



2302 Great Northern Drive
Fargo, ND 58802

March 23, 2023

—Via E-Mail and U.S. Mail—

Steven M. Kahl, Executive Director
North Dakota Public Service Commission
600 East Boulevard, Dept 408
Bismarck, ND 58505-0480

RE: INFORMATIONAL LETTER ON NUCLEAR DECOMMISSIONING
CASE NO. PU-07-776

Dear Mr. Kahl:

Per provisions of the Settlement Agreement approved by the North Dakota Public Service Commission in its *Order Adopting Settlement* dated December 31, 2008 (Case No. PU-07-776), Northern States Power Company provides here its annual informational letter submitted to the Minnesota Public Utilities Commission (MPUC) regarding the Company's Nuclear Decommissioning Accrual.

Due to the voluminous nature of this report (over 500 pages), the Company is providing the full report (including Attachments A.1, A.2, and A.3) via email only. Paper copies of the MPUC filing letter, Attachment A and Attachment B will be provided via US Mail. We will provide paper copies of the full report if requested by the Commission or Staff.

Please contact me at alex.j.nisbet@xcelenergy.com or at (701) 241-8632 if you have any questions regarding this filing.

Sincerely,

/s/

ALEX NISBET
REGULATORY POLICY SPECIALIST

Enclosure



414 Nicollet Mall
Minneapolis, MN 55401

March 22, 2023

—Via Electronic Filing—

Will Seuffert
Executive Secretary
Minnesota Public Utilities Commission
121 7th Place East, Suite 350
St. Paul, MN 55101

RE: COMPLIANCE FILING—ANNUAL INFORMATIONAL LETTER
NUCLEAR DECOMMISSIONING ACCRUAL
DOCKET NO. E002/M-20-855

Dear Mr. Seuffert:

Northern States Power Company, doing business as Xcel Energy, submits to the Minnesota Public Utilities Commission this annual informational letter for the Nuclear Decommissioning Trust (NDT) fund.

Xcel Energy is required to review the financial parameters, funding methodology, and cost estimates for nuclear plant decommissioning every three years. Our most recent triennial review was filed on December 1, 2020 in Docket No. E002/M-20-855. Our next triennial review is due December 1, 2024.¹

Between triennial filings, we are required to submit annual informational letters discussing nuclear decommissioning fund accruals, as outlined below:

- The Commission's Orders in prior triennial dockets² require that our annual letter include an external fund evaluation and information on fund performance and balances, including:
 - a) The total annual return on the Fund;

¹ See August 24, 2022 ORDER APPROVING DECOMMISSIONING STUDY, DECOMMISSIONING ACCRUAL, AND TAKING OTHER ACTION in Docket No. E002/M-20-855, Order Point 8.

² See e.g., April 17, 2000 ORDER DETERMINING DECOMMISSIONING COSTS, APPROVING COST RECOVERY PROCEDURES, AND ESTABLISHING FUTURE FILING REQUIREMENTS in Docket No. E002/M-99-1438; and September 24, 2012 ORDER in Docket No. E002/M-11-1184.

- b) The total annual return on the Company’s benchmark portfolio for the same period; and
 - c) The asset allocation by category (i.e., Small Cap, Large Cap, etc.).
- The Commission’s February 27, 2017 ORDER DIRECTING XCEL TO ANALYZE FUND INVESTMENTS AND RETAIN OUTSIDE EXPERT in Docket No. E002/M-14-761³ requires that our annual compliance filings include the following information:
 - a) The average annual return on –
 - 1) the Nuclear Decommissioning Trust Fund (NDT) portfolio, including the return on each individual asset;
 - 2) the Standard & Poor’s 500 stock market index;
 - 3) 10-year treasury notes;
 - 4) other qualified nuclear decommissioning trust funds;
 - 5) any other benchmarks proposed by Northern States Power Company d/b/a Xcel Energy, or jointly by Xcel Energy and the Minnesota Department of Commerce;
 - 6) Vanguard Exchange-Traded Funds (ETFs) invested according to the Charles Schwab Moderately Aggressive Asset Allocation as set forth below; and:

Fund Name	Weight
Vanguard Large Cap ETF	45%
Vanguard Small Cap ETF	15%
Vanguard Total World Stock ETF	20%
Vanguard LT Corporate Bond ETF	20%

- b) calculated over the five-, ten-, and twenty-year periods ending in the calendar year preceding the filing.
- The Commission’s July 2, 2018 ORDER APPROVING FILINGS AND REQUIRING ADDITIONAL FILINGS in Docket No. E002/M-17-828, Order Point 3 requires that in all future annual filings regarding the NDT fund, Xcel Energy shall

³ In compliance with Order Point 2B of this Order, the Company filed the third-party evaluation on August 25, 2017 in Docket No. E002/M-14-761.

report all contributions made into the NDT fund during the prior year, disaggregated by jurisdiction.

The attachments to this letter, listed below, provide the required information related to the annual accrual and fund status:

- Attachment A: External Fund Evaluation
 - A.1: Monticello Qualified Fund
 - A.2: Prairie Island Unit 1 Qualified Fund
 - A.3: Prairie Island Unit 2 Qualified Fund
- Attachment B: 2022 NDT Contributions

We have electronically filed this document with the Minnesota Public Utilities Commission, and copies have been served on the parties on the attached service list. Please contact me at (612) 330-5861 or mark.p.moeller@xcelenergy.com if you have any questions regarding this filing.

Sincerely,

/s/

MARK MOELLER
DIRECTOR, CAPITAL ASSET ACCOUNTING

Enclosures
cc: Service List

XCEL ENERGY
EXTERNAL FUND EVALUATION
MARCH 2023

A. Summary

Per the Commission’s Orders beginning with Docket No. E002/D-86-604 and through subsequent dockets, Xcel Energy is required to review the financial parameters, funding methodology, and cost estimate for the Nuclear Decommissioning Trust (NDT) fund every three years. The most recent triennial review was submitted in December 2020 (Docket No. E002/M-20-855). Xcel Energy submits an Annual Informational Letter providing fund balances and historical performance as of December 31 of each year. That information is provided below.

B. Fund Balances

In the 2014 triennial filing, the Commission approved an accrual based on a 60-year decommissioning scenario. In the 2017 triennial filing, the Commission ordered the Company to use the same 2014 approved accrual for 2019 and 2020, with an ordered increase starting in 2021. The ordered 2021 increase was superseded by an agreed-upon delay of the accrual increase to 2022 in the April 2, 2021 Order of Docket No. E002/M-20-743). In August of 2022, the Commission approved the 2020 triennial filing (Docket No. E002/M-20-855) and the Company deposited \$21.6 million into the Qualified Trust Fund for the Minnesota jurisdiction. The following are the Minnesota jurisdictional balances at book value as of December 31, 2022:

Table 1
Book Value as of December 31, 2022
Minnesota Jurisdictional Balances

Qualified Trust Fund	Ending Balance
Monticello	\$ 660,531,222
Prairie Island Unit 1	376,570,816
Prairie Island Unit 2	411,156,772
Total	\$ 1,448,258,810

Performance is reviewed for the funds in their entirety. Therefore, all additional information provided below is for total Company (NSPM).

For accounting purposes, Xcel Energy records the actual purchase price of the investments. Quarterly, a market value adjustment journal entry is made to book any unrealized gains or losses to special regulatory accounts per Statement of Financial Accounting Standards No. 115, Accounting for Certain Investments in Debt and Equity Securities. The difference between market and book values represents the unrealized gains or losses. The unrealized gain in the qualified fund as of December 31, 2022 is \$906.6 million. In addition, it should be noted that trustee fees, investment management fees, and income taxes also are paid from these funds, thereby impacting overall fund performance. The tables below show the breakdown in the Qualified Trust Fund.

Table 2

**Summary of Qualified Trust Fund
From March 15, 1991 to December 31, 2022**

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Market Value at 03/15/1991	-	-	-	-
Contributions/Transfers	1,334,909,639	662,105,827	318,279,182	354,524,630
Market Value at 12/31/2022	2,882,405,540	1,297,234,865	755,166,434	830,004,239
Increase / (Decrease) in Market Value	1,547,495,901	635,129,038	436,887,252	475,479,610

Table 3

**Market Value Change by Component
From March 15, 1991 to December 31, 2022**

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	848,561,754	339,792,638	242,828,845	265,940,271
Realized Gains/(Losses)	197,537,222	58,883,899	67,165,452	71,487,871
Management Fees	(108,075,871)	(43,586,220)	(30,859,769)	(33,629,881)
Trustee Fees	(10,449,380)	(3,784,852)	(3,293,147)	(3,371,382)
Income Taxes	(286,658,567)	(113,559,112)	(79,805,781)	(93,293,674)
Unrealized Gains/(Losses)	906,580,742	397,382,685	240,851,652	268,346,405
Increase / (Decrease) in Market Value	1,547,495,901	635,129,038	436,887,252	475,479,610

Table 4**Summary of Qualified Trust Fund
From January 1, 2022 to December 31, 2022**

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Market Value at 12/31/2021	3,256,313,934	1,480,399,516	839,294,013	936,620,405
Contributions/Transfers	34,355,952	8,077,568	16,468,020	9,810,364
Total	3,290,669,886	1,488,477,084	855,762,033	946,430,769
Market Value at 12/31/2022	2,882,405,540	1,297,234,866	755,166,434	830,004,240
Increase / (Decrease) in Market Value	(408,264,346)	(191,242,218)	(100,595,599)	(116,426,528)

Table 5**Market Value Change by Component
From January 1, 2022 to December 31, 2022**

	Total Fund	Monticello	Prairie Island Unit 1	Prairie Island Unit 2
Interest/Dividends	65,617,438	30,010,443	17,146,869	18,460,125
Realized Gains/(Losses)	(51,585,919)	(25,892,167)	(12,329,150)	(13,364,603)
Management Fees	(10,219,038)	(4,385,703)	(2,780,309)	(3,053,026)
Trustee Fees	(576)	(272)	(141)	(163)
Income Taxes	(24,723,601)	(10,980,592)	(4,084,772)	(9,658,237)
Unrealized Gains/(Losses)	(387,352,650)	(179,993,928)	(98,548,097)	(108,810,624)
Increase / (Decrease) in Market Value	(408,264,346)	(191,242,218)	(100,595,599)	(116,426,528)

Consistent with IRS rules, the investments to the Qualified Trust Fund are maintained by generating unit, thus earnings are shown separated by unit. Except for the contribution, BNY Mellon prorates the remaining items in the fund on a monthly basis to each jurisdiction. The BNY Mellon bank statements for December 31, 2022 are included as follows: Monticello is shown in A.1, Prairie Island Unit 1 in A.2, and Prairie Island Unit 2 in A.3.

C. Trustee

BNY Mellon is the trustee for Xcel Energy's external nuclear decommissioning funds, the Qualified Trust Fund. The primary duty of the trustee for the funds is the safe custody of its assets including handling the settlement of all purchases and sales, whether placed by the trustee or by an independent investment manager. The trustee has limited investment duties other than the responsibility for keeping cash balances temporarily

invested. Other duties include paying income taxes on the realized earnings of the Qualified Trust Fund, paying invoices for services for the trust, conducting investment performance reporting, and keeping accurate records of all its activities with respect to the fund.

D. Investment Managers

Xcel Energy has retained Goldman Sachs Asset Management to assist the Company in establishing the investment policy for the Funds. In 2022, there were nine investment managers covering eight asset categories. As of December 2022, the retained asset managers and their mandates are as follows:

Asset Class	Manager
US Equity	Parametric US Equity
Non-US Equity	Parametric Europe, Australasia, and the Far East (EAFE) Equity Marathon EAFE
Emerging Markets Equity	Wellington EM Equity Axiom EM Equity
Investment Grade Fixed Income	NISA Intermediate Credit & TIPS Wellington Investment Grade Fixed Income
High Yield Fixed Income	Eaton Vance Fixed Income
Emerging Markets Debt (USD)	Marathon Emerging Market Debt (EMD) Wellington EMD
Private Real Estate	The Townsend Group Real Estate
Private Equity	StepStone Group Private Equity

E. Historical Performance

The Qualified Trust Fund investment returns are measured relative to a total portfolio benchmark that represents the total weighted average impact of the underlying individual asset classes. This benchmark provides a single data point by which the total portfolio's performance can be measured on a relative basis.

Yearly returns reflect short-term factors, but the focus of the investments is to achieve long-term returns and not year-by-year results. The following table shows the total Qualified Trust performance relative to its weighted average Qualified Trust benchmark since inception (1/1/1995), including the returns since 1/1/2009 when the current investment strategy was adopted following relicensing of the plants:

Table 6
NDT Qualified Trust Performance (Net of fees)

	2022	Annualized Returns as of 12/31/2022					
		1 Year	3 Year	5 Year	15 Year	SI	1/1/09 to 12/31/22
Total Qualified Trust Fund	-11.75%	-11.75%	5.78%	6.15%	5.91%	5.54%	8.06%
Qualified Trust Fund Benchmark*	-11.04%	-11.04%	5.63%	6.08%	5.20%	5.19%	7.39%

* Total Qualified trust benchmark is the approximate weighted average of the individual asset class benchmarks.

Annualized returns represent a single effective annual rate that compounds to the actual compounded return over the period. Thus, any annualized difference in return between a portfolio and its benchmark over a five-year time horizon can be interpreted as equivalent to the annual difference for each of the five years.

When evaluating investment performance, excess return relative to the benchmark is used in combination with a number of other metrics to get an understanding of relative performance and its drivers. Common metrics include risk-adjusted return, risk relative to benchmark, and underlying manager universe rankings over multiple, longer time periods.

The appropriate time horizon for investment performance evaluation is on long-term performance. This is particularly important for certain allocations such as private equity, where a broad, industry-standard benchmark is difficult to compare to a specific investment of a particular vintage in the short-term.

F. Asset Allocation

The asset allocation is reviewed at least annually by the NDT Committee. Changes to the asset allocation are made periodically as warranted. As of December 31, 2022, the current allocation versus target was as follows:

Table 7

	Xcel Energy NDT		Benchmark
	12/31/22 Actuals	2022 Target Allocation	
Equities			
US Equities	27.2%	27.9%	Russell 3000
Non-US Equity - EAFE	11.4%	12.6%	MSCI EAFE ND
Non-US Equity - EM	5.0%	7.5%	MSCI EM ND
Private Equity	14.7%	10.0%	Custom Cambridge Private Equity Index
Total Equities	58.3%	58.0%	Weighted avg equity benchmark
Fixed Income			
US Investment Grade	18.3%	19.0%	Custom US corporate and inflation benchmark
High Yield	5.7%	5.0%	BofA/ML High Yield Master II
EM Debt	4.4%	6.0%	JPMorgan EMBI GD
Total Fixed Income	28.4%	30.0%	Weighted avg fixed income benchmark
Alternatives			
Real Assets - Real Estate	13.0%	12.0%	NCREIF ODCE Index
Total Alternatives	13.0%	12.0%	Weighted avg alternatives benchmark
Cash	0.2%	0.0%	Federal Funds Rate (effective) Index - Monthly Frequency
Total Portfolio	100.0%	100.0%	Weighted average total portfolio benchmark

Note: Numbers may not add due to rounding. Target reflects the target allocation approved by the NDTC in July 2020 and affirmed in September 2021.

G. Required Additional Information

The Commission's February 27, 2017 ORDER DIRECTING XCEL TO ANALYZE FUND INVESTMENTS AND RETAIN OUTSIDE EXPERT in Docket No. E002/M-14-761 requires that our annual compliance filing include certain additional historical information. As we discussed during the December 21, 2016 hearing in this docket, we think that comparisons to other asset allocations have limited value, particularly when those other allocations — such as the S&P 500 or the Department's recommendation of using the Schwab Moderately Aggressive Portfolio — reflect significantly different risk profiles

than our current NDT asset allocation. These portfolios should not be considered benchmarks, but rather data points. Standard practice for a total portfolio benchmark is to reflect the portfolio's exposures. Nevertheless, we do not object to providing this data for informational purposes, as requested by the Commission, and we do so here.

The following chart provides 5, 10, and 20-year historical returns for our qualified NDT portfolio as a whole¹ (including each individual asset class²), and our total portfolio benchmark³ returns for the same periods.

Table 8

Xcel Energy NDT Historical Returns (ending 12/31/2022)

	<u>5-year</u>			<u>10-year</u>			<u>20-year</u>		
	Return	Benchmark	Excess return	Return	Benchmark	Excess return	Return	Benchmark	Excess return
Qualified Composite	6.1%	6.1%	0.1%	7.0%	6.7%	0.3%	5.2%	4.6%	0.6%
US equity	8.7%	8.8%	-0.1%	12.0%	12.1%	-0.1%	--	9.9%	--
EAFE equity	1.8%	1.5%	0.3%	4.8%	4.7%	0.2%	--	6.4%	--
EM equity	-1.6%	-1.4%	-0.2%	0.8%	1.4%	-0.7%	--	8.7%	--
IG fixed income	0.0%	-0.1%	0.1%	1.3%	0.7%	0.6%	3.3%	2.6%	0.8%
High yield	2.5%	2.1%	0.4%	3.8%	4.0%	-0.2%	--	7.3%	--
EM debt	-1.1%	-1.3%	0.2%	1.6%	1.6%	0.0%	--	6.2%	--
Real Estate	12.8%	9.3%	3.5%	13.3%	9.9%	3.4%	--	--	--
Private equity	16.0%	17.1%	-1.0%	15.5%	14.3%	1.2%	--	--	--
Cash	2.7%	1.2%	1.5%	2.9%	0.8%	2.1%	--	--	--

¹ The NDT qualified composite is comprised of the following:

- 5-year period: Official BNY Mellon qualified trust performance data
- 10-year period: Official BNY Mellon qualified trust performance data
- 20-year period: Blend of official BNY Mellon qualified trust performance data (1/1/2009 onwards) and Willis Towers Watson performance data prior to 1/1/2009

² IGFI is the only NDT asset class that has existed in the portfolio for 20 years.

