA | | | | 1.250000 | 20 Jul 2067 | | |
| | 4,964,099.940 | Local | 100.559840 | 4,991,890.94 | 95.634031 | 4,747,368.88 | -244,522.06 | 0.85 |
| Original Face: | 7,878,829.000 | Base | 100.559840 | 4,991,890.94 | 95.634031 | 4,747,368.88 | -244,522.06 | 0.85 |
| 38380QHW5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC | | | | 2.797570 | 20 Aug 2070 | | |
| | 3,330,876.950 | Local | 103.689438 | 3,453,767.59 | 100.596260 | 3,350,737.64 | -103,029.95 | 0.60 |
| Original Face: | 5,000,000.000 | Base | 103.689438 | 3,453,767.59 | 100.596260 | 3,350,737.64 | -103,029.95 | 0.60 |
| 38380QHY1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE | | | | 2.947570 | 20 Aug 2070 | | |
| | 3,331,724.900 | Local | 104.713497 | 3,488,765.65 | 101.242970 | 3,373,137.24 | -115,628.41 | 0.60 |
| Original Face: | 5,000,000.000 | Base | 104.713497 | 3,488,765.65 | 101.242970 | 3,373,137.24 | -115,628.41 | 0.60 |
| 38381AFU5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV | | | | 3.500000 | 20 Jan 2030 | | |
| | 4,336,288.910 | Local | 100.622692 | 4,363,290.63 | 98.706650 | 4,280,205.52 | -83,085.11 | 0.77 |
| Original Face: | 6,180,040.000 | Base | 100.622692 | 4,363,290.63 | 98.706650 | 4,280,205.52 | -83,085.11 | 0.77 |
| 38382BSL8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC | | | | 2.500000 | 20 Dec 2049 | | |
| | 1,146,469.410 | Local | 100.519470 | 1,152,424.98 | 94.155640 | 1,079,465.61 | -72,959.37 | 0.19 |
| Original Face: | 6,993,000.000 | Base | 100.519470 | 1,152,424.98 | 94.155640 | 1,079,465.61 | -72,959.37 | 0.19 |
| 427866BF4 | HERSHEY COMPANY SR UNSECURED 06/25 0.9 | | | | 0.900000 | 01 Jun 2025 | | |
| | 1,500,000.000 | Local | 99.899719 | 1,498,495.78 | 92.947678 | 1,394,215.17 | -104,280.61 | 0.25 |
| | | Base | 99.899719 | 1,498,495.78 | 92.947678 | 1,394,215.17 | -104,280.61 | 0.25 |
| 437076CA8 | HOME DEPOT INC SR UNSECURED 04/27 2.5 | | | | 2.500000 | 15 Apr 2027 | | |
| | 5,000,000.000 | Local | 99.684506 | 4,984,225.30 | 94.591219 | 4,729,560.95 | -254,664.35 | 0.85 |
| | | Base | 99.684506 | 4,984,225.30 | 94.591219 | 4,729,560.95 | -254,664.35 | 0.85 |
| 45866FAV6 | INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35 | | | | 4.350000 | 15 Jun 2029 | | |
| | 7,000,000.000 | Local | 99.897680 | 6,992,837.62 | 98.754750 | 6,912,832.50 | -80,005.12 | 1.24 |
| | | Base | 99.897680 | 6,992,837.62 | 98.754750 | 6,912,832.50 | -80,005.12 | 1.24 |
| 46625HHV5 | JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5 | | | | 5.500000 | 15 Oct 2040 | | |
| | 1,000,000.000 | Local | 143.953205 | 1,439,532.05 | 106.064590 | 1,060,645.90 | -378,886.15 | 0.19 |
| | | Base | 143.953205 | 1,439,532.05 | 106.064590 | 1,060,645.90 | -378,886.15 | 0.19 |
| 46647PCS3 | JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR | | | | 2.890000 | 10 Dec 2025 | | |
| | 5,000,000.000 | Local | 100.114104 | 5,005,705.22 | 97.502615 | 4,875,130.75 | -130,574.47 | 0.87 |
| | | Base | 100.114104 | 5,005,705.22 | 97.502615 | 4,875,130.75 | -130,574.47 | 0.87 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 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 | 99.071650 | 3,715,186.88 | -33,826.50 | 0.67 |
| Original Face: | | Base | 3,750,000.000 | 99.973690 | 3,749,013.38 | 99.071650 | 3,715,186.88 | -33,826.50 | 0.67 |
| 478160CR3 | JOHNSON + JOHNSON SR UNSECURED 09/40 2.1 | | | | | 2.100000 | 01 Sep 2040 | | |
| | | Local | 5,000,000.000 | 99.403758 | 4,970,187.88 | 72.987567 | 3,649,378.35 | -1,320,809.53 | 0.65 |
| | | Base | | 99.403758 | 4,970,187.88 | 72.987567 | 3,649,378.35 | -1,320,809.53 | 0.65 |
| 49326EEK5 | KEYCORP SR UNSECURED 04/27 2.25 | | | | | 2.250000 | 06 Apr 2027 | | |
| | | Local | 5,000,000.000 | 99.749759 | 4,987,487.93 | 90.009545 | 4,500,477.25 | -487,010.68 | 0.81 |
| | | Base | | 99.749759 | 4,987,487.93 | 90.009545 | 4,500,477.25 | -487,010.68 | 0.81 |
| 532457AZ1 | ELI LILLY + CO SR UNSECURED 03/27 5.5 | | | | | 5.500000 | 15 Mar 2027 | | |
| | | Local | 5,000,000.000 | 107.945874 | 5,397,293.72 | 107.140260 | 5,357,013.00 | -40,280.72 | 0.96 |
| | | Base | | 107.945874 | 5,397,293.72 | 107.140260 | 5,357,013.00 | -40,280.72 | 0.96 |
| 532457BY3 | ELI LILLY + CO SR UNSECURED 05/50 2.25 | | | | | 2.250000 | 15 May 2050 | | |
| | | Local | 5,000,000.000 | 98.861444 | 4,943,072.18 | 69.433025 | 3,471,651.25 | -1,471,420.93 | 0.62 |
| | | Base | | 98.861444 | 4,943,072.18 | 69.433025 | 3,471,651.25 | -1,471,420.93 | 0.62 |
| 58933YAF2 | MERCK + CO INC SR UNSECURED 05/23 2.8 | | | | | 2.800000 | 18 May 2023 | | |
| | | Local | 5,000,000.000 | 101.777192 | 5,088,859.60 | 99.504500 | 4,975,225.00 | -113,634.60 | 0.89 |
| | | Base | | 101.777192 | 5,088,859.60 | 99.504500 | 4,975,225.00 | -113,634.60 | 0.89 |
| 61761JVL0 | MORGAN STANLEY SR UNSECURED 10/24 3.7 | | | | | 3.700000 | 23 Oct 2024 | | |
| | | Local | 10,000,000.000 | 100.505782 | 10,050,578.15 | 99.339144 | 9,933,914.40 | -116,663.75 | 1.78 |
| | | Base | | 100.505782 | 10,050,578.15 | 99.339144 | 9,933,914.40 | -116,663.75 | 1.78 |
| 61762XAT4 | MORGAN STANLEY BAML TRUST MSBAM 2013 C12 A3 | | | | | 3.973000 | 15 Oct 2046 | | |
| | | Local | 4,768,535.140 | 100.525779 | 4,793,607.10 | 99.509360 | 4,745,138.80 | -48,468.30 | 0.85 |
| Original Face: | | Base | 6,849,220.000 | 100.525779 | 4,793,607.10 | 99.509360 | 4,745,138.80 | -48,468.30 | 0.85 |
| 63743HFB3 | NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR | | | | | 2.690000 | 07 Aug 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.918316 | 4,995,915.80 | -4,084.20 | 0.90 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.918316 | 4,995,915.80 | -4,084.20 | 0.90 |
| 637639AA3 | NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2 | | | | | 1.200000 | 23 Apr 2023 | | |
| | | Local | 2,552,000.000 | 99.338412 | 2,535,116.28 | 98.581451 | 2,515,798.63 | -19,317.65 | 0.45 |
| | | Base | | 99.338412 | 2,535,116.28 | 98.581451 | 2,515,798.63 | -19,317.65 | 0.45 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 65339KBM1 | NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75 | | | | 2.750000 | 01 Nov 2029 | | |
| | 5,000,000.000 | Local | 99.716441 | 4,985,822.03 | 89.261181 | 4,463,059.05 | -522,762.98 | 0.80 |
| | | Base | 99.716441 | 4,985,822.03 | 89.261181 | 4,463,059.05 | -522,762.98 | 0.80 |
| 665859AV6 | NORTHERN TRUST CORP SR UNSECURED 05/30 1.95 | | | | 1.950000 | 01 May 2030 | | |
| | 3,500,000.000 | Local | 99.711734 | 3,489,910.70 | 84.614285 | 2,961,499.98 | -528,410.72 | 0.53 |
| | | Base | 99.711734 | 3,489,910.70 | 84.614285 | 2,961,499.98 | -528,410.72 | 0.53 |
| 665859AW4 | NORTHERN TRUST CORP SR UNSECURED 05/27 4 | | | | 4.000000 | 10 May 2027 | | |
| | 1,000,000.000 | Local | 99.847377 | 998,473.77 | 99.783667 | 997,836.67 | -637.10 | 0.18 |
| | | Base | 99.847377 | 998,473.77 | 99.783667 | 997,836.67 | -637.10 | 0.18 |
| 67066GAK0 | NVIDIA CORP SR UNSECURED 06/23 0.309 | | | | 0.309000 | 15 Jun 2023 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 97.370763 | 9,737,076.30 | -262,923.70 | 1.75 |
| | | Base | 100.000000 | 10,000,000.00 | 97.370763 | 9,737,076.30 | -262,923.70 | 1.75 |
| 68389XCC7 | ORACLE CORP SR UNSECURED 03/26 1.65 | | | | 1.650000 | 25 Mar 2026 | | |
| | 5,000,000.000 | Local | 99.966034 | 4,998,301.72 | 90.134818 | 4,506,740.90 | -491,560.82 | 0.81 |
| | | Base | 99.966034 | 4,998,301.72 | 90.134818 | 4,506,740.90 | -491,560.82 | 0.81 |
| 713448ES3 | PEPSICO INC SR UNSECURED 03/30 2.75 | | | | 2.750000 | 19 Mar 2030 | | |
| | 5,000,000.000 | Local | 108.443226 | 5,422,161.29 | 91.628324 | 4,581,416.20 | -840,745.09 | 0.82 |
| | | Base | 108.443226 | 5,422,161.29 | 91.628324 | 4,581,416.20 | -840,745.09 | 0.82 |
| 718546AW4 | PHILLIPS 66 COMPANY GUAR 12/30 2.15 | | | | 2.150000 | 15 Dec 2030 | | |
| | 10,000,000.000 | Local | 99.765841 | 9,976,584.05 | 82.210571 | 8,221,057.10 | -1,755,526.95 | 1.47 |
| | | Base | 99.765841 | 9,976,584.05 | 82.210571 | 8,221,057.10 | -1,755,526.95 | 1.47 |
| 75513EAD3 | RAYTHEON TECH CORP SR UNSECURED 07/30 2.25 | | | | 2.250000 | 01 Jul 2030 | | |
| | 5,000,000.000 | Local | 99.901683 | 4,995,084.16 | 85.633226 | 4,281,661.30 | -713,422.86 | 0.77 |
| | | Base | 99.901683 | 4,995,084.16 | 85.633226 | 4,281,661.30 | -713,422.86 | 0.77 |
| 78014RCV0 | ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR | | | | 3.484000 | 15 Nov 2022 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 99.927000 | 1,998,540.00 | -1,460.00 | 0.36 |
| | | Base | 100.000000 | 2,000,000.00 | 99.927000 | 1,998,540.00 | -1,460.00 | 0.36 |
| 78014RCX6 | ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR | | | | 3.511000 | 22 May 2023 | | |
| | 2,500,000.000 | Local | 100.000000 | 2,500,000.00 | 99.730000 | 2,493,250.00 | -6,750.00 | 0.45 |
| | | Base | 100.000000 | 2,500,000.00 | 99.730000 | 2,493,250.00 | -6,750.00 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 78014RDT4 | ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR | | | | | 3.478000 | 18 Nov 2027 | | |
| | | Local | 2,500,000.000 | 100.000000 | 2,500,000.00 | 100.000000 | 2,500,000.00 | 0.00 | 0.45 |
| | | Base | | 100.000000 | 2,500,000.00 | 100.000000 | 2,500,000.00 | 0.00 | 0.45 |
| 78014RDX5 | ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR | | | | | 2.000000 | 14 Feb 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.90 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.90 |
| 808513BZ7 | CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR | | | | | 3.340000 | 03 Mar 2027 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 98.570862 | 4,928,543.10 | -71,456.90 | 0.88 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.570862 | 4,928,543.10 | -71,456.90 | 0.88 |
| 8316A0EG1 | SBA POOL 530134 SBA 05/47 FLOATING VAR | | | | | 2.000000 | 25 May 2047 | | |
| | | Local | 4,956,617.810 | 100.000000 | 4,956,617.81 | 99.076990 | 4,910,867.73 | -45,750.08 | 0.88 |
| Original Face: | | Base | 5,000,000.000 | 100.000000 | 4,956,617.81 | 99.076990 | 4,910,867.73 | -45,750.08 | 0.88 |
| 845011AC9 | SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2 | | | | | 2.200000 | 15 Jun 2030 | | |
| | | Local | 5,000,000.000 | 99.902898 | 4,995,144.89 | 79.528726 | 3,976,436.30 | -1,018,708.59 | 0.71 |
| | | Base | | 99.902898 | 4,995,144.89 | 79.528726 | 3,976,436.30 | -1,018,708.59 | 0.71 |
| 863667BB6 | STRYKER CORP SR UNSECURED 12/23 0.6 | | | | | 0.600000 | 01 Dec 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 96.064801 | 4,803,240.05 | -196,759.95 | 0.86 |
| | | Base | | 100.000000 | 5,000,000.00 | 96.064801 | 4,803,240.05 | -196,759.95 | 0.86 |
| 871829BK2 | SYSCO CORPORATION COMPANY GUAR 02/30 2.4 | | | | | 2.400000 | 15 Feb 2030 | | |
| | | Local | 3,000,000.000 | 99.739238 | 2,992,177.13 | 85.955356 | 2,578,660.68 | -413,516.45 | 0.46 |
| | | Base | | 99.739238 | 2,992,177.13 | 85.955356 | 2,578,660.68 | -413,516.45 | 0.46 |
| 892331AF6 | TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358 | | | | | 2.358000 | 02 Jul 2024 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 97.644918 | 3,905,796.72 | -94,203.28 | 0.70 |
| | | Base | | 100.000000 | 4,000,000.00 | 97.644918 | 3,905,796.72 | -94,203.28 | 0.70 |
| 89236THY4 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7 | | | | | 0.700000 | 20 Jan 2026 | | |
| | | Local | 2,500,000.000 | 99.970157 | 2,499,253.93 | 82.708652 | 2,067,716.30 | -431,537.63 | 0.37 |
| | | Base | | 99.970157 | 2,499,253.93 | 82.708652 | 2,067,716.30 | -431,537.63 | 0.37 |
| 90327QD89 | USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375 | | | | | 3.375000 | 01 May 2025 | | |
| | | Local | 5,000,000.000 | 99.701458 | 4,985,072.90 | 98.398366 | 4,919,918.30 | -65,154.60 | 0.88 |
| | | Base | | 99.701458 | 4,985,072.90 | 98.398366 | 4,919,918.30 | -65,154.60 | 0.88 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 911312BT2 | UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2 | | | | 2.200000 | 01 Sep 2024 | | |
| | 3,000,000.000 | Local | 99.966777 | 2,999,003.31 | 97.139511 | 2,914,185.33 | -84,817.98 | 0.52 |
| | | Base | 99.966777 | 2,999,003.31 | 97.139511 | 2,914,185.33 | -84,817.98 | 0.52 |
| 92343VFL3 | VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5 | | | | 1.500000 | 18 Sep 2030 | | |
| | 2,000,000.000 | Local | 99.911231 | 1,998,224.62 | 79.855805 | 1,597,116.10 | -401,108.52 | 0.29 |
| | | Base | 99.911231 | 1,998,224.62 | 79.855805 | 1,597,116.10 | -401,108.52 | 0.29 |
| 92343VGE8 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR | | | | 3.080000 | 20 Mar 2026 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.169249 | 4,908,462.45 | -91,537.55 | 0.88 |
| | | Base | 100.000000 | 5,000,000.00 | 98.169249 | 4,908,462.45 | -91,537.55 | 0.88 |
| 92348CAA9 | VERIZON OWNER TRUST VZOT 2020 C A | | | | 0.410000 | 21 Apr 2025 | | |
| | 5,000,000.000 | Local | 99.990417 | 4,999,520.86 | 97.921570 | 4,896,078.50 | -103,442.36 | 0.88 |
| Original Face: | 5,000,000.000 | Base | 99.990417 | 4,999,520.86 | 97.921570 | 4,896,078.50 | -103,442.36 | 0.88 |
| 92348TAC8 | VERIZON OWNER TRUST VZOT 2020 A B | | | | 1.980000 | 22 Jul 2024 | | |
| | 2,000,000.000 | Local | 99.991257 | 1,999,825.14 | 98.776600 | 1,975,532.00 | -24,293.14 | 0.35 |
| Original Face: | 2,000,000.000 | Base | 99.991257 | 1,999,825.14 | 98.776600 | 1,975,532.00 | -24,293.14 | 0.35 |
| 92826CAM4 | VISA INC SR UNSECURED 04/30 2.05 | | | | 2.050000 | 15 Apr 2030 | | |
| | 5,000,000.000 | Local | 103.903010 | 5,195,150.49 | 87.860532 | 4,393,026.60 | -802,123.89 | 0.79 |
| | | Base | 103.903010 | 5,195,150.49 | 87.860532 | 4,393,026.60 | -802,123.89 | 0.79 |
| 92826CAP7 | VISA INC SR UNSECURED 08/27 0.75 | | | | 0.750000 | 15 Aug 2027 | | |
| | 5,000,000.000 | Local | 99.923573 | 4,996,178.66 | 86.801668 | 4,340,083.40 | -656,095.26 | 0.78 |
| | | Base | 99.923573 | 4,996,178.66 | 86.801668 | 4,340,083.40 | -656,095.26 | 0.78 |
| **US DOLLAR Total** | | | | | | | | |
| | 488,472,816.210 | Local | | 493,087,140.33 | | 459,163,953.04 | -33,923,187.29 | 82.34 |
| Original Face: | 228,757,784.000 | Base | | 493,087,140.33 | | 459,163,953.04 | -33,923,187.29 | 82.34 |
| **FIXED INCOME Total** | | | | | | | | |
| | 488,472,816.210 | Base | | 493,087,140.33 | | 459,163,953.04 | -33,923,187.29 | 82.34 |
| Original Face: | 228,757,784.000 | | | | | | | |

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

**Base Currency: USD - US DOLLAR**

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

**Base Currency: 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** | | | | | | | | | |
| | | 587,481,322.270 | Base | | 591,583,312.26 | | 557,660,124.97 | -33,923,187.29 | 100.00 |
| | Original Face: | 228,757,784.000 | | | | | | | |

**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 | | | | | | | | | |
| | | | 101,825.300 | Local | 1.000000 | 101,825.30 | 1.000000 | 101,825.30 | 0.00 | 0.00 |
| | | | | Base | 1.000000 | 101,825.30 | 1.000000 | 101,825.30 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | | |
| | | | 101,825.300 | Local | | 101,825.30 | | 101,825.30 | 0.00 | 0.00 |
| | | | | Base | | 101,825.30 | | 101,825.30 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | | |
| | | | 101,825.300 | Base | | 101,825.30 | | 101,825.30 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 | |
| 0020A3JT8 | AT+T INC | | | | | | 2.700000 | 27 Sep 2022 | | |
| | | | 25,000,000.000 | Local | 99.805000 | 24,951,250.00 | 99.805000 | 24,951,250.00 | 0.00 | 0.55 |
| | | | | Base | 99.805000 | 24,951,250.00 | 99.805000 | 24,951,250.00 | 0.00 | 0.55 |
| 0020A3JW1 | AT+T INC | | | | | | 2.700000 | 30 Sep 2022 | | |
| | | | 25,000,000.000 | Local | 99.782500 | 24,945,625.00 | 99.782500 | 24,945,625.00 | 0.00 | 0.55 |
| | | | | Base | 99.782500 | 24,945,625.00 | 99.782500 | 24,945,625.00 | 0.00 | 0.55 |
| 0020A3JW1 | AT+T INC | | | | | | 2.800000 | 30 Sep 2022 | | |
| | | | 25,000,000.000 | Local | 99.774444 | 24,943,611.11 | 99.774444 | 24,943,611.11 | 0.00 | 0.55 |
| | | | | Base | 99.774444 | 24,943,611.11 | 99.774444 | 24,943,611.11 | 0.00 | 0.55 |
| 02314QL31 | AMAZON COM INC DISC COML | | | | | | 2.560000 | 03 Nov 2022 | | |
| | | | 25,000,000.000 | Local | 99.552000 | 24,888,000.00 | 99.552000 | 24,888,000.00 | 0.00 | 0.55 |
| | | | | Base | 99.552000 | 24,888,000.00 | 99.552000 | 24,888,000.00 | 0.00 | 0.55 |
| 03785EJ62 | APPLE INC | | | | | | 1.200000 | 06 Sep 2022 | | |
| | | | 25,000,000.000 | Local | 99.983333 | 24,995,833.33 | 99.983333 | 24,995,833.33 | 0.00 | 0.55 |
| | | | | Base | 99.983333 | 24,995,833.33 | 99.983333 | 24,995,833.33 | 0.00 | 0.55 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 03785EJT2 | APPLE INC | | | | | 2.300000 | 27 Sep 2022 | | |
| | | Local | 25,000,000.000 | 99.833889 | 24,958,472.22 | 99.833889 | 24,958,472.22 | 0.00 | 0.55 |
| | | Base | | 99.833889 | 24,958,472.22 | 99.833889 | 24,958,472.22 | 0.00 | 0.55 |
| 03785EKS2 | APPLE INC | | | | | 2.400000 | 26 Oct 2022 | | |
| | | Local | 25,000,000.000 | 99.633333 | 24,908,333.33 | 99.633333 | 24,908,333.33 | 0.00 | 0.55 |
| | | Base | | 99.633333 | 24,908,333.33 | 99.633333 | 24,908,333.33 | 0.00 | 0.55 |
| 05253CJP2 | AUST + NEW ZEA | | | | | 2.130000 | 23 Sep 2022 | | |
| | | Local | 25,000,000.000 | 99.869833 | 24,967,458.33 | 99.869833 | 24,967,458.33 | 0.00 | 0.55 |
| | | Base | | 99.869833 | 24,967,458.33 | 99.869833 | 24,967,458.33 | 0.00 | 0.55 |
| 05333UJ19 | AUTOZONE INC. | | | | | 2.380000 | 01 Sep 2022 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.44 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.44 |
| 06367CU88 | BANK OF MONTREAL | | | | | 2.730000 | 14 Apr 2023 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.22 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.22 |
| 06369ML84 | BANK MONTREAL MONTREAL BRH | | | | | 2.680000 | 08 Nov 2022 | | |
| | | Local | 25,000,000.000 | 99.493778 | 24,873,444.45 | 99.493778 | 24,873,444.45 | 0.00 | 0.55 |
| | | Base | | 99.493778 | 24,873,444.45 | 99.493778 | 24,873,444.45 | 0.00 | 0.55 |
| 06373L3T4 | BANK MONTREAL MONTREAL BRH | | | | | 0.000001 | 05 Jul 2023 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.44 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.44 |
| 06417KV14 | BANK OF NOVA SCOTIA/THE | | | | | 3.600000 | 01 Aug 2023 | | |
| | | Local | 15,000,000.000 | 96.660000 | 14,499,000.00 | 96.660000 | 14,499,000.00 | 0.00 | 0.32 |
| | | Base | | 96.660000 | 14,499,000.00 | 96.660000 | 14,499,000.00 | 0.00 | 0.32 |
| 06744GHY1 | BARCLAYS BK PLC | | | | | 2.600000 | 18 Oct 2022 | | |
| | | Local | 25,000,000.000 | 99.660556 | 24,915,138.89 | 99.660556 | 24,915,138.89 | 0.00 | 0.55 |
| | | Base | | 99.660556 | 24,915,138.89 | 99.660556 | 24,915,138.89 | 0.00 | 0.55 |
| 07644BKD3 | BEDFORD ROW FDG CORP | | | | | 2.320000 | 13 Oct 2022 | | |
| | | Local | 20,000,000.000 | 99.729333 | 19,945,866.66 | 99.729333 | 19,945,866.66 | 0.00 | 0.44 |
| | | Base | | 99.729333 | 19,945,866.66 | 99.729333 | 19,945,866.66 | 0.00 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 07644BLU4 | BEDFORD ROW FDG CORP | | | | | 3.030000 | 28 Nov 2022 | | |
| | | Local | 25,000,000.000 | 99.259333 | 24,814,833.34 | 99.259333 | 24,814,833.34 | 0.00 | 0.55 |
| | | Base | | 99.259333 | 24,814,833.34 | 99.259333 | 24,814,833.34 | 0.00 | 0.55 |
| 13608BP81 | CANADIAN IMPERIAL BK | | | | | 3.500000 | 08 Feb 2023 | | |
| | | Local | 25,000,000.000 | 98.444444 | 24,611,111.11 | 98.444444 | 24,611,111.11 | 0.00 | 0.54 |
| | | Base | | 98.444444 | 24,611,111.11 | 98.444444 | 24,611,111.11 | 0.00 | 0.54 |
| 13738KKM8 | CAN AST + CAN LTD JT | | | | | 2.720000 | 21 Oct 2022 | | |
| | | Local | 13,000,000.000 | 99.622222 | 12,950,888.89 | 99.622222 | 12,950,888.89 | 0.00 | 0.29 |
| | | Base | | 99.622222 | 12,950,888.89 | 99.622222 | 12,950,888.89 | 0.00 | 0.29 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 2.270000 | 01 Sep 2022 | | |
| | | Local | 700,000,000.000 | 100.000000 | 700,000,000.00 | 100.000000 | 700,000,000.00 | 0.00 | 15.43 |
| | | Base | | 100.000000 | 700,000,000.00 | 100.000000 | 700,000,000.00 | 0.00 | 15.43 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 2.050000 | 02 Sep 2022 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.33 |
| | | Base | | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.33 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 2.350000 | 13 Sep 2022 | | |
| | | Local | 25,000,000.000 | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.55 |
| | | Base | | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.55 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 2.360000 | 15 Sep 2022 | | |
| | | Local | 19,000,000.000 | 100.000000 | 19,000,000.00 | 100.000000 | 19,000,000.00 | 0.00 | 0.42 |
| | | Base | | 100.000000 | 19,000,000.00 | 100.000000 | 19,000,000.00 | 0.00 | 0.42 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 2.350000 | 22 Sep 2022 | | |
| | | Local | 25,000,000.000 | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.55 |
| | | Base | | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.55 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 2.390000 | 26 Sep 2022 | | |
| | | Local | 14,000,000.000 | 100.000000 | 14,000,000.00 | 100.000000 | 14,000,000.00 | 0.00 | 0.31 |
| | | Base | | 100.000000 | 14,000,000.00 | 100.000000 | 14,000,000.00 | 0.00 | 0.31 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 2.450000 | 18 Oct 2022 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.44 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 14912EJS7 | CATERPLR FIN SRV CO. | | | | | 2.310000 | 26 Sep 2022 | | |
| | | Local | 25,000,000.000 | 99.839583 | 24,959,895.83 | 99.839583 | 24,959,895.83 | 0.00 | 0.55 |
| | | Base | | 99.839583 | 24,959,895.83 | 99.839583 | 24,959,895.83 | 0.00 | 0.55 |
| 17327BLH6 | CITIGROUP GLOBAL MKTS INC S | | | | | 2.800000 | 17 Nov 2022 | | |
| | | Local | 30,000,000.000 | 99.401111 | 29,820,333.33 | 99.401111 | 29,820,333.33 | 0.00 | 0.66 |
| | | Base | | 99.401111 | 29,820,333.33 | 99.401111 | 29,820,333.33 | 0.00 | 0.66 |
| 18905MJ67 | CLOROX COMPANY THE | | | | | 2.600000 | 06 Sep 2022 | | |
| | | Local | 20,000,000.000 | 99.963889 | 19,992,777.78 | 99.963889 | 19,992,777.78 | 0.00 | 0.44 |
| | | Base | | 99.963889 | 19,992,777.78 | 99.963889 | 19,992,777.78 | 0.00 | 0.44 |
| 19121BKB4 | COCA COLA COMPANY | | | | | 1.650000 | 11 Oct 2022 | | |
| | | Local | 25,000,000.000 | 99.816667 | 24,954,166.67 | 99.816667 | 24,954,166.67 | 0.00 | 0.55 |
| | | Base | | 99.816667 | 24,954,166.67 | 99.816667 | 24,954,166.67 | 0.00 | 0.55 |
| 23102VJ27 | CUMMINS INC | | | | | 2.340000 | 02 Sep 2022 | | |
| | | Local | 20,000,000.000 | 99.993500 | 19,998,700.00 | 99.993500 | 19,998,700.00 | 0.00 | 0.44 |
| | | Base | | 99.993500 | 19,998,700.00 | 99.993500 | 19,998,700.00 | 0.00 | 0.44 |
| 23102VJG6 | CUMMINS INC | | | | | 2.450000 | 16 Sep 2022 | | |
| | | Local | 10,000,000.000 | 99.897917 | 9,989,791.67 | 99.897917 | 9,989,791.67 | 0.00 | 0.22 |
| | | Base | | 99.897917 | 9,989,791.67 | 99.897917 | 9,989,791.67 | 0.00 | 0.22 |
| 24023HJP1 | DCAT, LLC | | | | | 2.400000 | 23 Sep 2022 | | |
| | | Local | 25,000,000.000 | 99.853333 | 24,963,333.34 | 99.853333 | 24,963,333.34 | 0.00 | 0.55 |
| | | Base | | 99.853333 | 24,963,333.34 | 99.853333 | 24,963,333.34 | 0.00 | 0.55 |
| 24023HKH7 | DCAT, LLC | | | | | 2.600000 | 17 Oct 2022 | | |
| | | Local | 25,000,000.000 | 99.667778 | 24,916,944.45 | 99.667778 | 24,916,944.45 | 0.00 | 0.55 |
| | | Base | | 99.667778 | 24,916,944.45 | 99.667778 | 24,916,944.45 | 0.00 | 0.55 |
| 24422MJD4 | JOHN DEERE CAPITAL C | | | | | 2.370000 | 13 Sep 2022 | | |
| | | Local | 20,000,000.000 | 99.921000 | 19,984,200.00 | 99.921000 | 19,984,200.00 | 0.00 | 0.44 |
| | | Base | | 99.921000 | 19,984,200.00 | 99.921000 | 19,984,200.00 | 0.00 | 0.44 |
| 24422MJE2 | JOHN DEERE CAPITAL C | | | | | 2.300000 | 14 Sep 2022 | | |
| | | Local | 15,000,000.000 | 99.916944 | 14,987,541.67 | 99.916944 | 14,987,541.67 | 0.00 | 0.33 |
| | | Base | | 99.916944 | 14,987,541.67 | 99.916944 | 14,987,541.67 | 0.00 | 0.33 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 24422MJL6 | JOHN DEERE CAPITAL C | | | | 2.400000 | 20 Sep 2022 | | |
| | 20,000,000.000 | Local | 99.873333 | 19,974,666.67 | 99.873333 | 19,974,666.67 | 0.00 | 0.44 |
| | | Base | 99.873333 | 19,974,666.67 | 99.873333 | 19,974,666.67 | 0.00 | 0.44 |
| 2546R3JW5 | DISNEY (WALT) CO THE | | | | 0.230000 | 30 Sep 2022 | | |
| | 10,000,000.000 | Local | 99.981472 | 9,998,147.22 | 99.981472 | 9,998,147.22 | 0.00 | 0.22 |
| | | Base | 99.981472 | 9,998,147.22 | 99.981472 | 9,998,147.22 | 0.00 | 0.22 |
| 2546R3LJ1 | DISNEY (WALT) CO THE | | | | 3.060000 | 18 Nov 2022 | | |
| | 20,000,000.000 | Local | 99.337000 | 19,867,400.00 | 99.337000 | 19,867,400.00 | 0.00 | 0.44 |
| | | Base | 99.337000 | 19,867,400.00 | 99.337000 | 19,867,400.00 | 0.00 | 0.44 |
| 26055BJW5 | DOW CHEMICAL COMPANY | | | | 2.680000 | 30 Sep 2022 | | |
| | 20,000,000.000 | Local | 99.784111 | 19,956,822.22 | 99.784111 | 19,956,822.22 | 0.00 | 0.44 |
| | | Base | 99.784111 | 19,956,822.22 | 99.784111 | 19,956,822.22 | 0.00 | 0.44 |
| 26244JJ83 | DUKE ENERGY CORP | | | | 2.610000 | 08 Sep 2022 | | |
| | 20,000,000.000 | Local | 99.949250 | 19,989,850.00 | 99.949250 | 19,989,850.00 | 0.00 | 0.44 |
| | | Base | 99.949250 | 19,989,850.00 | 99.949250 | 19,989,850.00 | 0.00 | 0.44 |
| 30229BJG3 | EXXON MOBIL CORP | | | | 2.290000 | 16 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.904583 | 24,976,145.83 | 99.904583 | 24,976,145.83 | 0.00 | 0.55 |
| | | Base | 99.904583 | 24,976,145.83 | 99.904583 | 24,976,145.83 | 0.00 | 0.55 |
| 30601WJS9 | FAIRWAY FINANCE CORP | | | | 1.750000 | 26 Sep 2022 | | |
| | 15,000,000.000 | Local | 99.878472 | 14,981,770.83 | 99.878472 | 14,981,770.83 | 0.00 | 0.33 |
| | | Base | 99.878472 | 14,981,770.83 | 99.878472 | 14,981,770.83 | 0.00 | 0.33 |
| 30601WK73 | FAIRWAY FINANCE CORP | | | | 1.850000 | 07 Oct 2022 | | |
| | 20,000,000.000 | Local | 99.815000 | 19,963,000.00 | 99.815000 | 19,963,000.00 | 0.00 | 0.44 |
| | | Base | 99.815000 | 19,963,000.00 | 99.815000 | 19,963,000.00 | 0.00 | 0.44 |
| 3703E1J90 | GENERAL MILLS INC. | | | | 2.550000 | 09 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.943333 | 24,985,833.33 | 99.943333 | 24,985,833.33 | 0.00 | 0.55 |
| | | Base | 99.943333 | 24,985,833.33 | 99.943333 | 24,985,833.33 | 0.00 | 0.55 |
| 38141W273 | GOLDMAN SACHS TRUST | GOLDMAN GLDMN SCHS FIN SQ GV FST | | | 0.000000 | 01 Sep 2022 | | |
| | 175,416,379.590 | Local | 100.000000 | 175,416,379.59 | 100.000000 | 175,416,379.59 | 0.00 | 3.87 |
| | | Base | 100.000000 | 175,416,379.59 | 100.000000 | 175,416,379.59 | 0.00 | 3.87 |

**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 |
|---|---|---|---|---|---|---|---|---|
| 38346MJG0 | GOTHAM FDG CORP | | | | 2.050000 | 16 Sep 2022 | | |
| | 15,000,000.000 | Local | 99.914583 | 14,987,187.50 | 99.914583 | 14,987,187.50 | 0.00 | 0.33 |
| | | Base | 99.914583 | 14,987,187.50 | 99.914583 | 14,987,187.50 | 0.00 | 0.33 |
| 40060XM15 | GTA FDG LLC DISC | | | | 3.000000 | 01 Dec 2022 | | |
| | 25,000,000.000 | Local | 99.241667 | 24,810,416.66 | 99.241667 | 24,810,416.66 | 0.00 | 0.55 |
| | | Base | 99.241667 | 24,810,416.66 | 99.241667 | 24,810,416.66 | 0.00 | 0.55 |
| 40060XN30 | GTA FDG LLC DISC | | | | 3.205000 | 03 Jan 2023 | | |
| | 20,000,000.000 | Local | 98.896056 | 19,779,211.11 | 98.896056 | 19,779,211.11 | 0.00 | 0.44 |
| | | Base | 98.896056 | 19,779,211.11 | 98.896056 | 19,779,211.11 | 0.00 | 0.44 |
| 41282KKJ6 | HARLEY DAVIDSON FND CP | | | | 3.300000 | 18 Oct 2022 | | |
| | 5,000,000.000 | Local | 99.569167 | 4,978,458.33 | 99.569167 | 4,978,458.33 | 0.00 | 0.11 |
| | | Base | 99.569167 | 4,978,458.33 | 99.569167 | 4,978,458.33 | 0.00 | 0.11 |
| 42786UJ22 | HERSHEY FOODS CORP | | | | 2.320000 | 02 Sep 2022 | | |
| | 10,000,000.000 | Local | 99.993556 | 9,999,355.56 | 99.993556 | 9,999,355.56 | 0.00 | 0.22 |
| | | Base | 99.993556 | 9,999,355.56 | 99.993556 | 9,999,355.56 | 0.00 | 0.22 |
| 42786UJ89 | HERSHEY FOODS CORP | | | | 2.320000 | 08 Sep 2022 | | |
| | 15,000,000.000 | Local | 99.954889 | 14,993,233.33 | 99.954889 | 14,993,233.33 | 0.00 | 0.33 |
| | | Base | 99.954889 | 14,993,233.33 | 99.954889 | 14,993,233.33 | 0.00 | 0.33 |
| 43851UK69 | HONEYWELL INTERNATN | | | | 0.160000 | 06 Oct 2022 | | |
| | 20,000,000.000 | Local | 99.984444 | 19,996,888.89 | 99.984444 | 19,996,888.89 | 0.00 | 0.44 |
| | | Base | 99.984444 | 19,996,888.89 | 99.984444 | 19,996,888.89 | 0.00 | 0.44 |
| 43851UN66 | HONEYWELL INTERNATN | | | | 2.930000 | 06 Jan 2023 | | |
| | 25,000,000.000 | Local | 98.966361 | 24,741,590.28 | 98.966361 | 24,741,590.28 | 0.00 | 0.55 |
| | | Base | 98.966361 | 24,741,590.28 | 98.966361 | 24,741,590.28 | 0.00 | 0.55 |
| 4523EML92 | ILLINOIS TOOL WORKS INC | | | | 2.600000 | 09 Nov 2022 | | |
| | 25,000,000.000 | Local | 99.501667 | 24,875,416.67 | 99.501667 | 24,875,416.67 | 0.00 | 0.55 |
| | | Base | 99.501667 | 24,875,416.67 | 99.501667 | 24,875,416.67 | 0.00 | 0.55 |
| 45779QJM9 | INSTITUTIONAL SECURED | | | | 2.370000 | 21 Sep 2022 | | |
| | 10,000,000.000 | Local | 99.868333 | 9,986,833.33 | 99.868333 | 9,986,833.33 | 0.00 | 0.22 |
| | | Base | 99.868333 | 9,986,833.33 | 99.868333 | 9,986,833.33 | 0.00 | 0.22 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 45779QJN7 | INSTITUTIONAL SECURED | | | | | 2.350000 | 22 Sep 2022 | | |
| | | Local | 20,000,000.000 | 99.862917 | 19,972,583.33 | 99.862917 | 19,972,583.33 | 0.00 | 0.44 |
| | | Base | | 99.862917 | 19,972,583.33 | 99.862917 | 19,972,583.33 | 0.00 | 0.44 |
| 46640QQL8 | J.P. MORGAN SECURITIES | | | | | 3.550000 | 20 Mar 2023 | | |
| | | Local | 15,000,000.000 | 98.027778 | 14,704,166.66 | 98.027778 | 14,704,166.66 | 0.00 | 0.32 |
| | | Base | | 98.027778 | 14,704,166.66 | 98.027778 | 14,704,166.66 | 0.00 | 0.32 |
| 47816GNC9 | JOHNSON + JOHNSON | | | | | 2.930000 | 12 Jan 2023 | | |
| | | Local | 30,000,000.000 | 98.917528 | 29,675,258.33 | 98.917528 | 29,675,258.33 | 0.00 | 0.65 |
| | | Base | | 98.917528 | 29,675,258.33 | 98.917528 | 29,675,258.33 | 0.00 | 0.65 |
| 4812CA561 | JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT | | | | | 0.000000 | 01 Sep 2022 | | |
| | | Local | 195,418,421.550 | 100.000000 | 195,418,421.55 | 100.000000 | 195,418,421.55 | 0.00 | 4.31 |
| | | Base | | 100.000000 | 195,418,421.55 | 100.000000 | 195,418,421.55 | 0.00 | 4.31 |
| 4820P3JS3 | JUPITER SECT CO LLC | | | | | 2.500000 | 26 Sep 2022 | | |
| | | Local | 20,000,000.000 | 99.826389 | 19,965,277.78 | 99.826389 | 19,965,277.78 | 0.00 | 0.44 |
| | | Base | | 99.826389 | 19,965,277.78 | 99.826389 | 19,965,277.78 | 0.00 | 0.44 |
| 4820P5BQ0 | JUPITER SECT CO LLC | | | | | 0.000001 | 01 Feb 2023 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.22 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.22 |
| 56274MLU4 | MANHATTAN ASSET FDG. | | | | | 3.000000 | 28 Nov 2022 | | |
| | | Local | 8,500,000.000 | 99.266667 | 8,437,666.67 | 99.266667 | 8,437,666.67 | 0.00 | 0.19 |
| | | Base | | 99.266667 | 8,437,666.67 | 99.266667 | 8,437,666.67 | 0.00 | 0.19 |
| 57576KKS7 | MASSACHUSETTS MUT LIFE INS CO | | | | | 2.500000 | 26 Oct 2022 | | |
| | | Local | 25,000,000.000 | 99.618056 | 24,904,513.89 | 99.618056 | 24,904,513.89 | 0.00 | 0.55 |
| | | Base | | 99.618056 | 24,904,513.89 | 99.618056 | 24,904,513.89 | 0.00 | 0.55 |
| 57978DJ83 | MCCORMICK + COMPANY | | | | | 2.620000 | 08 Sep 2022 | | |
| | | Local | 25,000,000.000 | 99.949056 | 24,987,263.89 | 99.949056 | 24,987,263.89 | 0.00 | 0.55 |
| | | Base | | 99.949056 | 24,987,263.89 | 99.949056 | 24,987,263.89 | 0.00 | 0.55 |
| 57978DJT7 | MCCORMICK + COMPANY | | | | | 2.750000 | 27 Sep 2022 | | |
| | | Local | 11,800,000.000 | 99.801389 | 11,776,563.89 | 99.801389 | 11,776,563.89 | 0.00 | 0.26 |
| | | Base | | 99.801389 | 11,776,563.89 | 99.801389 | 11,776,563.89 | 0.00 | 0.26 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 59157UL24 | METLIFE SHORT TERM FDG | | | | 2.650000 | 02 Nov 2022 | | |
| | 11,350,000.000 | Local | 99.543611 | 11,298,199.86 | 99.543611 | 11,298,199.86 | 0.00 | 0.25 |
| | | Base | 99.543611 | 11,298,199.86 | 99.543611 | 11,298,199.86 | 0.00 | 0.25 |
| 60689GKM7 | MIZUHO BANK LTD | | | | 2.580000 | 21 Oct 2022 | | |
| | 20,000,000.000 | Local | 99.641667 | 19,928,333.33 | 99.641667 | 19,928,333.33 | 0.00 | 0.44 |
| | | Base | 99.641667 | 19,928,333.33 | 99.641667 | 19,928,333.33 | 0.00 | 0.44 |
| 61747C707 | MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST | | | | 0.000000 | 01 Sep 2022 | | |
| | 150,290,076.250 | Local | 100.000000 | 150,290,076.25 | 100.000000 | 150,290,076.25 | 0.00 | 3.31 |
| | | Base | 100.000000 | 150,290,076.25 | 100.000000 | 150,290,076.25 | 0.00 | 3.31 |
| 63763QKC0 | NATIONAL SECS CLEARING | | | | 2.530000 | 12 Oct 2022 | | |
| | 25,000,000.000 | Local | 99.711861 | 24,927,965.27 | 99.711861 | 24,927,965.27 | 0.00 | 0.55 |
| | | Base | 99.711861 | 24,927,965.27 | 99.711861 | 24,927,965.27 | 0.00 | 0.55 |
| 64105HLE0 | NESTLE CAP CORP | | | | 2.390000 | 14 Nov 2022 | | |
| | 30,000,000.000 | Local | 99.508722 | 29,852,616.66 | 99.508722 | 29,852,616.66 | 0.00 | 0.66 |
| | | Base | 99.508722 | 29,852,616.66 | 99.508722 | 29,852,616.66 | 0.00 | 0.66 |
| 65339NJ88 | NEXTERA ENERGY CAP HLDGS INC | | | | 2.630000 | 08 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.948861 | 24,987,215.28 | 99.948861 | 24,987,215.28 | 0.00 | 0.55 |
| | | Base | 99.948861 | 24,987,215.28 | 99.948861 | 24,987,215.28 | 0.00 | 0.55 |
| 67983UL35 | OLD LINE FUNDING LLC | | | | 2.900000 | 03 Nov 2022 | | |
| | 25,000,000.000 | Local | 99.492500 | 24,873,125.00 | 99.492500 | 24,873,125.00 | 0.00 | 0.55 |
| | | Base | 99.492500 | 24,873,125.00 | 99.492500 | 24,873,125.00 | 0.00 | 0.55 |
| 74271UKH2 | PROCTOR GAMBLE AND CO | | | | 2.450000 | 17 Oct 2022 | | |
| | 25,000,000.000 | Local | 99.686944 | 24,921,736.11 | 99.686944 | 24,921,736.11 | 0.00 | 0.55 |
| | | Base | 99.686944 | 24,921,736.11 | 99.686944 | 24,921,736.11 | 0.00 | 0.55 |
| 74271UKT6 | PROCTOR GAMBLE AND CO | | | | 2.550000 | 27 Oct 2022 | | |
| | 25,000,000.000 | Local | 99.603333 | 24,900,833.34 | 99.603333 | 24,900,833.34 | 0.00 | 0.55 |
| | | Base | 99.603333 | 24,900,833.34 | 99.603333 | 24,900,833.34 | 0.00 | 0.55 |
| 74271UL81 | PROCTOR GAMBLE AND CO | | | | 2.600000 | 08 Nov 2022 | | |
| | 25,000,000.000 | Local | 99.508889 | 24,877,222.23 | 99.508889 | 24,877,222.23 | 0.00 | 0.55 |
| | | Base | 99.508889 | 24,877,222.23 | 99.508889 | 24,877,222.23 | 0.00 | 0.55 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 77119MJV0 | ROCHE HOLDING INC | | | | 2.280000 | 29 Sep 2022 | | |
| | 20,000,000.000 | Local | 99.822667 | 19,964,533.34 | 99.822667 | 19,964,533.34 | 0.00 | 0.44 |
| | | Base | 99.822667 | 19,964,533.34 | 99.822667 | 19,964,533.34 | 0.00 | 0.44 |
| 77119MK63 | ROCHE HOLDING INC | | | | 2.360000 | 06 Oct 2022 | | |
| | 15,000,000.000 | Local | 99.770556 | 14,965,583.33 | 99.770556 | 14,965,583.33 | 0.00 | 0.33 |
| | | Base | 99.770556 | 14,965,583.33 | 99.770556 | 14,965,583.33 | 0.00 | 0.33 |
| 77119MKE6 | ROCHE HOLDING INC | | | | 2.340000 | 14 Oct 2022 | | |
| | 30,000,000.000 | Local | 99.720500 | 29,916,150.00 | 99.720500 | 29,916,150.00 | 0.00 | 0.66 |
| | | Base | 99.720500 | 29,916,150.00 | 99.720500 | 29,916,150.00 | 0.00 | 0.66 |
| 78009BJ60 | ROYAL BK OF CANADA | | | | 1.000000 | 06 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.986111 | 24,996,527.78 | 99.986111 | 24,996,527.78 | 0.00 | 0.55 |
| | | Base | 99.986111 | 24,996,527.78 | 99.986111 | 24,996,527.78 | 0.00 | 0.55 |
| 78015M6K1 | ROYAL BK CDA | | | | 2.920000 | 23 Aug 2023 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.55 |
| | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.55 |
| 8085A5AE0 | SCHWAB CHARLES CORP | | | | 2.570000 | 13 Dec 2022 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.55 |
| | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.55 |
| 89119BJG2 | TORONTO DOMINION BANK | | | | 1.540000 | 16 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.935833 | 24,983,958.33 | 99.935833 | 24,983,958.33 | 0.00 | 0.55 |
| | | Base | 99.935833 | 24,983,958.33 | 99.935833 | 24,983,958.33 | 0.00 | 0.55 |
| 89119BRA6 | TORONTO DOMINION BANK | | | | 3.780000 | 10 Apr 2023 | | |
| | 25,000,000.000 | Local | 97.679500 | 24,419,875.00 | 97.679500 | 24,419,875.00 | 0.00 | 0.54 |
| | | Base | 97.679500 | 24,419,875.00 | 97.679500 | 24,419,875.00 | 0.00 | 0.54 |
| 912796M71 | TREASURY BILL 09/22 0.00000 | | | | 1.081000 | 08 Sep 2022 | | |
| | 150,000,000.000 | Local | 99.978592 | 149,967,887.50 | 99.978592 | 149,967,887.50 | 0.00 | 3.31 |
| | | Base | 99.978592 | 149,967,887.50 | 99.978592 | 149,967,887.50 | 0.00 | 3.31 |
| 912796N96 | TREASURY BILL 11/22 0.00000 | | | | 1.361000 | 03 Nov 2022 | | |
| | 50,000,000.000 | Local | 99.761825 | 49,880,912.50 | 99.761825 | 49,880,912.50 | 0.00 | 1.10 |
| | | Base | 99.761825 | 49,880,912.50 | 99.761825 | 49,880,912.50 | 0.00 | 1.10 |

**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 |
|---|---|---|---|---|---|---|---|---|
| 912796T66 | TREASURY BILL 09/22 0.00000 | | | | 1.082000 | 01 Sep 2022 | | |
| | 150,000,000.000 | Local | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 3.31 |
| | | Base | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 3.31 |
| 912796YE3 | TREASURY BILL 10/22 0.00000 | | | | 2.488900 | 18 Oct 2022 | | |
| | 50,000,000.000 | Local | 99.675060 | 49,837,530.14 | 99.675060 | 49,837,530.14 | 0.00 | 1.10 |
| | | Base | 99.675060 | 49,837,530.14 | 99.675060 | 49,837,530.14 | 0.00 | 1.10 |
| 92344MJ87 | VERIZON COMMNTN INC | | | | 2.250000 | 08 Sep 2022 | | |
| | 10,000,000.000 | Local | 99.956250 | 9,995,625.00 | 99.956250 | 9,995,625.00 | 0.00 | 0.22 |
| | | Base | 99.956250 | 9,995,625.00 | 99.956250 | 9,995,625.00 | 0.00 | 0.22 |
| 92344MJC8 | VERIZON COMMNTN INC | | | | 2.450000 | 12 Sep 2022 | | |
| | 26,000,000.000 | Local | 99.925139 | 25,980,536.11 | 99.925139 | 25,980,536.11 | 0.00 | 0.57 |
| | | Base | 99.925139 | 25,980,536.11 | 99.925139 | 25,980,536.11 | 0.00 | 0.57 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 2.240000 | 01 Sep 2022 | | |
| | 500,000,000.000 | Local | 100.000000 | 500,000,000.00 | 100.000000 | 500,000,000.00 | 0.00 | 11.02 |
| | | Base | 100.000000 | 500,000,000.00 | 100.000000 | 500,000,000.00 | 0.00 | 11.02 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 2.300000 | 13 Sep 2022 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.55 |
| | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.55 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 2.300000 | 15 Sep 2022 | | |
| | 45,000,000.000 | Local | 100.000000 | 45,000,000.00 | 100.000000 | 45,000,000.00 | 0.00 | 0.99 |
| | | Base | 100.000000 | 45,000,000.00 | 100.000000 | 45,000,000.00 | 0.00 | 0.99 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 2.250000 | 22 Sep 2022 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.55 |
| | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.55 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 2.300000 | 22 Sep 2022 | | |
| | 45,000,000.000 | Local | 100.000000 | 45,000,000.00 | 100.000000 | 45,000,000.00 | 0.00 | 0.99 |
| | | Base | 100.000000 | 45,000,000.00 | 100.000000 | 45,000,000.00 | 0.00 | 0.99 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 2.670000 | 14 Nov 2022 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.22 |
| | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.22 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 93114FJC9 | WAL MART STORES INC | | | | 2.300000 | 12 Sep 2022 | | |
| | 25,000,000.000 | Local | 99.929722 | 24,982,430.56 | 99.929722 | 24,982,430.56 | 0.00 | 0.55 |
| | | Base | 99.929722 | 24,982,430.56 | 99.929722 | 24,982,430.56 | 0.00 | 0.55 |
| 93114FJK1 | WAL MART STORES INC | | | | 2.300000 | 19 Sep 2022 | | |
| | 20,000,000.000 | Local | 99.885000 | 19,977,000.00 | 99.885000 | 19,977,000.00 | 0.00 | 0.44 |
| | | Base | 99.885000 | 19,977,000.00 | 99.885000 | 19,977,000.00 | 0.00 | 0.44 |
| 93114FJL9 | WAL MART STORES INC | | | | 2.300000 | 20 Sep 2022 | | |
| | 20,000,000.000 | Local | 99.878611 | 19,975,722.22 | 99.878611 | 19,975,722.22 | 0.00 | 0.44 |
| | | Base | 99.878611 | 19,975,722.22 | 99.878611 | 19,975,722.22 | 0.00 | 0.44 |
| 94107NL36 | WASTE MANAGEMENT INC | | | | 0.390000 | 03 Nov 2022 | | |
| | 5,000,000.000 | Local | 99.931750 | 4,996,587.50 | 99.931750 | 4,996,587.50 | 0.00 | 0.11 |
| | | Base | 99.931750 | 4,996,587.50 | 99.931750 | 4,996,587.50 | 0.00 | 0.11 |
| 979QHR003 | SOUTH STREET REPO | | | | 2.280000 | 01 Sep 2022 | | |
| | 522,433,763.560 | Local | 100.000000 | 522,433,763.56 | 100.000000 | 522,433,763.56 | 0.00 | 11.52 |
| | | Base | 100.000000 | 522,433,763.56 | 100.000000 | 522,433,763.56 | 0.00 | 11.52 |
| **US DOLLAR Total** | | | | | | | | |
| | 4,542,208,640.950 | Local | | 4,535,968,820.94 | | 4,535,968,820.94 | 0.00 | 100.00 |
| | | Base | | 4,535,968,820.94 | | 4,535,968,820.94 | 0.00 | 100.00 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 4,542,208,640.950 | Base | | 4,535,968,820.94 | | 4,535,968,820.94 | 0.00 | 100.00 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | |
| | | 4,542,310,466.250 | Base | 4,536,070,646.24 | | 4,536,070,646.24 | 0.00 | 100.00 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | | 267,252.020 | 1.000000 | 267,252.02 | 1.000000 | 267,252.02 | 0.00 | 0.12 |
| | | Base | | 1.000000 | 267,252.02 | 1.000000 | 267,252.02 | 0.00 | 0.12 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 267,252.020 | | 267,252.02 | | 267,252.02 | 0.00 | 0.12 |
| | | Base | | | 267,252.02 | | 267,252.02 | 0.00 | 0.12 |
| **CASH Total** | | | | | | | | | |
| | | | 267,252.020 | Base | 267,252.02 | | 267,252.02 | 0.00 | 0.12 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 17327BR56 | CITIGROUP GLOBAL MKTS INC S | | | | | 2.230000 | 05 Apr 2023 | | |
| | | | 5,000,000.000 | 98.662000 | 4,933,100.00 | 98.662000 | 4,933,100.00 | 0.00 | 2.28 |
| | | Base | | 98.662000 | 4,933,100.00 | 98.662000 | 4,933,100.00 | 0.00 | 2.28 |
| 2546R3JF2 | DISNEY (WALT) CO THE | | | | | 0.230000 | 15 Sep 2022 | | |
| | | | 5,000,000.000 | 99.991056 | 4,999,552.78 | 99.991056 | 4,999,552.78 | 0.00 | 2.31 |
| | | Base | | 99.991056 | 4,999,552.78 | 99.991056 | 4,999,552.78 | 0.00 | 2.31 |
| 38346MJV7 | GOTHAM FDG CORP | | | | | 2.350000 | 29 Sep 2022 | | |
| | | | 2,500,000.000 | 99.817222 | 2,495,430.56 | 99.817222 | 2,495,430.56 | 0.00 | 1.15 |
| | | Base | | 99.817222 | 2,495,430.56 | 99.817222 | 2,495,430.56 | 0.00 | 1.15 |
| 979QHR003 | SOUTH STREET REPO | | | | | 2.280000 | 01 Sep 2022 | | |
| | | | 16,500,000.000 | 100.000000 | 16,500,000.00 | 100.000000 | 16,500,000.00 | 0.00 | 7.62 |
| | | Base | | 100.000000 | 16,500,000.00 | 100.000000 | 16,500,000.00 | 0.00 | 7.62 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 29,000,000.000 | | 28,928,083.34 | | 28,928,083.34 | 0.00 | 13.35 |
| | | Base | | | 28,928,083.34 | | 28,928,083.34 | 0.00 | 13.35 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 29,000,000.000 | | 28,928,083.34 | | 28,928,083.34 | 0.00 | 13.35 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 020002BH3 | ALLSTATE CORP SR UNSECURED 12/25 0.75 | | | | | 0.750000 | 15 Dec 2025 | | |
| | | Local | 5,000,000.000 | 99.990333 | 4,999,516.64 | 89.772935 | 4,488,646.75 | -510,869.89 | 2.07 |
| | | Base | | 99.990333 | 4,999,516.64 | 89.772935 | 4,488,646.75 | -510,869.89 | 2.07 |
| 02079KAJ6 | ALPHABET INC SR UNSECURED 08/27 0.8 | | | | | 0.800000 | 15 Aug 2027 | | |
| | | Local | 5,000,000.000 | 99.762746 | 4,988,137.32 | 87.444005 | 4,372,200.25 | -615,937.07 | 2.02 |
| | | Base | | 99.762746 | 4,988,137.32 | 87.444005 | 4,372,200.25 | -615,937.07 | 2.02 |
| 03444RAB4 | ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947 | | | | | 0.947000 | 01 Aug 2027 | | |
| | | Local | 5,000,000.000 | 98.321208 | 4,916,060.40 | 88.260620 | 4,413,031.00 | -503,029.40 | 2.04 |
| | | Base | | 98.321208 | 4,916,060.40 | 88.260620 | 4,413,031.00 | -503,029.40 | 2.04 |
| 035240AV2 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5 | | | | | 3.500000 | 01 Jun 2030 | | |
| | | Local | 5,000,000.000 | 99.841122 | 4,992,056.09 | 94.212804 | 4,710,640.20 | -281,415.89 | 2.17 |
| | | Base | | 99.841122 | 4,992,056.09 | 94.212804 | 4,710,640.20 | -281,415.89 | 2.17 |
| 05348EBH1 | AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45 | | | | | 2.450000 | 15 Jan 2031 | | |
| | | Local | 3,500,000.000 | 99.652483 | 3,487,836.90 | 86.828624 | 3,039,001.84 | -448,835.06 | 1.40 |
| | | Base | | 99.652483 | 3,487,836.90 | 86.828624 | 3,039,001.84 | -448,835.06 | 1.40 |
| 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 | 88.447487 | 2,211,187.18 | -288,812.82 | 1.02 |
| | | Base | | 100.000000 | 2,500,000.00 | 88.447487 | 2,211,187.18 | -288,812.82 | 1.02 |
| 06051GFX2 | BANK OF AMERICA CORP SR UNSECURED 04/26 3.5 | | | | | 3.500000 | 19 Apr 2026 | | |
| | | Local | 2,500,000.000 | 107.873438 | 2,696,835.95 | 97.435313 | 2,435,882.83 | -260,953.12 | 1.12 |
| | | Base | | 107.873438 | 2,696,835.95 | 97.435313 | 2,435,882.83 | -260,953.12 | 1.12 |
| 06368EA44 | BANK OF MONTREAL SR UNSECURED 12/23 VAR | | | | | 2.640000 | 08 Dec 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.260220 | 4,963,011.00 | -36,989.00 | 2.29 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.260220 | 4,963,011.00 | -36,989.00 | 2.29 |