³ The composition of the NDT qualified composite benchmark has evolved over time as follows:

- 1/1/1994 - 12/31/1998: 50% 5-year Muni / 50% 10-year Muni
- 1/1/1999 - 9/30/2006: Intermediate Gov/Credit Index (tax-effected at 33% annual turnover)
- 10/1/2006 - 12/31/2008: Weighted blend between Intermediate Gov/Credit Index (tax-effected at 33% annual turnover) and S&P 500
- 1/1/2009 - Present: Weighted blend between a diversified set of asset class benchmarks

The next chart provides historical returns for the S&P 500 index, the 10-year Treasury note,⁴ and the Department’s recommended portfolios. While 20-year returns are provided for the S&P 500 index and the 10-year treasury note, only 10-year returns are available for the Department’s recommended portfolio from 2014, which is based on Exchange Traded Funds (ETFs) that did not exist 15 years ago and therefore do not have return data for longer periods. Returns for the Department’s portfolio recommended in 2017 are available for 5 years, since the portfolio was based on existing portfolio investments with modified weights, and some of the existing investments have not been in the portfolio for 10 years. The chart also provides data for other NDTs, as required by the Commission’s Order. The data was obtained from NISA Investment Advisors (NISA), who has tracked NDT returns and asset allocations dating back to 1994. The most recent return data available was through December 31, 2020; therefore, for 2021 and 2022 we calculated proxy returns – *i.e.*, the average return we would expect for the NDTs given the 2020 asset allocation reported by NISA and applying those asset class weights to benchmark indexes or passive investment vehicles. The 2021 and 2022 proxy returns were combined with the return history from NISA to develop the 1, 3, 5, 10, and 20-year returns shown in Table 9. Xcel will work with the Department to review the historical data presented in Table 9 and discuss the applicability of this data and alternative options that may be more representative of the desired risk profile.

Table 9

	As of 12-31-22							
	2022	1-Year	3-Year	5-Year	10-Year	15-Year	20-Year	Since
	Return	Return	Return	Return	Return	Return	Return	Inception
Xcel Energy NDT Qualified Composite	-11.8%	-11.8%	5.8%	6.1%	7.0%	5.9%	5.2%	5.5%
S&P 500 index	-18.1%	-18.1%	7.7%	9.4%	12.6%	8.8%	9.8%	9.9%
10-year Treasury Note	-12.4%	-12.4%	-2.7%	-0.2%	0.5%	2.9%	3.5%	5.4%
DOC portfolio (2014 Schwab)	-20.3%	-20.3%	3.6%	5.9%	9.1%	--	--	--
DOC portfolio (2017)	-16.6%	-16.6%	3.3%	4.6%	7.1%	--	--	--
Other NDTs (Proxy Return)	-17.6%	-17.6%	0.9%	3.3%	5.8%	6.7%	6.0%	5.3%

⁴ The performance of a 10-year Treasury note is approximated by the Merrill Lynch 10-year U.S. Treasury Futures Total Return Index.



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
CASH			470.95	470.95	0.02%	0.00
INTEREST RECEIVABLE			12,795.97	12,795.97	0.51%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	2,499,549.250	2,499,549.25	2,499,549.25	99.47%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,499,549.250	2,512,816.17	2,512,816.17	100.00%	0.00
TOTAL CASH & CASH EQUIVALENTS		2,499,549.250	2,512,816.17	2,512,816.17	100.00%	0.00
TOTAL ASSETS - BASE:		2,499,549.250	2,512,816.17	2,512,816.17	100.00%	0.00



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
CASH			-36.61	-36.61	0.00%	0.00
INTEREST RECEIVABLE			3,824.91	3,824.91	0.00%	0.00
DIVIDENDS RECEIVABLE			309,373.03	309,373.03	0.08%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	1,667,459.800	1,667,459.80	1,667,459.80	0.45%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,667,459.800	1,980,621.13	1,980,621.13	0.54%	0.00
TOTAL CASH & CASH EQUIVALENTS		1,667,459.800	1,980,621.13	1,980,621.13	0.54%	0.00
EQUITY						
U.S. DOLLAR						
ABM INDUSTRIES INC SEC ID: 000957100	44.4200	422.000	9,646.92	18,745.24	0.01%	9,098.32
AFLAC INC SEC ID: 001055102	71.9400	7,629.000	214,825.36	548,830.26	0.15%	334,004.90
AGCO CORP SEC ID: 001084102	138.6900	762.000	30,154.04	105,681.78	0.03%	75,527.74
AES CORP/THE SEC ID: 00130H105	28.7600	5,015.000	52,265.40	144,231.40	0.04%	91,966.00
AMC NETWORKS INC SEC ID: 00164V103	15.6700	2,788.000	66,373.34	43,687.96	0.01%	-22,685.38
ASGN INC SEC ID: 00191U102	81.4800	504.000	9,843.12	41,065.92	0.01%	31,222.80
AT&T INC SEC ID: 00206R102	18.4100	49,781.000	986,881.61	916,468.21	0.25%	-70,413.40
ABBOTT LABORATORIES SEC ID: 002824100	109.7900	18,761.000	689,679.19	2,059,770.19	0.56%	1,370,091.00
ABBVIE INC SEC ID: 00287Y109	161.6100	19,231.000	801,730.29	3,107,921.91	0.84%	2,306,191.62
CONTRA ABIOMED INC SEC ID: 003CVR016	1.0200	678.000	0.00	691.56	0.00%	691.56
ACADIA HEALTHCARE CO INC SEC ID: 00404A109	82.3200	2,567.000	58,281.03	211,315.44	0.06%	153,034.41
ACI WORLDWIDE INC SEC ID: 004498101	23.0000	1,185.000	15,102.21	27,255.00	0.01%	12,152.79
ACTIVISION BLIZZARD INC SEC ID: 00507V109	76.5500	8,019.000	255,361.77	613,854.45	0.17%	358,492.68



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ACUITY BRANDS INC SEC ID: 00508Y102	165.6100	397.000	27,182.52	65,747.17	0.02%	38,564.65
ADOBE INC SEC ID: 00724F101	336.5300	4,647.000	352,907.28	1,563,854.91	0.42%	1,210,947.63
ADVANCE AUTO PARTS INC SEC ID: 00751Y106	147.0300	1,295.000	104,415.64	190,403.85	0.05%	85,988.21
AECOM SEC ID: 00766T100	84.9300	1,708.000	45,349.43	145,060.44	0.04%	99,711.01
ADVANSIX INC SEC ID: 00773T101	38.0200	290.000	1,983.74	11,025.80	0.00%	9,042.06
ADVANCED MICRO DEVICES INC SEC ID: 007903107	64.7700	16,639.000	92,023.43	1,077,708.03	0.29%	985,684.60
ADVANCED DRAINAGE SYSTEMS INC SEC ID: 00790R104	81.9700	1,712.000	59,116.59	140,332.64	0.04%	81,216.05
ADVANCED ENERGY INDUSTRIES INC SEC ID: 007973100	85.7800	1,109.000	57,562.65	95,130.02	0.03%	37,567.37
AFFILIATED MANAGERS GROUP INC SEC ID: 008252108	158.4300	890.000	56,390.22	141,002.70	0.04%	84,612.48
AGILENT TECHNOLOGIES INC SEC ID: 00846U101	149.6500	3,164.000	106,300.45	473,492.60	0.13%	367,192.15
AGREE REALTY CORP SEC ID: 008492100	70.9300	1,257.000	42,536.88	89,159.01	0.02%	46,622.13
AIRBNB INC SEC ID: 009066101	85.5000	3,562.000	340,977.45	304,551.00	0.08%	-36,426.45
AIR PRODUCTS AND CHEMICALS INC SEC ID: 009158106	308.2600	2,118.000	189,275.08	652,894.68	0.18%	463,619.60
AKAMAI TECHNOLOGIES INC SEC ID: 00971T101	84.3000	1,986.000	83,529.14	167,419.80	0.05%	83,890.66
AKERO THERAPEUTICS INC SEC ID: 00973Y108	54.8000	6,392.000	185,724.56	350,281.60	0.10%	164,557.04
ALASKA AIR GROUP INC SEC ID: 011659109	42.9400	2,612.000	72,175.66	112,159.28	0.03%	39,983.62
ALBANY INTERNATIONAL CORP SEC ID: 012348108	98.5900	220.000	5,442.80	21,689.80	0.01%	16,247.00
ALBEMARLE CORP SEC ID: 012653101	216.8600	884.000	49,357.70	191,704.24	0.05%	142,346.54
ALCOA CORP SEC ID: 013872106	45.4700	4,343.000	33,921.32	197,476.21	0.05%	163,554.89
ALEXANDRIA REAL ESTATE EQUITIE SEC ID: 015271109	145.6700	585.000	40,491.22	85,216.95	0.02%	44,725.73



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Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALIGN TECHNOLOGY INC SEC ID: 016255101	210.9000	826.000	145,854.66	174,203.40	0.05%	28,348.74
BREAD FINANCIAL HOLDINGS INC SEC ID: 018581108	37.6600	1,563.000	45,947.46	58,862.58	0.02%	12,915.12
ALLIANT ENERGY CORP SEC ID: 018802108	55.2100	2,636.000	70,702.73	145,533.56	0.04%	74,830.83
ALLISON TRANSMISSION HOLDINGS SEC ID: 01973R101	41.6000	1,221.000	35,763.09	50,793.60	0.01%	15,030.51
ALLSTATE CORP/THE SEC ID: 020002101	135.6000	3,307.000	128,390.32	448,429.20	0.12%	320,038.88
ALLY FINANCIAL INC SEC ID: 02005N100	24.4500	3,952.000	63,098.68	96,626.40	0.03%	33,527.72
ALNYLAM PHARMACEUTICALS INC SEC ID: 02043Q107	237.6500	1,152.000	82,355.72	273,772.80	0.07%	191,417.08
ALPHABET INC SEC ID: 02079K107	88.7300	26,260.000	304,963.54	2,330,049.80	0.63%	2,025,086.26
ALPHABET INC SEC ID: 02079K305	88.2300	84,300.000	2,770,650.05	7,437,789.00	2.02%	4,667,138.95
ALTRIA GROUP INC SEC ID: 02209S103	45.7100	20,981.000	526,670.25	959,041.51	0.26%	432,371.26
AMAZON.COM INC SEC ID: 023135106	84.0000	82,051.000	2,981,821.76	6,892,284.00	1.87%	3,910,462.24
U-HAUL HOLDING CO SEC ID: 023586100	60.1900	242.000	4,958.70	14,565.98	0.00%	9,607.28
U-HAUL HOLDING CO SEC ID: 023586506	54.9800	2,178.000	52,853.63	119,746.44	0.03%	66,892.81
AMEREN CORP SEC ID: 023608102	88.9200	2,584.000	117,359.34	229,769.28	0.06%	112,409.94
AMERICAN AIRLINES GROUP INC SEC ID: 02376R102	12.7200	8,049.000	100,657.74	102,383.28	0.03%	1,725.54
AMERICAN ELECTRIC POWER CO INC SEC ID: 025537101	94.9500	6,142.000	304,817.26	583,182.90	0.16%	278,365.64
AMERICAN EQUITY INVESTMENT LIF SEC ID: 025676206	45.6200	2,807.000	53,135.60	128,055.34	0.03%	74,919.74
AMERICAN EXPRESS CO SEC ID: 025816109	147.7500	7,733.000	522,609.41	1,142,550.75	0.31%	619,941.34
AMERICAN FINANCIAL GROUP INC/O SEC ID: 025932104	137.2800	1,708.000	73,145.52	234,474.24	0.06%	161,328.72
AMERICAN HOMES 4 RENT SEC ID: 02665T306	30.1400	4,525.000	71,030.84	136,383.50	0.04%	65,352.66



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AMERICAN INTERNATIONAL GROUP I SEC ID: 026874784	63.2400	9,287.000	256,651.24	587,309.88	0.16%	330,658.64
AMERICAN STATES WATER CO SEC ID: 029899101	92.5500	860.000	34,907.40	79,593.00	0.02%	44,685.60
AMERICAN TOWER CORP SEC ID: 03027X100	211.8600	4,471.000	313,571.01	947,226.06	0.26%	633,655.05
AMERICAN WATER WORKS CO INC SEC ID: 030420103	152.4200	2,291.000	186,300.54	349,194.22	0.09%	162,893.68
AMERISAFE INC SEC ID: 03071H100	51.9700	19.000	421.80	987.43	0.00%	565.63
AMERISOURCEBERGEN CORP SEC ID: 03073E105	165.7100	1,548.000	77,324.96	256,519.08	0.07%	179,194.12
AMERIPRISE FINANCIAL INC SEC ID: 03076C106	311.3700	750.000	35,109.71	233,527.50	0.06%	198,417.79
AMETEK INC SEC ID: 031100100	139.7200	1,570.000	80,284.72	219,360.40	0.06%	139,075.68
AMGEN INC SEC ID: 031162100	262.6400	5,567.000	308,781.86	1,462,116.88	0.40%	1,153,335.02
AMPHENOL CORP SEC ID: 032095101	76.1400	5,892.000	162,213.17	448,616.88	0.12%	286,403.71
AMPLITUDE INC SEC ID: 03213A104	12.0800	4,526.000	73,846.69	54,674.08	0.01%	-19,172.61
ANALOG DEVICES INC SEC ID: 032654105	164.0300	5,240.340	314,971.86	859,572.97	0.23%	544,601.11
ANAPTYSBIO INC SEC ID: 032724106	30.9900	4,333.000	64,198.39	134,279.67	0.04%	70,081.28
ANGIODYNAMICS INC SEC ID: 03475V101	13.7700	6,747.000	68,680.01	92,906.19	0.03%	24,226.18
ANSYS INC SEC ID: 03662Q105	241.5900	955.000	86,986.38	230,718.45	0.06%	143,732.07
ANTERO RESOURCES CORP SEC ID: 03674X106	30.9900	2,127.000	65,399.62	65,915.73	0.02%	516.11
ELEVANCE HEALTH INC SEC ID: 036752103	512.9700	2,432.000	224,533.02	1,247,543.04	0.34%	1,023,010.02
ANTERO MIDSTREAM CORP SEC ID: 03676B102	10.7900	12,957.000	67,446.18	139,806.03	0.04%	72,359.85
APARTMENT INCOME REIT CORP SEC ID: 03750L109	34.3100	1,645.000	59,220.00	56,439.95	0.02%	-2,780.05
APOLLO GLOBAL MANAGEMENT INC SEC ID: 03769M106	63.7900	5,828.000	222,110.26	371,768.12	0.10%	149,657.86



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APPLE INC SEC ID: 037833100	129.9300	145,576.000	959,558.15	18,914,689.68	5.14%	17,955,131.53
APPLIED INDUSTRIAL TECHNOLOGIE SEC ID: 03820C105	126.0300	337.000	11,522.03	42,472.11	0.01%	30,950.08
APPLIED MATERIALS INC SEC ID: 038222105	97.3800	11,601.000	176,417.58	1,129,705.38	0.31%	953,287.80
APPLOVIN CORP SEC ID: 03831W108	10.5300	9,579.000	170,846.46	100,866.87	0.03%	-69,979.59
APTARGROUP INC SEC ID: 038336103	109.9800	672.000	38,910.28	73,906.56	0.02%	34,996.28
ARCBEST CORP SEC ID: 03937C105	70.0400	519.000	10,037.46	36,350.76	0.01%	26,313.30
ARCHER-DANIELS-MIDLAND CO SEC ID: 039483102	92.8500	6,805.000	216,964.82	631,844.25	0.17%	414,879.43
ARES MANAGEMENT CORP SEC ID: 03990B101	68.4400	1,732.000	52,423.98	118,538.08	0.03%	66,114.10
ARISTA NETWORKS INC SEC ID: 040413106	121.3500	2,969.000	110,536.89	360,288.15	0.10%	249,751.26
ARROW FINANCIAL CORP SEC ID: 042744102	33.9000	550.000	9,710.88	18,645.00	0.01%	8,934.12
ARTESIAN RESOURCES CORP SEC ID: 043113208	58.5800	1,317.000	40,051.95	77,149.86	0.02%	37,097.91
ASANA INC SEC ID: 04342Y104	13.7700	3,902.000	79,391.19	53,730.54	0.01%	-25,660.65
ASSOCIATED BANC-CORP SEC ID: 045487105	23.0900	6,395.204	74,368.35	147,665.26	0.04%	73,296.91
ASSURANT INC SEC ID: 04621X108	125.0600	614.000	36,558.18	76,786.84	0.02%	40,228.66
ATLANTIC UNION BANKSHARES CORP SEC ID: 04911A107	35.1400	817.000	9,722.80	28,709.38	0.01%	18,986.58
ATLASSIAN CORP SEC ID: 049468101	128.6800	1,343.000	117,994.52	172,817.24	0.05%	54,822.72
ATMOS ENERGY CORP SEC ID: 049560105	112.0700	778.000	24,258.04	87,190.46	0.02%	62,932.42
ATRION CORP SEC ID: 049904105	559.4500	51.000	10,220.40	28,531.95	0.01%	18,311.55
AUTODESK INC SEC ID: 052769106	186.8700	2,128.000	109,944.88	397,659.36	0.11%	287,714.48
AUTOMATIC DATA PROCESSING INC SEC ID: 053015103	238.8600	3,144.000	195,896.76	750,975.84	0.20%	555,079.08