& 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 |
|---|---|---|---|---|---|---|---|---|
| 06406RAG2 | BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5 | | | | 3.500000 | 28 Apr 2023 | | |
| | 5,000,000.000 | Local | 99.985717 | 4,999,285.87 | 100.062613 | 5,003,130.65 | 3,844.78 | 2.31 |
| | | Base | 99.985717 | 4,999,285.87 | 100.062613 | 5,003,130.65 | 3,844.78 | 2.31 |
| 064159JW7 | BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR | | | | 3.500000 | 24 Jul 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.742096 | 4,987,104.80 | -12,895.20 | 2.30 |
| | | Base | 100.000000 | 5,000,000.00 | 99.742096 | 4,987,104.80 | -12,895.20 | 2.30 |
| 064159SH0 | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2 | | | | 2.000000 | 15 Nov 2022 | | |
| | 5,000,000.000 | Local | 99.997937 | 4,999,896.85 | 99.737334 | 4,986,866.70 | -13,030.15 | 2.30 |
| | | Base | 99.997937 | 4,999,896.85 | 99.737334 | 4,986,866.70 | -13,030.15 | 2.30 |
| 084659AT8 | BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05 | | | | 4.050000 | 15 Apr 2025 | | |
| | 5,000,000.000 | Local | 99.934347 | 4,996,717.35 | 100.186996 | 5,009,349.80 | 12,632.45 | 2.31 |
| | | Base | 99.934347 | 4,996,717.35 | 100.186996 | 5,009,349.80 | 12,632.45 | 2.31 |
| 09247XAQ4 | BLACKROCK INC SR UNSECURED 04/30 2.4 | | | | 2.400000 | 30 Apr 2030 | | |
| | 2,500,000.000 | Local | 99.940744 | 2,498,518.59 | 88.027609 | 2,200,690.23 | -297,828.36 | 1.02 |
| | | Base | 99.940744 | 2,498,518.59 | 88.027609 | 2,200,690.23 | -297,828.36 | 1.02 |
| 097023CN3 | BOEING CO SR UNSECURED 02/30 2.95 | | | | 2.950000 | 01 Feb 2030 | | |
| | 5,000,000.000 | Local | 99.917387 | 4,995,869.33 | 86.117348 | 4,305,867.40 | -690,001.93 | 1.99 |
| | | Base | 99.917387 | 4,995,869.33 | 86.117348 | 4,305,867.40 | -690,001.93 | 1.99 |
| 10638CAA0 | BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A | | | | 1.400000 | 25 Oct 2063 | | |
| | 3,738,339.800 | Local | 95.500941 | 3,570,149.69 | 87.252720 | 3,261,803.16 | -308,346.53 | 1.51 |
| Original Face: | 5,000,000.000 | Base | 95.500941 | 3,570,149.69 | 87.252720 | 3,261,803.16 | -308,346.53 | 1.51 |
| 10638MAA8 | BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A | | | | 1.750000 | 25 Oct 2061 | | |
| | 2,722,773.100 | Local | 98.122448 | 2,671,651.62 | 88.815710 | 2,418,250.26 | -253,401.36 | 1.12 |
| Original Face: | 3,000,000.000 | Base | 98.122448 | 2,671,651.62 | 88.815710 | 2,418,250.26 | -253,401.36 | 1.12 |
| 110122CM8 | BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9 | | | | 2.900000 | 26 Jul 2024 | | |
| | 5,000,000.000 | Local | 99.861810 | 4,993,090.52 | 98.456635 | 4,922,831.75 | -70,258.77 | 2.27 |
| | | Base | 99.861810 | 4,993,090.52 | 98.456635 | 4,922,831.75 | -70,258.77 | 2.27 |
| 14913R2D8 | CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65 | | | | 0.650000 | 07 Jul 2023 | | |
| | 5,000,000.000 | Local | 99.984183 | 4,999,209.14 | 97.582563 | 4,879,128.15 | -120,080.99 | 2.25 |
| | | Base | 99.984183 | 4,999,209.14 | 97.582563 | 4,879,128.15 | -120,080.99 | 2.25 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 189054AX7 | CLOROX COMPANY SR UNSECURED 05/30 1.8 | | | | 1.800000 | 15 May 2030 | | |
| | 2,500,000.000 | Local | 99.320144 | 2,483,003.61 | 81.655597 | 2,041,389.93 | -441,613.68 | 0.94 |
| | | Base | 99.320144 | 2,483,003.61 | 81.655597 | 2,041,389.93 | -441,613.68 | 0.94 |
| 254683CA1 | DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5 | | | | 2.991000 | 15 Dec 2026 | | |
| | 4,725,000.000 | Local | 100.000000 | 4,725,000.00 | 100.293730 | 4,738,878.74 | 13,878.74 | 2.19 |
| Original Face: | 4,725,000.000 | Base | 100.000000 | 4,725,000.00 | 100.293730 | 4,738,878.74 | 13,878.74 | 2.19 |
| 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 | 94.601461 | 2,365,036.53 | -134,963.47 | 1.09 |
| | | Base | 100.000000 | 2,500,000.00 | 94.601461 | 2,365,036.53 | -134,963.47 | 1.09 |
| 3128HVKE8 | FREDDIEMAC STRIP FHS 237 F22 | | | | 2.741000 | 15 May 2036 | | |
| | 157,866.080 | Local | 99.913306 | 157,729.22 | 101.193291 | 159,749.88 | 2,020.66 | 0.07 |
| Original Face: | 16,000,000.000 | Base | 99.913306 | 157,729.22 | 101.193291 | 159,749.88 | 2,020.66 | 0.07 |
| 3128HXSR7 | FREDDIEMAC STRIP FHS 268 25 | | | | 2.500000 | 15 Aug 2042 | | |
| | 679,905.300 | Local | 101.134654 | 687,619.87 | 91.978165 | 625,364.42 | -62,255.45 | 0.29 |
| Original Face: | 5,000,000.000 | Base | 101.134654 | 687,619.87 | 91.978165 | 625,364.42 | -62,255.45 | 0.29 |
| 3128HXW76 | FREDDIEMAC STRIP FHS 270 300 | | | | 3.000000 | 15 Aug 2042 | | |
| | 1,275,600.400 | Local | 103.999192 | 1,326,614.11 | 92.919319 | 1,185,279.20 | -141,334.91 | 0.55 |
| Original Face: | 10,000,000.000 | Base | 103.999192 | 1,326,614.11 | 92.919319 | 1,185,279.20 | -141,334.91 | 0.55 |
| 31331XME9 | FEDERAL FARM CREDIT BANK BONDS 01/27 5.3 | | | | 5.300000 | 25 Jan 2027 | | |
| | 2,500,000.000 | Local | 107.695508 | 2,692,387.69 | 107.691601 | 2,692,290.03 | -97.66 | 1.24 |
| | | Base | 107.695508 | 2,692,387.69 | 107.691601 | 2,692,290.03 | -97.66 | 1.24 |
| 31331XTK8 | FEDERAL FARM CREDIT BANK BONDS 03/27 5.25 | | | | 5.250000 | 22 Mar 2027 | | |
| | 2,500,000.000 | Local | 107.414742 | 2,685,368.55 | 107.785508 | 2,694,637.70 | 9,269.15 | 1.24 |
| | | Base | 107.414742 | 2,685,368.55 | 107.785508 | 2,694,637.70 | 9,269.15 | 1.24 |
| 3133EJWT2 | FEDERAL FARM CREDIT BANK BONDS 08/31 3.49 | | | | 3.490000 | 13 Aug 2031 | | |
| | 4,000,000.000 | Local | 119.102584 | 4,764,103.37 | 99.248980 | 3,969,959.20 | -794,144.17 | 1.83 |
| | | Base | 119.102584 | 4,764,103.37 | 99.248980 | 3,969,959.20 | -794,144.17 | 1.83 |
| 3135G05Y5 | FANNIE MAE UNSECURED 10/27 0.75 | | | | 0.750000 | 08 Oct 2027 | | |
| | 2,500,000.000 | Local | 99.895730 | 2,497,393.25 | 88.028619 | 2,200,715.48 | -296,677.77 | 1.02 |
| | | Base | 99.895730 | 2,497,393.25 | 88.028619 | 2,200,715.48 | -296,677.77 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3136A9MN5 | FANNIEMAE ACES FNA 2012 M14 A2 | | | | | 2.301000 | 25 Sep 2022 | | |
| | | Local | 10,069.880 | 100.008441 | 10,070.73 | 99.802050 | 10,049.95 | -20.78 | 0.00 |
| Original Face: | | Base | 2,000,000.000 | 100.008441 | 10,070.73 | 99.802050 | 10,049.95 | -20.78 | 0.00 |
| 3136B32E9 | FANNIE MAE FNR 2019 7 LE | | | | | 3.000000 | 25 Aug 2048 | | |
| | | Local | 459,278.940 | 99.875394 | 458,706.65 | 95.084700 | 436,704.00 | -22,002.65 | 0.20 |
| Original Face: | | Base | 2,000,000.000 | 99.875394 | 458,706.65 | 95.084700 | 436,704.00 | -22,002.65 | 0.20 |
| 3136G4R88 | FANNIE MAE NOTES 08/30 1.18 | | | | | 1.180000 | 26 Aug 2030 | | |
| | | Local | 2,700,000.000 | 100.000000 | 2,700,000.00 | 82.777854 | 2,235,002.06 | -464,997.94 | 1.03 |
| | | Base | | 100.000000 | 2,700,000.00 | 82.777854 | 2,235,002.06 | -464,997.94 | 1.03 |
| 3137AJ6H2 | FREDDIE MAC FHR 3955 BK | | | | | 2.000000 | 15 Feb 2041 | | |
| | | Local | 374,226.550 | 100.656231 | 376,682.34 | 95.257730 | 356,479.72 | -20,202.62 | 0.16 |
| Original Face: | | Base | 5,000,000.000 | 100.656231 | 376,682.34 | 95.257730 | 356,479.72 | -20,202.62 | 0.16 |
| 3137AKHD6 | FREDDIE MAC FHR 3989 BW | | | | | 3.500000 | 15 Jan 2027 | | |
| | | Local | 1,025,791.320 | 101.884898 | 1,045,126.44 | 99.612810 | 1,021,819.56 | -23,306.88 | 0.47 |
| Original Face: | | Base | 3,000,000.000 | 101.884898 | 1,045,126.44 | 99.612810 | 1,021,819.56 | -23,306.88 | 0.47 |
| 3137AL2X6 | FREDDIE MAC FHR 3990 BH | | | | | 3.500000 | 15 Jan 2032 | | |
| | | Local | 2,821,868.590 | 101.011387 | 2,850,408.59 | 96.080530 | 2,711,266.30 | -139,142.29 | 1.25 |
| Original Face: | | Base | 5,565,000.000 | 101.011387 | 2,850,408.59 | 96.080530 | 2,711,266.30 | -139,142.29 | 1.25 |
| 3137AMMY0 | FREDDIE MAC FHR 4012 GC | | | | | 3.500000 | 15 Jun 2040 | | |
| | | Local | 2,973,223.300 | 104.901784 | 3,118,964.28 | 99.556220 | 2,960,028.73 | -158,935.55 | 1.37 |
| Original Face: | | Base | 4,494,000.000 | 104.901784 | 3,118,964.28 | 99.556220 | 2,960,028.73 | -158,935.55 | 1.37 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.000000 | 15 Mar 2027 | | |
| | | Local | 127,585.740 | 100.132781 | 127,755.15 | 97.322730 | 124,169.93 | -3,585.22 | 0.06 |
| Original Face: | | Base | 2,000,000.000 | 100.132781 | 127,755.15 | 97.322730 | 124,169.93 | -3,585.22 | 0.06 |
| 3137APJG6 | FREDDIE MAC FHR 4030 BC | | | | | 2.000000 | 15 Jan 2042 | | |
| | | Local | 401,770.300 | 100.326570 | 403,082.36 | 94.979870 | 381,600.91 | -21,481.45 | 0.18 |
| Original Face: | | Base | 5,000,000.000 | 100.326570 | 403,082.36 | 94.979870 | 381,600.91 | -21,481.45 | 0.18 |
| 3137ATR20 | FREDDIE MAC FHR 4097 VH | | | | | 1.500000 | 15 Oct 2041 | | |
| | | Local | 523,262.640 | 100.329315 | 524,985.82 | 93.357380 | 488,504.29 | -36,481.53 | 0.23 |
| Original Face: | | Base | 14,878,168.000 | 100.329315 | 524,985.82 | 93.357380 | 488,504.29 | -36,481.53 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3137AYK42 | FREDDIE MAC FHR 4172 PE | | | | | 3.000000 | 15 Feb 2043 | | |
| | | Local | 5,000,000.000 | 99.209199 | 4,960,459.95 | 96.425580 | 4,821,279.00 | -139,180.95 | 2.23 |
| Original Face: | | Base | 5,000,000.000 | 99.209199 | 4,960,459.95 | 96.425580 | 4,821,279.00 | -139,180.95 | 2.23 |
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | | 2.000000 | 15 Mar 2043 | | |
| | | Local | 206,954.050 | 99.668569 | 206,268.14 | 98.117110 | 203,057.33 | -3,210.81 | 0.09 |
| Original Face: | | Base | 5,000,000.000 | 99.668569 | 206,268.14 | 98.117110 | 203,057.33 | -3,210.81 | 0.09 |
| 3138EDSW2 | FNMA POOL AK8632 FN 04/42 FIXED 3.5 | | | | | 3.500000 | 01 Apr 2042 | | |
| | | Local | 1,029,217.200 | 103.188750 | 1,062,036.36 | 97.519414 | 1,003,686.58 | -58,349.78 | 0.46 |
| Original Face: | | Base | 5,000,000.000 | 103.188750 | 1,062,036.36 | 97.519414 | 1,003,686.58 | -58,349.78 | 0.46 |
| 3138ERYE4 | FNMA POOL AL9708 FN 03/31 FIXED VAR | | | | | 2.500000 | 01 Mar 2031 | | |
| | | Local | 1,096,398.600 | 100.456504 | 1,101,403.70 | 96.234395 | 1,055,112.56 | -46,291.14 | 0.49 |
| Original Face: | | Base | 5,000,000.000 | 100.456504 | 1,101,403.70 | 96.234395 | 1,055,112.56 | -46,291.14 | 0.49 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | | Local | 172,853.200 | 105.351987 | 182,104.28 | 103.789900 | 179,404.16 | -2,700.12 | 0.08 |
| Original Face: | | Base | 10,000,000.000 | 105.351987 | 182,104.28 | 103.789900 | 179,404.16 | -2,700.12 | 0.08 |
| 31398NY24 | FANNIE MAE FNR 2010 123 PM | | | | | 4.000000 | 25 Jul 2040 | | |
| | | Local | 1,909,919.280 | 106.139767 | 2,027,183.87 | 99.995340 | 1,909,830.28 | -117,353.59 | 0.88 |
| Original Face: | | Base | 6,000,000.000 | 106.139767 | 2,027,183.87 | 99.995340 | 1,909,830.28 | -117,353.59 | 0.88 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | | Local | 92,762.200 | 104.424863 | 96,866.80 | 100.390340 | 93,124.29 | -3,742.51 | 0.04 |
| Original Face: | | Base | 5,000,000.000 | 104.424863 | 96,866.80 | 100.390340 | 93,124.29 | -3,742.51 | 0.04 |
| 34528QHB3 | FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A2 | | | | | 2.991000 | 15 Sep 2024 | | |
| | | Local | 5,000,000.000 | 100.014209 | 5,000,710.43 | 99.999940 | 4,999,997.00 | -713.43 | 2.31 |
| Original Face: | | Base | 5,000,000.000 | 100.014209 | 5,000,710.43 | 99.999940 | 4,999,997.00 | -713.43 | 2.31 |
| 38141GYF5 | GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR | | | | | 2.790000 | 10 Sep 2024 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 98.500000 | 4,925,000.00 | -75,000.00 | 2.27 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.500000 | 4,925,000.00 | -75,000.00 | 2.27 |
| 38150A3Z6 | GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR | | | | | 3.705140 | 15 Aug 2024 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.028146 | 4,951,407.30 | -48,592.70 | 2.29 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.028146 | 4,951,407.30 | -48,592.70 | 2.29 |

& 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 |
|---|---|---|---|---|---|---|---|---|
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | 1.900000 | 16 Sep 2053 | | |
| | 1,720,993.650 | Local | 94.850821 | 1,632,376.61 | 90.361570 | 1,555,116.88 | -77,259.73 | 0.72 |
| Original Face: | 5,000,000.000 | Base | 94.850821 | 1,632,376.61 | 90.361570 | 1,555,116.88 | -77,259.73 | 0.72 |
| 38378NWG4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB | | | | 3.000000 | 16 Apr 2025 | | |
| | 356,134.730 | Local | 99.970497 | 356,029.66 | 99.726860 | 355,161.98 | -867.68 | 0.16 |
| Original Face: | 1,238,000.000 | Base | 99.970497 | 356,029.66 | 99.726860 | 355,161.98 | -867.68 | 0.16 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | 2.750000 | 20 Dec 2045 | | |
| | 290,995.400 | Local | 100.746964 | 293,169.03 | 94.970290 | 276,359.18 | -16,809.85 | 0.13 |
| Original Face: | 5,000,000.000 | Base | 100.746964 | 293,169.03 | 94.970290 | 276,359.18 | -16,809.85 | 0.13 |
| 38380L2B8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA | | | | 2.250000 | 20 Dec 2069 | | |
| | 2,240,516.560 | Local | 101.301595 | 2,269,679.01 | 94.515757 | 2,117,641.19 | -152,037.82 | 0.98 |
| Original Face: | 4,000,000.000 | Base | 101.301595 | 2,269,679.01 | 94.515757 | 2,117,641.19 | -152,037.82 | 0.98 |
| 427866BF4 | HERSHEY COMPANY SR UNSECURED 06/25 0.9 | | | | 0.900000 | 01 Jun 2025 | | |
| | 1,500,000.000 | Local | 99.899719 | 1,498,495.78 | 92.947678 | 1,394,215.17 | -104,280.61 | 0.64 |
| | | Base | 99.899719 | 1,498,495.78 | 92.947678 | 1,394,215.17 | -104,280.61 | 0.64 |
| 46647PCS3 | JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR | | | | 2.890000 | 10 Dec 2025 | | |
| | 2,000,000.000 | Local | 100.114104 | 2,002,282.08 | 97.502615 | 1,950,052.30 | -52,229.78 | 0.90 |
| | | Base | 100.114104 | 2,002,282.08 | 97.502615 | 1,950,052.30 | -52,229.78 | 0.90 |
| 478160CR3 | JOHNSON + JOHNSON SR UNSECURED 09/40 2.1 | | | | 2.100000 | 01 Sep 2040 | | |
| | 2,500,000.000 | Local | 99.403758 | 2,485,093.94 | 72.987567 | 1,824,689.18 | -660,404.76 | 0.84 |
| | | Base | 99.403758 | 2,485,093.94 | 72.987567 | 1,824,689.18 | -660,404.76 | 0.84 |
| 49326EEK5 | KEYCORP SR UNSECURED 04/27 2.25 | | | | 2.250000 | 06 Apr 2027 | | |
| | 5,000,000.000 | Local | 99.749759 | 4,987,487.93 | 90.009545 | 4,500,477.25 | -487,010.68 | 2.08 |
| | | Base | 99.749759 | 4,987,487.93 | 90.009545 | 4,500,477.25 | -487,010.68 | 2.08 |
| 532457BY3 | ELI LILLY + CO SR UNSECURED 05/50 2.25 | | | | 2.250000 | 15 May 2050 | | |
| | 5,000,000.000 | Local | 98.861444 | 4,943,072.18 | 69.433025 | 3,471,651.25 | -1,471,420.93 | 1.60 |
| | | Base | 98.861444 | 4,943,072.18 | 69.433025 | 3,471,651.25 | -1,471,420.93 | 1.60 |
| 63743HFB3 | NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR | | | | 2.690000 | 07 Aug 2023 | | |
| | 2,500,000.000 | Local | 100.000000 | 2,500,000.00 | 99.918316 | 2,497,957.90 | -2,042.10 | 1.15 |
| | | Base | 100.000000 | 2,500,000.00 | 99.918316 | 2,497,957.90 | -2,042.10 | 1.15 |

**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 |
|---|---|---|---|---|---|---|---|---|
| 65339KBM1 | NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75 | | | | 2.750000 | 01 Nov 2029 | | |
| | 5,000,000.000 | Local | 99.716441 | 4,985,822.03 | 89.261181 | 4,463,059.05 | -522,762.98 | 2.06 |
| | | Base | 99.716441 | 4,985,822.03 | 89.261181 | 4,463,059.05 | -522,762.98 | 2.06 |
| 665859AV6 | NORTHERN TRUST CORP SR UNSECURED 05/30 1.95 | | | | 1.950000 | 01 May 2030 | | |
| | 3,500,000.000 | Local | 99.711734 | 3,489,910.70 | 84.614285 | 2,961,499.98 | -528,410.72 | 1.37 |
| | | Base | 99.711734 | 3,489,910.70 | 84.614285 | 2,961,499.98 | -528,410.72 | 1.37 |
| 67066GAK0 | NVIDIA CORP SR UNSECURED 06/23 0.309 | | | | 0.309000 | 15 Jun 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 97.370763 | 4,868,538.15 | -131,461.85 | 2.25 |
| | | Base | 100.000000 | 5,000,000.00 | 97.370763 | 4,868,538.15 | -131,461.85 | 2.25 |
| 713448ES3 | PEPSICO INC SR UNSECURED 03/30 2.75 | | | | 2.750000 | 19 Mar 2030 | | |
| | 1,539,000.000 | Local | 108.443226 | 1,668,941.25 | 91.628324 | 1,410,159.91 | -258,781.34 | 0.65 |
| | | Base | 108.443226 | 1,668,941.25 | 91.628324 | 1,410,159.91 | -258,781.34 | 0.65 |
| 75513EAD3 | RAYTHEON TECH CORP SR UNSECURED 07/30 2.25 | | | | 2.250000 | 01 Jul 2030 | | |
| | 5,000,000.000 | Local | 99.901683 | 4,995,084.16 | 85.633226 | 4,281,661.30 | -713,422.86 | 1.98 |
| | | Base | 99.901683 | 4,995,084.16 | 85.633226 | 4,281,661.30 | -713,422.86 | 1.98 |
| 78014RCV0 | ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR | | | | 3.484000 | 15 Nov 2022 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.927000 | 2,997,810.00 | -2,190.00 | 1.38 |
| | | Base | 100.000000 | 3,000,000.00 | 99.927000 | 2,997,810.00 | -2,190.00 | 1.38 |
| 78014RCX6 | ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR | | | | 3.511000 | 22 May 2023 | | |
| | 2,500,000.000 | Local | 100.000000 | 2,500,000.00 | 99.730000 | 2,493,250.00 | -6,750.00 | 1.15 |
| | | Base | 100.000000 | 2,500,000.00 | 99.730000 | 2,493,250.00 | -6,750.00 | 1.15 |
| 808513BZ7 | CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR | | | | 3.340000 | 03 Mar 2027 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.570862 | 4,928,543.10 | -71,456.90 | 2.27 |
| | | Base | 100.000000 | 5,000,000.00 | 98.570862 | 4,928,543.10 | -71,456.90 | 2.27 |
| 89236THY4 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7 | | | | 0.700000 | 20 Jan 2026 | | |
| | 2,500,000.000 | Local | 99.970157 | 2,499,253.93 | 82.708652 | 2,067,716.30 | -431,537.63 | 0.95 |
| | | Base | 99.970157 | 2,499,253.93 | 82.708652 | 2,067,716.30 | -431,537.63 | 0.95 |
| 90327QD89 | USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375 | | | | 3.375000 | 01 May 2025 | | |
| | 2,000,000.000 | Local | 99.701458 | 1,994,029.16 | 98.398366 | 1,967,967.32 | -26,061.84 | 0.91 |
| | | Base | 99.701458 | 1,994,029.16 | 98.398366 | 1,967,967.32 | -26,061.84 | 0.91 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 92348CAA9 | VERIZON OWNER TRUST VZOT 2020 C A | | | | 0.410000 | 21 Apr 2025 | | |
| | 3,000,000.000 | Local | 99.990417 | 2,999,712.51 | 97.921570 | 2,937,647.10 | -62,065.41 | 1.36 |
| Original Face: | 3,000,000.000 | Base | 99.990417 | 2,999,712.51 | 97.921570 | 2,937,647.10 | -62,065.41 | 1.36 |
| 92348TAC8 | VERIZON OWNER TRUST VZOT 2020 A B | | | | 1.980000 | 22 Jul 2024 | | |
| | 2,000,000.000 | Local | 99.991257 | 1,999,825.14 | 98.776600 | 1,975,532.00 | -24,293.14 | 0.91 |
| Original Face: | 2,000,000.000 | Base | 99.991257 | 1,999,825.14 | 98.776600 | 1,975,532.00 | -24,293.14 | 0.91 |
| **US DOLLAR Total** | | | | | | | | |
| | 199,872,306.810 | Local | | 201,177,132.92 | | 187,446,155.50 | -13,730,977.42 | 86.52 |
| Original Face: | 153,900,168.000 | Base | | 201,177,132.92 | | 187,446,155.50 | -13,730,977.42 | 86.52 |
| **FIXED INCOME Total** | | | | | | | | |
| | 199,872,306.810 | Base | | 201,177,132.92 | | 187,446,155.50 | -13,730,977.42 | 86.52 |
| Original Face: | 153,900,168.000 | | | | | | | |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 229,139,558.830 | Base | | 230,372,468.28 | | 216,641,490.86 | -13,730,977.42 | 100.00 |
| | Original Face: | 153,900,168.000 | | | | | | | |