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AUTONATION INC SEC ID: 05329W102	107.3000	1,723.000	56,528.35	184,877.90	0.05%	128,349.55
AUTOZONE INC SEC ID: 053332102	2,466.1800	274.000	172,252.84	675,733.32	0.18%	503,480.48
AVANOS MEDICAL INC SEC ID: 05350V106	27.0600	352.000	7,654.28	9,525.12	0.00%	1,870.84
AVANGRID INC SEC ID: 05351W103	42.9800	1,988.000	80,250.62	85,444.24	0.02%	5,193.62
AVANTOR INC SEC ID: 05352A100	21.0900	4,032.000	57,866.22	85,034.88	0.02%	27,168.66
AVERY DENNISON CORP SEC ID: 053611109	181.0000	1,043.000	75,716.12	188,783.00	0.05%	113,066.88
AVIENT CORP SEC ID: 05368V106	33.7600	1,242.000	20,837.56	41,929.92	0.01%	21,092.36
AVISTA CORP SEC ID: 05379B107	44.3400	1,973.000	65,834.14	87,482.82	0.02%	21,648.68
AXON ENTERPRISE INC SEC ID: 05464C101	165.9300	844.000	51,045.12	140,044.92	0.04%	88,999.80
AXOS FINANCIAL INC SEC ID: 05465C100	38.2200	3,099.000	55,014.72	118,443.78	0.03%	63,429.06
BJ'S WHOLESALE CLUB HOLDINGS I SEC ID: 05550J101	66.1600	1,891.000	66,710.02	125,108.56	0.03%	58,398.54
BWX TECHNOLOGIES INC SEC ID: 05605H100	58.0800	1,005.000	18,989.84	58,370.40	0.02%	39,380.56
BADGER METER INC SEC ID: 056525108	109.0300	270.000	4,965.30	29,438.10	0.01%	24,472.80
BAKER HUGHES CO SEC ID: 05722G100	29.5300	7,685.000	102,658.93	226,938.05	0.06%	124,279.12
BALCHEM CORP SEC ID: 057665200	122.1100	123.000	5,078.67	15,019.53	0.00%	9,940.86
BALL CORP SEC ID: 058498106	51.1400	4,452.000	149,227.90	227,675.28	0.06%	78,447.38
BANCFIRST CORP SEC ID: 05945F103	88.1800	264.000	5,043.72	23,279.52	0.01%	18,235.80
BANK OF AMERICA CORP SEC ID: 060505104	33.1200	62,582.000	895,327.28	2,072,715.84	0.56%	1,177,388.56
BANK OF HAWAII CORP SEC ID: 062540109	77.5600	876.000	40,008.36	67,942.56	0.02%	27,934.20
BANK OF NEW YORK MELLON CORP/T SEC ID: 064058100	45.5200	3,815.000	100,542.13	173,658.80	0.05%	73,116.67



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BANK OZK SEC ID: 06417N103	40.0600	3,092.000	55,027.14	123,865.52	0.03%	68,838.38
BARNES GROUP INC SEC ID: 067806109	40.8500	433.000	10,158.18	17,688.05	0.00%	7,529.87
BAXTER INTERNATIONAL INC SEC ID: 071813109	50.9700	5,636.000	152,124.64	287,266.92	0.08%	135,142.28
BECTON DICKINSON AND CO SEC ID: 075887109	254.3000	2,185.221	182,995.30	555,701.70	0.15%	372,706.40
BELLRING BRANDS INC SEC ID: 07831C103	25.6400	929.291	15,459.03	23,827.02	0.01%	8,367.99
W R BERKLEY CORP SEC ID: 084423102	72.5700	3,523.500	74,448.68	255,700.40	0.07%	181,251.72
BERKSHIRE HATHAWAY INC SEC ID: 084670702	308.9000	17,837.000	1,847,125.02	5,509,849.30	1.50%	3,662,724.28
BERRY GLOBAL GROUP INC SEC ID: 08579W103	60.4300	1,200.000	40,213.74	72,516.00	0.02%	32,302.26
BEST BUY CO INC SEC ID: 086516101	80.2100	2,226.000	55,758.94	178,547.46	0.05%	122,788.52
BILL.COM HOLDINGS INC SEC ID: 090043100	108.9600	1,501.000	183,426.51	163,548.96	0.04%	-19,877.55
BIO-RAD LABORATORIES INC SEC ID: 090572207	420.4900	251.000	35,554.15	105,542.99	0.03%	69,988.84
BIOMARIN PHARMACEUTICAL INC SEC ID: 09061G101	103.4900	1,673.000	106,033.90	173,138.77	0.05%	67,104.87
BIOGEN INC SEC ID: 09062X103	276.9200	1,006.000	96,174.75	278,581.52	0.08%	182,406.77
BIO-TECHNE CORP SEC ID: 09073M104	82.8800	1,592.000	31,893.88	131,944.96	0.04%	100,051.08
BLACK HILLS CORP SEC ID: 092113109	70.3400	1,098.000	45,137.58	77,233.32	0.02%	32,095.74
BLACK KNIGHT INC SEC ID: 09215C105	61.7500	1,131.000	37,398.70	69,839.25	0.02%	32,440.55
BLACKROCK INC SEC ID: 09247X101	708.6300	1,446.000	566,914.38	1,024,678.98	0.28%	457,764.60
BLACKSTONE MORTGAGE TRUST INC SEC ID: 09257W100	21.1700	2,628.000	54,452.30	55,634.76	0.02%	1,182.46
BLACKSTONE INC SEC ID: 09260D107	74.1900	5,208.000	536,903.59	386,381.52	0.10%	-150,522.07
BOEING CO/THE SEC ID: 097023105	190.4900	4,617.000	432,569.22	879,492.33	0.24%	446,923.11



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BOOKING HOLDINGS INC SEC ID: 09857L108	2,015.2800	318.000	257,736.71	640,859.04	0.17%	383,122.33
BOOZ ALLEN HAMILTON HOLDING CO SEC ID: 099502106	104.5200	1,189.000	35,384.64	124,274.28	0.03%	88,889.64
BORGWARNER INC SEC ID: 099724106	40.2500	4,312.000	116,271.18	173,558.00	0.05%	57,286.82
BOSTON BEER CO INC/THE SEC ID: 100557107	329.5200	227.000	67,859.02	74,801.04	0.02%	6,942.02
BOSTON PROPERTIES INC SEC ID: 101121101	67.5800	1,631.000	126,937.57	110,222.98	0.03%	-16,714.59
BOSTON SCIENTIFIC CORP SEC ID: 101137107	46.2700	12,576.000	123,881.95	581,891.52	0.16%	458,009.57
BRADY CORP SEC ID: 104674106	47.1000	1,597.000	42,160.80	75,218.70	0.02%	33,057.90
BRIGHOUSE FINANCIAL INC SEC ID: 10922N103	51.2700	2,094.000	50,334.29	107,359.38	0.03%	57,025.09
BRISTOL-MYERS SQUIBB CO SEC ID: 110122108	71.9500	18,250.000	602,165.80	1,313,087.50	0.36%	710,921.70
BRIXMOR PROPERTY GROUP INC SEC ID: 11120U105	22.6700	5,542.000	59,830.89	125,637.14	0.03%	65,806.25
BROADRIDGE FINANCIAL SOLUTIONS SEC ID: 11133T103	134.1300	1,417.000	68,784.04	190,062.21	0.05%	121,278.17
BROADCOM INC SEC ID: 11135F101	559.1300	3,614.000	490,781.02	2,020,695.82	0.55%	1,529,914.80
BROOKFIELD RENEWABLE CORP SEC ID: 11284V105	27.5400	5,971.000	189,196.13	164,441.34	0.04%	-24,754.79
BROWN & BROWN INC SEC ID: 115236101	56.9700	1,850.000	23,300.75	105,394.50	0.03%	82,093.75
BROWN-FORMAN CORP SEC ID: 115637209	65.6800	3,276.000	58,999.29	215,167.68	0.06%	156,168.39
BRUKER CORP SEC ID: 116794108	68.3500	1,908.000	35,736.84	130,411.80	0.04%	94,674.96
BRUNOS INC NEW SEC ID: 116881202	0.0000	68.000	680.00	0.00	0.00%	-680.00
BRUNSWICK CORP/DE SEC ID: 117043109	72.0800	1,071.000	23,452.29	77,197.68	0.02%	53,745.39
BURLINGTON STORES INC SEC ID: 122017106	202.7600	736.000	34,793.91	149,231.36	0.04%	114,437.45
BYLINE BANCORP INC SEC ID: 124411109	22.9700	5,682.000	58,043.79	130,515.54	0.04%	72,471.75



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CBOE GLOBAL MARKETS INC SEC ID: 12503M108	125.4700	715.000	30,883.57	89,711.05	0.02%	58,827.48
CBRE GROUP INC SEC ID: 12504L109	76.9600	2,495.000	54,041.71	192,015.20	0.05%	137,973.49
CDW CORP/DE SEC ID: 12514G108	178.5800	1,249.000	61,399.77	223,046.42	0.06%	161,646.65
CF INDUSTRIES HOLDINGS INC SEC ID: 125269100	85.2000	1,438.000	128,350.98	122,517.60	0.03%	-5,833.38
CH ROBINSON WORLDWIDE INC SEC ID: 12541W209	91.5600	1,695.000	107,640.41	155,194.20	0.04%	47,553.79
CIGNA CORP SEC ID: 125523100	331.3400	3,302.000	200,504.02	1,094,084.68	0.30%	893,580.66
CME GROUP INC SEC ID: 12572Q105	168.1600	3,262.000	288,083.69	548,537.92	0.15%	260,454.23
CMS ENERGY CORP SEC ID: 125896100	63.3300	2,574.000	91,725.52	163,011.42	0.04%	71,285.90
CNA FINANCIAL CORP SEC ID: 126117100	42.2800	3,166.000	86,313.05	133,858.48	0.04%	47,545.43
CSG SYSTEMS INTERNATIONAL INC SEC ID: 126349109	57.2000	278.000	5,017.90	15,901.60	0.00%	10,883.70
CSX CORP SEC ID: 126408103	30.9800	16,200.000	83,325.57	501,876.00	0.14%	418,550.43
CTS CORP SEC ID: 126501105	39.4200	1,004.000	19,586.37	39,577.68	0.01%	19,991.31
CNX RESOURCES CORP SEC ID: 12653C108	16.8400	5,714.000	32,118.55	96,223.76	0.03%	64,105.21
CVB FINANCIAL CORP SEC ID: 126600105	25.7500	710.000	6,248.00	18,282.50	0.00%	12,034.50
CVS HEALTH CORP SEC ID: 126650100	93.1900	11,916.000	448,513.46	1,110,452.04	0.30%	661,938.58
CABOT CORP SEC ID: 127055101	66.8400	2,476.000	74,074.54	165,495.84	0.04%	91,421.30
COTERRA ENERGY INC SEC ID: 127097103	24.5700	19,870.000	82,091.15	488,205.90	0.13%	406,114.75
CACI INTERNATIONAL INC SEC ID: 127190304	300.5900	361.000	36,219.13	108,512.99	0.03%	72,293.86
CADENCE DESIGN SYSTEMS INC SEC ID: 127387108	160.6400	2,671.000	94,951.25	429,069.44	0.12%	334,118.19
CADENCE BANK SEC ID: 12740C103	24.6600	657.000	6,878.79	16,201.62	0.00%	9,322.83



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CALERES INC SEC ID: 129500104	22.2800	6,497.000	64,552.69	144,753.16	0.04%	80,200.47
CALIFORNIA WATER SERVICE GROUP SEC ID: 130788102	60.6400	1,871.000	42,284.60	113,457.44	0.03%	71,172.84
TOPGOLF CALLAWAY BRANDS CORP SEC ID: 131193104	19.7500	3,500.000	61,874.18	69,125.00	0.02%	7,250.82
CAMDEN PROPERTY TRUST SEC ID: 133131102	111.8800	1,315.000	101,540.02	147,122.20	0.04%	45,582.18
CAMPBELL SOUP CO SEC ID: 134429109	56.7500	1,364.000	55,117.42	77,407.00	0.02%	22,289.58
CANNAE HOLDINGS INC SEC ID: 13765N107	20.6500	376.000	3,243.61	7,764.40	0.00%	4,520.79
CAPITAL ONE FINANCIAL CORP SEC ID: 14040H105	92.9600	5,644.000	335,095.74	524,666.24	0.14%	189,570.50
CARETRUST REIT INC SEC ID: 14174T107	18.5800	4,078.000	55,363.85	75,769.24	0.02%	20,405.39
CARLISLE COS INC SEC ID: 142339100	235.6500	620.000	38,181.49	146,103.00	0.04%	107,921.51
CARMAX INC SEC ID: 143130102	60.8900	1,937.000	50,536.33	117,943.93	0.03%	67,407.60
CARRIER GLOBAL CORP SEC ID: 14448C104	41.2500	9,936.000	124,878.43	409,860.00	0.11%	284,981.57
CARTER'S INC SEC ID: 146229109	74.6100	727.000	29,892.09	54,241.47	0.01%	24,349.38
CASEY'S GENERAL STORES INC SEC ID: 147528103	224.3500	331.000	14,247.60	74,259.85	0.02%	60,012.25
CATALENT INC SEC ID: 148806102	45.0100	1,355.000	55,742.91	60,988.55	0.02%	5,245.64
CATERPILLAR INC SEC ID: 149123101	239.5600	5,986.000	404,233.46	1,434,006.16	0.39%	1,029,772.70
CAVCO INDUSTRIES INC SEC ID: 149568107	226.2500	211.000	9,826.27	47,738.75	0.01%	37,912.48
CELANESE CORP SEC ID: 150870103	102.2400	1,375.000	44,646.25	140,580.00	0.04%	95,933.75
CELSIUS HOLDINGS INC SEC ID: 15118V207	104.0400	1,277.000	81,547.84	132,859.08	0.04%	51,311.24
CENTENE CORP SEC ID: 15135B101	82.0100	3,644.000	60,575.03	298,844.44	0.08%	238,269.41
CENTERPOINT ENERGY INC SEC ID: 15189T107	29.9900	5,131.000	74,714.02	153,878.69	0.04%	79,164.67



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CENTRAL GARDEN & PET CO SEC ID: 153527205	35.8000	1,929.000	40,373.97	69,058.20	0.02%	28,684.23
CHARLES RIVER LABORATORIES INT SEC ID: 159864107	217.9000	513.000	27,316.20	111,782.70	0.03%	84,466.50
CHARTER COMMUNICATIONS INC SEC ID: 16119P108	339.1000	917.000	90,324.42	310,954.70	0.08%	220,630.28
CHEGG INC SEC ID: 163092109	25.2700	3,843.000	73,694.53	97,112.61	0.03%	23,418.08
CHEMED CORP SEC ID: 16359R103	510.4300	77.000	4,924.15	39,303.11	0.01%	34,378.96
CHENIERE ENERGY INC SEC ID: 16411R208	149.9600	3,492.000	110,810.09	523,660.32	0.14%	412,850.23
CHEVRON CORP SEC ID: 166764100	179.4900	19,643.000	1,305,570.08	3,525,722.07	0.96%	2,220,151.99
CHIPOTLE MEXICAN GRILL INC SEC ID: 169656105	1,387.4900	278.000	86,984.13	385,722.22	0.10%	298,738.09
CHOICE HOTELS INTERNATIONAL IN SEC ID: 169905106	112.6400	809.000	50,449.24	91,125.76	0.02%	40,676.52
CHURCH & DWIGHT CO INC SEC ID: 171340102	80.6100	2,956.000	75,327.61	238,283.16	0.06%	162,955.55
CIENA CORP SEC ID: 171779309	50.9800	1,857.000	31,006.71	94,669.86	0.03%	63,663.15
CINCINNATI FINANCIAL CORP SEC ID: 172062101	102.3900	899.000	67,389.04	92,048.61	0.03%	24,659.57
CISCO SYSTEMS INC SEC ID: 17275R102	47.6400	44,188.000	1,140,967.70	2,105,116.32	0.57%	964,148.62
CINTAS CORP SEC ID: 172908105	451.6200	631.000	67,072.18	284,972.22	0.08%	217,900.04
CITIGROUP INC SEC ID: 172967424	45.2300	12,280.000	480,221.04	555,424.40	0.15%	75,203.36
CITIZENS FINANCIAL GROUP INC SEC ID: 174610105	39.3700	10,806.268	225,834.83	425,442.77	0.12%	199,607.94
CITY HOLDING CO SEC ID: 177835105	93.0900	733.000	32,880.72	68,234.97	0.02%	35,354.25
CIVITAS RESOURCES INC SEC ID: 17888H103	57.9300	4,827.000	52,209.00	279,628.11	0.08%	227,419.11
CLEAN HARBORS INC SEC ID: 184496107	114.1200	974.000	42,690.42	111,152.88	0.03%	68,462.46
CLOROX CO/THE SEC ID: 189054109	140.3300	855.000	65,863.86	119,982.15	0.03%	54,118.29



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CLOUDFLARE INC SEC ID: 18915M107	45.2100	3,561.000	185,942.61	160,992.81	0.04%	-24,949.80
COCA-COLA CONSOLIDATED INC SEC ID: 191098102	512.3600	166.000	10,121.02	85,051.76	0.02%	74,930.74
COCA-COLA CO/THE SEC ID: 191216100	63.6100	33,028.000	951,277.83	2,100,911.08	0.57%	1,149,633.25
CODEXIS INC SEC ID: 192005106	4.6600	34,718.000	174,067.16	161,785.88	0.04%	-12,281.28
COGENT COMMUNICATIONS HOLDINGS SEC ID: 19239V302	57.0800	1,254.000	46,546.44	71,578.32	0.02%	25,031.88
COGNEX CORP SEC ID: 192422103	47.1100	1,619.000	26,127.81	76,271.09	0.02%	50,143.28
COGNIZANT TECHNOLOGY SOLUTIONS SEC ID: 192446102	57.1900	5,797.000	172,503.91	331,530.43	0.09%	159,026.52
COHEN & STEERS INC SEC ID: 19247A100	64.5600	157.000	4,953.35	10,135.92	0.00%	5,182.57
COLGATE-PALMOLIVE CO SEC ID: 194162103	78.7900	6,515.000	204,069.68	513,316.85	0.14%	309,247.17
COLUMBIA BANKING SYSTEM INC SEC ID: 197236102	30.1300	314.000	5,221.82	9,460.82	0.00%	4,239.00
COMCAST CORP SEC ID: 20030N101	34.9700	42,686.000	840,928.72	1,492,729.42	0.41%	651,800.70
COMERICA INC SEC ID: 200340107	66.8500	1,709.000	47,887.28	114,246.65	0.03%	66,359.37
COMMERCE BANCSHARES INC/MO SEC ID: 200525103	68.0700	1,954.732	42,783.67	133,058.61	0.04%	90,274.94
COMMERCIAL METALS CO SEC ID: 201723103	48.3000	4,111.000	61,026.54	198,561.30	0.05%	137,534.76
COMMUNITY BANK SYSTEM INC SEC ID: 203607106	62.9500	1,522.000	38,065.04	95,809.90	0.03%	57,744.86
CONAGRA BRANDS INC SEC ID: 205887102	38.7000	5,464.000	117,821.30	211,456.80	0.06%	93,635.50
CONCENTRIX CORP SEC ID: 20602D101	133.1600	515.000	31,996.96	68,577.40	0.02%	36,580.44
CONMED CORP SEC ID: 207410101	88.6400	161.000	4,929.82	14,271.04	0.00%	9,341.22
CONOCOPHILLIPS SEC ID: 20825C104	118.0000	9,601.000	489,923.78	1,132,918.00	0.31%	642,994.22