**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 | | | | | | | | |
| | | | 5,076,642.820 | 1.000000 | 5,076,642.82 | 1.000000 | 5,076,642.82 | 0.00 | 0.99 |
| | | Base | | 1.000000 | 5,076,642.82 | 1.000000 | 5,076,642.82 | 0.00 | 0.99 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 5,076,642.820 | | 5,076,642.82 | | 5,076,642.82 | 0.00 | 0.99 |
| | | Base | | | 5,076,642.82 | | 5,076,642.82 | 0.00 | 0.99 |
| **CASH Total** | | | | | | | | | |
| | | | 5,076,642.820 | Base | 5,076,642.82 | | 5,076,642.82 | 0.00 | 0.99 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 02314QL49 | AMAZON COM INC DISC COML | | | | | 2.300000 | 04 Nov 2022 | | |
| | | | 5,000,000.000 | 99.591111 | 4,979,555.56 | 99.591111 | 4,979,555.56 | 0.00 | 0.97 |
| | | Base | | 99.591111 | 4,979,555.56 | 99.591111 | 4,979,555.56 | 0.00 | 0.97 |
| 03785EJS4 | APPLE INC | | | | | 1.420000 | 26 Sep 2022 | | |
| | | | 2,100,000.000 | 99.901389 | 2,097,929.17 | 99.901389 | 2,097,929.17 | 0.00 | 0.41 |
| | | Base | | 99.901389 | 2,097,929.17 | 99.901389 | 2,097,929.17 | 0.00 | 0.41 |
| 03785EK45 | APPLE INC | | | | | 2.350000 | 04 Oct 2022 | | |
| | | | 5,000,000.000 | 99.784583 | 4,989,229.16 | 99.784583 | 4,989,229.16 | 0.00 | 0.98 |
| | | Base | | 99.784583 | 4,989,229.16 | 99.784583 | 4,989,229.16 | 0.00 | 0.98 |
| 03785EL10 | APPLE INC | | | | | 1.580000 | 01 Nov 2022 | | |
| | | | 5,000,000.000 | 99.732278 | 4,986,613.89 | 99.732278 | 4,986,613.89 | 0.00 | 0.98 |
| | | Base | | 99.732278 | 4,986,613.89 | 99.732278 | 4,986,613.89 | 0.00 | 0.98 |
| 05253CJP2 | AUST + NEW ZEA | | | | | 2.130000 | 23 Sep 2022 | | |
| | | | 5,000,000.000 | 99.869833 | 4,993,491.67 | 99.869833 | 4,993,491.67 | 0.00 | 0.98 |
| | | Base | | 99.869833 | 4,993,491.67 | 99.869833 | 4,993,491.67 | 0.00 | 0.98 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 06051GHC6 | BANK OF AMERICA CORP SR UNSECURED 12/23 VAR | | | | | 3.004000 | 20 Dec 2023 | | |
| | | Local | 5,000,000.000 | 100.755767 | 5,037,788.34 | 100.755767 | 5,037,788.34 | 0.00 | 0.99 |
| | | Base | | 100.755767 | 5,037,788.34 | 100.755767 | 5,037,788.34 | 0.00 | 0.99 |
| 06367CJQ1 | BANK OF MONTREAL | | | | | 2.440000 | 02 Sep 2022 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.98 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.98 |
| 06373L3T4 | BANK MONTREAL MONTREAL BRH | | | | | 0.000001 | 05 Jul 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.98 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.98 |
| 06417KLA5 | BANK OF NOVA SCOTIA/THE | | | | | 2.600000 | 10 Nov 2022 | | |
| | | Local | 3,000,000.000 | 99.494444 | 2,984,833.33 | 99.494444 | 2,984,833.33 | 0.00 | 0.58 |
| | | Base | | 99.494444 | 2,984,833.33 | 99.494444 | 2,984,833.33 | 0.00 | 0.58 |
| 06417KV14 | BANK OF NOVA SCOTIA/THE | | | | | 3.600000 | 01 Aug 2023 | | |
| | | Local | 2,000,000.000 | 96.660000 | 1,933,200.00 | 96.660000 | 1,933,200.00 | 0.00 | 0.38 |
| | | Base | | 96.660000 | 1,933,200.00 | 96.660000 | 1,933,200.00 | 0.00 | 0.38 |
| 07644BKD3 | BEDFORD ROW FDG CORP | | | | | 2.320000 | 13 Oct 2022 | | |
| | | Local | 5,000,000.000 | 99.729333 | 4,986,466.67 | 99.729333 | 4,986,466.67 | 0.00 | 0.98 |
| | | Base | | 99.729333 | 4,986,466.67 | 99.729333 | 4,986,466.67 | 0.00 | 0.98 |
| 07644BN32 | BEDFORD ROW FDG CORP | | | | | 3.000000 | 03 Jan 2023 | | |
| | | Local | 5,000,000.000 | 98.966667 | 4,948,333.33 | 98.966667 | 4,948,333.33 | 0.00 | 0.97 |
| | | Base | | 98.966667 | 4,948,333.33 | 98.966667 | 4,948,333.33 | 0.00 | 0.97 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 2.050000 | 02 Sep 2022 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.000000 | 3,000,000.00 | 0.00 | 0.59 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.000000 | 3,000,000.00 | 0.00 | 0.59 |
| 15060YP12 | CEDAR SPRING CPTL CO | | | | | 3.170000 | 01 Feb 2023 | | |
| | | Local | 5,000,000.000 | 98.652750 | 4,932,637.50 | 98.652750 | 4,932,637.50 | 0.00 | 0.97 |
| | | Base | | 98.652750 | 4,932,637.50 | 98.652750 | 4,932,637.50 | 0.00 | 0.97 |
| 17327BL29 | CITIGROUP GLOBAL MKTS INC S | | | | | 2.060000 | 02 Nov 2022 | | |
| | | Local | 2,180,000.000 | 99.645222 | 2,172,265.84 | 99.645222 | 2,172,265.84 | 0.00 | 0.43 |
| | | Base | | 99.645222 | 2,172,265.84 | 99.645222 | 2,172,265.84 | 0.00 | 0.43 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 17327BLH6 | CITIGROUP GLOBAL MKTS INC S | | | | 2.460000 | 17 Nov 2022 | | |
| | 1,042,000.000 | Local | 99.473833 | 1,036,517.34 | 99.473833 | 1,036,517.34 | 0.00 | 0.20 |
| | | Base | 99.473833 | 1,036,517.34 | 99.473833 | 1,036,517.34 | 0.00 | 0.20 |
| 17327BNX9 | CITIGROUP GLOBAL MKTS INC S | | | | 2.330000 | 31 Jan 2023 | | |
| | 5,000,000.000 | Local | 99.016222 | 4,950,811.11 | 99.016222 | 4,950,811.11 | 0.00 | 0.97 |
| | | Base | 99.016222 | 4,950,811.11 | 99.016222 | 4,950,811.11 | 0.00 | 0.97 |
| 17327BTG0 | CITIGROUP GLOBAL MKTS INC S | | | | 3.590000 | 16 Jun 2023 | | |
| | 5,000,000.000 | Local | 97.128000 | 4,856,400.00 | 97.128000 | 4,856,400.00 | 0.00 | 0.95 |
| | | Base | 97.128000 | 4,856,400.00 | 97.128000 | 4,856,400.00 | 0.00 | 0.95 |
| 19121BJD2 | COCA COLA COMPANY | | | | 0.110000 | 13 Sep 2022 | | |
| | 10,000,000.000 | Local | 99.996333 | 9,999,633.33 | 99.996333 | 9,999,633.33 | 0.00 | 1.96 |
| | | Base | 99.996333 | 9,999,633.33 | 99.996333 | 9,999,633.33 | 0.00 | 1.96 |
| 23102VJ27 | CUMMINS INC | | | | 2.340000 | 02 Sep 2022 | | |
| | 5,212,000.000 | Local | 99.993500 | 5,211,661.22 | 99.993500 | 5,211,661.22 | 0.00 | 1.02 |
| | | Base | 99.993500 | 5,211,661.22 | 99.993500 | 5,211,661.22 | 0.00 | 1.02 |
| 23102VK74 | CUMMINS INC | | | | 2.550000 | 07 Oct 2022 | | |
| | 5,000,000.000 | Local | 99.745000 | 4,987,250.00 | 99.745000 | 4,987,250.00 | 0.00 | 0.98 |
| | | Base | 99.745000 | 4,987,250.00 | 99.745000 | 4,987,250.00 | 0.00 | 0.98 |
| 24422MJD4 | JOHN DEERE CAPITAL C | | | | 2.370000 | 13 Sep 2022 | | |
| | 5,000,000.000 | Local | 99.921000 | 4,996,050.00 | 99.921000 | 4,996,050.00 | 0.00 | 0.98 |
| | | Base | 99.921000 | 4,996,050.00 | 99.921000 | 4,996,050.00 | 0.00 | 0.98 |
| 24422MJE2 | JOHN DEERE CAPITAL C | | | | 2.300000 | 14 Sep 2022 | | |
| | 1,400,000.000 | Local | 99.916944 | 1,398,837.22 | 99.916944 | 1,398,837.22 | 0.00 | 0.27 |
| | | Base | 99.916944 | 1,398,837.22 | 99.916944 | 1,398,837.22 | 0.00 | 0.27 |
| 24422MJL6 | JOHN DEERE CAPITAL C | | | | 2.400000 | 20 Sep 2022 | | |
| | 5,000,000.000 | Local | 99.873333 | 4,993,666.67 | 99.873333 | 4,993,666.67 | 0.00 | 0.98 |
| | | Base | 99.873333 | 4,993,666.67 | 99.873333 | 4,993,666.67 | 0.00 | 0.98 |
| 2546R3LJ1 | DISNEY (WALT) CO THE | | | | 3.060000 | 18 Nov 2022 | | |
| | 5,000,000.000 | Local | 99.337000 | 4,966,850.00 | 99.337000 | 4,966,850.00 | 0.00 | 0.97 |
| | | Base | 99.337000 | 4,966,850.00 | 99.337000 | 4,966,850.00 | 0.00 | 0.97 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 30601WJS9 | FAIRWAY FINANCE CORP | | | | 1.750000 | 26 Sep 2022 | | |
| | 2,000,000.000 | Local | 99.878472 | 1,997,569.44 | 99.878472 | 1,997,569.44 | 0.00 | 0.39 |
| | | Base | 99.878472 | 1,997,569.44 | 99.878472 | 1,997,569.44 | 0.00 | 0.39 |
| 30601WK73 | FAIRWAY FINANCE CORP | | | | 1.850000 | 07 Oct 2022 | | |
| | 5,000,000.000 | Local | 99.815000 | 4,990,750.00 | 99.815000 | 4,990,750.00 | 0.00 | 0.98 |
| | | Base | 99.815000 | 4,990,750.00 | 99.815000 | 4,990,750.00 | 0.00 | 0.98 |
| 30601WKJ7 | FAIRWAY FINANCE CORP | | | | 1.900000 | 18 Oct 2022 | | |
| | 5,000,000.000 | Local | 99.751944 | 4,987,597.22 | 99.751944 | 4,987,597.22 | 0.00 | 0.98 |
| | | Base | 99.751944 | 4,987,597.22 | 99.751944 | 4,987,597.22 | 0.00 | 0.98 |
| 38346MJG0 | GOTHAM FDG CORP | | | | 2.050000 | 16 Sep 2022 | | |
| | 5,000,000.000 | Local | 99.914583 | 4,995,729.17 | 99.914583 | 4,995,729.17 | 0.00 | 0.98 |
| | | Base | 99.914583 | 4,995,729.17 | 99.914583 | 4,995,729.17 | 0.00 | 0.98 |
| 40060XJN1 | GTA FDG LLC DISC | | | | 2.150000 | 22 Sep 2022 | | |
| | 5,000,000.000 | Local | 99.874583 | 4,993,729.17 | 99.874583 | 4,993,729.17 | 0.00 | 0.98 |
| | | Base | 99.874583 | 4,993,729.17 | 99.874583 | 4,993,729.17 | 0.00 | 0.98 |
| 40060XM15 | GTA FDG LLC DISC | | | | 3.000000 | 01 Dec 2022 | | |
| | 5,000,000.000 | Local | 99.241667 | 4,962,083.34 | 99.241667 | 4,962,083.34 | 0.00 | 0.97 |
| | | Base | 99.241667 | 4,962,083.34 | 99.241667 | 4,962,083.34 | 0.00 | 0.97 |
| 40060XN30 | GTA FDG LLC DISC | | | | 3.205000 | 03 Jan 2023 | | |
| | 1,000,000.000 | Local | 98.896056 | 988,960.56 | 98.896056 | 988,960.56 | 0.00 | 0.19 |
| | | Base | 98.896056 | 988,960.56 | 98.896056 | 988,960.56 | 0.00 | 0.19 |
| 42786UJN6 | HERSHEY FOODS CORP | | | | 2.320000 | 22 Sep 2022 | | |
| | 5,000,000.000 | Local | 99.864667 | 4,993,233.33 | 99.864667 | 4,993,233.33 | 0.00 | 0.98 |
| | | Base | 99.864667 | 4,993,233.33 | 99.864667 | 4,993,233.33 | 0.00 | 0.98 |
| 45779QJM9 | INSTITUTIONAL SECURED | | | | 2.370000 | 21 Sep 2022 | | |
| | 5,000,000.000 | Local | 99.868333 | 4,993,416.67 | 99.868333 | 4,993,416.67 | 0.00 | 0.98 |
| | | Base | 99.868333 | 4,993,416.67 | 99.868333 | 4,993,416.67 | 0.00 | 0.98 |
| 45779QJN7 | INSTITUTIONAL SECURED | | | | 2.350000 | 22 Sep 2022 | | |
| | 5,000,000.000 | Local | 99.862917 | 4,993,145.83 | 99.862917 | 4,993,145.83 | 0.00 | 0.98 |
| | | Base | 99.862917 | 4,993,145.83 | 99.862917 | 4,993,145.83 | 0.00 | 0.98 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 46514TQB7 | ISRAEL ST 05/26 1.68 | | | | 1.680000 | 01 May 2026 | | |
| | 3,500,000.000 | Local | 100.000000 | 3,500,000.00 | 100.000000 | 3,500,000.00 | 0.00 | 0.69 |
| | | Base | 100.000000 | 3,500,000.00 | 100.000000 | 3,500,000.00 | 0.00 | 0.69 |
| 46640QQL8 | J.P. MORGAN SECURITIES | | | | 3.550000 | 20 Mar 2023 | | |
| | 5,000,000.000 | Local | 98.027778 | 4,901,388.89 | 98.027778 | 4,901,388.89 | 0.00 | 0.96 |
| | | Base | 98.027778 | 4,901,388.89 | 98.027778 | 4,901,388.89 | 0.00 | 0.96 |
| 4820P5BQ0 | JUPITER SECT CO LLC | | | | 2.830000 | 01 Feb 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.98 |
| | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.98 |
| 56274MK35 | MANHATTAN ASSET FDG. | | | | 2.320000 | 03 Oct 2022 | | |
| | 2,000,000.000 | Local | 99.793778 | 1,995,875.56 | 99.793778 | 1,995,875.56 | 0.00 | 0.39 |
| | | Base | 99.793778 | 1,995,875.56 | 99.793778 | 1,995,875.56 | 0.00 | 0.39 |
| 59157ULU2 | METLIFE SHORT TERM FDG | | | | 2.460000 | 28 Nov 2022 | | |
| | 3,500,000.000 | Local | 99.398667 | 3,478,953.33 | 99.398667 | 3,478,953.33 | 0.00 | 0.68 |
| | | Base | 99.398667 | 3,478,953.33 | 99.398667 | 3,478,953.33 | 0.00 | 0.68 |
| 59157UPU8 | METLIFE SHORT TERM FDG | | | | 3.350000 | 28 Feb 2023 | | |
| | 3,000,000.000 | Local | 98.325000 | 2,949,750.00 | 98.325000 | 2,949,750.00 | 0.00 | 0.58 |
| | | Base | 98.325000 | 2,949,750.00 | 98.325000 | 2,949,750.00 | 0.00 | 0.58 |
| 63763QK30 | NATIONAL SECS CLEARING | | | | 2.150000 | 03 Oct 2022 | | |
| | 3,000,000.000 | Local | 99.808889 | 2,994,266.67 | 99.808889 | 2,994,266.67 | 0.00 | 0.59 |
| | | Base | 99.808889 | 2,994,266.67 | 99.808889 | 2,994,266.67 | 0.00 | 0.59 |
| 64951XLA8 | NEW YORK LFE CAP COR | | | | 2.640000 | 10 Nov 2022 | | |
| | 1,000,000.000 | Local | 99.486667 | 994,866.67 | 99.486667 | 994,866.67 | 0.00 | 0.19 |
| | | Base | 99.486667 | 994,866.67 | 99.486667 | 994,866.67 | 0.00 | 0.19 |
| 67983UL35 | OLD LINE FUNDING LLC | | | | 2.900000 | 03 Nov 2022 | | |
| | 5,000,000.000 | Local | 99.492500 | 4,974,625.00 | 99.492500 | 4,974,625.00 | 0.00 | 0.97 |
| | | Base | 99.492500 | 4,974,625.00 | 99.492500 | 4,974,625.00 | 0.00 | 0.97 |
| 67983UNQ2 | OLD LINE FUNDING LLC | | | | 3.360000 | 24 Jan 2023 | | |
| | 3,500,000.000 | Local | 98.646667 | 3,452,633.33 | 98.646667 | 3,452,633.33 | 0.00 | 0.68 |
| | | Base | 98.646667 | 3,452,633.33 | 98.646667 | 3,452,633.33 | 0.00 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 74271UKH2 | PROCTOR GAMBLE AND CO | | | | | 2.450000 | 17 Oct 2022 | | |
| | | Local | 5,000,000.000 | 99.686944 | 4,984,347.22 | 99.686944 | 4,984,347.22 | 0.00 | 0.98 |
| | | Base | | 99.686944 | 4,984,347.22 | 99.686944 | 4,984,347.22 | 0.00 | 0.98 |
| 74271UKT6 | PROCTOR GAMBLE AND CO | | | | | 2.550000 | 27 Oct 2022 | | |
| | | Local | 5,000,000.000 | 99.603333 | 4,980,166.66 | 99.603333 | 4,980,166.66 | 0.00 | 0.97 |
| | | Base | | 99.603333 | 4,980,166.66 | 99.603333 | 4,980,166.66 | 0.00 | 0.97 |
| 74271ULA6 | PROCTOR GAMBLE AND CO | | | | | 2.650000 | 10 Nov 2022 | | |
| | | Local | 5,000,000.000 | 99.484722 | 4,974,236.11 | 99.484722 | 4,974,236.11 | 0.00 | 0.97 |
| | | Base | | 99.484722 | 4,974,236.11 | 99.484722 | 4,974,236.11 | 0.00 | 0.97 |
| 78015M6K1 | ROYAL BK CDA | | | | | 2.920000 | 23 Aug 2023 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.98 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.98 |
| 8010M3JV3 | SANOFI | | | | | 2.130000 | 29 Sep 2022 | | |
| | | Local | 5,000,000.000 | 99.834333 | 4,991,716.67 | 99.834333 | 4,991,716.67 | 0.00 | 0.98 |
| | | Base | | 99.834333 | 4,991,716.67 | 99.834333 | 4,991,716.67 | 0.00 | 0.98 |
| 8085A5AE0 | SCHWAB CHARLES CORP | | | | | 2.560000 | 13 Dec 2022 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.98 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.98 |
| 85462DJD6 | STANLEY WORKS (THE) | | | | | 2.450000 | 13 Sep 2022 | | |
| | | Local | 5,000,000.000 | 99.918333 | 4,995,916.67 | 99.918333 | 4,995,916.67 | 0.00 | 0.98 |
| | | Base | | 99.918333 | 4,995,916.67 | 99.918333 | 4,995,916.67 | 0.00 | 0.98 |
| 86563HJ27 | SUMITOMO MITSUI TRUST NY | | | | | 1.500000 | 02 Sep 2022 | | |
| | | Local | 5,000,000.000 | 99.995833 | 4,999,791.67 | 99.995833 | 4,999,791.67 | 0.00 | 0.98 |
| | | Base | | 99.995833 | 4,999,791.67 | 99.995833 | 4,999,791.67 | 0.00 | 0.98 |
| 86563HJN1 | SUMITOMO MITSUI TRUST NY | | | | | 2.260000 | 22 Sep 2022 | | |
| | | Local | 5,000,000.000 | 99.868167 | 4,993,408.33 | 99.868167 | 4,993,408.33 | 0.00 | 0.98 |
| | | Base | | 99.868167 | 4,993,408.33 | 99.868167 | 4,993,408.33 | 0.00 | 0.98 |
| 89233HL28 | TOYOTA MOTOR CREDIT | | | | | 2.460000 | 02 Nov 2022 | | |
| | | Local | 5,000,000.000 | 99.576333 | 4,978,816.67 | 99.576333 | 4,978,816.67 | 0.00 | 0.97 |
| | | Base | | 99.576333 | 4,978,816.67 | 99.576333 | 4,978,816.67 | 0.00 | 0.97 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 912796XQ7 | TREASURY BILL 07/23 0.00000 | | | | 3.152000 | 13 Jul 2023 | | |
| | 2,000,000.000 | Local | 97.242000 | 1,944,840.00 | 97.242000 | 1,944,840.00 | 0.00 | 0.38 |
| | | Base | 97.242000 | 1,944,840.00 | 97.242000 | 1,944,840.00 | 0.00 | 0.38 |
| 92646LK58 | VICTORY RECEIVABLES | | | | 2.400000 | 05 Oct 2022 | | |
| | 5,000,000.000 | Local | 99.773333 | 4,988,666.66 | 99.773333 | 4,988,666.66 | 0.00 | 0.98 |
| | | Base | 99.773333 | 4,988,666.66 | 99.773333 | 4,988,666.66 | 0.00 | 0.98 |
| 92646LKJ8 | VICTORY RECEIVABLES | | | | 2.750000 | 18 Oct 2022 | | |
| | 5,000,000.000 | Local | 99.640972 | 4,982,048.61 | 99.640972 | 4,982,048.61 | 0.00 | 0.98 |
| | | Base | 99.640972 | 4,982,048.61 | 99.640972 | 4,982,048.61 | 0.00 | 0.98 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 2.300000 | 15 Sep 2022 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.98 |
| | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.98 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 2.300000 | 22 Sep 2022 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.98 |
| | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.98 |
| 93114FJK1 | WAL MART STORES INC | | | | 2.300000 | 19 Sep 2022 | | |
| | 5,000,000.000 | Local | 99.885000 | 4,994,250.00 | 99.885000 | 4,994,250.00 | 0.00 | 0.98 |
| | | Base | 99.885000 | 4,994,250.00 | 99.885000 | 4,994,250.00 | 0.00 | 0.98 |
| 9612C1J99 | WESTPAC BANKING CORP. | | | | 1.450000 | 09 Sep 2022 | | |
| | 4,300,000.000 | Local | 99.967778 | 4,298,614.44 | 99.967778 | 4,298,614.44 | 0.00 | 0.84 |
| | | Base | 99.967778 | 4,298,614.44 | 99.967778 | 4,298,614.44 | 0.00 | 0.84 |
| 979QHR003 | SOUTH STREET REPO | | | | 2.280000 | 01 Sep 2022 | | |
| | 37,840,868.460 | Local | 100.000000 | 37,840,868.46 | 100.000000 | 37,840,868.46 | 0.00 | 7.41 |
| | | Base | 100.000000 | 37,840,868.46 | 100.000000 | 37,840,868.46 | 0.00 | 7.41 |
| **US DOLLAR Total** | | | | | | | | |
| | 306,574,868.460 | Local | | 305,526,283.70 | | 305,526,283.70 | 0.00 | 59.81 |
| | | Base | | 305,526,283.70 | | 305,526,283.70 | 0.00 | 59.81 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 306,574,868.460 | Base | | 305,526,283.70 | | 305,526,283.70 | 0.00 | 59.81 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 023135CF1 | AMAZON.COM INC SR UNSECURED 04/27 3.3 | | | | | 3.300000 | 13 Apr 2027 | | |
| | | Local | 2,000,000.000 | 99.808904 | 1,996,178.08 | 97.799921 | 1,955,998.42 | -40,179.66 | 0.38 |
| | | Base | | 99.808904 | 1,996,178.08 | 97.799921 | 1,955,998.42 | -40,179.66 | 0.38 |
| 02665WDY4 | AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75 | | | | | 0.750000 | 09 Aug 2024 | | |
| | | Local | 2,000,000.000 | 99.955982 | 1,999,119.63 | 94.305189 | 1,886,103.78 | -113,015.85 | 0.37 |
| | | Base | | 99.955982 | 1,999,119.63 | 94.305189 | 1,886,103.78 | -113,015.85 | 0.37 |
| 02665WEA5 | AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5 | | | | | 1.500000 | 13 Jan 2025 | | |
| | | Local | 2,000,000.000 | 99.937455 | 1,998,749.09 | 94.663505 | 1,893,270.10 | -105,478.99 | 0.37 |
| | | Base | | 99.937455 | 1,998,749.09 | 94.663505 | 1,893,270.10 | -105,478.99 | 0.37 |
| 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 | 96.753238 | 1,935,064.76 | -64,935.24 | 0.38 |
| | | Base | | 100.000000 | 2,000,000.00 | 96.753238 | 1,935,064.76 | -64,935.24 | 0.38 |
| 06367UBV8 | BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR | | | | | 1.000000 | 18 Nov 2026 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 91.793000 | 1,835,860.00 | -164,140.00 | 0.36 |
| | | Base | | 100.000000 | 2,000,000.00 | 91.793000 | 1,835,860.00 | -164,140.00 | 0.36 |
| 06368GQ67 | BANK OF MONTREAL SR UNSECURED 04/24 3.125 | | | | | 3.125000 | 25 Apr 2024 | | |
| | | Local | 1,240,000.000 | 100.000000 | 1,240,000.00 | 97.877256 | 1,213,677.97 | -26,322.03 | 0.24 |
| | | Base | | 100.000000 | 1,240,000.00 | 97.877256 | 1,213,677.97 | -26,322.03 | 0.24 |
| 06406RAS6 | BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5 | | | | | 0.500000 | 26 Apr 2024 | | |
| | | Local | 2,000,000.000 | 99.942531 | 1,998,850.62 | 95.090809 | 1,901,816.18 | -97,034.44 | 0.37 |
| | | Base | | 99.942531 | 1,998,850.62 | 95.090809 | 1,901,816.18 | -97,034.44 | 0.37 |
| 06406RAT4 | BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR | | | | | 2.550000 | 26 Apr 2024 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.159535 | 1,983,190.70 | -16,809.30 | 0.39 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.159535 | 1,983,190.70 | -16,809.30 | 0.39 |
| 06406RBE6 | BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR | | | | | 2.910000 | 25 Apr 2025 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 98.900899 | 1,978,017.98 | -21,982.02 | 0.39 |
| | | Base | | 100.000000 | 2,000,000.00 | 98.900899 | 1,978,017.98 | -21,982.02 | 0.39 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 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 | 98.831269 | 1,976,625.38 | -23,374.62 | 0.39 |
| | | Base | 100.000000 | 2,000,000.00 | 98.831269 | 1,976,625.38 | -23,374.62 | 0.39 |
| 064159SH0 | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2 | | | | 2.000000 | 15 Nov 2022 | | |
| | 10,000,000.000 | Local | 99.997937 | 9,999,793.69 | 99.737334 | 9,973,733.40 | -26,060.29 | 1.95 |
| | | Base | 99.997937 | 9,999,793.69 | 99.737334 | 9,973,733.40 | -26,060.29 | 1.95 |
| 06417XAA9 | BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR | | | | 2.750000 | 10 Jan 2025 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 97.964188 | 1,959,283.76 | -40,716.24 | 0.38 |
| | | Base | 100.000000 | 2,000,000.00 | 97.964188 | 1,959,283.76 | -40,716.24 | 0.38 |
| 06417XAB7 | BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45 | | | | 1.450000 | 10 Jan 2025 | | |
| | 2,000,000.000 | Local | 99.947144 | 1,998,942.87 | 93.979014 | 1,879,580.28 | -119,362.59 | 0.37 |
| | | Base | 99.947144 | 1,998,942.87 | 93.979014 | 1,879,580.28 | -119,362.59 | 0.37 |
| 13607X7A9 | CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR | | | | 3.055000 | 09 May 2025 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.39 |
| | | Base | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.39 |
| 14040HCK9 | CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR | | | | 1.343000 | 06 Dec 2024 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 96.034024 | 1,920,680.48 | -79,319.52 | 0.38 |
| | | Base | 100.000000 | 2,000,000.00 | 96.034024 | 1,920,680.48 | -79,319.52 | 0.38 |
| 14913R2P1 | CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6 | | | | 0.600000 | 13 Sep 2024 | | |
| | 2,000,000.000 | Local | 99.907486 | 1,998,149.72 | 93.988021 | 1,879,760.42 | -118,389.30 | 0.37 |
| | | Base | 99.907486 | 1,998,149.72 | 93.988021 | 1,879,760.42 | -118,389.30 | 0.37 |
| 14913R2V8 | CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4 | | | | 3.400000 | 13 May 2025 | | |
| | 2,000,000.000 | Local | 99.885230 | 1,997,704.60 | 98.705898 | 1,974,117.96 | -23,586.64 | 0.39 |
| | | Base | 99.885230 | 1,997,704.60 | 98.705898 | 1,974,117.96 | -23,586.64 | 0.39 |
| 17305EGD1 | CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5 | | | | 2.988140 | 22 Apr 2026 | | |
| | 5,000,000.000 | Local | 100.359404 | 5,017,970.18 | 100.320010 | 5,016,000.50 | -1,969.68 | 0.98 |
| Original Face: | 5,000,000.000 | Base | 100.359404 | 5,017,970.18 | 100.320010 | 5,016,000.50 | -1,969.68 | 0.98 |
| 17329QKQ2 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5 | | | | 0.500000 | 28 Jul 2023 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 96.344051 | 1,926,881.02 | -73,118.98 | 0.38 |
| | | Base | 100.000000 | 2,000,000.00 | 96.344051 | 1,926,881.02 | -73,118.98 | 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 |
|---|---|---|---|---|---|---|---|---|
| 24422EVU0 | JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625 | | | | 0.625000 | 10 Sep 2024 | | |
| | 3,000,000.000 | Local | 99.956001 | 2,998,680.03 | 94.257303 | 2,827,719.09 | -170,960.94 | 0.55 |
| | | Base | 99.956001 | 2,998,680.03 | 94.257303 | 2,827,719.09 | -170,960.94 | 0.55 |
| 24703WAB5 | DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A | | | | 2.110000 | 23 Aug 2027 | | |
| | 2,000,000.000 | Local | 99.997706 | 1,999,954.12 | 98.646440 | 1,972,928.80 | -27,025.32 | 0.39 |
| Original Face: | 2,000,000.000 | Base | 99.997706 | 1,999,954.12 | 98.646440 | 1,972,928.80 | -27,025.32 | 0.39 |
| 3128MC5Y7 | FED HM LN PC POOL G14263 FG 11/26 FIXED 3 | | | | 3.000000 | 01 Nov 2026 | | |
| | 154,164.910 | Local | 100.878241 | 155,518.85 | 98.447786 | 151,771.94 | -3,746.91 | 0.03 |
| Original Face: | 2,096,032.000 | Base | 100.878241 | 155,518.85 | 98.447786 | 151,771.94 | -3,746.91 | 0.03 |
| 3128MFNU8 | FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5 | | | | 3.500000 | 01 Dec 2030 | | |
| | 999,698.950 | Local | 100.807231 | 1,007,768.83 | 98.667913 | 986,382.09 | -21,386.74 | 0.19 |
| Original Face: | 5,000,000.000 | Base | 100.807231 | 1,007,768.83 | 98.667913 | 986,382.09 | -21,386.74 | 0.19 |
| 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 | 95.117710 | 1,902,354.20 | -97,645.80 | 0.37 |
| | | Base | 100.000000 | 2,000,000.00 | 95.117710 | 1,902,354.20 | -97,645.80 | 0.37 |
| 3130AS4T3 | FEDERAL HOME LOAN BANK BONDS 06/23 VAR | | | | 2.000000 | 12 Jun 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.916288 | 4,945,814.40 | -54,185.60 | 0.97 |
| | | Base | 100.000000 | 5,000,000.00 | 98.916288 | 4,945,814.40 | -54,185.60 | 0.97 |
| 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 | 99.551657 | 2,488,791.43 | -11,208.57 | 0.49 |
| | | Base | 100.000000 | 2,500,000.00 | 99.551657 | 2,488,791.43 | -11,208.57 | 0.49 |
| 3130ASUT4 | FEDERAL HOME LOAN BANK BONDS 08/23 VAR | | | | 3.020000 | 10 Aug 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.288749 | 4,964,437.45 | -35,562.55 | 0.97 |
| | | Base | 100.000000 | 5,000,000.00 | 99.288749 | 4,964,437.45 | -35,562.55 | 0.97 |
| 3132GSCE7 | FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5 | | | | 3.500000 | 01 Mar 2042 | | |
| | 1,818,516.640 | Local | 104.182608 | 1,894,578.06 | 97.610092 | 1,775,055.77 | -119,522.29 | 0.35 |
| Original Face: | 8,645,247.000 | Base | 104.182608 | 1,894,578.06 | 97.610092 | 1,775,055.77 | -119,522.29 | 0.35 |
| 3132GUNB6 | FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5 | | | | 3.500000 | 01 Jun 2042 | | |
| | 566,488.260 | Local | 104.108059 | 589,759.93 | 97.611326 | 552,956.70 | -36,803.23 | 0.11 |
| Original Face: | 4,322,624.000 | Base | 104.108059 | 589,759.93 | 97.611326 | 552,956.70 | -36,803.23 | 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 |
|---|---|---|---|---|---|---|---|---|
| 3134GXC77 | FREDDIE MAC NOTES 07/24 VAR | | | | 3.000000 | 12 Jul 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.822378 | 4,991,118.90 | -8,881.10 | 0.98 |
| | | Base | 100.000000 | 5,000,000.00 | 99.822378 | 4,991,118.90 | -8,881.10 | 0.98 |
| 3134GXEX8 | FREDDIE MAC NOTES 06/23 0.25 | | | | 0.250000 | 01 Jun 2023 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 97.406302 | 9,740,630.20 | -259,369.80 | 1.91 |
| | | Base | 100.000000 | 10,000,000.00 | 97.406302 | 9,740,630.20 | -259,369.80 | 1.91 |
| 3134GXR63 | FREDDIE MAC NOTES 08/25 4.05 | | | | 4.050000 | 28 Aug 2025 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.877705 | 2,996,331.15 | -3,668.85 | 0.59 |
| | | Base | 100.000000 | 3,000,000.00 | 99.877705 | 2,996,331.15 | -3,668.85 | 0.59 |
| 3136A0GS0 | FANNIE MAE FNR 2011 75 HP | | | | 2.500000 | 25 Jul 2040 | | |
| | 18,669.720 | Local | 102.472399 | 19,131.31 | 99.289040 | 18,536.99 | -594.32 | 0.00 |
| Original Face: | 2,161,312.000 | Base | 102.472399 | 19,131.31 | 99.289040 | 18,536.99 | -594.32 | 0.00 |
| 3136A6JR6 | FANNIE MAE FNR 2012 58 PA | | | | 2.000000 | 25 Apr 2042 | | |
| | 274,698.690 | Local | 101.331335 | 278,355.85 | 92.540320 | 254,207.05 | -24,148.80 | 0.05 |
| Original Face: | 4,322,624.000 | Base | 101.331335 | 278,355.85 | 92.540320 | 254,207.05 | -24,148.80 | 0.05 |
| 3136AAEK7 | FANNIE MAE FNR 2012 129 TD | | | | 2.000000 | 25 May 2040 | | |
| | 372,757.420 | Local | 101.245105 | 377,398.64 | 93.047020 | 346,839.67 | -30,558.97 | 0.07 |
| Original Face: | 4,322,624.000 | Base | 101.245105 | 377,398.64 | 93.047020 | 346,839.67 | -30,558.97 | 0.07 |
| 3136ABRK1 | FANNIE MAE FNR 2013 9 PH | | | | 1.750000 | 25 Jul 2041 | | |
| | 442,048.120 | Local | 100.711153 | 445,191.76 | 95.482390 | 422,078.11 | -23,113.65 | 0.08 |
| Original Face: | 5,111,816.000 | Base | 100.711153 | 445,191.76 | 95.482390 | 422,078.11 | -23,113.65 | 0.08 |
| 3136ABUD3 | FANNIE MAE FNR 2013 7 AC | | | | 1.250000 | 25 Feb 2028 | | |
| | 519,323.030 | Local | 99.824109 | 518,409.59 | 94.690800 | 491,751.13 | -26,658.46 | 0.10 |
| Original Face: | 4,322,624.000 | Base | 99.824109 | 518,409.59 | 94.690800 | 491,751.13 | -26,658.46 | 0.10 |
| 3136ABUY7 | FANNIE MAE FNR 2013 7 GB | | | | 2.000000 | 25 Mar 2042 | | |
| | 695,893.330 | Local | 101.353861 | 705,314.76 | 94.419410 | 657,058.38 | -48,256.38 | 0.13 |
| Original Face: | 5,326,337.000 | Base | 101.353861 | 705,314.76 | 94.419410 | 657,058.38 | -48,256.38 | 0.13 |
| 3136ABUZ4 | FANNIE MAE FNR 2013 7 AD | | | | 1.500000 | 25 Feb 2028 | | |
| | 519,323.030 | Local | 100.170220 | 520,207.02 | 95.159480 | 494,185.09 | -26,021.93 | 0.10 |
| Original Face: | 4,322,624.000 | Base | 100.170220 | 520,207.02 | 95.159480 | 494,185.09 | -26,021.93 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3136ABW74 | FANNIE MAE FNR 2013 6 AB | | | | | 2.000000 | 25 Dec 2042 | | |
| | | Local | 579,662.080 | 100.616069 | 583,233.20 | 92.589140 | 536,704.13 | -46,529.07 | 0.11 |
| | Original Face: | Base | 8,645,247.000 | 100.616069 | 583,233.20 | 92.589140 | 536,704.13 | -46,529.07 | 0.11 |
| 3136AEBJ5 | FANNIE MAE FNR 2013 47 YA | | | | | 2.000000 | 25 May 2040 | | |
| | | Local | 682,594.900 | 101.412494 | 692,236.51 | 93.047020 | 635,134.21 | -57,102.30 | 0.12 |
| | Original Face: | Base | 6,483,935.000 | 101.412494 | 692,236.51 | 93.047020 | 635,134.21 | -57,102.30 | 0.12 |
| 3136AELZ8 | FANNIE MAE FNR 2013 62 DB | | | | | 1.250000 | 25 Jun 2028 | | |
| | | Local | 426,164.430 | 99.915622 | 425,804.84 | 95.717400 | 407,913.51 | -17,891.33 | 0.08 |
| | Original Face: | Base | 4,322,624.000 | 99.915622 | 425,804.84 | 95.717400 | 407,913.51 | -17,891.33 | 0.08 |
| 3136B15A8 | FANNIE MAE FNR 2018 37 CT | | | | | 3.500000 | 25 May 2048 | | |
| | | Local | 512,317.460 | 99.672192 | 510,638.04 | 96.982850 | 496,860.07 | -13,777.97 | 0.10 |
| | Original Face: | Base | 4,507,221.000 | 99.672192 | 510,638.04 | 96.982850 | 496,860.07 | -13,777.97 | 0.10 |
| 3136B1CE2 | FANNIE MAE FNR 2018 16 LE | | | | | 3.000000 | 25 May 2047 | | |
| | | Local | 984,952.000 | 98.817389 | 973,303.85 | 93.786840 | 923,755.36 | -49,548.49 | 0.18 |
| | Original Face: | Base | 5,000,000.000 | 98.817389 | 973,303.85 | 93.786840 | 923,755.36 | -49,548.49 | 0.18 |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | | 2.250000 | 15 Jan 2040 | | |
| | | Local | 86,369.510 | 98.464053 | 85,042.92 | 96.985650 | 83,766.03 | -1,276.89 | 0.02 |
| | Original Face: | Base | 2,161,312.000 | 98.464053 | 85,042.92 | 96.985650 | 83,766.03 | -1,276.89 | 0.02 |
| 3137A62S0 | FREDDIE MAC FHR 3796 PE | | | | | 2.000000 | 15 Feb 2040 | | |
| | | Local | 126,328.900 | 100.115928 | 126,475.35 | 98.729440 | 124,723.82 | -1,751.53 | 0.02 |
| | Original Face: | Base | 4,527,840.000 | 100.115928 | 126,475.35 | 98.729440 | 124,723.82 | -1,751.53 | 0.02 |
| 3137AFPD8 | FREDDIE MAC FHR 3919 CD | | | | | 2.500000 | 15 Oct 2040 | | |
| | | Local | 26,385.420 | 99.473004 | 26,246.37 | 99.276780 | 26,194.60 | -51.77 | 0.01 |
| | Original Face: | Base | 2,161,312.000 | 99.473004 | 26,246.37 | 99.276780 | 26,194.60 | -51.77 | 0.01 |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.000000 | 15 Jul 2041 | | |
| | | Local | 139,959.840 | 99.980073 | 139,931.95 | 96.702070 | 135,344.06 | -4,587.89 | 0.03 |
| | Original Face: | Base | 2,161,312.000 | 99.980073 | 139,931.95 | 96.702070 | 135,344.06 | -4,587.89 | 0.03 |
| 3137AGRX0 | FREDDIE MAC FHR 3935 JA | | | | | 2.000000 | 15 May 2041 | | |
| | | Local | 127,244.800 | 99.960336 | 127,194.33 | 97.135360 | 123,599.69 | -3,594.64 | 0.02 |
| | Original Face: | Base | 2,472,541.000 | 99.960336 | 127,194.33 | 97.135360 | 123,599.69 | -3,594.64 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.000000 | 15 Mar 2027 | | |
| | | Local | 275,752.590 | 100.132771 | 276,118.71 | 97.322730 | 268,369.95 | -7,748.76 | 0.05 |
| | Original Face: | Base | 4,322,624.000 | 100.132771 | 276,118.71 | 97.322730 | 268,369.95 | -7,748.76 | 0.05 |
| 3137AR5L6 | FREDDIE MAC FHR 4060 JC | | | | | 2.000000 | 15 Feb 2041 | | |
| | | Local | 181,929.100 | 100.322648 | 182,516.09 | 98.369160 | 178,962.13 | -3,553.96 | 0.04 |
| | Original Face: | Base | 6,483,935.000 | 100.322648 | 182,516.09 | 98.369160 | 178,962.13 | -3,553.96 | 0.04 |
| 3137AXMZ3 | FREDDIE MAC FHR 4152 AG | | | | | 1.500000 | 15 Jan 2028 | | |
| | | Local | 688,464.220 | 100.045665 | 688,778.61 | 95.141290 | 655,013.74 | -33,764.87 | 0.13 |
| | Original Face: | Base | 5,619,411.000 | 100.045665 | 688,778.61 | 95.141290 | 655,013.74 | -33,764.87 | 0.13 |
| 3137AYLB5 | FREDDIE MAC FHR 4161 CD | | | | | 2.000000 | 15 Feb 2043 | | |
| | | Local | 1,144,984.470 | 101.137249 | 1,158,005.79 | 93.082670 | 1,065,782.12 | -92,223.67 | 0.21 |
| | Original Face: | Base | 4,322,624.000 | 101.137249 | 1,158,005.79 | 93.082670 | 1,065,782.12 | -92,223.67 | 0.21 |
| 3137AYSG7 | FREDDIE MAC FHR 4165 TD | | | | | 1.500000 | 15 Dec 2042 | | |
| | | Local | 603,447.140 | 100.021402 | 603,576.29 | 93.693870 | 565,392.98 | -38,183.31 | 0.11 |
| | Original Face: | Base | 4,322,624.000 | 100.021402 | 603,576.29 | 93.693870 | 565,392.98 | -38,183.31 | 0.11 |
| 3137AYSH5 | FREDDIE MAC FHR 4165 TE | | | | | 1.750000 | 15 Dec 2042 | | |
| | | Local | 1,508,617.670 | 100.663504 | 1,518,627.41 | 94.266590 | 1,422,122.43 | -96,504.98 | 0.28 |
| | Original Face: | Base | 10,806,559.000 | 100.663504 | 1,518,627.41 | 94.266590 | 1,422,122.43 | -96,504.98 | 0.28 |
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | | 2.000000 | 15 Mar 2043 | | |
| | | Local | 447,292.230 | 100.423200 | 449,185.17 | 98.117110 | 438,870.21 | -10,314.96 | 0.09 |
| | Original Face: | Base | 10,806,559.000 | 100.423200 | 449,185.17 | 98.117110 | 438,870.21 | -10,314.96 | 0.09 |
| 3137B1VH2 | FREDDIE MAC FHR 4210 AC | | | | | 2.000000 | 15 Mar 2040 | | |
| | | Local | 165,952.110 | 100.460103 | 166,715.66 | 98.947400 | 164,205.30 | -2,510.36 | 0.03 |
| | Original Face: | Base | 4,322,624.000 | 100.460103 | 166,715.66 | 98.947400 | 164,205.30 | -2,510.36 | 0.03 |
| 3137B1ZD7 | FREDDIE MAC FHR 4204 QA | | | | | 1.500000 | 15 Jul 2042 | | |
| | | Local | 1,049,555.080 | 99.914740 | 1,048,660.23 | 92.005710 | 965,650.60 | -83,009.63 | 0.19 |
| | Original Face: | Base | 6,483,935.000 | 99.914740 | 1,048,660.23 | 92.005710 | 965,650.60 | -83,009.63 | 0.19 |
| 3137B2CM0 | FREDDIE MAC FHR 4203 DM | | | | | 3.000000 | 15 Apr 2033 | | |
| | | Local | 771,772.500 | 101.974385 | 787,010.26 | 98.117230 | 757,241.80 | -29,768.46 | 0.15 |
| | Original Face: | Base | 6,000,000.000 | 101.974385 | 787,010.26 | 98.117230 | 757,241.80 | -29,768.46 | 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 |
|---|---|---|---|---|---|---|---|---|
| 3137EAES4 | FREDDIE MAC NOTES 06/23 0.25 | | | | 0.250000 | 26 Jun 2023 | | |
| | 2,600,000.000 | Local | 97.663884 | 2,539,260.98 | 97.399984 | 2,532,399.58 | -6,861.40 | 0.50 |
| | | Base | 97.663884 | 2,539,260.98 | 97.399984 | 2,532,399.58 | -6,861.40 | 0.50 |
| 3138ERYE4 | FNMA POOL AL9708 FN 03/31 FIXED VAR | | | | 2.500000 | 01 Mar 2031 | | |
| | 3,154,565.950 | Local | 100.456503 | 3,168,966.64 | 96.234395 | 3,035,777.46 | -133,189.18 | 0.59 |
| Original Face: | 14,386,036.000 | Base | 100.456503 | 3,168,966.64 | 96.234395 | 3,035,777.46 | -133,189.18 | 0.59 |
| 3138WND30 | FNMA POOL AT1021 FN 05/28 FIXED 2.5 | | | | 2.500000 | 01 May 2028 | | |
| | 1,137,864.850 | Local | 101.840917 | 1,158,812.00 | 96.770047 | 1,101,112.35 | -57,699.65 | 0.22 |
| Original Face: | 6,483,935.000 | Base | 101.840917 | 1,158,812.00 | 96.770047 | 1,101,112.35 | -57,699.65 | 0.22 |
| 31393DDG3 | FANNIE MAE FNR 2003 58 M | | | | 3.500000 | 25 Jul 2033 | | |
| | 254,801.560 | Local | 100.965748 | 257,262.30 | 97.582600 | 248,641.99 | -8,620.31 | 0.05 |
| Original Face: | 33,932,595.000 | Base | 100.965748 | 257,262.30 | 97.582600 | 248,641.99 | -8,620.31 | 0.05 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | 5.000000 | 25 May 2049 | | |
| | 327,675.500 | Local | 105.352387 | 345,213.96 | 103.789900 | 340,094.07 | -5,119.89 | 0.07 |
| Original Face: | 18,956,866.000 | Base | 105.352387 | 345,213.96 | 103.789900 | 340,094.07 | -5,119.89 | 0.07 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | 4.500000 | 15 Dec 2039 | | |
| | 120,292.820 | Local | 104.424844 | 125,615.59 | 100.390340 | 120,762.37 | -4,853.22 | 0.02 |
| Original Face: | 6,483,935.000 | Base | 104.424844 | 125,615.59 | 100.390340 | 120,762.37 | -4,853.22 | 0.02 |
| 341081GD3 | FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR | | | | 2.540000 | 10 May 2023 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 99.716575 | 1,994,331.50 | -5,668.50 | 0.39 |
| | | Base | 100.000000 | 2,000,000.00 | 99.716575 | 1,994,331.50 | -5,668.50 | 0.39 |
| 38141GXZ2 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR | | | | 0.673000 | 08 Mar 2024 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 98.046354 | 1,960,927.08 | -39,072.92 | 0.38 |
| | | Base | 100.000000 | 2,000,000.00 | 98.046354 | 1,960,927.08 | -39,072.92 | 0.38 |
| 38150AKC8 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR | | | | 3.180000 | 31 Jan 2025 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 98.161662 | 1,963,233.24 | -36,766.76 | 0.38 |
| | | Base | 100.000000 | 2,000,000.00 | 98.161662 | 1,963,233.24 | -36,766.76 | 0.38 |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | 2.000000 | 16 Mar 2041 | | |
| | 1,088,153.640 | Local | 101.852871 | 1,108,315.72 | 94.659880 | 1,030,044.93 | -78,270.79 | 0.20 |
| Original Face: | 7,989,505.000 | Base | 101.852871 | 1,108,315.72 | 94.659880 | 1,030,044.93 | -78,270.79 | 0.20 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | | 1.900000 | 16 Sep 2053 | | |
| | | Local | 3,441,987.300 | 94.850822 | 3,264,753.25 | 90.361570 | 3,110,233.76 | -154,519.49 | 0.61 |
| Original Face: | | Base | 10,000,000.000 | 94.850822 | 3,264,753.25 | 90.361570 | 3,110,233.76 | -154,519.49 | 0.61 |
| 38379RRX3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH | | | | | 2.600000 | 16 Dec 2056 | | |
| | | Local | 997,122.700 | 97.878630 | 975,970.04 | 93.953430 | 936,830.98 | -39,139.06 | 0.18 |
| Original Face: | | Base | 5,000,000.000 | 97.878630 | 975,970.04 | 93.953430 | 936,830.98 | -39,139.06 | 0.18 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | | 2.750000 | 20 Dec 2045 | | |
| | | Local | 581,990.800 | 100.746960 | 586,338.04 | 94.970290 | 552,718.35 | -33,619.69 | 0.11 |
| Original Face: | | Base | 10,000,000.000 | 100.746960 | 586,338.04 | 94.970290 | 552,718.35 | -33,619.69 | 0.11 |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | | 2.050000 | 16 Aug 2057 | | |
| | | Local | 2,225,515.850 | 96.630813 | 2,150,534.07 | 92.037530 | 2,048,309.82 | -102,224.25 | 0.40 |
| Original Face: | | Base | 5,000,000.000 | 96.630813 | 2,150,534.07 | 92.037530 | 2,048,309.82 | -102,224.25 | 0.40 |
| 459200KS9 | IBM CORP SR UNSECURED 07/25 4 | | | | | 4.000000 | 27 Jul 2025 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.851944 | 1,997,038.88 | -2,961.12 | 0.39 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.851944 | 1,997,038.88 | -2,961.12 | 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 | 93.163125 | 4,658,156.25 | -341,843.75 | 0.91 |
| | | Base | | 100.000000 | 5,000,000.00 | 93.163125 | 4,658,156.25 | -341,843.75 | 0.91 |
| 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 | 97.879619 | 1,957,592.38 | -42,407.62 | 0.38 |
| | | Base | | 100.000000 | 2,000,000.00 | 97.879619 | 1,957,592.38 | -42,407.62 | 0.38 |
| 48133DE71 | JPMORGAN CHASE FINANCIAL COMPANY GUAR 05/23 2.5 | | | | | 2.500000 | 01 May 2023 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 98.866186 | 1,977,323.72 | -22,676.28 | 0.39 |
| | | Base | | 100.000000 | 2,000,000.00 | 98.866186 | 1,977,323.72 | -22,676.28 | 0.39 |
| 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 | 99.304630 | 1,986,092.60 | -13,907.40 | 0.39 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.304630 | 1,986,092.60 | -13,907.40 | 0.39 |
| 59217GFC8 | MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05 | | | | | 4.050000 | 25 Aug 2025 | | |
| | | Local | 2,000,000.000 | 99.961235 | 1,999,224.70 | 99.464000 | 1,989,280.00 | -9,944.70 | 0.39 |
| | | Base | | 99.961235 | 1,999,224.70 | 99.464000 | 1,989,280.00 | -9,944.70 | 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 |
|---|---|---|---|---|---|---|---|---|
| 65339KBU3 | NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65 | | | | 0.650000 | 01 Mar 2023 | | |
| | 1,000,000.000 | Local | 99.997465 | 999,974.65 | 98.224238 | 982,242.38 | -17,732.27 | 0.19 |
| | | Base | 99.997465 | 999,974.65 | 98.224238 | 982,242.38 | -17,732.27 | 0.19 |
| 67066GAK0 | NVIDIA CORP SR UNSECURED 06/23 0.309 | | | | 0.309000 | 15 Jun 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 97.370763 | 4,868,538.15 | -131,461.85 | 0.95 |
| | | Base | 100.000000 | 5,000,000.00 | 97.370763 | 4,868,538.15 | -131,461.85 | 0.95 |
| 771196CA8 | ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR | | | | 2.850000 | 10 Mar 2025 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 99.729601 | 1,994,592.02 | -5,407.98 | 0.39 |
| | | Base | 100.000000 | 2,000,000.00 | 99.729601 | 1,994,592.02 | -5,407.98 | 0.39 |
| 78014RFY1 | ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR | | | | 3.450000 | 05 Aug 2024 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.663519 | 2,989,905.57 | -10,094.43 | 0.59 |
| | | Base | 100.000000 | 3,000,000.00 | 99.663519 | 2,989,905.57 | -10,094.43 | 0.59 |
| 78016EZX8 | ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75 | | | | 0.750000 | 07 Oct 2024 | | |
| | 3,000,000.000 | Local | 99.906647 | 2,997,199.42 | 93.191669 | 2,795,750.07 | -201,449.35 | 0.55 |
| | | Base | 99.906647 | 2,997,199.42 | 93.191669 | 2,795,750.07 | -201,449.35 | 0.55 |
| 78446YAA1 | SLM STUDENT LOAN TRUST SLMA 2012 2 A | | | | 3.143710 | 25 Jan 2029 | | |
| | 565,335.750 | Local | 100.000002 | 565,335.76 | 95.395980 | 539,307.58 | -26,028.18 | 0.11 |
| Original Face: | 2,161,312.000 | Base | 100.000002 | 565,335.76 | 95.395980 | 539,307.58 | -26,028.18 | 0.11 |
| 808513BZ7 | CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR | | | | 3.340000 | 03 Mar 2027 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 98.570862 | 1,971,417.24 | -28,582.76 | 0.39 |
| | | Base | 100.000000 | 2,000,000.00 | 98.570862 | 1,971,417.24 | -28,582.76 | 0.39 |
| 880591ER9 | TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875 | | | | 2.875000 | 15 Sep 2024 | | |
| | 3,000,000.000 | Local | 105.041208 | 3,151,236.25 | 98.663088 | 2,959,892.64 | -191,343.61 | 0.58 |
| | | Base | 105.041208 | 3,151,236.25 | 98.663088 | 2,959,892.64 | -191,343.61 | 0.58 |
| 89114QCR7 | TORONTO DOMINION BANK SR UNSECURED 03/24 VAR | | | | 2.645000 | 04 Mar 2024 | | |
| | 6,000,000.000 | Local | 100.000000 | 6,000,000.00 | 99.010000 | 5,940,600.00 | -59,400.00 | 1.16 |
| | | Base | 100.000000 | 6,000,000.00 | 99.010000 | 5,940,600.00 | -59,400.00 | 1.16 |
| 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 | 96.031408 | 2,880,942.24 | -119,057.76 | 0.56 |
| | | Base | 100.000000 | 3,000,000.00 | 96.031408 | 2,880,942.24 | -119,057.76 | 0.56 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 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 | 98.927519 | 1,978,550.38 | -21,449.62 | 0.39 |
| | | Base | 100.000000 | 2,000,000.00 | 98.927519 | 1,978,550.38 | -21,449.62 | 0.39 |
| 89115A2B7 | TORONTO DOMINION BANK SR UNSECURED 06/25 VAR | | | | 3.310000 | 06 Jun 2025 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 99.434400 | 1,988,688.00 | -11,312.00 | 0.39 |
| | | Base | 100.000000 | 2,000,000.00 | 99.434400 | 1,988,688.00 | -11,312.00 | 0.39 |
| 89231CAB3 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A | | | | 3.830000 | 15 Aug 2025 | | |
| | 5,000,000.000 | Local | 99.990788 | 4,999,539.40 | 99.819960 | 4,990,998.00 | -8,541.40 | 0.98 |
| Original Face: | 5,000,000.000 | Base | 99.990788 | 4,999,539.40 | 99.819960 | 4,990,998.00 | -8,541.40 | 0.98 |
| 89236TJD8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4 | | | | 0.400000 | 06 Apr 2023 | | |
| | 1,000,000.000 | Local | 99.975822 | 999,758.22 | 98.330145 | 983,301.45 | -16,456.77 | 0.19 |
| | | Base | 99.975822 | 999,758.22 | 98.330145 | 983,301.45 | -16,456.77 | 0.19 |
| 89236TJZ9 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05 | | | | 3.050000 | 22 Mar 2027 | | |
| | 2,000,000.000 | Local | 99.991745 | 1,999,834.89 | 96.160924 | 1,923,218.48 | -76,616.41 | 0.38 |
| | | Base | 99.991745 | 1,999,834.89 | 96.160924 | 1,923,218.48 | -76,616.41 | 0.38 |
| 89236TKF1 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65 | | | | 3.650000 | 18 Aug 2025 | | |
| | 2,000,000.000 | Local | 99.911090 | 1,998,221.80 | 99.110000 | 1,982,200.00 | -16,021.80 | 0.39 |
| | | Base | 99.911090 | 1,998,221.80 | 99.110000 | 1,982,200.00 | -16,021.80 | 0.39 |
| 89788JAD1 | TRUIST BANK SR UNSECURED 01/24 VAR | | | | 2.490000 | 17 Jan 2024 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.113600 | 2,973,408.00 | -26,592.00 | 0.58 |
| | | Base | 100.000000 | 3,000,000.00 | 99.113600 | 2,973,408.00 | -26,592.00 | 0.58 |
| 912796R27 | TREASURY BILL 12/22 0.00000 | | | | | 29 Dec 2022 | | |
| | 3,000,000.000 | Local | 99.190073 | 2,975,702.19 | 99.015523 | 2,970,465.69 | -5,236.50 | 0.58 |
| | | Base | 99.190073 | 2,975,702.19 | 99.015523 | 2,970,465.69 | -5,236.50 | 0.58 |
| 9128282U3 | US TREASURY N/B 08/24 1.875 | | | | 1.875000 | 31 Aug 2024 | | |
| | 3,000,000.000 | Local | 97.322341 | 2,919,670.23 | 97.019531 | 2,910,585.93 | -9,084.30 | 0.57 |
| | | Base | 97.322341 | 2,919,670.23 | 97.019531 | 2,910,585.93 | -9,084.30 | 0.57 |
| 91282CFD8 | US TREASURY FRN 07/24 VAR | | | | 2.938120 | 31 Jul 2024 | | |
| | 2,000,000.000 | Local | 100.007509 | 2,000,150.17 | 99.867490 | 1,997,349.80 | -2,800.37 | 0.39 |
| | | Base | 100.007509 | 2,000,150.17 | 99.867490 | 1,997,349.80 | -2,800.37 | 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 |
|---|---|---|---|---|---|---|---|---|
| 91282CFG1 | US TREASURY N/B 08/24 3.25 | | | | 3.250000 | 31 Aug 2024 | | |
| | 2,000,000.000 | Local | 99.888793 | 1,997,775.85 | 99.617188 | 1,992,343.76 | -5,432.09 | 0.39 |
| | | Base | 99.888793 | 1,997,775.85 | 99.617188 | 1,992,343.76 | -5,432.09 | 0.39 |
| 92348TAA2 | VERIZON OWNER TRUST VZOT 2020 A A1A | | | | 1.850000 | 22 Jul 2024 | | |
| | 2,017,646.820 | Local | 99.980034 | 2,017,243.97 | 99.522320 | 2,008,008.92 | -9,235.05 | 0.39 |
| Original Face: | 5,000,000.000 | Base | 99.980034 | 2,017,243.97 | 99.522320 | 2,008,008.92 | -9,235.05 | 0.39 |
| 931142EK5 | WALMART INC SR UNSECURED 06/23 3.4 | | | | 3.400000 | 26 Jun 2023 | | |
| | 8,000,000.000 | Local | 102.227342 | 8,178,187.37 | 100.270849 | 8,021,667.92 | -156,519.45 | 1.57 |
| | | Base | 102.227342 | 8,178,187.37 | 100.270849 | 8,021,667.92 | -156,519.45 | 1.57 |
| **US DOLLAR Total** | | | | | | | | |
| | 205,164,282.090 | Local | | 205,305,126.27 | | 200,231,093.90 | -5,074,032.37 | 39.20 |
| Original Face: | 293,282,287.000 | Base | | 205,305,126.27 | | 200,231,093.90 | -5,074,032.37 | 39.20 |
| **FIXED INCOME Total** | | | | | | | | |
| | 205,164,282.090 | Base | | 205,305,126.27 | | 200,231,093.90 | -5,074,032.37 | 39.20 |
| Original Face: | 293,282,287.000 | | | | | | | |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 516,815,793.370 | Base | | 515,908,052.79 | | 510,834,020.42 | -5,074,032.37 | 100.00 |
| | Original Face: | 293,282,287.000 | | | | | | | |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 0020A3JD3 | AT+T INC | | | | | 1.300000 | 13 Sep 2022 | | |
| | | | 5,000,000.000 | 99.956667 | 4,997,833.33 | 99.956667 | 4,997,833.33 | 0.00 | 1.20 |
| | | Base | | 99.956667 | 4,997,833.33 | 99.956667 | 4,997,833.33 | 0.00 | 1.20 |
| 0020A3JW1 | AT+T INC | | | | | 2.800000 | 30 Sep 2022 | | |
| | | | 25,000,000.000 | 99.774444 | 24,943,611.11 | 99.774444 | 24,943,611.11 | 0.00 | 6.01 |
| | | Base | | 99.774444 | 24,943,611.11 | 99.774444 | 24,943,611.11 | 0.00 | 6.01 |
| 05253CKB1 | AUST + NEW ZEA | | | | | 0.230000 | 11 Oct 2022 | | |
| | | | 10,000,000.000 | 99.974444 | 9,997,444.44 | 99.974444 | 9,997,444.44 | 0.00 | 2.41 |
| | | Base | | 99.974444 | 9,997,444.44 | 99.974444 | 9,997,444.44 | 0.00 | 2.41 |
| 1247P3KT8 | CAFCO LLC | | | | | 2.500000 | 27 Oct 2022 | | |
| | | | 10,000,000.000 | 99.611111 | 9,961,111.11 | 99.611111 | 9,961,111.11 | 0.00 | 2.40 |
| | | Base | | 99.611111 | 9,961,111.11 | 99.611111 | 9,961,111.11 | 0.00 | 2.40 |
| 15060YJS0 | CEDAR SPRING CPTL CO | | | | | 2.240000 | 26 Sep 2022 | | |
| | | | 4,289,000.000 | 99.844444 | 4,282,328.22 | 99.844444 | 4,282,328.22 | 0.00 | 1.03 |
| | | Base | | 99.844444 | 4,282,328.22 | 99.844444 | 4,282,328.22 | 0.00 | 1.03 |
| 15060YQ60 | CEDAR SPRING CPTL CO | | | | | 2.710000 | 06 Mar 2023 | | |
| | | | 5,000,000.000 | 98.599833 | 4,929,991.67 | 98.599833 | 4,929,991.67 | 0.00 | 1.19 |
| | | Base | | 98.599833 | 4,929,991.67 | 98.599833 | 4,929,991.67 | 0.00 | 1.19 |
| 15963UKL9 | CHARIOT FNDG LLC | | | | | 2.490000 | 20 Oct 2022 | | |
| | | | 15,000,000.000 | 99.661083 | 14,949,162.50 | 99.661083 | 14,949,162.50 | 0.00 | 3.60 |
| | | Base | | 99.661083 | 14,949,162.50 | 99.661083 | 14,949,162.50 | 0.00 | 3.60 |
| 17177MKR2 | CIESCO LLC | | | | | 2.500000 | 25 Oct 2022 | | |
| | | | 10,000,000.000 | 99.625000 | 9,962,500.00 | 99.625000 | 9,962,500.00 | 0.00 | 2.40 |
| | | Base | | 99.625000 | 9,962,500.00 | 99.625000 | 9,962,500.00 | 0.00 | 2.40 |
| 17327BKH7 | CITIGROUP GLOBAL MKTS INC S | | | | | 0.230000 | 17 Oct 2022 | | |
| | | | 10,000,000.000 | 99.970611 | 9,997,061.11 | 99.970611 | 9,997,061.11 | 0.00 | 2.41 |
| | | Base | | 99.970611 | 9,997,061.11 | 99.970611 | 9,997,061.11 | 0.00 | 2.41 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 2284K1JN4 | CROWN POINT CAP CO. | | | | 2.570000 | 22 Sep 2022 | | |
| | 10,000,000.000 | Local | 99.850083 | 9,985,008.33 | 99.850083 | 9,985,008.33 | 0.00 | 2.41 |
| | | Base | 99.850083 | 9,985,008.33 | 99.850083 | 9,985,008.33 | 0.00 | 2.41 |
| 2284K1KC6 | CROWN POINT CAP CO. | | | | 0.280000 | 12 Oct 2022 | | |
| | 5,000,000.000 | Local | 99.968111 | 4,998,405.55 | 99.968111 | 4,998,405.55 | 0.00 | 1.20 |
| | | Base | 99.968111 | 4,998,405.55 | 99.968111 | 4,998,405.55 | 0.00 | 1.20 |
| 2284K1MC4 | CROWN POINT CAP CO. | | | | 3.040000 | 12 Dec 2022 | | |
| | 10,000,000.000 | Local | 99.138667 | 9,913,866.67 | 99.138667 | 9,913,866.67 | 0.00 | 2.39 |
| | | Base | 99.138667 | 9,913,866.67 | 99.138667 | 9,913,866.67 | 0.00 | 2.39 |
| 2546R3JF2 | DISNEY (WALT) CO THE | | | | 0.230000 | 15 Sep 2022 | | |
| | 15,000,000.000 | Local | 99.991056 | 14,998,658.33 | 99.991056 | 14,998,658.33 | 0.00 | 3.61 |
| | | Base | 99.991056 | 14,998,658.33 | 99.991056 | 14,998,658.33 | 0.00 | 3.61 |
| 2546R3M92 | DISNEY (WALT) CO THE | | | | 3.050000 | 09 Dec 2022 | | |
| | 10,000,000.000 | Local | 99.161250 | 9,916,125.00 | 99.161250 | 9,916,125.00 | 0.00 | 2.39 |
| | | Base | 99.161250 | 9,916,125.00 | 99.161250 | 9,916,125.00 | 0.00 | 2.39 |
| 26244JJ83 | DUKE ENERGY CORP | | | | 2.630000 | 08 Sep 2022 | | |
| | 15,000,000.000 | Local | 99.948861 | 14,992,329.17 | 99.948861 | 14,992,329.17 | 0.00 | 3.61 |
| | | Base | 99.948861 | 14,992,329.17 | 99.948861 | 14,992,329.17 | 0.00 | 3.61 |
| 30601WKS7 | FAIRWAY FINANCE CORP | | | | 2.000000 | 26 Oct 2022 | | |
| | 10,000,000.000 | Local | 99.694444 | 9,969,444.44 | 99.694444 | 9,969,444.44 | 0.00 | 2.40 |
| | | Base | 99.694444 | 9,969,444.44 | 99.694444 | 9,969,444.44 | 0.00 | 2.40 |
| 30601WL98 | FAIRWAY FINANCE CORP | | | | 2.650000 | 09 Nov 2022 | | |
| | 17,700,000.000 | Local | 99.492083 | 17,610,098.75 | 99.492083 | 17,610,098.75 | 0.00 | 4.24 |
| | | Base | 99.492083 | 17,610,098.75 | 99.492083 | 17,610,098.75 | 0.00 | 4.24 |
| 38346MJV7 | GOTHAM FDG CORP | | | | 2.350000 | 29 Sep 2022 | | |
| | 15,000,000.000 | Local | 99.817222 | 14,972,583.33 | 99.817222 | 14,972,583.33 | 0.00 | 3.61 |
| | | Base | 99.817222 | 14,972,583.33 | 99.817222 | 14,972,583.33 | 0.00 | 3.61 |
| 40060XNQ9 | GTA FDG LLC DISC | | | | 3.410000 | 24 Jan 2023 | | |
| | 10,000,000.000 | Local | 98.626528 | 9,862,652.77 | 98.626528 | 9,862,652.77 | 0.00 | 2.38 |
| | | Base | 98.626528 | 9,862,652.77 | 98.626528 | 9,862,652.77 | 0.00 | 2.38 |

**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 |
|---|---|---|---|---|---|---|---|---|---|
| 41282KKT4 | HARLEY DAVIDSON FND CP | | | | | 3.350000 | 27 Oct 2022 | | |
| | | Local | 15,000,000.000 | 99.478889 | 14,921,833.33 | 99.478889 | 14,921,833.33 | 0.00 | 3.60 |
| | | Base | | 99.478889 | 14,921,833.33 | 99.478889 | 14,921,833.33 | 0.00 | 3.60 |
| 43851UL76 | HONEYWELL INTERNATN | | | | | 0.205000 | 07 Nov 2022 | | |
| | | Local | 15,000,000.000 | 99.961847 | 14,994,277.08 | 99.961847 | 14,994,277.08 | 0.00 | 3.61 |
| | | Base | | 99.961847 | 14,994,277.08 | 99.961847 | 14,994,277.08 | 0.00 | 3.61 |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 2.156384 | 31 Dec 2030 | | |
| | | Local | 36,388,640.180 | 100.000000 | 36,388,640.18 | 100.000000 | 36,388,640.18 | 0.00 | 8.77 |
| | | Base | | 100.000000 | 36,388,640.18 | 100.000000 | 36,388,640.18 | 0.00 | 8.77 |
| 52953BJ95 | LEXINGTN PKR CAP CO LL | | | | | 2.380000 | 09 Sep 2022 | | |
| | | Local | 10,000,000.000 | 99.947111 | 9,994,711.11 | 99.947111 | 9,994,711.11 | 0.00 | 2.41 |
| | | Base | | 99.947111 | 9,994,711.11 | 99.947111 | 9,994,711.11 | 0.00 | 2.41 |
| 52953BL27 | LEXINGTN PKR CAP CO LL | | | | | 2.910000 | 02 Nov 2022 | | |
| | | Local | 7,350,000.000 | 99.498833 | 7,313,164.25 | 99.498833 | 7,313,164.25 | 0.00 | 1.76 |
| | | Base | | 99.498833 | 7,313,164.25 | 99.498833 | 7,313,164.25 | 0.00 | 1.76 |
| 53127UKC3 | LIBERTY FUNDING LLC | | | | | 2.500000 | 12 Oct 2022 | | |
| | | Local | 15,000,000.000 | 99.715278 | 14,957,291.67 | 99.715278 | 14,957,291.67 | 0.00 | 3.60 |
| | | Base | | 99.715278 | 14,957,291.67 | 99.715278 | 14,957,291.67 | 0.00 | 3.60 |
| 57978DJD2 | MCCORMICK + COMPANY | | | | | 2.500000 | 13 Sep 2022 | | |
| | | Local | 15,000,000.000 | 99.916667 | 14,987,500.00 | 99.916667 | 14,987,500.00 | 0.00 | 3.61 |
| | | Base | | 99.916667 | 14,987,500.00 | 99.916667 | 14,987,500.00 | 0.00 | 3.61 |
| 62455BJD8 | MOUNTCLIFF | | | | | 0.460000 | 13 Sep 2022 | | |
| | | Local | 15,000,000.000 | 99.984667 | 14,997,700.00 | 99.984667 | 14,997,700.00 | 0.00 | 3.61 |
| | | Base | | 99.984667 | 14,997,700.00 | 99.984667 | 14,997,700.00 | 0.00 | 3.61 |
| 67983UJC8 | OLD LINE FUNDING LLC | | | | | 0.330000 | 12 Sep 2022 | | |
| | | Local | 6,100,000.000 | 99.989917 | 6,099,384.91 | 99.989917 | 6,099,384.91 | 0.00 | 1.47 |
| | | Base | | 99.989917 | 6,099,384.91 | 99.989917 | 6,099,384.91 | 0.00 | 1.47 |
| 67983UNQ2 | OLD LINE FUNDING LLC | | | | | 3.350000 | 24 Jan 2023 | | |
| | | Local | 15,000,000.000 | 98.650694 | 14,797,604.17 | 98.650694 | 14,797,604.17 | 0.00 | 3.57 |
| | | Base | | 98.650694 | 14,797,604.17 | 98.650694 | 14,797,604.17 | 0.00 | 3.57 |