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CONSENSUS CLOUD SOLUTIONS INC SEC ID: 20848V105	53.7600	168.000	1,996.90	9,031.68	0.00%	7,034.78
CONSOLIDATED EDISON INC SEC ID: 209115104	95.3100	2,699.000	126,471.97	257,241.69	0.07%	130,769.72
CONSTELLATION BRANDS INC SEC ID: 21036P108	231.7500	1,126.000	134,172.79	260,950.50	0.07%	126,777.71
CONSTELLATION ENERGY CORP SEC ID: 21037T109	86.2100	2,819.665	72,153.97	243,083.32	0.07%	170,929.35
COOPER COS INC/THE SEC ID: 216648402	330.6700	615.000	94,741.02	203,362.05	0.06%	108,621.03
COPART INC SEC ID: 217204106	60.8900	2,980.000	18,377.18	181,452.20	0.05%	163,075.02
CORNING INC SEC ID: 219350105	31.9400	11,899.000	224,058.17	380,054.06	0.10%	155,995.89
CORTEVA INC SEC ID: 22052L104	58.7800	7,918.000	163,910.60	465,420.04	0.13%	301,509.44
COSTCO WHOLESALE CORP SEC ID: 22160K105	456.5000	4,475.000	467,093.65	2,042,837.50	0.56%	1,575,743.85
COSTAR GROUP INC SEC ID: 22160N109	77.2800	2,700.000	18,614.34	208,656.00	0.06%	190,041.66
CRANE HOLDINGS CO SEC ID: 224441105	100.4500	388.000	18,197.20	38,974.60	0.01%	20,777.40
CREDIT ACCEPTANCE CORP SEC ID: 225310101	474.4000	210.000	45,091.20	99,624.00	0.03%	54,532.80
CROCS INC SEC ID: 227046109	108.4300	1,489.000	73,583.94	161,452.27	0.04%	87,868.33
CROWDSTRIKE HOLDINGS INC SEC ID: 22788C105	105.2900	1,643.000	215,293.08	172,991.47	0.05%	-42,301.61
CROWN CASTLE INC SEC ID: 22822V101	135.6400	3,928.000	260,882.94	532,793.92	0.14%	271,910.98
CROWN HOLDINGS INC SEC ID: 228368106	82.2100	1,595.000	50,121.38	131,124.95	0.04%	81,003.57
CUBESMART SEC ID: 229663109	40.2500	1,954.000	37,192.18	78,648.50	0.02%	41,456.32
CULLEN/FROST BANKERS INC SEC ID: 229899109	133.7000	1,263.000	71,034.01	168,863.10	0.05%	97,829.09
CUMMINS INC SEC ID: 231021106	242.2900	1,804.000	187,042.38	437,091.16	0.12%	250,048.78
CURTISS-WRIGHT CORP SEC ID: 231561101	166.9900	434.000	14,975.69	72,473.66	0.02%	57,497.97



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DR HORTON INC SEC ID: 23331A109	89.1400	5,224.000	145,627.63	465,667.36	0.13%	320,039.73
DTE ENERGY CO SEC ID: 233331107	117.5300	1,244.000	44,029.49	146,207.32	0.04%	102,177.83
DT MIDSTREAM INC SEC ID: 23345M107	55.2600	622.000	7,874.42	34,371.72	0.01%	26,497.30
DXC TECHNOLOGY CO SEC ID: 23355L106	26.5000	6,643.000	106,051.99	176,039.50	0.05%	69,987.51
DANA INC SEC ID: 235825205	15.1300	6,215.000	56,941.23	94,032.95	0.03%	37,091.72
DANAHER CORP SEC ID: 235851102	265.4200	5,980.000	334,489.52	1,587,211.60	0.43%	1,252,722.08
DARDEN RESTAURANTS INC SEC ID: 237194105	138.3300	2,273.000	128,307.67	314,424.09	0.09%	186,116.42
DARLING INGREDIENTS INC SEC ID: 237266101	62.5900	3,850.000	42,350.00	240,971.50	0.07%	198,621.50
DATADOG INC SEC ID: 23804L103	73.5000	2,374.000	190,791.75	174,489.00	0.05%	-16,302.75
DAVITA INC SEC ID: 23918K108	74.6700	1,950.000	90,147.42	145,606.50	0.04%	55,459.08
DECIPHERA PHARMACEUTICALS INC SEC ID: 24344T101	16.3900	19,811.000	163,940.00	324,702.29	0.09%	160,762.29
DECKERS OUTDOOR CORP SEC ID: 243537107	399.1600	397.000	55,007.84	158,466.52	0.04%	103,458.68
DEERE & CO SEC ID: 244199105	428.7600	2,659.000	164,670.35	1,140,072.84	0.31%	975,402.49
DELEK US HOLDINGS INC SEC ID: 24665A103	27.0000	4,470.000	47,498.75	120,690.00	0.03%	73,191.25
DELL TECHNOLOGIES INC SEC ID: 24703L202	40.2200	1,596.000	33,036.05	64,191.12	0.02%	31,155.07
DELTA AIR LINES INC SEC ID: 247361702	32.8600	6,419.000	57,186.69	210,928.34	0.06%	153,741.65
DENTSPLY SIRONA INC SEC ID: 24906P109	31.8400	2,074.000	59,528.63	66,036.16	0.02%	6,507.53
DEVON ENERGY CORP SEC ID: 25179M103	61.5100	2,340.000	152,935.96	143,933.40	0.04%	-9,002.56
DEXCOM INC SEC ID: 252131107	113.2400	3,416.000	61,633.18	386,827.84	0.11%	325,194.66
DIAMONDBACK ENERGY INC SEC ID: 25278X109	136.7800	4,300.000	112,686.50	588,154.00	0.16%	475,467.50



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DIGITAL REALTY TRUST INC SEC ID: 253868103	100.2700	2,593.000	213,802.02	260,000.11	0.07%	46,198.09
WALT DISNEY CO/THE SEC ID: 254687106	86.8800	17,551.000	574,512.82	1,524,830.88	0.41%	950,318.06
DISCOVER FINANCIAL SERVICES SEC ID: 254709108	97.8300	4,200.000	101,117.46	410,886.00	0.11%	309,768.54
DOLBY LABORATORIES INC SEC ID: 25659T107	70.5400	1,219.000	42,713.76	85,988.26	0.02%	43,274.50
DOLLAR GENERAL CORP SEC ID: 256677105	246.2500	2,824.000	151,528.16	695,410.00	0.19%	543,881.84
DOLLAR TREE INC SEC ID: 256746108	141.4400	2,060.000	60,408.58	291,366.40	0.08%	230,957.82
DOMINION ENERGY INC SEC ID: 25746U109	61.3200	5,584.000	228,931.23	342,410.88	0.09%	113,479.65
DONALDSON CO INC SEC ID: 257651109	58.8700	1,291.000	39,551.27	76,001.17	0.02%	36,449.90
DOORDASH INC SEC ID: 25809K105	48.8200	3,826.000	164,771.69	186,785.32	0.05%	22,013.63
DORMAN PRODUCTS INC SEC ID: 258278100	80.8700	753.000	36,708.75	60,895.11	0.02%	24,186.36
DOVER CORP SEC ID: 260003108	135.4100	1,509.000	52,983.78	204,333.69	0.06%	151,349.91
DOW INC SEC ID: 260557103	50.3900	3,878.000	125,884.68	195,412.42	0.05%	69,527.74
DROPBOX INC SEC ID: 26210C104	22.3800	3,259.000	52,686.73	72,936.42	0.02%	20,249.69
DUKE ENERGY CORP SEC ID: 26441C204	102.9900	7,323.000	427,905.03	754,195.77	0.20%	326,290.74
DUPONT DE NEMOURS INC SEC ID: 26614N102	68.6300	10,232.000	411,511.60	702,222.16	0.19%	290,710.56
DYCOM INDUSTRIES INC SEC ID: 267475101	93.6000	321.000	4,798.95	30,045.60	0.01%	25,246.65
DYNATRACE INC SEC ID: 268150109	38.3000	2,312.000	59,180.64	88,549.60	0.02%	29,368.96
EOG RESOURCES INC SEC ID: 26875P101	129.5200	3,656.000	191,935.44	473,525.12	0.13%	281,589.68
EQT CORP SEC ID: 26884L109	33.8300	10,562.000	60,472.45	357,312.46	0.10%	296,840.01
EPR PROPERTIES SEC ID: 26884U109	37.7200	3,289.000	77,680.32	124,061.08	0.03%	46,380.76



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EAGLE MATERIALS INC SEC ID: 26969P108	132.8500	1,015.000	61,123.22	134,842.75	0.04%	73,719.53
EAST WEST BANCORP INC SEC ID: 27579R104	65.9000	2,079.000	36,100.19	137,006.10	0.04%	100,905.91
EASTERLY GOVERNMENT PROPERTIES SEC ID: 27616P103	14.2700	2,005.000	35,106.55	28,611.35	0.01%	-6,495.20
EASTGROUP PROPERTIES INC SEC ID: 277276101	148.0600	172.000	9,958.80	25,466.32	0.01%	15,507.52
EASTMAN CHEMICAL CO SEC ID: 277432100	81.4400	1,439.000	81,420.59	117,192.16	0.03%	35,771.57
EBAY INC SEC ID: 278642103	41.4700	8,344.000	100,170.00	346,025.68	0.09%	245,855.68
ECOLAB INC SEC ID: 278865100	145.5600	2,360.000	166,081.95	343,521.60	0.09%	177,439.65
EDISON INTERNATIONAL SEC ID: 281020107	63.6200	3,175.000	134,590.47	201,993.50	0.05%	67,403.03
EDWARDS LIFESCIENCES CORP SEC ID: 28176E108	74.6100	5,826.000	147,572.22	434,677.86	0.12%	287,105.64
ELECTRONIC ARTS INC SEC ID: 285512109	122.1800	2,411.000	72,711.62	294,575.98	0.08%	221,864.36
ELEMENT SOLUTIONS INC SEC ID: 28618M106	18.1900	6,352.000	54,055.52	115,542.88	0.03%	61,487.36
EMBECTA CORP SEC ID: 29082K105	25.2900	437.044	4,346.79	11,052.84	0.00%	6,706.05
EMCOR GROUP INC SEC ID: 29084Q100	148.1100	532.000	15,119.44	78,794.52	0.02%	63,675.08
EMERSON ELECTRIC CO SEC ID: 291011104	96.0600	7,974.000	371,888.90	765,982.44	0.21%	394,093.54
ASPEN TECHNOLOGY INC SEC ID: 29109X106	205.4000	436.800	79,563.12	89,718.72	0.02%	10,155.60
ENCOMPASS HEALTH CORP SEC ID: 29261A100	59.8100	1,295.000	40,702.26	77,453.95	0.02%	36,751.69
ENERSYS SEC ID: 29275Y102	73.8400	329.000	12,202.61	24,293.36	0.01%	12,090.75
ENPHASE ENERGY INC SEC ID: 29355A107	264.9600	1,234.000	112,122.65	326,960.64	0.09%	214,837.99
ENTEGRIS INC SEC ID: 29362U104	65.5900	1,285.640	30,752.81	84,325.13	0.02%	53,572.32
ENTERGY CORP SEC ID: 29364G103	112.5000	1,803.000	126,913.67	202,837.50	0.06%	75,923.83



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ENTERPRISE FINANCIAL SERVICES SEC ID: 293712105	48.9600	390.000	5,190.90	19,094.40	0.01%	13,903.50
EPAM SYSTEMS INC SEC ID: 29414B104	327.7400	722.000	191,330.00	236,628.28	0.06%	45,298.28
ENVISTA HOLDINGS CORP SEC ID: 29415F104	33.6700	2,963.000	67,368.80	99,764.21	0.03%	32,395.41
EQUIFAX INC SEC ID: 294429105	194.3600	1,705.000	110,223.97	331,383.80	0.09%	221,159.83
EQUINIX INC SEC ID: 29444U700	655.0300	643.000	157,717.72	421,184.29	0.11%	263,466.57
EQUITABLE HOLDINGS INC SEC ID: 29452E101	28.7000	6,960.000	119,960.60	199,752.00	0.05%	79,791.40
EQUITY COMMONWEALTH SEC ID: 294628102	24.9700	1,496.000	29,873.99	37,355.12	0.01%	7,481.13
EQUITY LIFESTYLE PROPERTIES IN SEC ID: 29472R108	64.6000	1,144.000	30,069.60	73,902.40	0.02%	43,832.80
EQUITY RESIDENTIAL SEC ID: 29476L107	59.0000	2,453.000	123,908.88	144,727.00	0.04%	20,818.12
ESSENTIAL UTILITIES INC SEC ID: 29670G102	47.7300	3,633.000	53,303.37	173,403.09	0.05%	120,099.72
ESSEX PROPERTY TRUST INC SEC ID: 297178105	211.9200	432.000	62,724.18	91,549.44	0.02%	28,825.26
ETSY INC SEC ID: 29786A106	119.7800	1,927.000	53,662.31	230,816.06	0.06%	177,153.75
EURONET WORLDWIDE INC SEC ID: 298736109	94.3800	437.000	22,510.60	41,244.06	0.01%	18,733.46
EVERCORE INC SEC ID: 29977A105	109.0800	427.000	15,145.56	46,577.16	0.01%	31,431.60
EVERGY INC SEC ID: 30034W106	62.9300	2,583.000	96,265.92	162,548.19	0.04%	66,282.27
EVERSOURCE ENERGY SEC ID: 30040W108	83.8400	3,249.000	147,365.80	272,396.16	0.07%	125,030.36
EVOQUA WATER TECHNOLOGIES CORP SEC ID: 30057T105	39.6000	6,878.000	58,915.02	272,368.80	0.07%	213,453.78
EXELON CORP SEC ID: 30161N101	43.2300	8,459.000	170,726.22	365,682.57	0.10%	194,956.35
EXELIXIS INC SEC ID: 30161Q104	16.0400	5,342.000	40,652.62	85,685.68	0.02%	45,033.06
F&G ANNUITIES & LIFE INC SEC ID: 30190A104	20.0100	277.032	6,094.70	5,543.41	0.00%	-551.29



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EXLSERVICE HOLDINGS INC SEC ID: 302081104	169.4300	902.000	42,078.30	152,825.86	0.04%	110,747.56
EXPEDIA GROUP INC SEC ID: 30212P303	87.6000	1,013.000	37,157.14	88,738.80	0.02%	51,581.66
EXP WORLD HOLDINGS INC SEC ID: 30212W100	11.0800	6,115.000	74,638.58	67,754.20	0.02%	-6,884.38
EXPEDITORS INTERNATIONAL OF WA SEC ID: 302130109	103.9200	1,167.000	82,287.71	121,274.64	0.03%	38,986.93
EXTRA SPACE STORAGE INC SEC ID: 30225T102	147.1800	1,086.000	86,722.98	159,837.48	0.04%	73,114.50
EXXON MOBIL CORP SEC ID: 30231G102	110.3000	36,962.000	1,961,555.64	4,076,908.60	1.11%	2,115,352.96
FMC CORP SEC ID: 302491303	124.8000	1,329.000	83,172.55	165,859.20	0.05%	82,686.65
FLYWIRE CORP SEC ID: 302492103	24.4700	3,947.000	75,886.08	96,583.09	0.03%	20,697.01
META PLATFORMS INC SEC ID: 30303M102	120.3400	18,762.000	1,418,910.81	2,257,819.08	0.61%	838,908.27
FACTSET RESEARCH SYSTEMS INC SEC ID: 303075105	401.2100	333.000	56,664.90	133,602.93	0.04%	76,938.03
FAIRFAX FINANCIAL HOLDINGS LTD SEC ID: 303901102	594.1200	45.000	19,776.54	26,735.40	0.01%	6,958.86
FARMERS NATIONAL BANC CORP SEC ID: 309627107	14.1200	5,462.000	57,531.33	77,123.44	0.02%	19,592.11
FASTENAL CO SEC ID: 311900104	47.3200	6,532.000	132,149.78	309,094.24	0.08%	176,944.46
FEDEX CORP SEC ID: 31428X106	173.2000	2,297.000	237,378.43	397,840.40	0.11%	160,461.97
F5 INC SEC ID: 315616102	143.5100	475.000	36,797.75	68,167.25	0.02%	31,369.50
FIDELITY NATIONAL INFORMATION SEC ID: 31620M106	67.8500	4,170.000	162,525.69	282,934.50	0.08%	120,408.81
FIDELITY NATIONAL FINANCIAL IN SEC ID: 31620R303	37.6200	4,074.000	94,312.42	153,263.88	0.04%	58,951.46
FIFTH THIRD BANCORP SEC ID: 316773100	32.8100	9,395.000	146,066.45	308,249.95	0.08%	162,183.50
FIRST AMERICAN FINANCIAL CORP SEC ID: 31847R102	52.3400	1,458.000	57,512.94	76,311.72	0.02%	18,798.78
FIRST BANCORP/PUERTO RICO SEC ID: 318672706	12.7200	10,745.000	44,428.78	136,676.40	0.04%	92,247.62



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FIRST BUSEY CORP SEC ID: 319383204	24.7200	3,652.000	56,446.66	90,277.44	0.02%	33,830.78
FIRST CITIZENS BANCSHARES INC/ SEC ID: 31946M103	758.3600	37.000	6,464.27	28,059.32	0.01%	21,595.05
FIRST FINANCIAL BANCORP SEC ID: 320209109	24.2300	4,791.000	55,317.09	116,085.93	0.03%	60,768.84
FIRST FINANCIAL BANKSHARES INC SEC ID: 32020R109	34.4000	2,034.000	31,004.77	69,969.60	0.02%	38,964.83
FIRST HORIZON CORP SEC ID: 320517105	24.5000	6,536.000	52,418.33	160,132.00	0.04%	107,713.67
FIRST INDUSTRIAL REALTY TRUST SEC ID: 32054K103	48.2600	1,295.000	16,776.50	62,496.70	0.02%	45,720.20
FIRST REPUBLIC BANK/CA SEC ID: 33616C100	121.8900	1,599.000	100,282.21	194,902.11	0.05%	94,619.90
FIRST SOLAR INC SEC ID: 336433107	149.7900	597.000	81,651.69	89,424.63	0.02%	7,772.94
1ST SOURCE CORP SEC ID: 336901103	53.0900	269.000	4,912.90	14,281.21	0.00%	9,368.31
FIRSTCASH HOLDINGS INC SEC ID: 33768G107	86.9100	249.000	9,691.08	21,640.59	0.01%	11,949.51
FISERV INC SEC ID: 337738108	101.0700	5,801.000	126,453.85	586,307.07	0.16%	459,853.22
FIRSTENERGY CORP SEC ID: 337932107	41.9400	9,292.000	256,324.82	389,706.48	0.11%	133,381.66
FIVE BELOW INC SEC ID: 33829M101	176.8700	702.000	58,499.42	124,162.74	0.03%	65,663.32
FLEETCOR TECHNOLOGIES INC SEC ID: 339041105	183.6800	972.000	112,503.74	178,536.96	0.05%	66,033.22
FLUOR CORP SEC ID: 343412102	34.6600	7,257.000	51,275.70	251,527.62	0.07%	200,251.92
FOOT LOCKER INC SEC ID: 344849104	37.7900	2,237.000	61,824.49	84,536.23	0.02%	22,711.74
FORD MOTOR CO SEC ID: 345370860	11.6300	41,292.000	219,059.06	480,225.96	0.13%	261,166.90
FORTINET INC SEC ID: 34959E109	48.8900	6,775.000	39,030.38	331,229.75	0.09%	292,199.37
FORTUNE BRANDS INNOVATIONS INC SEC ID: 34964C106	57.1100	2,881.000	83,379.36	164,533.91	0.04%	81,154.55
FORWARD AIR CORP SEC ID: 349853101	104.8900	234.000	7,607.34	24,544.26	0.01%	16,936.92



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FOX CORP SEC ID: 35137L105	30.3700	2,551.000	66,114.16	77,473.87	0.02%	11,359.71
FRANKLIN RESOURCES INC SEC ID: 354613101	26.3800	5,420.000	87,926.61	142,979.60	0.04%	55,052.99
FREEMPORT-MCMORAN INC SEC ID: 35671D857	38.0000	16,115.000	88,650.58	612,370.00	0.17%	523,719.42
FRONTIER COMMUNICATIONS PARENT SEC ID: 35909D109	25.4800	3,029.000	70,777.59	77,178.92	0.02%	6,401.33
HB FULLER CO SEC ID: 359694106	71.6200	1,797.000	55,317.26	128,701.14	0.03%	73,383.88
GATX CORP SEC ID: 361448103	106.3400	369.000	13,379.94	39,239.46	0.01%	25,859.52
GXO LOGISTICS INC SEC ID: 36262G101	42.6900	2,753.000	31,910.63	117,525.57	0.03%	85,614.94
ARTHUR J GALLAGHER & CO SEC ID: 363576109	188.5400	1,830.000	77,958.38	345,028.20	0.09%	267,069.82
GAMING AND LEISURE PROPERTIES SEC ID: 36467J108	52.0900	2,076.000	65,074.18	108,138.84	0.03%	43,064.66
GAMESTOP CORP SEC ID: 36467W109	18.4600	2,682.000	74,712.11	49,509.72	0.01%	-25,202.39
GARTNER INC SEC ID: 366651107	336.1400	1,046.000	42,532.46	351,602.44	0.10%	309,069.98
GENERAC HOLDINGS INC SEC ID: 368736104	100.6600	1,184.000	38,527.36	119,181.44	0.03%	80,654.08
GENERAL DYNAMICS CORP SEC ID: 369550108	248.1100	2,470.000	200,884.84	612,831.70	0.17%	411,946.86
GENERAL ELECTRIC CO SEC ID: 369604301	83.7900	6,269.000	452,955.43	525,279.51	0.14%	72,324.08
GENERAL MILLS INC SEC ID: 370334104	83.8500	6,766.000	239,423.22	567,329.10	0.15%	327,905.88
GENERAL MOTORS CO SEC ID: 37045V100	33.6400	7,054.000	243,668.25	237,296.56	0.06%	-6,371.69
GENTEX CORP SEC ID: 371901109	27.2700	4,529.000	76,951.18	123,505.83	0.03%	46,554.65
GENUINE PARTS CO SEC ID: 372460105	173.5100	1,783.000	93,732.89	309,368.33	0.08%	215,635.44
GETTY REALTY CORP SEC ID: 374297109	33.8500	2,087.000	35,963.76	70,644.95	0.02%	34,681.19
GIBRALTAR INDUSTRIES INC SEC ID: 374689107	45.8800	457.000	4,958.45	20,967.16	0.01%	16,008.71



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GILEAD SCIENCES INC SEC ID: 375558103	85.8500	10,365.000	178,976.15	889,835.25	0.24%	710,859.10
GLACIER BANCORP INC SEC ID: 37637Q105	49.4200	572.000	7,424.56	28,268.24	0.01%	20,843.68
GLOBAL PAYMENTS INC SEC ID: 37940X102	99.3200	3,026.000	125,885.34	300,542.32	0.08%	174,656.98
GLOBUS MEDICAL INC SEC ID: 379577208	74.2700	1,554.000	43,107.96	115,415.58	0.03%	72,307.62
GLOBE LIFE INC SEC ID: 37959E102	120.5500	1,315.000	53,522.41	158,523.25	0.04%	105,000.84
GODADDY INC SEC ID: 380237107	74.8200	1,959.000	98,747.43	146,572.38	0.04%	47,824.95
GOLDMAN SACHS GROUP INC/THE SEC ID: 38141G104	343.3800	3,366.000	554,348.69	1,155,817.08	0.31%	601,468.39
GOODYEAR TIRE & RUBBER CO/THE SEC ID: 382550101	10.1500	9,901.000	70,945.66	100,495.15	0.03%	29,549.49
GRACO INC SEC ID: 384109104	67.2600	1,350.000	22,596.88	90,801.00	0.02%	68,204.12
WW GRAINGER INC SEC ID: 384802104	556.2500	556.000	114,495.46	309,275.00	0.08%	194,779.54
GRAND CANYON EDUCATION INC SEC ID: 38526M106	105.6600	844.000	53,699.75	89,177.04	0.02%	35,477.29
GRAPHIC PACKAGING HOLDING CO SEC ID: 388689101	22.2500	2,476.000	23,992.56	55,091.00	0.01%	31,098.44
GREEN DOT CORP SEC ID: 39304D102	15.8200	715.000	9,066.20	11,311.30	0.00%	2,245.10
GREENBRIER COS INC/THE SEC ID: 393657101	33.5300	3,254.000	55,705.35	109,106.62	0.03%	53,401.27
GRIFFON CORP SEC ID: 398433102	35.7900	511.000	4,997.58	18,288.69	0.00%	13,291.11
GROUP 1 AUTOMOTIVE INC SEC ID: 398905109	180.3700	111.000	4,362.30	20,021.07	0.01%	15,658.77
H&E EQUIPMENT SERVICES INC SEC ID: 404030108	45.4000	379.000	4,839.83	17,206.60	0.00%	12,366.77
HCA HEALTHCARE INC SEC ID: 40412C101	239.9600	3,244.000	229,952.82	778,430.24	0.21%	548,477.42
HP INC SEC ID: 40434L105	26.8700	7,032.000	72,367.14	188,949.84	0.05%	116,582.70
HAEMONETICS CORP SEC ID: 405024100	78.6500	2,526.000	115,672.20	198,669.90	0.05%	82,997.70



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HALLIBURTON CO SEC ID: 406216101	39.3500	5,249.000	58,557.59	206,548.15	0.06%	147,990.56
HALOZYME THERAPEUTICS INC SEC ID: 40637H109	56.9000	3,615.000	56,932.02	205,693.50	0.06%	148,761.48
HANNON ARMSTRONG SUSTAINABLE I SEC ID: 41068X100	28.9800	2,318.000	58,801.07	67,175.64	0.02%	8,374.57
HANOVER INSURANCE GROUP INC/TH SEC ID: 410867105	135.1300	595.000	24,926.93	80,402.35	0.02%	55,475.42
HARTFORD FINANCIAL SERVICES GR SEC ID: 416515104	75.8300	3,130.000	62,178.99	237,347.90	0.06%	175,168.91
HASBRO INC SEC ID: 418056107	61.0100	885.000	24,773.31	53,993.85	0.01%	29,220.54
HAWAIIAN HOLDINGS INC SEC ID: 419879101	10.2600	879.000	5,054.25	9,018.54	0.00%	3,964.29
HEALTH CATALYST INC SEC ID: 42225T107	10.6300	19,411.000	167,601.51	206,338.93	0.06%	38,737.42
HEALTHPEAK PROPERTIES INC SEC ID: 42250P103	25.0700	6,690.000	158,345.80	167,718.30	0.05%	9,372.50
HEIDRICK & STRUGGLES INTERNATI SEC ID: 422819102	27.9700	366.000	4,933.68	10,237.02	0.00%	5,303.34
HELMERICH & PAYNE INC SEC ID: 423452101	49.5700	4,570.000	64,373.45	226,534.90	0.06%	162,161.45
JACK HENRY & ASSOCIATES INC SEC ID: 426281101	175.5600	687.000	20,129.10	120,609.72	0.03%	100,480.62
HERITAGE FINANCIAL CORP/WA SEC ID: 42722X106	30.6400	905.000	12,758.94	27,729.20	0.01%	14,970.26
HERSHEY CO/THE SEC ID: 427866108	231.5700	1,156.000	91,315.96	267,694.92	0.07%	176,378.96
HESS CORP SEC ID: 42809H107	141.8200	688.000	68,366.56	97,572.16	0.03%	29,205.60
HEWLETT PACKARD ENTERPRISE CO SEC ID: 42824C109	15.9600	9,509.000	64,992.10	151,763.64	0.04%	86,771.54
HEXCEL CORP SEC ID: 428291108	58.8500	779.000	16,335.63	45,844.15	0.01%	29,508.52
HILLTOP HOLDINGS INC SEC ID: 432748101	30.0100	3,367.000	55,050.39	101,043.67	0.03%	45,993.28
HILTON WORLDWIDE HOLDINGS INC SEC ID: 43300A203	126.3600	1,630.000	83,560.88	205,966.80	0.06%	122,405.92



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HOLOGIC INC SEC ID: 436440101	74.8100	2,721.000	59,385.61	203,558.01	0.06%	144,172.40
HOME BANCSHARES INC/AR SEC ID: 436893200	22.7900	4,348.000	54,336.74	99,090.92	0.03%	44,754.18
HOME DEPOT INC/THE SEC ID: 437076102	315.8600	9,937.000	576,227.48	3,138,700.82	0.85%	2,562,473.34
HOMESTREET INC SEC ID: 43785V102	27.5800	351.000	5,101.71	9,680.58	0.00%	4,578.87
HONEST CO INC/THE SEC ID: 438333106	3.0100	25,286.000	77,506.59	76,110.86	0.02%	-1,395.73
HONEYWELL INTERNATIONAL INC SEC ID: 438516106	214.3000	8,115.000	464,466.13	1,739,044.50	0.47%	1,274,578.37
HORACE MANN EDUCATORS CORP SEC ID: 440327104	37.3700	331.000	4,951.76	12,369.47	0.00%	7,417.71
HORIZON BANCORP INC/IN SEC ID: 440407104	15.0800	6,318.000	57,238.50	95,275.44	0.03%	38,036.94
HORMEL FOODS CORP SEC ID: 440452100	45.5500	2,759.000	80,688.14	125,672.45	0.03%	44,984.31
HOST HOTELS & RESORTS INC SEC ID: 44107P104	16.0500	6,566.000	67,273.67	105,384.30	0.03%	38,110.63
HOSTESS BRANDS INC SEC ID: 44109J106	22.4400	4,693.000	51,979.95	105,310.92	0.03%	53,330.97
HOWMET AEROSPACE INC SEC ID: 443201108	39.4100	4,411.000	67,206.58	173,837.51	0.05%	106,630.93
HUB GROUP INC SEC ID: 443320106	79.4900	293.000	10,600.74	23,290.57	0.01%	12,689.83
HUBBELL INC SEC ID: 443510607	234.6800	1,126.000	98,771.32	264,249.68	0.07%	165,478.36
HUBSPOT INC SEC ID: 443573100	289.1300	657.000	124,516.07	189,958.41	0.05%	65,442.34
HUMANA INC SEC ID: 444859102	512.1900	1,215.000	101,113.61	622,310.85	0.17%	521,197.24
JB HUNT TRANSPORT SERVICES INC SEC ID: 445658107	174.3600	1,282.000	85,169.79	223,529.52	0.06%	138,359.73
HUNTINGTON BANCSHARES INC/OH SEC ID: 446150104	14.1000	12,950.000	84,082.71	182,595.00	0.05%	98,512.29
HUNTINGTON INGALLS INDUSTRIES SEC ID: 446413106	230.6800	782.000	64,879.70	180,391.76	0.05%	115,512.06
HUNTSMAN CORP SEC ID: 447011107	27.4800	4,558.000	67,368.77	125,253.84	0.03%	57,885.07



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HURON CONSULTING GROUP INC SEC ID: 447462102	72.6000	165.000	4,851.00	11,979.00	0.00%	7,128.00
IAC INC SEC ID: 44891N208	44.4000	3,279.000	133,624.95	145,587.60	0.04%	11,962.65
IAA INC SEC ID: 449253103	40.0000	1,967.000	47,284.35	78,680.00	0.02%	31,395.65
ICF INTERNATIONAL INC SEC ID: 44925C103	99.0500	198.000	4,950.00	19,611.90	0.01%	14,661.90
IPG PHOTONICS CORP SEC ID: 44980X109	94.6700	844.000	74,955.64	79,901.48	0.02%	4,945.84
IRHYTHM TECHNOLOGIES INC SEC ID: 450056106	93.6700	882.000	93,421.44	82,616.94	0.02%	-10,804.50
ISTAR INC SEC ID: 45031U101	7.6300	2,669.000	20,312.66	20,364.47	0.01%	51.81
IDACORP INC SEC ID: 451107106	107.8500	566.000	34,926.70	61,043.10	0.02%	26,116.40
IDEX CORP SEC ID: 45167R104	228.3300	659.000	28,666.50	150,469.47	0.04%	121,802.97
IDEXX LABORATORIES INC SEC ID: 45168D104	407.9600	482.000	21,910.04	196,636.72	0.05%	174,726.68
ILLINOIS TOOL WORKS INC SEC ID: 452308109	220.3000	3,803.000	207,782.97	837,800.90	0.23%	630,017.93
ILLUMINA INC SEC ID: 452327109	202.2000	1,656.000	284,409.90	334,843.20	0.09%	50,433.30
INCYTE CORP SEC ID: 45337C102	80.3200	1,321.000	22,852.40	106,102.72	0.03%	83,250.32
INDEPENDENCE REALTY TRUST INC SEC ID: 45378A106	16.8600	4,470.000	35,985.74	75,364.20	0.02%	39,378.46
INDEPENDENT BANK CORP SEC ID: 453836108	84.4300	656.000	17,716.03	55,386.08	0.02%	37,670.05
INDEPENDENT BANK GROUP INC SEC ID: 45384B106	60.0800	2,049.000	52,998.28	123,103.92	0.03%	70,105.64
INGERSOLL RAND INC SEC ID: 45687V106	52.2500	2,331.000	17,557.02	121,794.75	0.03%	104,237.73
INGEVITY CORP SEC ID: 45688C107	70.4400	408.000	7,393.99	28,739.52	0.01%	21,345.53
INGLES MARKETS INC SEC ID: 457030104	96.4600	301.000	4,809.98	29,034.46	0.01%	24,224.48
INGREDION INC SEC ID: 457187102	97.9300	608.000	29,897.31	59,541.44	0.02%	29,644.13



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INSIGHT ENTERPRISES INC SEC ID: 45765U103	100.2700	305.000	5,072.15	30,582.35	0.01%	25,510.20
INSPERITY INC SEC ID: 45778Q107	113.6000	352.000	5,026.56	39,987.20	0.01%	34,960.64
INNOVATIVE INDUSTRIAL PROPERTI SEC ID: 45781V101	101.3500	815.000	73,757.50	82,600.25	0.02%	8,842.75
INSULET CORP SEC ID: 45784P101	294.3900	631.000	37,635.57	185,760.09	0.05%	148,124.52
INTEGRA LIFESCIENCES HOLDINGS SEC ID: 457985208	56.0700	1,344.000	42,994.56	75,358.08	0.02%	32,363.52
INTEL CORP SEC ID: 458140100	26.4300	38,000.000	795,856.76	1,004,340.00	0.27%	208,483.24
INTEGRAL AD SCIENCE HOLDING CO SEC ID: 45828L108	8.7900	9,119.000	74,096.87	80,156.01	0.02%	6,059.14
INTER PARFUMS INC SEC ID: 458334109	96.5200	883.000	29,156.66	85,227.16	0.02%	56,070.50
INTERACTIVE BROKERS GROUP INC SEC ID: 45841N107	72.3500	1,471.000	24,094.98	106,426.85	0.03%	82,331.87
INTERCONTINENTAL EXCHANGE INC SEC ID: 45866F104	102.5900	5,732.000	243,008.39	588,045.88	0.16%	345,037.49
INTERDIGITAL INC SEC ID: 45867G101	49.4800	1,145.000	52,188.37	56,654.60	0.02%	4,466.23
INTERNATIONAL BANCSHARES CORP SEC ID: 459044103	45.7600	752.000	16,765.34	34,411.52	0.01%	17,646.18
INTERNATIONAL BUSINESS MACHINE SEC ID: 459200101	140.8900	8,204.000	762,916.95	1,155,861.56	0.31%	392,944.61
INTERNATIONAL FLAVORS & FRAGRA SEC ID: 459506101	104.8400	1,403.000	115,588.57	147,090.52	0.04%	31,501.95
INTERNATIONAL PAPER CO SEC ID: 460146103	34.6300	1,842.000	57,876.85	63,788.46	0.02%	5,911.61
INTERPUBLIC GROUP OF COS INC/T SEC ID: 460690100	33.3100	4,603.000	46,710.78	153,325.93	0.04%	106,615.15
INTRA-CELLULAR THERAPIES INC SEC ID: 46116X101	52.9200	4,795.000	43,902.16	253,751.40	0.07%	209,849.24
INTUIT INC SEC ID: 461202103	389.2200	2,656.000	408,122.56	1,033,768.32	0.28%	625,645.76
INTUITIVE SURGICAL INC SEC ID: 46120E602	265.3500	3,657.000	196,930.51	970,384.95	0.26%	773,454.44
INVITATION HOMES INC SEC ID: 46187W107	29.6400	4,811.000	109,177.59	142,598.04	0.04%	33,420.45