**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 |
|---|---|---|---|---|---|---|---|---|---|
| 92646LJS0 | VICTORY RECEIVABLES | | | | | 2.300000 | 26 Sep 2022 | | |
| | | Local | 20,000,000.000 | 99.840278 | 19,968,055.56 | 99.840278 | 19,968,055.56 | 0.00 | 4.81 |
| | | Base | | 99.840278 | 19,968,055.56 | 99.840278 | 19,968,055.56 | 0.00 | 4.81 |
| 92646LL16 | VICTORY RECEIVABLES | | | | | 2.820000 | 01 Nov 2022 | | |
| | | Local | 10,000,000.000 | 99.522167 | 9,952,216.67 | 99.522167 | 9,952,216.67 | 0.00 | 2.40 |
| | | Base | | 99.522167 | 9,952,216.67 | 99.522167 | 9,952,216.67 | 0.00 | 2.40 |
| 92646LL32 | VICTORY RECEIVABLES | | | | | 2.850000 | 03 Nov 2022 | | |
| | | Local | 10,000,000.000 | 99.501250 | 9,950,125.00 | 99.501250 | 9,950,125.00 | 0.00 | 2.40 |
| | | Base | | 99.501250 | 9,950,125.00 | 99.501250 | 9,950,125.00 | 0.00 | 2.40 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 401,827,640.180 | | 400,562,719.76 | | 400,562,719.76 | 0.00 | 96.54 |
| | | Base | | | 400,562,719.76 | | 400,562,719.76 | 0.00 | 96.54 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 401,827,640.180 | | 400,562,719.76 | | 400,562,719.76 | 0.00 | 96.54 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| ACI081BC6 | LOCAL GOVERNMENT INVEST POOL MUTUAL FUND | | | | | | | | |
| | | Local | 14,367,269.890 | 0.999980 | 14,366,983.37 | 1.000000 | 14,367,269.89 | 286.52 | 3.46 |
| | | Base | | 0.999980 | 14,366,983.37 | 1.000000 | 14,367,269.89 | 286.52 | 3.46 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 14,367,269.890 | | 14,366,983.37 | | 14,367,269.89 | 286.52 | 3.46 |
| | | Base | | | 14,366,983.37 | | 14,367,269.89 | 286.52 | 3.46 |
| **EQUITY Total** | | | | | | | | | |
| | | Base | 14,367,269.890 | | 14,366,983.37 | | 14,367,269.89 | 286.52 | 3.46 |



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

**Base Currency: USD - US DOLLAR**

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | |
| | | 416,194,910.070 | Base | 414,929,703.13 | | 414,929,989.65 | 286.52 | 100.00 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: 1.000000 | |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 2.156384 | 31 Dec 2030 | | |
| | | | 3,562.000 | 100.000000 | 3,562.00 | 100.000000 | 3,562.00 | 0.00 | 0.02 |
| | | Base | | 100.000000 | 3,562.00 | 100.000000 | 3,562.00 | 0.00 | 0.02 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 3,562.000 | | 3,562.00 | | 3,562.00 | 0.00 | 0.02 |
| | | Base | | | 3,562.00 | | 3,562.00 | 0.00 | 0.02 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | | 3,562.000 | | 3,562.00 | | 3,562.00 | 0.00 | 0.02 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: 1.000000 | |
| 78462F103 | SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST | | | | | | | | |
| | | | 45,373.000 | 398.783362 | 18,093,997.49 | 395.180000 | 17,930,502.14 | -163,495.35 | 97.80 |
| | | Base | | 398.783362 | 18,093,997.49 | 395.180000 | 17,930,502.14 | -163,495.35 | 97.80 |
| 922908363 | VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF | | | | | | | | |
| | | | 1,100.000 | 409.474500 | 450,421.95 | 363.150000 | 399,465.00 | -50,956.95 | 2.18 |
| | | Base | | 409.474500 | 450,421.95 | 363.150000 | 399,465.00 | -50,956.95 | 2.18 |
| ACI081BC6 | LOCAL GOVERNMENT INVEST POOL MUTUAL FUND | | | | | | | | |
| | | | 205.510 | 0.996205 | 204.73 | 1.000000 | 205.51 | 0.78 | 0.00 |
| | | Base | | 0.996205 | 204.73 | 1.000000 | 205.51 | 0.78 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 46,678.510 | | 18,544,624.17 | | 18,330,172.65 | -214,451.52 | 99.98 |
| | | Base | | | 18,544,624.17 | | 18,330,172.65 | -214,451.52 | 99.98 |
| **EQUITY Total** | | | | | | | | | |
| | | | 46,678.510 | | 18,544,624.17 | | 18,330,172.65 | -214,451.52 | 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 |
|---|---|---|---|---|---|---|---|---|

**Base Currency: 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** | | | | | | | | |
| | | 50,240.510 | Base | 18,548,186.17 | | 18,333,734.65 | -214,451.52 | 100.00 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: 1.000000 | |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 2.156384 | 31 Dec 2030 | | |
| | | Local | 5,358.140 | 100.000000 | 5,358.14 | 100.000000 | 5,358.14 | 0.00 | 0.07 |
| | | Base | | 100.000000 | 5,358.14 | 100.000000 | 5,358.14 | 0.00 | 0.07 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 5,358.140 | | 5,358.14 | | 5,358.14 | 0.00 | 0.07 |
| | | Base | | | 5,358.14 | | 5,358.14 | 0.00 | 0.07 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 5,358.140 | | 5,358.14 | | 5,358.14 | 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 | | | | | | | | |
| | | Local | 16,603.000 | 446.437392 | 7,412,200.02 | 444.090000 | 7,373,226.27 | -38,973.75 | 95.07 |
| | | Base | | 446.437392 | 7,412,200.02 | 444.090000 | 7,373,226.27 | -38,973.75 | 95.07 |
| 921932885 | VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF | | | | | | | | |
| | | Local | 2,290.000 | 179.496480 | 411,046.94 | 164.530000 | 376,773.70 | -34,273.24 | 4.86 |
| | | Base | | 179.496480 | 411,046.94 | 164.530000 | 376,773.70 | -34,273.24 | 4.86 |
| ACI081BC6 | LOCAL GOVERNMENT INVEST POOL MUTUAL FUND | | | | | | | | |
| | | Local | 148.450 | 0.996228 | 147.89 | 1.000000 | 148.45 | 0.56 | 0.00 |
| | | Base | | 0.996228 | 147.89 | 1.000000 | 148.45 | 0.56 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 19,041.450 | | 7,823,394.85 | | 7,750,148.42 | -73,246.43 | 99.93 |
| | | Base | | | 7,823,394.85 | | 7,750,148.42 | -73,246.43 | 99.93 |
| **EQUITY Total** | | | | | | | | | |
| | | Base | 19,041.450 | | 7,823,394.85 | | 7,750,148.42 | -73,246.43 | 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 |
|---|---|---|---|---|---|---|---|---|



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

**Base Currency: 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** | | | | | | | | | |
| | | 24,399.590 | Base | | 7,828,752.99 | | 7,755,506.56 | -73,246.43 | 100.00 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: 1.000000 | |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 2.156384 | 31 Dec 2030 | | |
| | | Local | 2,176.390 | 100.000000 | 2,176.39 | 100.000000 | 2,176.39 | 0.00 | 0.04 |
| | | Base | | 100.000000 | 2,176.39 | 100.000000 | 2,176.39 | 0.00 | 0.04 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 2,176.390 | | 2,176.39 | | 2,176.39 | 0.00 | 0.04 |
| | | Base | | | 2,176.39 | | 2,176.39 | 0.00 | 0.04 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 2,176.390 | | 2,176.39 | | 2,176.39 | 0.00 | 0.04 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: 1.000000 | |
| 464287804 | ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E | | | | | | | | |
| | | Local | 35,509.000 | 100.056393 | 3,552,902.46 | 97.200000 | 3,451,474.80 | -101,427.66 | 67.78 |
| | | Base | | 100.056393 | 3,552,902.46 | 97.200000 | 3,451,474.80 | -101,427.66 | 67.78 |
| 921932828 | VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E | | | | | | | | |
| | | Local | 9,148.000 | 183.414146 | 1,677,872.61 | 179.080000 | 1,638,223.84 | -39,648.77 | 32.17 |
| | | Base | | 183.414146 | 1,677,872.61 | 179.080000 | 1,638,223.84 | -39,648.77 | 32.17 |
| ACI081BC6 | LOCAL GOVERNMENT INVEST POOL MUTUAL FUND | | | | | | | | |
| | | Local | 235.520 | 0.997580 | 234.95 | 1.000000 | 235.52 | 0.57 | 0.00 |
| | | Base | | 0.997580 | 234.95 | 1.000000 | 235.52 | 0.57 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 44,892.520 | | 5,231,010.02 | | 5,089,934.16 | -141,075.86 | 99.96 |
| | | Base | | | 5,231,010.02 | | 5,089,934.16 | -141,075.86 | 99.96 |
| **EQUITY Total** | | | | | | | | | |
| | | Base | 44,892.520 | | 5,231,010.02 | | 5,089,934.16 | -141,075.86 | 99.96 |

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

STATE STREET.

**Base Currency: USD - US DOLLAR**

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



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

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** | | | | | | | | |
| | | 47,068.910 | Base | 5,233,186.41 | | 5,092,110.55 | -141,075.86 | 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 | | | | | 1.000000 | 31 Dec 2030 | | |
| | | 612.930 | Local | 100.000000 | 612.93 | 100.000000 | 612.93 | 0.00 | 0.00 |
| | | | Base | 100.000000 | 612.93 | 100.000000 | 612.93 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 612.930 | Local | | 612.93 | | 612.93 | 0.00 | 0.00 |
| | | | Base | | 612.93 | | 612.93 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | 612.930 | Base | | 612.93 | | 612.93 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 464287226 | ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE | | | | | | | | |
| | | 120,664.000 | Local | 114.602483 | 13,828,394.06 | 100.710000 | 12,152,071.44 | -1,676,322.62 | 58.54 |
| | | | Base | 114.602483 | 13,828,394.06 | 100.710000 | 12,152,071.44 | -1,676,322.62 | 58.54 |
| 78464A649 | SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE | | | | | | | | |
| | | 138,340.000 | Local | 26.863207 | 3,716,256.04 | 26.120000 | 3,613,440.80 | -102,815.24 | 17.41 |
| | | | Base | 26.863207 | 3,716,256.04 | 26.120000 | 3,613,440.80 | -102,815.24 | 17.41 |
| 921937835 | VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET | | | | | | | | |
| | | 66,900.000 | Local | 79.650214 | 5,328,599.35 | 74.600000 | 4,990,740.00 | -337,859.35 | 24.04 |
| | | | Base | 79.650214 | 5,328,599.35 | 74.600000 | 4,990,740.00 | -337,859.35 | 24.04 |
| ACI081BC6 | LOCAL GOVERNMENT INVEST POOL MUTUAL FUND | | | | | | | | |
| | | 289.810 | Local | 0.996239 | 288.72 | 1.000000 | 289.81 | 1.09 | 0.00 |
| | | | Base | 0.996239 | 288.72 | 1.000000 | 289.81 | 1.09 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 326,193.810 | Local | | 22,873,538.17 | | 20,756,542.05 | -2,116,996.12 | 100.00 |
| | | | Base | | 22,873,538.17 | | 20,756,542.05 | -2,116,996.12 | 100.00 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **EQUITY Total** | | | | | | | | | |
| | | 326,193.810 | Base | | 22,873,538.17 | | 20,756,542.05 | -2,116,996.12 | 100.00 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | |
| | | 326,806.740 | Base | 22,874,151.10 | | 20,757,154.98 | -2,116,996.12 | 100.00 |



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

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH EQUIVALENT** | | | | | | | | |
| | 18,146,150.590 | Local | 18,146,150.59 | 18,146,150.59 | 1.64 | 0.00 | | 0.00 |
| | | Base | 18,146,150.59 | 18,146,150.59 | 1.64 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | |
| | 23,299,439.000 | Local | 861,702,354.81 | 1,087,635,252.18 | 98.36 | 225,932,897.37 | | 225,932,897.37 |
| | | Base | 861,702,354.81 | 1,087,635,252.18 | 98.36 | 225,932,897.37 | 0.00 | 225,932,897.37 |
| **US DOLLAR Total** | | | | | | | | |
| | 41,445,589.590 | Local | 879,848,505.40 | 1,105,781,402.77 | 100.00 | 225,932,897.37 | | 225,932,897.37 |
| | | Base | 879,848,505.40 | 1,105,781,402.77 | 100.00 | 225,932,897.37 | 0.00 | 225,932,897.37 |
| **FUND Total** | | | | | | | | |
| | 41,445,589.590 | Base | 879,848,505.40 | 1,105,781,402.77 | 100.00 | 225,932,897.37 | 0.00 | 225,932,897.37 |

**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** | | | | | | | | |
| | -151.350 | Local | -151.35 | -151.35 | 0.00 | 0.00 | | 0.00 |
| | | Base | -151.35 | -151.35 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 20,470,445.950 | Local | 20,470,445.95 | 20,470,445.95 | 2.79 | 0.00 | | 0.00 |
| | | Base | 20,470,445.95 | 20,470,445.95 | 2.79 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | |
| | 24,844,125.000 | Local | 606,578,556.30 | 714,022,708.58 | 97.21 | 107,444,152.28 | | 107,444,152.28 |
| | | Base | 606,578,556.30 | 714,022,708.58 | 97.21 | 107,444,152.28 | 0.00 | 107,444,152.28 |
| **US DOLLAR Total** | | | | | | | | |
| | 45,314,419.600 | Local | 627,048,850.90 | 734,493,003.18 | 100.00 | 107,444,152.28 | | 107,444,152.28 |
| | | Base | 627,048,850.90 | 734,493,003.18 | 100.00 | 107,444,152.28 | 0.00 | 107,444,152.28 |
| **FUND Total** | | | | | | | | |
| | 45,314,419.600 | Base | 627,048,850.90 | 734,493,003.18 | 100.00 | 107,444,152.28 | 0.00 | 107,444,152.28 |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH** | | | | | | | | |
| | 1,399,408.410 | Local | 1,399,408.41 | 1,399,408.41 | 0.05 | 0.00 | | 0.00 |
| | | Base | 1,399,408.41 | 1,399,408.41 | 0.05 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 381,696,904.990 | Local | 380,117,300.25 | 379,899,867.23 | 14.89 | -217,433.02 | | -217,433.02 |
| | | Base | 380,117,300.25 | 379,899,867.23 | 14.89 | -217,433.02 | 0.00 | -217,433.02 |
| **EQUITY** | | | | | | | | |
| | 6,480,522.000 | Local | 48,037,777.88 | 43,846,494.02 | 1.72 | -4,191,283.86 | | -4,191,283.86 |
| | | Base | 48,037,777.88 | 43,846,494.02 | 1.72 | -4,191,283.86 | 0.00 | -4,191,283.86 |
| **FIXED INCOME** | | | | | | | | |
| | 2,180,250,654.000 | Local | 2,229,750,846.82 | 2,126,596,173.63 | 83.34 | -103,154,673.19 | | -103,154,673.19 |
| Original Face: | 1,922,250,336.000 | Base | 2,229,750,846.82 | 2,126,596,173.63 | 83.34 | -103,154,673.19 | 0.00 | -103,154,673.19 |
| **US DOLLAR Total** | | | | | | | | |
| | 2,569,827,489.400 | Local | 2,659,305,333.36 | 2,551,741,943.29 | 100.00 | -107,563,390.07 | | -107,563,390.07 |
| Original Face: | 1,922,250,336.000 | Base | 2,659,305,333.36 | 2,551,741,943.29 | 100.00 | -107,563,390.07 | 0.00 | -107,563,390.07 |
| **FUND Total** | | | | | | | | |
| | 2,569,827,489.400 | Base | 2,659,305,333.36 | 2,551,741,943.29 | 100.00 | -107,563,390.07 | 0.00 | -107,563,390.07 |
| Original Face: | 1,922,250,336.000 | | | | | | | |

**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** | | | | | | | | |
| | 329,377.760 | Local | 329,377.76 | 329,377.76 | 0.05 | 0.00 | | 0.00 |
| | | Base | 329,377.76 | 329,377.76 | 0.05 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 172,197,402.780 | Local | 171,452,645.65 | 171,393,846.35 | 26.66 | -58,799.30 | | -58,799.30 |
| | | Base | 171,452,645.65 | 171,393,846.35 | 26.66 | -58,799.30 | 0.00 | -58,799.30 |
| **FIXED INCOME** | | | | | | | | |
| | 492,211,214.750 | Local | 492,013,972.40 | 471,081,715.01 | 73.29 | -20,932,257.39 | | -20,932,257.39 |
| Original Face: | 183,823,032.000 | Base | 492,013,972.40 | 471,081,715.01 | 73.29 | -20,932,257.39 | 0.00 | -20,932,257.39 |
| **US DOLLAR Total** | | | | | | | | |
| | 664,737,995.290 | Local | 663,795,995.81 | 642,804,939.12 | 100.00 | -20,991,056.69 | | -20,991,056.69 |
| Original Face: | 183,823,032.000 | Base | 663,795,995.81 | 642,804,939.12 | 100.00 | -20,991,056.69 | 0.00 | -20,991,056.69 |
| **FUND Total** | | | | | | | | |
| | 664,737,995.290 | Base | 663,795,995.81 | 642,804,939.12 | 100.00 | -20,991,056.69 | 0.00 | -20,991,056.69 |
| Original Face: | 183,823,032.000 | | | | | | | |

**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** | | | | | | | | |
| | 135,401.600 | Local | 135,401.60 | 135,401.60 | 0.05 | 0.00 | | 0.00 |
| | | Base | 135,401.60 | 135,401.60 | 0.05 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 38,507,754.840 | Local | 38,363,942.26 | 38,356,638.86 | 15.13 | -7,303.40 | | -7,303.40 |
| | | Base | 38,363,942.26 | 38,356,638.86 | 15.13 | -7,303.40 | 0.00 | -7,303.40 |
| **FIXED INCOME** | | | | | | | | |
| | 222,309,826.860 | Local | 222,718,051.46 | 214,966,874.40 | 84.81 | -7,751,177.06 | | -7,751,177.06 |
| Original Face: | 111,789,553.000 | Base | 222,718,051.46 | 214,966,874.40 | 84.81 | -7,751,177.06 | 0.00 | -7,751,177.06 |
| **US DOLLAR Total** | | | | | | | | |
| | 260,952,983.300 | Local | 261,217,395.32 | 253,458,914.86 | 100.00 | -7,758,480.46 | | -7,758,480.46 |
| Original Face: | 111,789,553.000 | Base | 261,217,395.32 | 253,458,914.86 | 100.00 | -7,758,480.46 | 0.00 | -7,758,480.46 |
| **FUND Total** | | | | | | | | |
| | 260,952,983.300 | Base | 261,217,395.32 | 253,458,914.86 | 100.00 | -7,758,480.46 | 0.00 | -7,758,480.46 |
| Original Face: | 111,789,553.000 | | | | | | | |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH EQUIVALENT** | | | | | | | | |
| | 7,495,662.790 | Local | 7,495,662.79 | 7,495,662.79 | 0.30 | 0.00 | | 0.00 |
| | | Base | 7,495,662.79 | 7,495,662.79 | 0.30 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | |
| | 23,770,319.000 | Local | 1,164,013,638.76 | 2,499,303,827.93 | 99.70 | 1,335,290,189.17 | | 1,335,290,189.17 |
| | | Base | 1,164,013,638.76 | 2,499,303,827.93 | 99.70 | 1,335,290,189.17 | 0.00 | 1,335,290,189.17 |
| **US DOLLAR Total** | | | | | | | | |
| | 31,265,981.790 | Local | 1,171,509,301.55 | 2,506,799,490.72 | 100.00 | 1,335,290,189.17 | | 1,335,290,189.17 |
| | | Base | 1,171,509,301.55 | 2,506,799,490.72 | 100.00 | 1,335,290,189.17 | 0.00 | 1,335,290,189.17 |
| **FUND Total** | | | | | | | | |
| | 31,265,981.790 | Base | 1,171,509,301.55 | 2,506,799,490.72 | 100.00 | 1,335,290,189.17 | 0.00 | 1,335,290,189.17 |