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IONIS PHARMACEUTICALS INC SEC ID: 462222100	37.7700	1,217.000	22,602.17	45,966.09	0.01%	23,363.92
IQVIA HOLDINGS INC SEC ID: 46266C105	204.8900	1,860.000	174,940.72	381,095.40	0.10%	206,154.68
IRIDIUM COMMUNICATIONS INC SEC ID: 46269C102	51.4000	7,929.000	65,731.41	407,550.60	0.11%	341,819.19
IROBOT CORP SEC ID: 462726100	48.1300	1,274.000	42,284.06	61,317.62	0.02%	19,033.56
IRON MOUNTAIN INC SEC ID: 46284V101	49.8500	4,950.000	142,108.11	246,757.50	0.07%	104,649.39
ITRON INC SEC ID: 465741106	50.6500	324.000	11,877.84	16,410.60	0.00%	4,532.76
JPMORGAN CHASE & CO SEC ID: 46625H100	134.1000	30,758.000	1,351,646.53	4,124,647.80	1.12%	2,773,001.27
JABIL INC SEC ID: 466313103	68.2000	2,076.000	43,910.14	141,583.20	0.04%	97,673.06
JACK IN THE BOX INC SEC ID: 466367109	68.2300	350.000	10,024.00	23,880.50	0.01%	13,856.50
JACOBS SOLUTIONS INC SEC ID: 46982L108	120.0700	1,042.000	45,738.78	125,112.94	0.03%	79,374.16
JEFFERIES FINANCIAL GROUP INC SEC ID: 47233W109	34.2800	4,491.000	58,724.82	153,951.48	0.04%	95,226.66
JETBLUE AIRWAYS CORP SEC ID: 477143101	6.4800	4,035.000	24,492.45	26,146.80	0.01%	1,654.35
JOHNSON & JOHNSON SEC ID: 478160104	176.6500	25,673.000	2,106,374.25	4,535,135.45	1.23%	2,428,761.20
JONES LANG LASALLE INC SEC ID: 48020Q107	159.3700	519.000	45,104.12	82,713.03	0.02%	37,608.91
ZIFF DAVIS INC SEC ID: 48123V102	79.1000	507.000	12,777.72	40,103.70	0.01%	27,325.98
JUNIPER NETWORKS INC SEC ID: 48203R104	31.9600	4,430.000	76,619.79	141,582.80	0.04%	64,963.01
KLA CORP SEC ID: 482480100	377.0300	1,822.000	119,828.49	686,948.66	0.19%	567,120.17
KKR & CO INC SEC ID: 48251W104	46.4200	5,672.000	194,991.64	263,294.24	0.07%	68,302.60
KB HOME SEC ID: 48666K109	31.8500	2,800.000	58,078.12	89,180.00	0.02%	31,101.88
KEMPER CORP SEC ID: 488401100	49.2000	713.000	20,151.16	35,079.60	0.01%	14,928.44



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KENNAMETAL INC SEC ID: 489170100	24.0600	2,528.000	57,600.17	60,823.68	0.02%	3,223.51
KENNEDY-WILSON HOLDINGS INC SEC ID: 489398107	15.7300	4,771.000	66,870.56	75,047.83	0.02%	8,177.27
KEURIG DR PEPPER INC SEC ID: 49271V100	35.6600	8,157.000	287,253.76	290,878.62	0.08%	3,624.86
KEYCORP SEC ID: 493267108	17.4200	5,640.000	51,640.52	98,248.80	0.03%	46,608.28
KEYSIGHT TECHNOLOGIES INC SEC ID: 49338L103	171.0700	1,996.000	43,300.23	341,455.72	0.09%	298,155.49
KIMBERLY-CLARK CORP SEC ID: 494368103	135.7500	2,118.000	139,509.14	287,518.50	0.08%	148,009.36
KIMCO REALTY CORP SEC ID: 49446R109	21.1800	5,803.000	60,733.39	122,907.54	0.03%	62,174.15
KINDER MORGAN INC SEC ID: 49456B101	18.0800	28,222.000	345,301.17	510,253.76	0.14%	164,952.59
KITE REALTY GROUP TRUST SEC ID: 49803T300	21.0500	13,841.000	123,605.75	291,353.05	0.08%	167,747.30
KNIGHT-SWIFT TRANSPORTATION HO SEC ID: 499049104	52.4100	2,500.000	67,917.96	131,025.00	0.04%	63,107.04
KORN FERRY SEC ID: 500643200	50.6200	2,042.000	55,119.19	103,366.04	0.03%	48,246.85
KRAFT HEINZ CO/THE SEC ID: 500754106	40.7100	6,572.000	182,774.54	267,546.12	0.07%	84,771.58
KRATOS DEFENSE & SECURITY SOLU SEC ID: 50077B207	10.3200	1,748.000	10,068.48	18,039.36	0.00%	7,970.88
KROGER CO/THE SEC ID: 501044101	44.5800	9,608.000	109,909.11	428,324.64	0.12%	318,415.53
LHC GROUP INC SEC ID: 50187A107	161.6900	416.000	55,689.92	67,263.04	0.02%	11,573.12
LKQ CORP SEC ID: 501889208	53.4100	2,344.000	58,429.20	125,193.04	0.03%	66,763.84
LCI INDUSTRIES SEC ID: 50189K103	92.4500	214.000	4,981.92	19,784.30	0.01%	14,802.38
LPL FINANCIAL HOLDINGS INC SEC ID: 50212V100	216.1700	972.000	51,399.36	210,117.24	0.06%	158,717.88
L3HARRIS TECHNOLOGIES INC SEC ID: 502431109	208.2100	2,168.000	107,371.29	451,399.28	0.12%	344,027.99
LA-Z-BOY INC SEC ID: 505336107	22.8200	515.000	4,830.70	11,752.30	0.00%	6,921.60



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LABORATORY CORP OF AMERICA HOL SEC ID: 50540R409	235.4800	1,305.000	164,239.52	307,301.40	0.08%	143,061.88
LAKELAND FINANCIAL CORP SEC ID: 511656100	72.9700	1,170.000	30,263.12	85,374.90	0.02%	55,111.78
LAM RESEARCH CORP SEC ID: 512807108	420.3000	912.000	84,235.28	383,313.60	0.10%	299,078.32
LAMAR ADVERTISING CO SEC ID: 512816109	94.4000	837.000	29,927.49	79,012.80	0.02%	49,085.31
LAMB WESTON HOLDINGS INC SEC ID: 513272104	89.3600	1,451.000	35,428.61	129,661.36	0.04%	94,232.75
LANCASTER COLONY CORP SEC ID: 513847103	197.3000	151.000	9,917.68	29,792.30	0.01%	19,874.62
LANDSTAR SYSTEM INC SEC ID: 515098101	162.9000	381.000	17,145.00	62,064.90	0.02%	44,919.90
LANTHEUS HOLDINGS INC SEC ID: 516544103	50.9600	5,196.000	62,278.79	264,788.16	0.07%	202,509.37
LAS VEGAS SANDS CORP SEC ID: 517834107	48.0700	3,061.000	81,489.96	147,142.27	0.04%	65,652.31
ESTEE LAUDER COS INC/THE SEC ID: 518439104	248.1100	2,302.000	223,835.32	571,149.22	0.16%	347,313.90
LEAR CORP SEC ID: 521865204	124.0200	900.000	44,976.99	111,618.00	0.03%	66,641.01
LEGGETT & PLATT INC SEC ID: 524660107	32.2300	1,215.000	29,719.20	39,159.45	0.01%	9,440.25
LEIDOS HOLDINGS INC SEC ID: 525327102	105.1900	2,055.000	71,313.65	216,165.45	0.06%	144,851.80
LENNAR CORP SEC ID: 526057104	90.5000	1,519.000	56,787.59	137,469.50	0.04%	80,681.91
LENNAR CORP SEC ID: 526057302	74.7800	54.000	1,770.94	4,038.12	0.00%	2,267.18
LENNOX INTERNATIONAL INC SEC ID: 526107107	239.2300	514.000	23,730.67	122,964.22	0.03%	99,233.55
LIBERTY BROADBAND CORP SEC ID: 530307305	76.2700	2,963.000	182,707.73	225,988.01	0.06%	43,280.28
LIBERTY MEDIA CORP-LIBERTY SIR SEC ID: 531229409	39.3100	2,305.000	68,974.69	90,609.55	0.02%	21,634.86
LIBERTY MEDIA CORP-LIBERTY FOR SEC ID: 531229870	53.4300	1,942.000	60,546.85	103,761.06	0.03%	43,214.21
LIFE STORAGE INC SEC ID: 53223X107	98.5000	946.000	50,068.48	93,181.00	0.03%	43,112.52



BNY MELLON

PARAMETRIC US MON - [REDACTED]

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ELI LILLY & CO SEC ID: 532457108	365.8400	8,953.000	797,769.24	3,275,365.52	0.89%	2,477,596.28
LINCOLN ELECTRIC HOLDINGS INC SEC ID: 533900106	144.4900	622.000	32,375.10	89,872.78	0.02%	57,497.68
LINCOLN NATIONAL CORP SEC ID: 534187109	30.7200	4,063.000	124,639.03	124,815.36	0.03%	176.33
LINDSAY CORP SEC ID: 535555106	162.8500	100.000	6,217.00	16,285.00	0.00%	10,068.00
LIVE NATION ENTERTAINMENT INC SEC ID: 538034109	69.7400	2,182.000	60,240.00	152,172.68	0.04%	91,932.68
LIVEPERSON INC SEC ID: 538146101	10.1400	20,100.000	160,704.50	203,814.00	0.06%	43,109.50
LIVERAMP HOLDINGS INC SEC ID: 53815P108	23.4400	645.000	7,759.35	15,118.80	0.00%	7,359.45
LOCKHEED MARTIN CORP SEC ID: 539830109	486.4900	1,908.000	408,620.81	928,222.92	0.25%	519,602.11
LOEWS CORP SEC ID: 540424108	58.3300	2,614.000	81,208.91	152,474.62	0.04%	71,265.71
LOUISIANA-PACIFIC CORP SEC ID: 546347105	59.2000	2,122.000	36,880.36	125,622.40	0.03%	88,742.04
LOWE'S COS INC SEC ID: 548661107	199.2400	7,602.000	217,909.05	1,514,622.48	0.41%	1,296,713.43
LULULEMON ATHLETICA INC SEC ID: 550021109	320.3800	1,294.000	109,246.90	414,571.72	0.11%	305,324.82
M&T BANK CORP SEC ID: 55261F104	145.0600	626.000	49,737.49	90,807.56	0.02%	41,070.07
MDC HOLDINGS INC SEC ID: 552676108	31.6000	2,555.000	58,837.02	80,738.00	0.02%	21,900.98
MDU RESOURCES GROUP INC SEC ID: 552690109	30.3400	1,859.000	38,865.53	56,402.06	0.02%	17,536.53
MGE ENERGY INC SEC ID: 55277P104	70.4000	882.000	25,174.38	62,092.80	0.02%	36,918.42
MGM RESORTS INTERNATIONAL SEC ID: 552953101	33.5300	7,754.000	104,591.54	259,991.62	0.07%	155,400.08
MKS INSTRUMENTS INC SEC ID: 55306N104	84.7300	523.000	21,341.81	44,313.79	0.01%	22,971.98
MSA SAFETY INC SEC ID: 553498106	144.1900	593.000	55,319.71	85,504.67	0.02%	30,184.96
MSCI INC SEC ID: 55354G100	465.1700	373.000	183,609.25	173,508.41	0.05%	-10,100.84



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MYR GROUP INC SEC ID: 55405W104	92.0700	215.000	5,061.10	19,795.05	0.01%	14,733.95
VERIS RESIDENTIAL INC SEC ID: 554489104	15.9300	5,248.000	65,263.88	83,600.64	0.02%	18,336.76
MACY'S INC SEC ID: 55616P104	20.6500	10,890.000	66,597.35	224,878.50	0.06%	158,281.15
STEVEN MADDEN LTD SEC ID: 556269108	31.9600	1,201.000	20,129.58	38,383.96	0.01%	18,254.38
MANHATTAN ASSOCIATES INC SEC ID: 562750109	121.4000	1,121.000	31,487.64	136,089.40	0.04%	104,601.76
MANPOWERGROUP INC SEC ID: 56418H100	83.2100	656.000	31,605.26	54,585.76	0.01%	22,980.50
MARATHON OIL CORP SEC ID: 565849106	27.0700	15,275.000	64,389.12	413,494.25	0.11%	349,105.13
MARATHON PETROLEUM CORP SEC ID: 56585A102	116.3900	3,669.000	55,522.48	427,034.91	0.12%	371,512.43
MARKEL CORP SEC ID: 570535104	1,317.4900	73.000	27,502.53	96,176.77	0.03%	68,674.24
MARKETAXESS HOLDINGS INC SEC ID: 57060D108	278.8900	346.000	27,960.82	96,495.94	0.03%	68,535.12
MARRIOTT VACATIONS WORLDWIDE C SEC ID: 57164Y107	134.5900	778.000	35,022.18	104,711.02	0.03%	69,688.84
MARSH & MCLENNAN COS INC SEC ID: 571748102	165.4800	4,945.000	170,281.00	818,298.60	0.22%	648,017.60
MARRIOTT INTERNATIONAL INC/MD SEC ID: 571903202	148.8900	3,578.000	169,300.00	532,728.42	0.14%	363,428.42
MARTEN TRANSPORT LTD SEC ID: 573075108	19.7800	892.000	4,969.03	17,643.76	0.00%	12,674.73
MARTIN MARIETTA MATERIALS INC SEC ID: 573284106	337.9700	458.000	44,419.35	154,790.26	0.04%	110,370.91
MARVELL TECHNOLOGY INC SEC ID: 573874104	37.0400	8,422.000	185,788.60	311,950.88	0.08%	126,162.28
MASCO CORP SEC ID: 574599106	46.6700	2,430.000	28,982.15	113,408.10	0.03%	84,425.95
MASIMO CORP SEC ID: 574795100	147.9500	875.000	36,303.75	129,456.25	0.04%	93,152.50
MASTEC INC SEC ID: 576323109	85.3300	450.000	8,212.50	38,398.50	0.01%	30,186.00
MASTERCARD INC SEC ID: 57636Q104	347.7300	8,254.000	481,443.22	2,870,163.42	0.78%	2,388,720.20



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MASTERBRAND INC SEC ID: 57638P104	7.5500	2,881.000	13,409.30	21,751.55	0.01%	8,342.25
MATCH GROUP INC SEC ID: 57667L107	41.4900	4,382.000	183,522.84	181,809.18	0.05%	-1,713.66
MAXLINEAR INC SEC ID: 57776J100	33.9500	1,228.000	10,794.12	41,690.60	0.01%	30,896.48
MAXIMUS INC SEC ID: 577933104	73.3300	866.000	20,860.81	63,503.78	0.02%	42,642.97
MCCORMICK & CO INC/MD SEC ID: 579780206	82.8900	3,028.000	136,147.09	250,990.92	0.07%	114,843.83
MCDONALD'S CORP SEC ID: 580135101	263.5300	8,363.000	574,383.11	2,203,901.39	0.60%	1,629,518.28
MCGRATH RENTCORP SEC ID: 580589109	98.7400	507.000	14,893.26	50,061.18	0.01%	35,167.92
MCKESSON CORP SEC ID: 58155Q103	375.1200	1,667.000	91,895.48	625,325.04	0.17%	533,429.56
MEDIFAST INC SEC ID: 58470H101	115.3500	398.000	21,971.06	45,909.30	0.01%	23,938.24
PEDIATRIX MEDICAL GROUP INC SEC ID: 58502B106	14.8600	4,069.000	62,728.63	60,465.34	0.02%	-2,263.29
MERCK & CO INC SEC ID: 58933Y105	110.9500	26,168.000	1,112,932.57	2,903,339.60	0.79%	1,790,407.03
MERITAGE HOMES CORP SEC ID: 59001A102	92.2000	222.000	5,072.70	20,468.40	0.01%	15,395.70
METLIFE INC SEC ID: 59156R108	72.3700	1,807.000	59,412.86	130,772.59	0.04%	71,359.73
METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	1,445.4500	256.000	48,386.03	370,035.20	0.10%	321,649.17
MICROSOFT CORP SEC ID: 594918104	239.8200	71,447.000	3,909,859.27	17,134,419.54	4.66%	13,224,560.27
MICROCHIP TECHNOLOGY INC SEC ID: 595017104	70.2500	6,126.000	161,328.43	430,351.50	0.12%	269,023.07
MICRON TECHNOLOGY INC SEC ID: 595112103	49.9800	10,615.000	311,892.21	530,537.70	0.14%	218,645.49
MID-AMERICA APARTMENT COMMUNIT SEC ID: 59522J103	156.9900	811.000	47,776.97	127,318.89	0.03%	79,541.92
MIDDLEBY CORP/THE SEC ID: 596278101	133.9000	527.000	23,201.74	70,565.30	0.02%	47,363.56
MIDDLESEX WATER CO SEC ID: 596680108	78.6700	255.000	4,924.05	20,060.85	0.01%	15,136.80



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MINERALS TECHNOLOGIES INC SEC ID: 603158106	60.7200	152.000	4,883.76	9,229.44	0.00%	4,345.68
MODERNA INC SEC ID: 60770K107	179.6200	4,186.000	176,687.39	751,889.32	0.20%	575,201.93
MOLINA HEALTHCARE INC SEC ID: 60855R100	330.2200	445.000	24,630.60	146,947.90	0.04%	122,317.30
MONDELEZ INTERNATIONAL INC SEC ID: 609207105	66.6500	13,784.000	288,157.31	918,703.60	0.25%	630,546.29
MONGODB INC SEC ID: 60937P106	196.8400	989.000	178,461.81	194,674.76	0.05%	16,212.95
MONOLITHIC POWER SYSTEMS INC SEC ID: 609839105	353.6100	529.000	27,589.69	187,059.69	0.05%	159,470.00
MONSTER BEVERAGE CORP SEC ID: 61174X109	101.5300	2,899.000	120,076.24	294,335.47	0.08%	174,259.23
MOODY'S CORP SEC ID: 615369105	278.6200	559.000	55,359.96	155,748.58	0.04%	100,388.62
MOOG INC SEC ID: 615394202	87.7600	360.000	14,846.40	31,593.60	0.01%	16,747.20
MORGAN STANLEY SEC ID: 617446448	85.0200	11,541.000	312,614.03	981,215.82	0.27%	668,601.79
MORNINGSTAR INC SEC ID: 617700109	216.5900	611.000	52,271.05	132,336.49	0.04%	80,065.44
MOSAIC CO/THE SEC ID: 61945C103	43.8700	2,382.000	125,333.93	104,498.34	0.03%	-20,835.59
MOTOROLA SOLUTIONS INC SEC ID: 620076307	257.7100	1,357.000	95,994.18	349,712.47	0.10%	253,718.29
MUELLER INDUSTRIES INC SEC ID: 624756102	59.0000	600.000	10,908.00	35,400.00	0.01%	24,492.00
MUELLER WATER PRODUCTS INC SEC ID: 624758108	10.7600	1,824.000	10,086.72	19,626.24	0.01%	9,539.52
MURPHY USA INC SEC ID: 626755102	279.5400	399.000	11,529.40	111,536.46	0.03%	100,007.06
MYERS INDUSTRIES INC SEC ID: 628464109	22.2300	4,687.000	58,241.91	104,192.01	0.03%	45,950.10
NBT BANCORP INC SEC ID: 628778102	43.4200	273.000	5,978.70	11,853.66	0.00%	5,874.96
NRG ENERGY INC SEC ID: 629377508	31.8200	3,910.000	38,748.10	124,416.20	0.03%	85,668.10
NVR INC SEC ID: 62944T105	4,612.5800	49.000	49,298.50	226,016.42	0.06%	176,717.92



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NASDAQ INC SEC ID: 631103108	61.3500	4,353.000	89,239.80	267,056.55	0.07%	177,816.75
NATERA INC SEC ID: 632307104	40.1700	5,586.000	196,213.25	224,389.62	0.06%	28,176.37
NATIONAL RETAIL PROPERTIES INC SEC ID: 637417106	45.7600	1,962.000	58,800.37	89,781.12	0.02%	30,980.75
NATIONAL STORAGE AFFILIATES TR SEC ID: 637870106	36.1200	1,979.000	40,549.71	71,481.48	0.02%	30,931.77
NATIONAL VISION HOLDINGS INC SEC ID: 63845R107	38.7600	2,309.000	58,229.20	89,496.84	0.02%	31,267.64
NATURE'S SUNSHINE PRODUCTS INC SEC ID: 639027101	8.3200	7,730.000	63,312.93	64,313.60	0.02%	1,000.67
NEKTAR THERAPEUTICS SEC ID: 640268108	2.2600	20,584.000	73,181.12	46,519.84	0.01%	-26,661.28
NEOGEN CORP SEC ID: 640491106	15.2300	866.000	9,941.91	13,189.18	0.00%	3,247.27
NETFLIX INC SEC ID: 64110L106	294.8800	5,683.000	777,939.99	1,675,803.04	0.46%	897,863.05
NEUROCRINE BIOSCIENCES INC SEC ID: 64125C109	119.4400	910.000	20,787.24	108,690.40	0.03%	87,903.16
NEVRO CORP SEC ID: 64157F103	39.6000	1,312.000	49,434.60	51,955.20	0.01%	2,520.60
RITHM CAPITAL CORP SEC ID: 64828T201	8.1700	9,887.000	60,661.74	80,776.79	0.02%	20,115.05
NEW RELIC INC SEC ID: 64829B100	56.4500	1,452.000	69,409.61	81,965.40	0.02%	12,555.79
NEW YORK COMMUNITY BANCORP INC SEC ID: 649445103	8.6000	2,951.099	9,929.85	25,379.45	0.01%	15,449.60
NEW YORK MORTGAGE TRUST INC SEC ID: 649604501	2.5600	25,574.000	63,044.91	65,469.44	0.02%	2,424.53
NEW YORK TIMES CO/THE SEC ID: 650111107	32.4600	2,471.000	76,618.35	80,208.66	0.02%	3,590.31
NEWELL BRANDS INC SEC ID: 651229106	13.0800	4,772.000	60,346.94	62,417.76	0.02%	2,070.82
NEWMONT CORP SEC ID: 651639106	47.2000	7,384.000	206,305.71	348,524.80	0.09%	142,219.09
NEWS CORP SEC ID: 65249B109	18.2000	5,413.000	60,116.36	98,516.60	0.03%	38,400.24
NEXTERA ENERGY INC SEC ID: 65339F101	83.6000	18,305.000	366,743.15	1,530,298.00	0.42%	1,163,554.85



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NEXPOINT RESIDENTIAL TRUST INC SEC ID: 65341D102	43.5200	3,201.000	45,028.67	139,307.52	0.04%	94,278.85
NIKE INC SEC ID: 654106103	117.0100	10,777.000	683,002.25	1,261,016.77	0.34%	578,014.52
NISOURCE INC SEC ID: 65473P105	27.4200	2,607.000	27,532.93	71,483.94	0.02%	43,951.01
NORDSON CORP SEC ID: 655663102	237.7200	572.000	43,237.16	135,975.84	0.04%	92,738.68
NORFOLK SOUTHERN CORP SEC ID: 655844108	246.4200	2,804.000	121,256.74	690,961.68	0.19%	569,704.94
NORTHERN TRUST CORP SEC ID: 665859104	88.4900	2,416.000	165,729.68	213,791.84	0.06%	48,062.16
NORTHROP GRUMMAN CORP SEC ID: 666807102	545.6100	1,424.000	88,172.48	776,948.64	0.21%	688,776.16
NORTHWEST NATURAL HOLDING CO SEC ID: 66765N105	47.5900	1,577.000	75,456.56	75,049.43	0.02%	-407.13
GEN DIGITAL INC SEC ID: 668771108	21.4300	5,643.000	98,955.00	120,929.49	0.03%	21,974.49
NOVAGOLD RESOURCES INC SEC ID: 66987E206	5.9800	16,545.000	74,540.22	98,939.10	0.03%	24,398.88
NU SKIN ENTERPRISES INC SEC ID: 67018T105	42.1600	2,365.000	49,445.32	99,708.40	0.03%	50,263.08
NUCOR CORP SEC ID: 670346105	131.8100	3,209.000	123,551.82	422,978.29	0.11%	299,426.47
NUTANIX INC SEC ID: 67059N108	26.0500	3,307.000	74,991.22	86,147.35	0.02%	11,156.13
NVIDIA CORP SEC ID: 67066G104	146.1400	23,870.000	480,610.79	3,488,361.80	0.95%	3,007,751.01
OGE ENERGY CORP SEC ID: 670837103	39.5500	1,751.000	47,625.60	69,252.05	0.02%	21,626.45
O'REILLY AUTOMOTIVE INC SEC ID: 67103H107	844.0300	482.000	113,425.46	406,822.46	0.11%	293,397.00
OCCIDENTAL PETROLEUM CORP SEC ID: 674599105	62.9900	11,308.000	117,777.82	712,290.92	0.19%	594,513.10
OCEANEERING INTERNATIONAL INC SEC ID: 675232102	17.4900	12,402.000	44,342.15	216,910.98	0.06%	172,568.83
OKTA INC SEC ID: 679295105	68.3300	3,519.000	180,934.38	240,453.27	0.07%	59,518.89
OLD DOMINION FREIGHT LINE INC SEC ID: 679580100	283.7800	302.000	74,784.26	85,701.56	0.02%	10,917.30



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OMNICOM GROUP INC SEC ID: 681919106	81.5700	2,430.000	113,723.75	198,215.10	0.05%	84,491.35
OMEGA HEALTHCARE INVESTORS INC SEC ID: 681936100	27.9500	3,072.000	77,860.62	85,862.40	0.02%	8,001.78
ON SEMICONDUCTOR CORP SEC ID: 682189105	62.3700	3,940.000	40,396.83	245,737.80	0.07%	205,340.97
ONE GAS INC SEC ID: 68235P108	75.7200	957.000	76,177.20	72,464.04	0.02%	-3,713.16
ONE LIBERTY PROPERTIES INC SEC ID: 682406103	22.2200	320.000	5,032.28	7,110.40	0.00%	2,078.12
ORACLE CORP SEC ID: 68389X105	81.7400	19,415.000	346,856.74	1,586,982.10	0.43%	1,240,125.36
ORGANON & CO SEC ID: 68622V106	27.9300	2,705.000	53,659.45	75,550.65	0.02%	21,891.20
ORMAT TECHNOLOGIES INC SEC ID: 686688102	86.4800	220.000	4,802.60	19,025.60	0.01%	14,223.00
OSHKOSH CORP SEC ID: 688239201	88.1900	1,107.000	23,667.66	97,626.33	0.03%	73,958.67
OTIS WORLDWIDE CORP SEC ID: 68902V107	78.3100	3,256.000	108,729.09	254,977.36	0.07%	146,248.27
OTTER TAIL CORP SEC ID: 689648103	58.7100	1,277.000	35,347.36	74,972.67	0.02%	39,625.31
OWENS CORNING SEC ID: 690742101	85.3000	1,446.000	40,919.94	123,343.80	0.03%	82,423.86
OXFORD INDUSTRIES INC SEC ID: 691497309	93.1800	155.000	5,068.50	14,442.90	0.00%	9,374.40
PG&E CORP SEC ID: 69331C108	16.2600	15,000.000	137,435.92	243,900.00	0.07%	106,464.08
PNC FINANCIAL SERVICES GROUP I SEC ID: 693475105	157.9400	5,276.000	440,191.91	833,291.44	0.23%	393,099.53
PNM RESOURCES INC SEC ID: 69349H107	48.7900	1,656.000	40,561.08	80,796.24	0.02%	40,235.16
PPG INDUSTRIES INC SEC ID: 693506107	125.7400	1,986.000	105,038.40	249,719.64	0.07%	144,681.24
PPL CORP SEC ID: 69351T106	29.2200	2,735.000	69,568.67	79,916.70	0.02%	10,348.03
PTC INC SEC ID: 69370C100	120.0400	946.000	21,587.72	113,557.84	0.03%	91,970.12
PACCAR INC SEC ID: 693718108	98.9700	3,671.000	149,774.67	363,318.87	0.10%	213,544.20



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PACIFIC PREMIER BANCORP INC SEC ID: 69478X105	31.5600	3,094.000	57,020.54	97,646.64	0.03%	40,626.10
PACIRA BIOSCIENCES INC SEC ID: 695127100	38.6100	752.000	12,791.52	29,034.72	0.01%	16,243.20
PACKAGING CORP OF AMERICA SEC ID: 695156109	127.9100	863.000	22,248.14	110,386.33	0.03%	88,138.19
PACWEST BANCORP SEC ID: 695263103	22.9500	3,436.000	55,169.98	78,856.20	0.02%	23,686.22
PALANTIR TECHNOLOGIES INC SEC ID: 69608A108	6.4200	22,174.000	166,417.29	142,357.08	0.04%	-24,060.21
PALO ALTO NETWORKS INC SEC ID: 697435105	139.5400	2,994.000	142,809.78	417,782.76	0.11%	274,972.98
PARAMOUNT GROUP INC SEC ID: 69924R108	5.9400	11,051.000	75,096.54	65,642.94	0.02%	-9,453.60
PARK AEROSPACE CORP SEC ID: 70014A104	13.4100	6,145.000	68,090.98	82,404.45	0.02%	14,313.47
PARK HOTELS & RESORTS INC SEC ID: 700517105	11.7900	7,043.000	56,912.44	83,036.97	0.02%	26,124.53
PARK NATIONAL CORP SEC ID: 700658107	140.7500	340.000	21,654.60	47,855.00	0.01%	26,200.40
PARKER-HANNIFIN CORP SEC ID: 701094104	291.0000	1,413.000	93,345.65	411,183.00	0.11%	317,837.35
PATTERSON-UTI ENERGY INC SEC ID: 703481101	16.8400	24,642.000	52,122.83	414,971.28	0.11%	362,848.45
PAYCHEX INC SEC ID: 704326107	115.5600	3,189.000	122,181.96	368,520.84	0.10%	246,338.88
PAYPAL HOLDINGS INC SEC ID: 70450Y103	71.2200	14,256.000	527,091.08	1,015,312.32	0.28%	488,221.24
PEBBLEBROOK HOTEL TRUST SEC ID: 70509V100	13.3900	5,109.000	56,995.89	68,409.51	0.02%	11,413.62
PENN ENTERTAINMENT INC SEC ID: 707569109	29.7000	2,507.000	71,492.11	74,457.90	0.02%	2,965.79
PENSKE AUTOMOTIVE GROUP INC SEC ID: 70959W103	114.9300	354.000	7,625.16	40,685.22	0.01%	33,060.06
PEPSICO INC SEC ID: 713448108	180.6600	14,021.000	1,161,443.43	2,533,033.86	0.69%	1,371,590.43
PERKINELMER INC SEC ID: 714046109	140.2200	1,407.000	72,251.90	197,289.54	0.05%	125,037.64
PETMED EXPRESS INC SEC ID: 716382106	17.7000	3,648.000	76,631.24	64,569.60	0.02%	-12,061.64



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PFIZER INC SEC ID: 717081103	51.2400	50,261.000	1,437,323.12	2,575,373.64	0.70%	1,138,050.52
PHILIP MORRIS INTERNATIONAL IN SEC ID: 718172109	101.2100	13,999.000	691,854.19	1,416,838.79	0.38%	724,984.60
PHILLIPS 66 SEC ID: 718546104	104.0800	3,895.000	105,668.01	405,391.60	0.11%	299,723.59
PINNACLE WEST CAPITAL CORP SEC ID: 723484101	76.0400	1,117.000	60,274.75	84,936.68	0.02%	24,661.93
PINTEREST INC SEC ID: 72352L106	24.2800	5,460.000	108,686.30	132,568.80	0.04%	23,882.50
PIONEER NATURAL RESOURCES CO SEC ID: 723787107	228.3900	1,888.000	140,964.48	431,200.32	0.12%	290,235.84
PIPER SANDLER COS SEC ID: 724078100	130.1900	172.000	4,819.44	22,392.68	0.01%	17,573.24
PLEXUS CORP SEC ID: 729132100	102.9300	298.000	9,506.20	30,673.14	0.01%	21,166.94
PLUG POWER INC SEC ID: 72919P202	12.3700	9,135.000	164,754.72	112,999.95	0.03%	-51,754.77
POLARIS INC SEC ID: 731068102	101.0000	760.000	60,351.60	76,760.00	0.02%	16,408.40
POPULAR INC SEC ID: 733174700	66.3200	1,547.000	41,928.35	102,597.04	0.03%	60,668.69
PORTLAND GENERAL ELECTRIC CO SEC ID: 736508847	49.0000	1,280.000	45,493.20	62,720.00	0.02%	17,226.80
POST HOLDINGS INC SEC ID: 737446104	90.2600	733.000	33,214.43	66,160.58	0.02%	32,946.15
POWER INTEGRATIONS INC SEC ID: 739276103	71.7200	458.000	8,408.88	32,847.76	0.01%	24,438.88
PREFERRED BANK/LOS ANGELES CA SEC ID: 740367404	74.6200	878.000	26,866.80	65,516.36	0.02%	38,649.56
PRESTIGE CONSUMER HEALTHCARE I SEC ID: 74112D101	62.6000	1,790.000	51,440.64	112,054.00	0.03%	60,613.36
T ROWE PRICE GROUP INC SEC ID: 74144T108	109.0600	2,347.000	111,844.42	255,963.82	0.07%	144,119.40
PRICESMART INC SEC ID: 741511109	60.7800	1,148.000	64,737.14	69,775.44	0.02%	5,038.30
PRIMERICA INC SEC ID: 74164M108	141.8200	865.000	44,720.50	122,674.30	0.03%	77,953.80
PRINCIPAL FINANCIAL GROUP INC SEC ID: 74251V102	83.9200	3,234.000	101,904.48	271,397.28	0.07%	169,492.80



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PROASSURANCE CORP SEC ID: 74267C106	17.4700	4,556.000	65,998.66	79,593.32	0.02%	13,594.66
PROCTER & GAMBLE CO/THE SEC ID: 742718109	151.5600	24,380.000	1,683,486.54	3,695,032.80	1.00%	2,011,546.26
PROCORE TECHNOLOGIES INC SEC ID: 74275K108	47.1800	1,524.000	75,481.10	71,902.32	0.02%	-3,578.78
PROGRESSIVE CORP/THE SEC ID: 743315103	129.7100	6,188.000	198,895.31	802,645.48	0.22%	603,750.17
PROLOGIS INC SEC ID: 74340W103	112.7300	9,456.775	369,645.22	1,066,062.25	0.29%	696,417.03
PROS HOLDINGS INC SEC ID: 74346Y103	24.2600	613.000	9,814.13	14,871.38	0.00%	5,057.25
PRUDENTIAL FINANCIAL INC SEC ID: 744320102	99.4600	6,060.000	340,169.49	602,727.60	0.16%	262,558.11
PUBLIC SERVICE ENTERPRISE GROU SEC ID: 744573106	61.2700	4,296.000	132,634.02	263,215.92	0.07%	130,581.90
PUBLIC STORAGE SEC ID: 74460D109	280.1900	1,814.000	242,590.24	508,264.66	0.14%	265,674.42
PULTEGROUP INC SEC ID: 745867101	45.5300	2,828.000	52,675.64	128,758.84	0.03%	76,083.20
PURE STORAGE INC SEC ID: 74624M102	26.7600	8,555.000	131,941.69	228,931.80	0.06%	96,990.11
QUAKER CHEMICAL CORP SEC ID: 747316107	166.9000	505.000	74,492.55	84,284.50	0.02%	9,791.95
QORVO INC SEC ID: 74736K101	90.6400	1,105.000	28,562.16	100,157.20	0.03%	71,595.04
QUALCOMM INC SEC ID: 747525103	109.9400	12,501.000	471,755.20	1,374,359.94	0.37%	902,604.74
QUALYS INC SEC ID: 74758T303	112.2300	781.000	28,037.90	87,651.63	0.02%	59,613.73
QUANTA SERVICES INC SEC ID: 74762E102	142.5000	1,822.000	42,147.42	259,635.00	0.07%	217,487.58
QUEST DIAGNOSTICS INC SEC ID: 74834L100	156.4400	1,242.000	86,130.62	194,298.48	0.05%	108,167.86
RMR GROUP INC/THE SEC ID: 74967R106	28.2500	77.000	1,001.00	2,175.25	0.00%	1,174.25
RXO INC SEC ID: 74982T103	17.2000	2,753.000	17,785.56	47,351.60	0.01%	29,566.04
RANGE RESOURCES CORP SEC ID: 75281A109	25.0200	12,168.000	23,669.19	304,443.36	0.08%	280,774.17