**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** | | | | | | | | |
| | 137,510.090 | Local | 137,510.09 | 137,510.09 | 0.01 | 0.00 | | 0.00 |
| | | Base | 137,510.09 | 137,510.09 | 0.01 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 781,410,281.020 | Local | 777,327,909.69 | 776,851,463.85 | 50.44 | -476,445.84 | | -476,445.84 |
| | | Base | 777,327,909.69 | 776,851,463.85 | 50.44 | -476,445.84 | 0.00 | -476,445.84 |
| **FIXED INCOME** | | | | | | | | |
| | 783,271,012.400 | Local | 780,672,138.61 | 763,116,740.45 | 49.55 | -17,555,398.16 | | -17,555,398.16 |
| Original Face: | 656,505,435.000 | Base | 780,672,138.61 | 763,116,740.45 | 49.55 | -17,555,398.16 | 0.00 | -17,555,398.16 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,564,818,803.510 | Local | 1,558,137,558.39 | 1,540,105,714.39 | 100.00 | -18,031,844.00 | | -18,031,844.00 |
| Original Face: | 656,505,435.000 | Base | 1,558,137,558.39 | 1,540,105,714.39 | 100.00 | -18,031,844.00 | 0.00 | -18,031,844.00 |
| **FUND Total** | | | | | | | | |
| | 1,564,818,803.510 | Base | 1,558,137,558.39 | 1,540,105,714.39 | 100.00 | -18,031,844.00 | 0.00 | -18,031,844.00 |
| Original Face: | 656,505,435.000 | | | | | | | |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH** | | | | | | | | |
| | 49,999.960 | Local | 49,999.96 | 49,999.96 | 0.00 | 0.00 | | 0.00 |
| | | Base | 49,999.96 | 49,999.96 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 4,482,862,537.170 | Local | 4,473,671,705.27 | 4,472,846,308.57 | 61.93 | -825,396.70 | | -825,396.70 |
| | | Base | 4,473,671,705.27 | 4,472,846,308.57 | 61.93 | -825,396.70 | 0.00 | -825,396.70 |
| **FIXED INCOME** | | | | | | | | |
| | 2,842,056,441.040 | Local | 2,846,600,183.33 | 2,749,696,358.96 | 38.07 | -96,903,824.37 | | -96,903,824.37 |
| Original Face: | 446,777,199.000 | Base | 2,846,600,183.33 | 2,749,696,358.96 | 38.07 | -96,903,824.37 | 0.00 | -96,903,824.37 |
| **US DOLLAR Total** | | | | | | | | |
| | 7,324,968,978.170 | Local | 7,320,321,888.56 | 7,222,592,667.49 | 100.00 | -97,729,221.07 | | -97,729,221.07 |
| Original Face: | 446,777,199.000 | Base | 7,320,321,888.56 | 7,222,592,667.49 | 100.00 | -97,729,221.07 | 0.00 | -97,729,221.07 |
| **FUND Total** | | | | | | | | |
| | 7,324,968,978.170 | Base | 7,320,321,888.56 | 7,222,592,667.49 | 100.00 | -97,729,221.07 | 0.00 | -97,729,221.07 |
| Original Face: | 446,777,199.000 | | | | | | | |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH** | | | | | | | | |
| | -147,997.000 | Local | -147,997.00 | -147,997.00 | 0.13 | 0.00 | | 0.00 |
| | | Base | -147,997.00 | -147,997.00 | 0.13 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 453,698.340 | Local | 453,698.34 | 453,698.34 | 0.41 | 0.00 | | 0.00 |
| | | Base | 453,698.34 | 453,698.34 | 0.41 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 113,104,709.470 | Local | 113,479,127.07 | 111,048,879.23 | 99.46 | -2,430,247.84 | | -2,430,247.84 |
| Original Face: | 50,375,000.000 | Base | 113,479,127.07 | 111,048,879.23 | 99.46 | -2,430,247.84 | 0.00 | -2,430,247.84 |
| **US DOLLAR Total** | | | | | | | | |
| | 113,410,410.810 | Local | 113,784,828.41 | 111,354,580.57 | 100.00 | -2,430,247.84 | | -2,430,247.84 |
| Original Face: | 50,375,000.000 | Base | 113,784,828.41 | 111,354,580.57 | 100.00 | -2,430,247.84 | 0.00 | -2,430,247.84 |
| **FUND Total** | | | | | | | | |
| | 113,410,410.810 | Base | 113,784,828.41 | 111,354,580.57 | 100.00 | -2,430,247.84 | 0.00 | -2,430,247.84 |
| Original Face: | 50,375,000.000 | | | | | | | |

**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** | | | | | | | | |
| | 30,555.560 | Local | 30,555.56 | 30,555.56 | 0.00 | 0.00 | | 0.00 |
| | | Base | 30,555.56 | 30,555.56 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 456,427,527.050 | Local | 456,422,863.16 | 456,422,863.16 | 37.83 | 0.00 | | 0.00 |
| | | Base | 456,422,863.16 | 456,422,863.16 | 37.83 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 772,046,718.320 | Local | 772,400,932.76 | 749,899,782.50 | 62.16 | -22,501,150.26 | | -22,501,150.26 |
| Original Face: | 318,393,263.000 | Base | 772,400,932.76 | 749,899,782.50 | 62.16 | -22,501,150.26 | 0.00 | -22,501,150.26 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,228,504,800.930 | Local | 1,228,854,351.48 | 1,206,353,201.22 | 100.00 | -22,501,150.26 | | -22,501,150.26 |
| Original Face: | 318,393,263.000 | Base | 1,228,854,351.48 | 1,206,353,201.22 | 100.00 | -22,501,150.26 | 0.00 | -22,501,150.26 |
| **FUND Total** | | | | | | | | |
| | 1,228,504,800.930 | Base | 1,228,854,351.48 | 1,206,353,201.22 | 100.00 | -22,501,150.26 | 0.00 | -22,501,150.26 |
| Original Face: | 318,393,263.000 | | | | | | | |

**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** | | | | | | | | |
| | -2,999.990 | Local | -2,999.99 | -2,999.99 | 0.00 | 0.00 | | 0.00 |
| | | Base | -2,999.99 | -2,999.99 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 2,340,386,378.230 | Local | 2,336,032,716.06 | 2,336,032,716.06 | 94.39 | 0.00 | | 0.00 |
| | | Base | 2,336,032,716.06 | 2,336,032,716.06 | 94.39 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 140,000,000.000 | Local | 139,096,824.80 | 138,922,614.60 | 5.61 | -174,210.20 | | -174,210.20 |
| | | Base | 139,096,824.80 | 138,922,614.60 | 5.61 | -174,210.20 | 0.00 | -174,210.20 |
| **US DOLLAR Total** | | | | | | | | |
| | 2,480,383,378.240 | Local | 2,475,126,540.87 | 2,474,952,330.67 | 100.00 | -174,210.20 | | -174,210.20 |
| | | Base | 2,475,126,540.87 | 2,474,952,330.67 | 100.00 | -174,210.20 | 0.00 | -174,210.20 |
| **FUND Total** | | | | | | | | |
| | 2,480,383,378.240 | Base | 2,475,126,540.87 | 2,474,952,330.67 | 100.00 | -174,210.20 | 0.00 | -174,210.20 |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH** | | | | | | | | |
| | -21,406.340 | Local | -21,406.34 | -21,406.34 | 0.00 | 0.00 | | 0.00 |
| | | Base | -21,406.34 | -21,406.34 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 1,465,059,118.000 | Local | 1,464,799,601.75 | 1,464,799,601.75 | 70.21 | 0.00 | | 0.00 |
| | | Base | 1,464,799,601.75 | 1,464,799,601.75 | 70.21 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 625,000,000.000 | Local | 622,440,088.09 | 621,532,643.50 | 29.79 | -907,444.59 | | -907,444.59 |
| | | Base | 622,440,088.09 | 621,532,643.50 | 29.79 | -907,444.59 | 0.00 | -907,444.59 |
| **US DOLLAR Total** | | | | | | | | |
| | 2,090,037,711.660 | Local | 2,087,218,283.50 | 2,086,310,838.91 | 100.00 | -907,444.59 | | -907,444.59 |
| | | Base | 2,087,218,283.50 | 2,086,310,838.91 | 100.00 | -907,444.59 | 0.00 | -907,444.59 |
| **FUND Total** | | | | | | | | |
| | 2,090,037,711.660 | Base | 2,087,218,283.50 | 2,086,310,838.91 | 100.00 | -907,444.59 | 0.00 | -907,444.59 |

**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** | | | | | | | | |
| | -34,772.700 | Local | -34,772.70 | -34,772.70 | 0.01 | 0.00 | | 0.00 |
| | | Base | -34,772.70 | -34,772.70 | 0.01 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 15,927,094.760 | Local | 15,927,094.19 | 15,927,094.59 | 2.87 | 0.40 | | 0.40 |
| | | Base | 15,927,094.19 | 15,927,094.59 | 2.87 | 0.40 | 0.00 | 0.40 |
| **FIXED INCOME** | | | | | | | | |
| | 532,475,000.000 | Local | 542,183,904.04 | 539,914,027.87 | 97.13 | -2,269,876.17 | | -2,269,876.17 |
| Original Face: | 220,275,000.000 | Base | 542,183,904.04 | 539,914,027.87 | 97.13 | -2,269,876.17 | 0.00 | -2,269,876.17 |
| **US DOLLAR Total** | | | | | | | | |
| | 548,367,322.060 | Local | 558,076,225.53 | 555,806,349.76 | 100.00 | -2,269,875.77 | | -2,269,875.77 |
| Original Face: | 220,275,000.000 | Base | 558,076,225.53 | 555,806,349.76 | 100.00 | -2,269,875.77 | 0.00 | -2,269,875.77 |
| **FUND Total** | | | | | | | | |
| | 548,367,322.060 | Base | 558,076,225.53 | 555,806,349.76 | 100.00 | -2,269,875.77 | 0.00 | -2,269,875.77 |
| Original Face: | 220,275,000.000 | | | | | | | |

**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** | | | | | | | | |
| | 4,927,506.060 | Local | 4,927,506.06 | 4,927,506.06 | 0.88 | 0.00 | | 0.00 |
| | | Base | 4,927,506.06 | 4,927,506.06 | 0.88 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 94,081,000.000 | Local | 93,568,665.87 | 93,568,665.87 | 16.78 | 0.00 | | 0.00 |
| | | Base | 93,568,665.87 | 93,568,665.87 | 16.78 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 488,472,816.210 | Local | 493,087,140.33 | 459,163,953.04 | 82.34 | -33,923,187.29 | | -33,923,187.29 |
| Original Face: | 228,757,784.000 | Base | 493,087,140.33 | 459,163,953.04 | 82.34 | -33,923,187.29 | 0.00 | -33,923,187.29 |
| **US DOLLAR Total** | | | | | | | | |
| | 587,481,322.270 | Local | 591,583,312.26 | 557,660,124.97 | 100.00 | -33,923,187.29 | | -33,923,187.29 |
| Original Face: | 228,757,784.000 | Base | 591,583,312.26 | 557,660,124.97 | 100.00 | -33,923,187.29 | 0.00 | -33,923,187.29 |
| **FUND Total** | | | | | | | | |
| | 587,481,322.270 | Base | 591,583,312.26 | 557,660,124.97 | 100.00 | -33,923,187.29 | 0.00 | -33,923,187.29 |
| Original Face: | 228,757,784.000 | | | | | | | |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH** | | | | | | | | |
| | 101,825.300 | Local | 101,825.30 | 101,825.30 | 0.00 | 0.00 | | 0.00 |
| | | Base | 101,825.30 | 101,825.30 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 4,542,208,640.950 | Local | 4,535,968,820.94 | 4,535,968,820.94 | 100.00 | 0.00 | | 0.00 |
| | | Base | 4,535,968,820.94 | 4,535,968,820.94 | 100.00 | 0.00 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | |
| | 4,542,310,466.250 | Local | 4,536,070,646.24 | 4,536,070,646.24 | 100.00 | 0.00 | | 0.00 |
| | | Base | 4,536,070,646.24 | 4,536,070,646.24 | 100.00 | 0.00 | 0.00 | 0.00 |
| **FUND Total** | | | | | | | | |
| | 4,542,310,466.250 | Base | 4,536,070,646.24 | 4,536,070,646.24 | 100.00 | 0.00 | 0.00 | 0.00 |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH** | | | | | | | | |
| | 267,252.020 | Local | 267,252.02 | 267,252.02 | 0.12 | 0.00 | | 0.00 |
| | | Base | 267,252.02 | 267,252.02 | 0.12 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 29,000,000.000 | Local | 28,928,083.34 | 28,928,083.34 | 13.35 | 0.00 | | 0.00 |
| | | Base | 28,928,083.34 | 28,928,083.34 | 13.35 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 199,872,306.810 | Local | 201,177,132.92 | 187,446,155.50 | 86.52 | -13,730,977.42 | | -13,730,977.42 |
| Original Face: | 153,900,168.000 | Base | 201,177,132.92 | 187,446,155.50 | 86.52 | -13,730,977.42 | 0.00 | -13,730,977.42 |
| **US DOLLAR Total** | | | | | | | | |
| | 229,139,558.830 | Local | 230,372,468.28 | 216,641,490.86 | 100.00 | -13,730,977.42 | | -13,730,977.42 |
| Original Face: | 153,900,168.000 | Base | 230,372,468.28 | 216,641,490.86 | 100.00 | -13,730,977.42 | 0.00 | -13,730,977.42 |
| **FUND Total** | | | | | | | | |
| | 229,139,558.830 | Base | 230,372,468.28 | 216,641,490.86 | 100.00 | -13,730,977.42 | 0.00 | -13,730,977.42 |
| Original Face: | 153,900,168.000 | | | | | | | |

**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** | | | | | | | | |
| | 5,076,642.820 | Local | 5,076,642.82 | 5,076,642.82 | 0.99 | 0.00 | | 0.00 |
| | | Base | 5,076,642.82 | 5,076,642.82 | 0.99 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 306,574,868.460 | Local | 305,526,283.70 | 305,526,283.70 | 59.81 | 0.00 | | 0.00 |
| | | Base | 305,526,283.70 | 305,526,283.70 | 59.81 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 205,164,282.090 | Local | 205,305,126.27 | 200,231,093.90 | 39.20 | -5,074,032.37 | | -5,074,032.37 |
| Original Face: | 293,282,287.000 | Base | 205,305,126.27 | 200,231,093.90 | 39.20 | -5,074,032.37 | 0.00 | -5,074,032.37 |
| **US DOLLAR Total** | | | | | | | | |
| | 516,815,793.370 | Local | 515,908,052.79 | 510,834,020.42 | 100.00 | -5,074,032.37 | | -5,074,032.37 |
| Original Face: | 293,282,287.000 | Base | 515,908,052.79 | 510,834,020.42 | 100.00 | -5,074,032.37 | 0.00 | -5,074,032.37 |
| **FUND Total** | | | | | | | | |
| | 516,815,793.370 | Base | 515,908,052.79 | 510,834,020.42 | 100.00 | -5,074,032.37 | 0.00 | -5,074,032.37 |
| Original Face: | 293,282,287.000 | | | | | | | |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH EQUIVALENT** | | | | | | | | |
| | 401,827,640.180 | Local | 400,562,719.76 | 400,562,719.76 | 96.54 | 0.00 | | 0.00 |
| | | Base | 400,562,719.76 | 400,562,719.76 | 96.54 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | |
| | 14,367,269.890 | Local | 14,366,983.37 | 14,367,269.89 | 3.46 | 286.52 | | 286.52 |
| | | Base | 14,366,983.37 | 14,367,269.89 | 3.46 | 286.52 | 0.00 | 286.52 |
| **US DOLLAR Total** | | | | | | | | |
| | 416,194,910.070 | Local | 414,929,703.13 | 414,929,989.65 | 100.00 | 286.52 | | 286.52 |
| | | Base | 414,929,703.13 | 414,929,989.65 | 100.00 | 286.52 | 0.00 | 286.52 |
| **FUND Total** | | | | | | | | |
| | 416,194,910.070 | Base | 414,929,703.13 | 414,929,989.65 | 100.00 | 286.52 | 0.00 | 286.52 |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH EQUIVALENT** | | | | | | | | |
| | 3,562.000 | Local | 3,562.00 | 3,562.00 | 0.02 | 0.00 | | 0.00 |
| | | Base | 3,562.00 | 3,562.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | |
| | 46,678.510 | Local | 18,544,624.17 | 18,330,172.65 | 99.98 | -214,451.52 | | -214,451.52 |
| | | Base | 18,544,624.17 | 18,330,172.65 | 99.98 | -214,451.52 | 0.00 | -214,451.52 |
| **US DOLLAR Total** | | | | | | | | |
| | 50,240.510 | Local | 18,548,186.17 | 18,333,734.65 | 100.00 | -214,451.52 | | -214,451.52 |
| | | Base | 18,548,186.17 | 18,333,734.65 | 100.00 | -214,451.52 | 0.00 | -214,451.52 |
| **FUND Total** | | | | | | | | |
| | 50,240.510 | Base | 18,548,186.17 | 18,333,734.65 | 100.00 | -214,451.52 | 0.00 | -214,451.52 |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH EQUIVALENT** | | | | | | | | |
| | 5,358.140 | Local | 5,358.14 | 5,358.14 | 0.07 | 0.00 | | 0.00 |
| | | Base | 5,358.14 | 5,358.14 | 0.07 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | |
| | 19,041.450 | Local | 7,823,394.85 | 7,750,148.42 | 99.93 | -73,246.43 | | -73,246.43 |
| | | Base | 7,823,394.85 | 7,750,148.42 | 99.93 | -73,246.43 | 0.00 | -73,246.43 |
| **US DOLLAR Total** | | | | | | | | |
| | 24,399.590 | Local | 7,828,752.99 | 7,755,506.56 | 100.00 | -73,246.43 | | -73,246.43 |
| | | Base | 7,828,752.99 | 7,755,506.56 | 100.00 | -73,246.43 | 0.00 | -73,246.43 |
| **FUND Total** | | | | | | | | |
| | 24,399.590 | Base | 7,828,752.99 | 7,755,506.56 | 100.00 | -73,246.43 | 0.00 | -73,246.43 |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH EQUIVALENT** | | | | | | | | |
| | 2,176.390 | Local | 2,176.39 | 2,176.39 | 0.04 | 0.00 | | 0.00 |
| | | Base | 2,176.39 | 2,176.39 | 0.04 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | |
| | 44,892.520 | Local | 5,231,010.02 | 5,089,934.16 | 99.96 | -141,075.86 | | -141,075.86 |
| | | Base | 5,231,010.02 | 5,089,934.16 | 99.96 | -141,075.86 | 0.00 | -141,075.86 |
| **US DOLLAR Total** | | | | | | | | |
| | 47,068.910 | Local | 5,233,186.41 | 5,092,110.55 | 100.00 | -141,075.86 | | -141,075.86 |
| | | Base | 5,233,186.41 | 5,092,110.55 | 100.00 | -141,075.86 | 0.00 | -141,075.86 |
| **FUND Total** | | | | | | | | |
| | 47,068.910 | Base | 5,233,186.41 | 5,092,110.55 | 100.00 | -141,075.86 | 0.00 | -141,075.86 |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH EQUIVALENT** | | | | | | | | |
| | 612.930 | Local | 612.93 | 612.93 | 0.00 | 0.00 | | 0.00 |
| | | Base | 612.93 | 612.93 | 0.00 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | |
| | 326,193.810 | Local | 22,873,538.17 | 20,756,542.05 | 100.00 | -2,116,996.12 | | -2,116,996.12 |
| | | Base | 22,873,538.17 | 20,756,542.05 | 100.00 | -2,116,996.12 | 0.00 | -2,116,996.12 |
| **US DOLLAR Total** | | | | | | | | |
| | 326,806.740 | Local | 22,874,151.10 | 20,757,154.98 | 100.00 | -2,116,996.12 | | -2,116,996.12 |
| | | Base | 22,874,151.10 | 20,757,154.98 | 100.00 | -2,116,996.12 | 0.00 | -2,116,996.12 |
| **FUND Total** | | | | | | | | |
| | 326,806.740 | Base | 22,874,151.10 | 20,757,154.98 | 100.00 | -2,116,996.12 | 0.00 | -2,116,996.12 |

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 | 18,146,150.590 | 18,146,150.59 | 18,146,150.59 | 1.64 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 18,146,150.590 | 18,146,150.59 | 18,146,150.59 | 1.64 | 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 | 23,299,439.000 | 861,702,354.81 | 1,087,635,252.18 | 98.36 | 225,932,897.37 | 0.00 | 225,932,897.37 |
| **EQUITY Total** | 23,299,439.000 | 861,702,354.81 | 1,087,635,252.18 | 98.36 | 225,932,897.37 | 0.00 | 225,932,897.37 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 41,445,589.590 | 879,848,505.40 | 1,105,781,402.77 | 100.00 | 225,932,897.37 | 0.00 | 225,932,897.37 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | |
| US DOLLAR | -151.350 | -151.35 | -151.35 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -151.350 | -151.35 | -151.35 | 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 | 20,470,445.950 | 20,470,445.95 | 20,470,445.95 | 2.79 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 20,470,445.950 | 20,470,445.95 | 20,470,445.95 | 2.79 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 24,844,125.000 | 606,578,556.30 | 714,022,708.58 | 97.21 | 107,444,152.28 | 0.00 | 107,444,152.28 |
| **EQUITY Total** | 24,844,125.000 | 606,578,556.30 | 714,022,708.58 | 97.21 | 107,444,152.28 | 0.00 | 107,444,152.28 |

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** | 45,314,419.600 | 627,048,850.90 | 734,493,003.18 | 100.00 | 107,444,152.28 | 0.00 | 107,444,152.28 |

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | |
| US DOLLAR | 1,399,408.410 | 1,399,408.41 | 1,399,408.41 | 0.05 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 1,399,408.410 | 1,399,408.41 | 1,399,408.41 | 0.05 | 0.00 | 0.00 | 0.00 |

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 381,696,904.990 | 380,117,300.25 | 379,899,867.23 | 14.89 | -217,433.02 | 0.00 | -217,433.02 |
| **CASH EQUIVALENT Total** | 381,696,904.990 | 380,117,300.25 | 379,899,867.23 | 14.89 | -217,433.02 | 0.00 | -217,433.02 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 6,480,522.000 | 48,037,777.88 | 43,846,494.02 | 1.72 | -4,191,283.86 | 0.00 | -4,191,283.86 |
| **EQUITY Total** | 6,480,522.000 | 48,037,777.88 | 43,846,494.02 | 1.72 | -4,191,283.86 | 0.00 | -4,191,283.86 |

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | | | | | | | |
| | 2,180,250,654.000 | 2,229,750,846.82 | 2,126,596,173.63 | 83.34 | -103,154,673.19 | 0.00 | -103,154,673.19 |
| **FIXED INCOME Total** | | | | | | | |
| | 2,180,250,654.000 | 2,229,750,846.82 | 2,126,596,173.63 | 83.34 | -103,154,673.19 | 0.00 | -103,154,673.19 |

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 |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 2,569,827,489.400 | 2,659,305,333.36 | 2,551,741,943.29 | 100.00 | -107,563,390.07 | 0.00 | -107,563,390.07 |

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 | 329,377.760 | 329,377.76 | 329,377.76 | 0.05 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 329,377.760 | 329,377.76 | 329,377.76 | 0.05 | 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 | 172,197,402.780 | 171,452,645.65 | 171,393,846.35 | 26.66 | -58,799.30 | 0.00 | -58,799.30 |
| **CASH EQUIVALENT Total** | 172,197,402.780 | 171,452,645.65 | 171,393,846.35 | 26.66 | -58,799.30 | 0.00 | -58,799.30 |

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 | | | | | | | |
| | 492,211,214.750 | 492,013,972.40 | 471,081,715.01 | 73.29 | -20,932,257.39 | 0.00 | -20,932,257.39 |
| **FIXED INCOME Total** | | | | | | | |
| | 492,211,214.750 | 492,013,972.40 | 471,081,715.01 | 73.29 | -20,932,257.39 | 0.00 | -20,932,257.39 |

**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** | 664,737,995.290 | 663,795,995.81 | 642,804,939.12 | 100.00 | -20,991,056.69 | 0.00 | -20,991,056.69 |

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 | 135,401.600 | 135,401.60 | 135,401.60 | 0.05 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 135,401.600 | 135,401.60 | 135,401.60 | 0.05 | 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 | 38,507,754.840 | 38,363,942.26 | 38,356,638.86 | 15.13 | -7,303.40 | 0.00 | -7,303.40 |
| **CASH EQUIVALENT Total** | 38,507,754.840 | 38,363,942.26 | 38,356,638.86 | 15.13 | -7,303.40 | 0.00 | -7,303.40 |

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | | | | | | | |
| | 222,309,826.860 | 222,718,051.46 | 214,966,874.40 | 84.81 | -7,751,177.06 | 0.00 | -7,751,177.06 |
| **FIXED INCOME Total** | | | | | | | |
| | 222,309,826.860 | 222,718,051.46 | 214,966,874.40 | 84.81 | -7,751,177.06 | 0.00 | -7,751,177.06 |

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** | 260,952,983.300 | 261,217,395.32 | 253,458,914.86 | 100.00 | -7,758,480.46 | 0.00 | -7,758,480.46 |

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 7,495,662.790 | 7,495,662.79 | 7,495,662.79 | 0.30 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 7,495,662.790 | 7,495,662.79 | 7,495,662.79 | 0.30 | 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 | 23,770,319.000 | 1,164,013,638.76 | 2,499,303,827.93 | 99.70 | 1,335,290,189.17 | 0.00 | 1,335,290,189.17 |
| **EQUITY Total** | 23,770,319.000 | 1,164,013,638.76 | 2,499,303,827.93 | 99.70 | 1,335,290,189.17 | 0.00 | 1,335,290,189.17 |

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** | 31,265,981.790 | 1,171,509,301.55 | 2,506,799,490.72 | 100.00 | 1,335,290,189.17 | 0.00 | 1,335,290,189.17 |

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 | 137,510.090 | 137,510.09 | 137,510.09 | 0.01 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 137,510.090 | 137,510.09 | 137,510.09 | 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 | 781,410,281.020 | 777,327,909.69 | 776,851,463.85 | 50.44 | -476,445.84 | 0.00 | -476,445.84 |
| **CASH EQUIVALENT Total** | 781,410,281.020 | 777,327,909.69 | 776,851,463.85 | 50.44 | -476,445.84 | 0.00 | -476,445.84 |

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 | | | | | | | |
| | 783,271,012.400 | 780,672,138.61 | 763,116,740.45 | 49.55 | -17,555,398.16 | 0.00 | -17,555,398.16 |
| **FIXED INCOME Total** | | | | | | | |
| | 783,271,012.400 | 780,672,138.61 | 763,116,740.45 | 49.55 | -17,555,398.16 | 0.00 | -17,555,398.16 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 1,564,818,803.510 | 1,558,137,558.39 | 1,540,105,714.39 | 100.00 | -18,031,844.00 | 0.00 | -18,031,844.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | |
| US DOLLAR | 49,999.960 | 49,999.96 | 49,999.96 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 49,999.960 | 49,999.96 | 49,999.96 | 0.00 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 4,482,862,537.170 | 4,473,671,705.27 | 4,472,846,308.57 | 61.93 | -825,396.70 | 0.00 | -825,396.70 |
| **CASH EQUIVALENT Total** | 4,482,862,537.170 | 4,473,671,705.27 | 4,472,846,308.57 | 61.93 | -825,396.70 | 0.00 | -825,396.70 |

**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 | 2,842,056,441.040 | 2,846,600,183.33 | 2,749,696,358.96 | 38.07 | -96,903,824.37 | 0.00 | -96,903,824.37 |
| **FIXED INCOME Total** | 2,842,056,441.040 | 2,846,600,183.33 | 2,749,696,358.96 | 38.07 | -96,903,824.37 | 0.00 | -96,903,824.37 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 7,324,968,978.170 | 7,320,321,888.56 | 7,222,592,667.49 | 100.00 | -97,729,221.07 | 0.00 | -97,729,221.07 |

**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 | -147,997.000 | -147,997.00 | -147,997.00 | 0.13 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -147,997.000 | -147,997.00 | -147,997.00 | 0.13 | 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 | 453,698.340 | 453,698.34 | 453,698.34 | 0.41 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 453,698.340 | 453,698.34 | 453,698.34 | 0.41 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | 113,104,709.470 | 113,479,127.07 | 111,048,879.23 | 99.46 | -2,430,247.84 | 0.00 | -2,430,247.84 |
| **FIXED INCOME Total** | 113,104,709.470 | 113,479,127.07 | 111,048,879.23 | 99.46 | -2,430,247.84 | 0.00 | -2,430,247.84 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 113,410,410.810 | 113,784,828.41 | 111,354,580.57 | 100.00 | -2,430,247.84 | 0.00 | -2,430,247.84 |

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 | 30,555.560 | 30,555.56 | 30,555.56 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 30,555.560 | 30,555.56 | 30,555.56 | 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 | 456,427,527.050 | 456,422,863.16 | 456,422,863.16 | 37.83 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 456,427,527.050 | 456,422,863.16 | 456,422,863.16 | 37.83 | 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 | 772,046,718.320 | 772,400,932.76 | 749,899,782.50 | 62.16 | -22,501,150.26 | 0.00 | -22,501,150.26 |
| **FIXED INCOME Total** | 772,046,718.320 | 772,400,932.76 | 749,899,782.50 | 62.16 | -22,501,150.26 | 0.00 | -22,501,150.26 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 1,228,504,800.930 | 1,228,854,351.48 | 1,206,353,201.22 | 100.00 | -22,501,150.26 | 0.00 | -22,501,150.26 |

**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 | -2,999.990 | -2,999.99 | -2,999.99 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -2,999.990 | -2,999.99 | -2,999.99 | 0.00 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 2,340,386,378.230 | 2,336,032,716.06 | 2,336,032,716.06 | 94.39 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 2,340,386,378.230 | 2,336,032,716.06 | 2,336,032,716.06 | 94.39 | 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 | | | | | | | |
| | 140,000,000.000 | 139,096,824.80 | 138,922,614.60 | 5.61 | -174,210.20 | 0.00 | -174,210.20 |
| **FIXED INCOME Total** | | | | | | | |
| | 140,000,000.000 | 139,096,824.80 | 138,922,614.60 | 5.61 | -174,210.20 | 0.00 | -174,210.20 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 2,480,383,378.240 | 2,475,126,540.87 | 2,474,952,330.67 | 100.00 | -174,210.20 | 0.00 | -174,210.20 |

**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 | -21,406.340 | -21,406.34 | -21,406.34 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -21,406.340 | -21,406.34 | -21,406.34 | 0.00 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 1,465,059,118.000 | 1,464,799,601.75 | 1,464,799,601.75 | 70.21 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 1,465,059,118.000 | 1,464,799,601.75 | 1,464,799,601.75 | 70.21 | 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 | | | | | | | |
| | 625,000,000.000 | 622,440,088.09 | 621,532,643.50 | 29.79 | -907,444.59 | 0.00 | -907,444.59 |
| **FIXED INCOME Total** | | | | | | | |
| | 625,000,000.000 | 622,440,088.09 | 621,532,643.50 | 29.79 | -907,444.59 | 0.00 | -907,444.59 |

**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** | 2,090,037,711.660 | 2,087,218,283.50 | 2,086,310,838.91 | 100.00 | -907,444.59 | 0.00 | -907,444.59 |

**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 | -34,772.700 | -34,772.70 | -34,772.70 | 0.01 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -34,772.700 | -34,772.70 | -34,772.70 | 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 | 15,927,094.760 | 15,927,094.19 | 15,927,094.59 | 2.87 | 0.40 | 0.00 | 0.40 |
| **CASH EQUIVALENT Total** | 15,927,094.760 | 15,927,094.19 | 15,927,094.59 | 2.87 | 0.40 | 0.00 | 0.40 |

**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 | | | | | | | |
| | 532,475,000.000 | 542,183,904.04 | 539,914,027.87 | 97.13 | -2,269,876.17 | 0.00 | -2,269,876.17 |
| **FIXED INCOME Total** | | | | | | | |
| | 532,475,000.000 | 542,183,904.04 | 539,914,027.87 | 97.13 | -2,269,876.17 | 0.00 | -2,269,876.17 |

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** | 548,367,322.060 | 558,076,225.53 | 555,806,349.76 | 100.00 | -2,269,875.77 | 0.00 | -2,269,875.77 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | |
| US DOLLAR | 4,927,506.060 | 4,927,506.06 | 4,927,506.06 | 0.88 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 4,927,506.060 | 4,927,506.06 | 4,927,506.06 | 0.88 | 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 | 94,081,000.000 | 93,568,665.87 | 93,568,665.87 | 16.78 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 94,081,000.000 | 93,568,665.87 | 93,568,665.87 | 16.78 | 0.00 | 0.00 | 0.00 |

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | | | | | | | |
| | 488,472,816.210 | 493,087,140.33 | 459,163,953.04 | 82.34 | -33,923,187.29 | 0.00 | -33,923,187.29 |
| **FIXED INCOME Total** | | | | | | | |
| | 488,472,816.210 | 493,087,140.33 | 459,163,953.04 | 82.34 | -33,923,187.29 | 0.00 | -33,923,187.29 |

**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** | 587,481,322.270 | 591,583,312.26 | 557,660,124.97 | 100.00 | -33,923,187.29 | 0.00 | -33,923,187.29 |

**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 | 101,825.300 | 101,825.30 | 101,825.30 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 101,825.300 | 101,825.30 | 101,825.30 | 0.00 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 4,542,208,640.950 | 4,535,968,820.94 | 4,535,968,820.94 | 100.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 4,542,208,640.950 | 4,535,968,820.94 | 4,535,968,820.94 | 100.00 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 4,542,310,466.250 | 4,536,070,646.24 | 4,536,070,646.24 | 100.00 | 0.00 | 0.00 | 0.00 |

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | |
| US DOLLAR | 267,252.020 | 267,252.02 | 267,252.02 | 0.12 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 267,252.020 | 267,252.02 | 267,252.02 | 0.12 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 29,000,000.000 | 28,928,083.34 | 28,928,083.34 | 13.35 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 29,000,000.000 | 28,928,083.34 | 28,928,083.34 | 13.35 | 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 | | | | | | | |
| | 199,872,306.810 | 201,177,132.92 | 187,446,155.50 | 86.52 | -13,730,977.42 | 0.00 | -13,730,977.42 |
| **FIXED INCOME Total** | | | | | | | |
| | 199,872,306.810 | 201,177,132.92 | 187,446,155.50 | 86.52 | -13,730,977.42 | 0.00 | -13,730,977.42 |

**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** | 229,139,558.830 | 230,372,468.28 | 216,641,490.86 | 100.00 | -13,730,977.42 | 0.00 | -13,730,977.42 |

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 | 5,076,642.820 | 5,076,642.82 | 5,076,642.82 | 0.99 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 5,076,642.820 | 5,076,642.82 | 5,076,642.82 | 0.99 | 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 | 306,574,868.460 | 305,526,283.70 | 305,526,283.70 | 59.81 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 306,574,868.460 | 305,526,283.70 | 305,526,283.70 | 59.81 | 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 | | | | | | | |
| | 205,164,282.090 | 205,305,126.27 | 200,231,093.90 | 39.20 | -5,074,032.37 | 0.00 | -5,074,032.37 |
| **FIXED INCOME Total** | | | | | | | |
| | 205,164,282.090 | 205,305,126.27 | 200,231,093.90 | 39.20 | -5,074,032.37 | 0.00 | -5,074,032.37 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 516,815,793.370 | 515,908,052.79 | 510,834,020.42 | 100.00 | -5,074,032.37 | 0.00 | -5,074,032.37 |

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 | | | | | | | |
| | 401,827,640.180 | 400,562,719.76 | 400,562,719.76 | 96.54 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | | | | | | | |
| | 401,827,640.180 | 400,562,719.76 | 400,562,719.76 | 96.54 | 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 |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 14,367,269.890 | 14,366,983.37 | 14,367,269.89 | 3.46 | 286.52 | 0.00 | 286.52 |
| **EQUITY Total** | 14,367,269.890 | 14,366,983.37 | 14,367,269.89 | 3.46 | 286.52 | 0.00 | 286.52 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 416,194,910.070 | 414,929,703.13 | 414,929,989.65 | 100.00 | 286.52 | 0.00 | 286.52 |

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 3,562.000 | 3,562.00 | 3,562.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 3,562.000 | 3,562.00 | 3,562.00 | 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 | 46,678.510 | 18,544,624.17 | 18,330,172.65 | 99.98 | -214,451.52 | 0.00 | -214,451.52 |
| **EQUITY Total** | 46,678.510 | 18,544,624.17 | 18,330,172.65 | 99.98 | -214,451.52 | 0.00 | -214,451.52 |

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 50,240.510 | 18,548,186.17 | 18,333,734.65 | 100.00 | -214,451.52 | 0.00 | -214,451.52 |

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 5,358.140 | 5,358.14 | 5,358.14 | 0.07 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 5,358.140 | 5,358.14 | 5,358.14 | 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 | 19,041.450 | 7,823,394.85 | 7,750,148.42 | 99.93 | -73,246.43 | 0.00 | -73,246.43 |
| **EQUITY Total** | 19,041.450 | 7,823,394.85 | 7,750,148.42 | 99.93 | -73,246.43 | 0.00 | -73,246.43 |

**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** | 24,399.590 | 7,828,752.99 | 7,755,506.56 | 100.00 | -73,246.43 | 0.00 | -73,246.43 |

**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 | 2,176.390 | 2,176.39 | 2,176.39 | 0.04 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 2,176.390 | 2,176.39 | 2,176.39 | 0.04 | 0.00 | 0.00 | 0.00 |

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 44,892.520 | 5,231,010.02 | 5,089,934.16 | 99.96 | -141,075.86 | 0.00 | -141,075.86 |
| **EQUITY Total** | 44,892.520 | 5,231,010.02 | 5,089,934.16 | 99.96 | -141,075.86 | 0.00 | -141,075.86 |

STATE STREET.

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 47,068.910 | 5,233,186.41 | 5,092,110.55 | 100.00 | -141,075.86 | 0.00 | -141,075.86 |

**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 | 612.930 | 612.93 | 612.93 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 612.930 | 612.93 | 612.93 | 0.00 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 326,193.810 | 22,873,538.17 | 20,756,542.05 | 100.00 | -2,116,996.12 | 0.00 | -2,116,996.12 |
| **EQUITY Total** | 326,193.810 | 22,873,538.17 | 20,756,542.05 | 100.00 | -2,116,996.12 | 0.00 | -2,116,996.12 |

**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** | 326,806.740 | 22,874,151.10 | 20,757,154.98 | 100.00 | -2,116,996.12 | 0.00 | -2,116,996.12 |

**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 | | | | | | | |
| | 18,146,150.590 | 18,146,150.59 | 18,146,150.59 | 1.64 | 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 | | | | | | | |
| | 23,299,439.000 | 861,702,354.81 | 1,087,635,252.18 | 98.36 | 225,932,897.37 | 0.00 | 225,932,897.37 |
| | | | | | 299,529,182.13 GN | 0.00 GN | 299,529,182.13 GN |
| | | | | | -73,596,284.76 LS | 0.00 LS | -73,596,284.76 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 41,445,589.590 | 879,848,505.40 | 1,105,781,402.77 | 100.00 | 225,932,897.37 | 0.00 | 225,932,897.37 |
| | | | | | 299,529,182.13 GN | 0.00 GN | 299,529,182.13 GN |
| | | | | | -73,596,284.76 LS | 0.00 LS | -73,596,284.76 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 | | | | | | | |
| | -151.350 | -151.35 | -151.35 | 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 | | | | | | | |
| | 20,470,445.950 | 20,470,445.95 | 20,470,445.95 | 2.79 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| EQUITY | | | | | | | |
| | 24,844,125.000 | 606,578,556.30 | 714,022,708.58 | 97.21 | 107,444,152.28 | 0.00 | 107,444,152.28 |
| | | | | | 176,678,888.47 GN | 0.00 GN | 176,678,888.47 GN |
| | | | | | -69,234,736.19 LS | 0.00 LS | -69,234,736.19 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 45,314,419.600 | 627,048,850.90 | 734,493,003.18 | 100.00 | 107,444,152.28 | 0.00 | 107,444,152.28 |
| | | | | | 176,678,888.47 GN | 0.00 GN | 176,678,888.47 GN |
| | | | | | -69,234,736.19 LS | 0.00 LS | -69,234,736.19 LS |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH | | | | | | | |
| | 1,399,408.410 | 1,399,408.41 | 1,399,408.41 | 0.05 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 381,696,904.990 | 380,117,300.25 | 379,899,867.23 | 14.89 | -217,433.02 | 0.00 | -217,433.02 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | -217,433.02 LS | 0.00 LS | -217,433.02 LS |
| EQUITY | | | | | | | |
| | 6,480,522.000 | 48,037,777.88 | 43,846,494.02 | 1.72 | -4,191,283.86 | 0.00 | -4,191,283.86 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | -4,191,283.86 LS | 0.00 LS | -4,191,283.86 LS |
| FIXED INCOME | | | | | | | |
| | 2,180,250,654.000 | 2,229,750,846.82 | 2,126,596,173.63 | 83.34 | -103,154,673.19 | 0.00 | -103,154,673.19 |
| | | | | | 9,895,942.65 GN | 0.00 GN | 9,895,942.65 GN |
| | | | | | -113,050,615.84 LS | 0.00 LS | -113,050,615.84 LS |
| Original Face: | 1,922,250,336.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 2,569,827,489.400 | 2,659,305,333.36 | 2,551,741,943.29 | 100.00 | -107,563,390.07 | 0.00 | -107,563,390.07 |
| | | | | | 9,895,942.65 GN | 0.00 GN | 9,895,942.65 GN |
| | | | | | -117,459,332.72 LS | 0.00 LS | -117,459,332.72 LS |
| Original Face: | 1,922,250,336.000 | | | | | | |

**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 | | | | | | | |
| | 329,377.760 | 329,377.76 | 329,377.76 | 0.05 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 172,197,402.780 | 171,452,645.65 | 171,393,846.35 | 26.66 | -58,799.30 | 0.00 | -58,799.30 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | -58,799.30 LS | 0.00 LS | -58,799.30 LS |
| FIXED INCOME | | | | | | | |
| | 492,211,214.750 | 492,013,972.40 | 471,081,715.01 | 73.29 | -20,932,257.39 | 0.00 | -20,932,257.39 |
| | | | | | 14,950.65 GN | 0.00 GN | 14,950.65 GN |
| | | | | | -20,947,208.04 LS | 0.00 LS | -20,947,208.04 LS |
| Original Face: | 183,823,032.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 664,737,995.290 | 663,795,995.81 | 642,804,939.12 | 100.00 | -20,991,056.69 | 0.00 | -20,991,056.69 |
| | | | | | 14,950.65 GN | 0.00 GN | 14,950.65 GN |
| | | | | | -21,006,007.34 LS | 0.00 LS | -21,006,007.34 LS |
| Original Face: | 183,823,032.000 | | | | | | |

**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 | | | | | | | |
| | 135,401.600 | 135,401.60 | 135,401.60 | 0.05 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 38,507,754.840 | 38,363,942.26 | 38,356,638.86 | 15.13 | -7,303.40 | 0.00 | -7,303.40 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | -7,303.40 LS | 0.00 LS | -7,303.40 LS |
| FIXED INCOME | | | | | | | |
| | 222,309,826.860 | 222,718,051.46 | 214,966,874.40 | 84.81 | -7,751,177.06 | 0.00 | -7,751,177.06 |
| | | | | | 8,048.24 GN | 0.00 GN | 8,048.24 GN |
| | | | | | -7,759,225.30 LS | 0.00 LS | -7,759,225.30 LS |
| Original Face: | 111,789,553.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 260,952,983.300 | 261,217,395.32 | 253,458,914.86 | 100.00 | -7,758,480.46 | 0.00 | -7,758,480.46 |
| | | | | | 8,048.24 GN | 0.00 GN | 8,048.24 GN |
| | | | | | -7,766,528.70 LS | 0.00 LS | -7,766,528.70 LS |
| Original Face: | 111,789,553.000 | | | | | | |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH EQUIVALENT | | | | | | | |
| | 7,495,662.790 | 7,495,662.79 | 7,495,662.79 | 0.30 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| EQUITY | | | | | | | |
| | 23,770,319.000 | 1,164,013,638.76 | 2,499,303,827.93 | 99.70 | 1,335,290,189.17 | 0.00 | 1,335,290,189.17 |
| | | | | | 1,398,147,988.23 GN | 0.00 GN | 1,398,147,988.23 GN |
| | | | | | -62,857,799.06 LS | 0.00 LS | -62,857,799.06 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 31,265,981.790 | 1,171,509,301.55 | 2,506,799,490.72 | 100.00 | 1,335,290,189.17 | 0.00 | 1,335,290,189.17 |
| | | | | | 1,398,147,988.23 GN | 0.00 GN | 1,398,147,988.23 GN |
| | | | | | -62,857,799.06 LS | 0.00 LS | -62,857,799.06 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 | | | | | | | |
| | 137,510.090 | 137,510.09 | 137,510.09 | 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 | | | | | | | |
| | 781,410,281.020 | 777,327,909.69 | 776,851,463.85 | 50.44 | -476,445.84 | 0.00 | -476,445.84 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | -476,445.84 LS | 0.00 LS | -476,445.84 LS |
| FIXED INCOME | | | | | | | |
| | 783,271,012.400 | 780,672,138.61 | 763,116,740.45 | 49.55 | -17,555,398.16 | 0.00 | -17,555,398.16 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | -17,555,398.16 LS | 0.00 LS | -17,555,398.16 LS |
| Original Face: | 656,505,435.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 1,564,818,803.510 | 1,558,137,558.39 | 1,540,105,714.39 | 100.00 | -18,031,844.00 | 0.00 | -18,031,844.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | -18,031,844.00 LS | 0.00 LS | -18,031,844.00 LS |
| Original Face: | 656,505,435.000 | | | | | | |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH | | | | | | | |
| | 49,999.960 | 49,999.96 | 49,999.96 | 0.00 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 4,482,862,537.170 | 4,473,671,705.27 | 4,472,846,308.57 | 61.93 | -825,396.70 | 0.00 | -825,396.70 |
| | | | | | 34,426.67 GN | 0.00 GN | 34,426.67 GN |
| | | | | | -859,823.37 LS | 0.00 LS | -859,823.37 LS |
| FIXED INCOME | | | | | | | |
| | 2,842,056,441.040 | 2,846,600,183.33 | 2,749,696,358.96 | 38.07 | -96,903,824.37 | 0.00 | -96,903,824.37 |
| | | | | | 88,109.64 GN | 0.00 GN | 88,109.64 GN |
| | | | | | -96,991,934.01 LS | 0.00 LS | -96,991,934.01 LS |
| Original Face: | 446,777,199.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 7,324,968,978.170 | 7,320,321,888.56 | 7,222,592,667.49 | 100.00 | -97,729,221.07 | 0.00 | -97,729,221.07 |
| | | | | | 122,536.31 GN | 0.00 GN | 122,536.31 GN |
| | | | | | -97,851,757.38 LS | 0.00 LS | -97,851,757.38 LS |
| Original Face: | 446,777,199.000 | | | | | | |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH | | | | | | | |
| | -147,997.000 | -147,997.00 | -147,997.00 | 0.13 | 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 | | | | | | | |
| | 453,698.340 | 453,698.34 | 453,698.34 | 0.41 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 113,104,709.470 | 113,479,127.07 | 111,048,879.23 | 99.46 | -2,430,247.84 | 0.00 | -2,430,247.84 |
| | | | | | 9,639.47 GN | 0.00 GN | 9,639.47 GN |
| | | | | | -2,439,887.31 LS | 0.00 LS | -2,439,887.31 LS |
| Original Face: | 50,375,000.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 113,410,410.810 | 113,784,828.41 | 111,354,580.57 | 100.00 | -2,430,247.84 | 0.00 | -2,430,247.84 |
| | | | | | 9,639.47 GN | 0.00 GN | 9,639.47 GN |
| | | | | | -2,439,887.31 LS | 0.00 LS | -2,439,887.31 LS |
| Original Face: | 50,375,000.000 | | | | | | |

**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 | | | | | | | |
| | 30,555.560 | 30,555.56 | 30,555.56 | 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 | | | | | | | |
| | 456,427,527.050 | 456,422,863.16 | 456,422,863.16 | 37.83 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 772,046,718.320 | 772,400,932.76 | 749,899,782.50 | 62.16 | -22,501,150.26 | 0.00 | -22,501,150.26 |
| | | | | | 9,600.03 GN | 0.00 GN | 9,600.03 GN |
| | | | | | -22,510,750.29 LS | 0.00 LS | -22,510,750.29 LS |
| Original Face: | 318,393,263.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 1,228,504,800.930 | 1,228,854,351.48 | 1,206,353,201.22 | 100.00 | -22,501,150.26 | 0.00 | -22,501,150.26 |
| | | | | | 9,600.03 GN | 0.00 GN | 9,600.03 GN |
| | | | | | -22,510,750.29 LS | 0.00 LS | -22,510,750.29 LS |
| Original Face: | 318,393,263.000 | | | | | | |

**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 | | | | | | | |
| | -2,999.990 | -2,999.99 | -2,999.99 | 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 | | | | | | | |
| | 2,340,386,378.230 | 2,336,032,716.06 | 2,336,032,716.06 | 94.39 | 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 | | | | | | | |
| | 140,000,000.000 | 139,096,824.80 | 138,922,614.60 | 5.61 | -174,210.20 | 0.00 | -174,210.20 |
| | | | | | 617.39 GN | 0.00 GN | 617.39 GN |
| | | | | | -174,827.59 LS | 0.00 LS | -174,827.59 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 2,480,383,378.240 | 2,475,126,540.87 | 2,474,952,330.67 | 100.00 | -174,210.20 | 0.00 | -174,210.20 |
| | | | | | 617.39 GN | 0.00 GN | 617.39 GN |
| | | | | | -174,827.59 LS | 0.00 LS | -174,827.59 LS |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH | | | | | | | |
| | -21,406.340 | -21,406.34 | -21,406.34 | 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 | | | | | | | |
| | 1,465,059,118.000 | 1,464,799,601.75 | 1,464,799,601.75 | 70.21 | 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 | | | | | | | |
| | 625,000,000.000 | 622,440,088.09 | 621,532,643.50 | 29.79 | -907,444.59 | 0.00 | -907,444.59 |
| | | | | | 19,529.60 GN | 0.00 GN | 19,529.60 GN |
| | | | | | -926,974.19 LS | 0.00 LS | -926,974.19 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 2,090,037,711.660 | 2,087,218,283.50 | 2,086,310,838.91 | 100.00 | -907,444.59 | 0.00 | -907,444.59 |
| | | | | | 19,529.60 GN | 0.00 GN | 19,529.60 GN |
| | | | | | -926,974.19 LS | 0.00 LS | -926,974.19 LS |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH | | | | | | | |
| | -34,772.700 | -34,772.70 | -34,772.70 | 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 | | | | | | | |
| | 15,927,094.760 | 15,927,094.19 | 15,927,094.59 | 2.87 | 0.40 | 0.00 | 0.40 |
| | | | | | 0.40 GN | 0.00 GN | 0.40 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 532,475,000.000 | 542,183,904.04 | 539,914,027.87 | 97.13 | -2,269,876.17 | 0.00 | -2,269,876.17 |
| | | | | | 6,431.20 GN | 0.00 GN | 6,431.20 GN |
| | | | | | -2,276,307.37 LS | 0.00 LS | -2,276,307.37 LS |
| Original Face: | 220,275,000.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 548,367,322.060 | 558,076,225.53 | 555,806,349.76 | 100.00 | -2,269,875.77 | 0.00 | -2,269,875.77 |
| | | | | | 6,431.60 GN | 0.00 GN | 6,431.60 GN |
| | | | | | -2,276,307.37 LS | 0.00 LS | -2,276,307.37 LS |
| Original Face: | 220,275,000.000 | | | | | | |

**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 | | | | | | | |
| | 4,927,506.060 | 4,927,506.06 | 4,927,506.06 | 0.88 | 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 | | | | | | | |
| | 94,081,000.000 | 93,568,665.87 | 93,568,665.87 | 16.78 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 488,472,816.210 | 493,087,140.33 | 459,163,953.04 | 82.34 | -33,923,187.29 | 0.00 | -33,923,187.29 |
| | | | | | 27,653.47 GN | 0.00 GN | 27,653.47 GN |
| | | | | | -33,950,840.76 LS | 0.00 LS | -33,950,840.76 LS |
| Original Face: | 228,757,784.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 587,481,322.270 | 591,583,312.26 | 557,660,124.97 | 100.00 | -33,923,187.29 | 0.00 | -33,923,187.29 |
| | | | | | 27,653.47 GN | 0.00 GN | 27,653.47 GN |
| | | | | | -33,950,840.76 LS | 0.00 LS | -33,950,840.76 LS |
| Original Face: | 228,757,784.000 | | | | | | |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH | | | | | | | |
| | 101,825.300 | 101,825.30 | 101,825.30 | 0.00 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 4,542,208,640.950 | 4,535,968,820.94 | 4,535,968,820.94 | 100.00 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 4,542,310,466.250 | 4,536,070,646.24 | 4,536,070,646.24 | 100.00 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH | | | | | | | |
| | 267,252.020 | 267,252.02 | 267,252.02 | 0.12 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 29,000,000.000 | 28,928,083.34 | 28,928,083.34 | 13.35 | 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 | | | | | | | |
| | 199,872,306.810 | 201,177,132.92 | 187,446,155.50 | 86.52 | -13,730,977.42 | 0.00 | -13,730,977.42 |
| | | | | | 41,645.78 GN | 0.00 GN | 41,645.78 GN |
| | | | | | -13,772,623.20 LS | 0.00 LS | -13,772,623.20 LS |
| Original Face: | 153,900,168.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 229,139,558.830 | 230,372,468.28 | 216,641,490.86 | 100.00 | -13,730,977.42 | 0.00 | -13,730,977.42 |
| | | | | | 41,645.78 GN | 0.00 GN | 41,645.78 GN |
| | | | | | -13,772,623.20 LS | 0.00 LS | -13,772,623.20 LS |
| Original Face: | 153,900,168.000 | | | | | | |

**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 | | | | | | | |
| | 5,076,642.820 | 5,076,642.82 | 5,076,642.82 | 0.99 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 306,574,868.460 | 305,526,283.70 | 305,526,283.70 | 59.81 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 205,164,282.090 | 205,305,126.27 | 200,231,093.90 | 39.20 | -5,074,032.37 | 0.00 | -5,074,032.37 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | -5,074,032.37 LS | 0.00 LS | -5,074,032.37 LS |
| Original Face: | 293,282,287.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 516,815,793.370 | 515,908,052.79 | 510,834,020.42 | 100.00 | -5,074,032.37 | 0.00 | -5,074,032.37 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | -5,074,032.37 LS | 0.00 LS | -5,074,032.37 LS |
| Original Face: | 293,282,287.000 | | | | | | |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH EQUIVALENT | | | | | | | |
| | 401,827,640.180 | 400,562,719.76 | 400,562,719.76 | 96.54 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| EQUITY | | | | | | | |
| | 14,367,269.890 | 14,366,983.37 | 14,367,269.89 | 3.46 | 286.52 | 0.00 | 286.52 |
| | | | | | 286.52 GN | 0.00 GN | 286.52 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 416,194,910.070 | 414,929,703.13 | 414,929,989.65 | 100.00 | 286.52 | 0.00 | 286.52 |
| | | | | | 286.52 GN | 0.00 GN | 286.52 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH EQUIVALENT | | | | | | | |
| | 3,562.000 | 3,562.00 | 3,562.00 | 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 | | | | | | | |
| | 46,678.510 | 18,544,624.17 | 18,330,172.65 | 99.98 | -214,451.52 | 0.00 | -214,451.52 |
| | | | | | 0.78 GN | 0.00 GN | 0.78 GN |
| | | | | | -214,452.30 LS | 0.00 LS | -214,452.30 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 50,240.510 | 18,548,186.17 | 18,333,734.65 | 100.00 | -214,451.52 | 0.00 | -214,451.52 |
| | | | | | 0.78 GN | 0.00 GN | 0.78 GN |
| | | | | | -214,452.30 LS | 0.00 LS | -214,452.30 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 | | | | | | | |
| | 5,358.140 | 5,358.14 | 5,358.14 | 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 | | | | | | | |
| | 19,041.450 | 7,823,394.85 | 7,750,148.42 | 99.93 | -73,246.43 | 0.00 | -73,246.43 |
| | | | | | 0.56 GN | 0.00 GN | 0.56 GN |
| | | | | | -73,246.99 LS | 0.00 LS | -73,246.99 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 24,399.590 | 7,828,752.99 | 7,755,506.56 | 100.00 | -73,246.43 | 0.00 | -73,246.43 |
| | | | | | 0.56 GN | 0.00 GN | 0.56 GN |
| | | | | | -73,246.99 LS | 0.00 LS | -73,246.99 LS |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH EQUIVALENT | | | | | | | |
| | 2,176.390 | 2,176.39 | 2,176.39 | 0.04 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| EQUITY | | | | | | | |
| | 44,892.520 | 5,231,010.02 | 5,089,934.16 | 99.96 | -141,075.86 | 0.00 | -141,075.86 |
| | | | | | 0.57 GN | 0.00 GN | 0.57 GN |
| | | | | | -141,076.43 LS | 0.00 LS | -141,076.43 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 47,068.910 | 5,233,186.41 | 5,092,110.55 | 100.00 | -141,075.86 | 0.00 | -141,075.86 |
| | | | | | 0.57 GN | 0.00 GN | 0.57 GN |
| | | | | | -141,076.43 LS | 0.00 LS | -141,076.43 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 | | | | | | | |
| | 612.930 | 612.93 | 612.93 | 0.00 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| EQUITY | | | | | | | |
| | 326,193.810 | 22,873,538.17 | 20,756,542.05 | 100.00 | -2,116,996.12 | 0.00 | -2,116,996.12 |
| | | | | | 1.09 GN | 0.00 GN | 1.09 GN |
| | | | | | -2,116,997.21 LS | 0.00 LS | -2,116,997.21 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 326,806.740 | 22,874,151.10 | 20,757,154.98 | 100.00 | -2,116,996.12 | 0.00 | -2,116,996.12 |
| | | | | | 1.09 GN | 0.00 GN | 1.09 GN |
| | | | | | -2,116,997.21 LS | 0.00 LS | -2,116,997.21 LS |