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RAYMOND JAMES FINANCIAL INC SEC ID: 754730109	106.8500	2,142.000	60,409.74	228,872.70	0.06%	168,462.96
RAYTHEON TECHNOLOGIES CORP SEC ID: 75513E101	100.9200	15,927.000	543,891.31	1,607,352.84	0.44%	1,063,461.53
RBC BEARINGS INC SEC ID: 75524B104	209.3500	130.000	4,838.60	27,215.50	0.01%	22,376.90
REALTY INCOME CORP SEC ID: 756109104	63.4300	5,538.000	240,292.23	351,275.34	0.10%	110,983.11
REDFIN CORP SEC ID: 75737F108	4.2400	39,835.000	163,527.67	168,900.40	0.05%	5,372.73
REGAL REXNORD CORP SEC ID: 758750103	119.9800	505.007	29,267.06	60,590.74	0.02%	31,323.68
REGENCY CENTERS CORP SEC ID: 758849103	62.5000	1,833.000	66,964.49	114,562.50	0.03%	47,598.01
REGENERON PHARMACEUTICALS INC SEC ID: 75886F107	721.4900	921.000	275,495.17	664,492.29	0.18%	388,997.12
REGIONS FINANCIAL CORP SEC ID: 7591EP100	21.5600	8,710.000	55,933.70	187,787.60	0.05%	131,853.90
REINSURANCE GROUP OF AMERICA I SEC ID: 759351604	142.0900	669.000	41,224.82	95,058.21	0.03%	53,833.39
RELIANCE STEEL & ALUMINUM CO SEC ID: 759509102	202.4400	643.000	34,415.93	130,168.92	0.04%	95,752.99
RENASANT CORP SEC ID: 75970E107	37.5900	415.000	6,102.92	15,599.85	0.00%	9,496.93
REPLIGEN CORP SEC ID: 759916109	169.3100	637.000	60,183.76	107,850.47	0.03%	47,666.71
REPUBLIC SERVICES INC SEC ID: 760759100	128.9900	2,681.000	66,865.64	345,822.19	0.09%	278,956.55
RESMED INC SEC ID: 761152107	208.1300	1,722.000	106,801.77	358,399.86	0.10%	251,598.09
RETAIL OPPORTUNITY INVESTMENTS SEC ID: 76131N101	15.0300	9,207.000	84,417.53	138,381.21	0.04%	53,963.68
REVANCE THERAPEUTICS INC SEC ID: 761330109	18.4600	4,720.000	54,119.80	87,131.20	0.02%	33,011.40
RINGCENTRAL INC SEC ID: 76680R206	35.4000	5,640.000	158,549.32	199,656.00	0.05%	41,106.68
RIVIAN AUTOMOTIVE INC SEC ID: 76954A103	18.4300	6,759.000	154,008.82	124,568.37	0.03%	-29,440.45
ROBERT HALF INTERNATIONAL INC SEC ID: 770323103	73.8300	1,166.000	34,465.11	86,085.78	0.02%	51,620.67



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Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ROBINHOOD MARKETS INC SEC ID: 770700102	8.1400	9,487.000	75,758.70	77,224.18	0.02%	1,465.48
ROBLOX CORP SEC ID: 771049103	28.4600	4,186.000	144,359.21	119,133.56	0.03%	-25,225.65
ROCKWELL AUTOMATION INC SEC ID: 773903109	257.5700	1,240.000	81,197.00	319,386.80	0.09%	238,189.80
ROGERS CORP SEC ID: 775133101	119.3400	110.000	4,951.10	13,127.40	0.00%	8,176.30
ROKU INC SEC ID: 77543R102	40.7000	3,382.000	166,686.87	137,647.40	0.04%	-29,039.47
ROLLINS INC SEC ID: 775711104	36.5400	2,094.000	22,843.03	76,514.76	0.02%	53,671.73
ROPER TECHNOLOGIES INC SEC ID: 776696106	432.0900	1,290.000	368,027.82	557,396.10	0.15%	189,368.28
ROSS STORES INC SEC ID: 778296103	116.0700	3,978.000	194,450.14	461,726.46	0.13%	267,276.32
ROYAL GOLD INC SEC ID: 780287108	112.7200	746.000	43,299.19	84,089.12	0.02%	40,789.93
RUSH ENTERPRISES INC SEC ID: 781846209	52.2800	412.000	5,042.88	21,539.36	0.01%	16,496.48
RYDER SYSTEM INC SEC ID: 783549108	83.5700	1,753.000	68,748.89	146,498.21	0.04%	77,749.32
S&P GLOBAL INC SEC ID: 78409V104	334.9400	3,350.143	486,123.76	1,122,096.90	0.30%	635,973.14
SBA COMMUNICATIONS CORP SEC ID: 78410G104	280.3100	723.000	35,201.31	202,664.13	0.06%	167,462.82
SEI INVESTMENTS CO SEC ID: 784117103	58.3000	1,672.000	50,149.42	97,477.60	0.03%	47,328.18
SLM CORP SEC ID: 78442P106	16.6000	3,438.000	19,830.04	57,070.80	0.02%	37,240.76
SPS COMMERCE INC SEC ID: 78463M107	128.4300	558.000	10,041.21	71,663.94	0.02%	61,622.73
SS&C TECHNOLOGIES HOLDINGS INC SEC ID: 78467J100	52.0600	2,688.000	96,327.54	139,937.28	0.04%	43,609.74
SVB FINANCIAL GROUP SEC ID: 78486Q101	230.1400	324.000	46,826.49	74,565.36	0.02%	27,738.87
SAFEHOLD INC SEC ID: 78645L100	28.6200	204.312	5,779.98	5,847.41	0.00%	67.43
SAFETY INSURANCE GROUP INC SEC ID: 78648T100	84.2600	495.000	29,328.75	41,708.70	0.01%	12,379.95



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SAIA INC SEC ID: 78709Y105	209.6800	416.000	75,537.28	87,226.88	0.02%	11,689.60
SALESFORCE INC SEC ID: 79466L302	132.5900	8,531.000	677,061.08	1,131,125.29	0.31%	454,064.21
SALLY BEAUTY HOLDINGS INC SEC ID: 79546E104	12.5200	6,947.000	55,780.37	86,976.44	0.02%	31,196.07
SANDY SPRING BANCORP INC SEC ID: 800363103	35.2300	276.000	4,832.76	9,723.48	0.00%	4,890.72
SAREPTA THERAPEUTICS INC SEC ID: 803607100	129.5800	1,040.000	54,281.60	134,763.20	0.04%	80,481.60
SAUL CENTERS INC SEC ID: 804395101	40.6800	3,050.000	74,810.22	124,074.00	0.03%	49,263.78
HENRY SCHEIN INC SEC ID: 806407102	79.8700	1,460.000	37,746.40	116,610.20	0.03%	78,863.80
SCHLUMBERGER LTD SEC ID: 806857108	53.4600	21,082.000	351,620.61	1,127,043.72	0.31%	775,423.11
CHARLES SCHWAB CORP/THE SEC ID: 808513105	83.2600	16,175.000	358,066.77	1,346,730.50	0.37%	988,663.73
SCIENCE APPLICATIONS INTERNATI SEC ID: 808625107	110.9300	649.000	45,166.18	71,993.57	0.02%	26,827.39
SEAGEN INC SEC ID: 81181C104	128.5100	1,243.000	35,089.12	159,737.93	0.04%	124,648.81
SEALED AIR CORP SEC ID: 81211K100	49.8800	1,269.000	29,787.80	63,297.72	0.02%	33,509.92
SEMPRA ENERGY SEC ID: 816851109	154.5400	3,384.000	236,478.26	522,963.36	0.14%	286,485.10
SERVICENOW INC SEC ID: 81762P102	388.2700	2,202.000	294,738.94	854,970.54	0.23%	560,231.60
SHERWIN-WILLIAMS CO/THE SEC ID: 824348106	237.3300	1,980.000	170,566.29	469,913.40	0.13%	299,347.11
SIGNATURE BANK/NEW YORK NY SEC ID: 82669G104	115.2200	842.000	62,258.68	97,015.24	0.03%	34,756.56
SILICON LABORATORIES INC SEC ID: 826919102	135.6700	588.000	34,485.81	79,773.96	0.02%	45,288.15
SILGAN HOLDINGS INC SEC ID: 827048109	51.8400	284.000	5,689.94	14,722.56	0.00%	9,032.62
SIMMONS FIRST NATIONAL CORP SEC ID: 828730200	21.5800	1,266.000	15,451.53	27,320.28	0.01%	11,868.75
SIMON PROPERTY GROUP INC SEC ID: 828806109	117.4800	3,915.000	222,670.62	459,934.20	0.12%	237,263.58



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SIRIUS XM HOLDINGS INC SEC ID: 82968B103	5.8400	20,595.000	40,984.05	120,274.80	0.03%	79,290.75
SIX FLAGS ENTERTAINMENT CORP SEC ID: 83001A102	23.2500	3,809.000	58,501.33	88,559.25	0.02%	30,057.92
SKECHERS USA INC SEC ID: 830566105	41.9500	3,023.000	56,693.01	126,814.85	0.03%	70,121.84
SKYWORKS SOLUTIONS INC SEC ID: 83088M102	91.1300	1,661.000	41,005.04	151,366.93	0.04%	110,361.89
A O SMITH CORP SEC ID: 831865209	57.2400	2,452.000	31,556.68	140,352.48	0.04%	108,795.80
SMARTSHEET INC SEC ID: 83200N103	39.3600	2,363.000	74,711.25	93,007.68	0.03%	18,296.43
J M SMUCKER CO/THE SEC ID: 832696405	158.4600	1,070.000	111,921.65	169,552.20	0.05%	57,630.55
SNAP-ON INC SEC ID: 833034101	228.4900	490.000	39,011.50	111,960.10	0.03%	72,948.60
SNOWFLAKE INC SEC ID: 833445109	143.5400	2,480.000	424,723.06	355,979.20	0.10%	-68,743.86
SONOCO PRODUCTS CO SEC ID: 835495102	60.7100	995.000	41,690.05	60,406.45	0.02%	18,716.40
SOUTHSTATE CORP SEC ID: 840441109	76.3600	503.000	16,034.04	38,409.08	0.01%	22,375.04
SOUTHERN CO/THE SEC ID: 842587107	71.4100	13,973.000	647,881.08	997,811.93	0.27%	349,930.85
SOUTHERN COPPER CORP SEC ID: 84265V105	60.3900	1,263.000	35,427.15	76,272.57	0.02%	40,845.42
SOUTHSIDE BANCSHARES INC SEC ID: 84470P109	35.9900	1,108.000	16,283.15	39,876.92	0.01%	23,593.77
SOUTHWEST AIRLINES CO SEC ID: 844741108	33.6700	7,440.000	130,995.25	250,504.80	0.07%	119,509.55
SPIRE INC SEC ID: 84857L101	68.8600	1,414.000	72,861.35	97,368.04	0.03%	24,506.69
SPLUNK INC SEC ID: 848637104	86.0900	2,401.000	149,322.73	206,702.09	0.06%	57,379.36
SPROUT SOCIAL INC SEC ID: 85209W109	56.4600	3,754.000	172,182.21	211,950.84	0.06%	39,768.63
BLOCK INC SEC ID: 852234103	62.8400	4,459.000	227,224.86	280,203.56	0.08%	52,978.70
STAG INDUSTRIAL INC SEC ID: 85254J102	32.3100	2,133.000	52,210.17	68,917.23	0.02%	16,707.06



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STANLEY BLACK & DECKER INC SEC ID: 854502101	75.1200	1,586.000	99,451.77	119,140.32	0.03%	19,688.55
STARBUCKS CORP SEC ID: 855244109	99.2000	12,364.000	263,631.50	1,226,508.80	0.33%	962,877.30
STATE STREET CORP SEC ID: 857477103	77.5700	3,765.000	208,774.16	292,051.05	0.08%	83,276.89
STEEL DYNAMICS INC SEC ID: 858119100	97.7000	3,095.000	67,336.96	302,381.50	0.08%	235,044.54
STEM INC SEC ID: 85859N102	8.9400	8,816.000	75,161.40	78,815.04	0.02%	3,653.64
STIFEL FINANCIAL CORP SEC ID: 860630102	58.3700	2,212.000	58,923.54	129,114.44	0.04%	70,190.90
STOCK YARDS BANCORP INC SEC ID: 861025104	64.9800	1,395.000	27,532.50	90,647.10	0.02%	63,114.60
STORE CAPITAL CORP SEC ID: 862121100	32.0600	3,306.000	61,843.73	105,990.36	0.03%	44,146.63
STRATEGIC EDUCATION INC SEC ID: 86272C103	78.3200	204.000	9,764.90	15,977.28	0.00%	6,212.38
STRYKER CORP SEC ID: 863667101	244.4900	3,481.000	275,146.51	851,069.69	0.23%	575,923.18
SUN COMMUNITIES INC SEC ID: 866674104	143.0000	581.000	42,847.63	83,083.00	0.02%	40,235.37
SUNRUN INC SEC ID: 86771W105	24.0200	9,765.000	195,256.18	234,555.30	0.06%	39,299.12
SUNSTONE HOTEL INVESTORS INC SEC ID: 867892101	9.6600	9,056.000	66,159.08	87,480.96	0.02%	21,321.88
SYLVAMO CORP SEC ID: 871332102	48.5900	167.455	3,347.98	8,136.64	0.00%	4,788.66
SYNOPSYS INC SEC ID: 871607107	319.2900	1,479.000	39,454.24	472,229.91	0.13%	432,775.67
SYNOVUS FINANCIAL CORP SEC ID: 87161C501	37.5500	3,251.000	67,349.46	122,075.05	0.03%	54,725.59
TD SYNEX CORP SEC ID: 87162W100	94.7100	390.000	10,387.99	36,936.90	0.01%	26,548.91
SYNCHRONY FINANCIAL SEC ID: 87165B103	32.8600	6,468.000	114,068.18	212,538.48	0.06%	98,470.30
SYSO CORP SEC ID: 871829107	76.4500	5,579.000	224,023.10	426,514.55	0.12%	202,491.45
TJX COS INC/THE SEC ID: 872540109	79.6000	10,419.000	402,647.53	829,352.40	0.23%	426,704.87



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T-MOBILE US INC SEC ID: 872590104	140.0000	6,062.000	385,589.98	848,680.00	0.23%	463,090.02
TAKE-TWO INTERACTIVE SOFTWARE SEC ID: 874054109	104.1300	2,100.518	191,250.25	218,726.94	0.06%	27,476.69
TALOS ENERGY INC SEC ID: 87484T108	18.8800	11,437.000	63,880.64	215,930.56	0.06%	152,049.92
TANGER FACTORY OUTLET CENTERS SEC ID: 875465106	17.9400	11,268.000	64,852.34	202,147.92	0.05%	137,295.58
TAPESTRY INC SEC ID: 876030107	38.0800	2,284.000	73,309.98	86,974.72	0.02%	13,664.74
TARGET CORP SEC ID: 87612E106	149.0400	4,239.000	280,348.76	631,780.56	0.17%	351,431.80
TARGA RESOURCES CORP SEC ID: 87612G101	73.5000	7,228.000	61,634.32	531,258.00	0.14%	469,623.68
TATTOOED CHEF INC SEC ID: 87663X102	1.2300	51,002.000	173,258.79	62,732.46	0.02%	-110,526.33
TEGNA INC SEC ID: 87901J105	21.1900	3,701.000	38,739.39	78,424.19	0.02%	39,684.80
TELEDYNE TECHNOLOGIES INC SEC ID: 879360105	399.9100	535.000	45,249.54	213,951.85	0.06%	168,702.31
TELEFLEX INC SEC ID: 879369106	249.6300	359.000	19,863.47	89,617.17	0.02%	69,753.70
TEMPUR SEALY INTERNATIONAL INC SEC ID: 88023U101	34.3300	1,988.000	19,671.26	68,248.04	0.02%	48,576.78
TENET HEALTHCARE CORP SEC ID: 88033G407	48.7900	2,857.000	62,187.60	139,393.03	0.04%	77,205.43
TENNANT CO SEC ID: 880345103	61.5700	205.000	9,667.80	12,621.85	0.00%	2,954.05
TERADYNE INC SEC ID: 880770102	87.3500	1,729.000	29,563.28	151,028.15	0.04%	121,464.87
TERRENO REALTY CORP SEC ID: 88146M101	56.8700	567.000	9,769.41	32,245.29	0.01%	22,475.88
TESLA INC SEC ID: 88160R101	123.1800	22,877.000	673,733.32	2,817,988.86	0.77%	2,144,255.54
TETRA TECH INC SEC ID: 88162G103	145.1900	853.000	53,064.06	123,847.07	0.03%	70,783.01
TEXAS INSTRUMENTS INC SEC ID: 882508104	165.2200	9,077.000	415,293.19	1,499,701.94	0.41%	1,084,408.75
TEXAS ROADHOUSE INC SEC ID: 882681109	90.9500	1,020.000	35,720.40	92,769.00	0.03%	57,048.60



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TEXTRON INC SEC ID: 883203101	70.8000	3,535.000	92,187.47	250,278.00	0.07%	158,090.53
ODP CORP/THE SEC ID: 88337F105	45.5400	3,356.000	50,512.80	152,832.24	0.04%	102,319.44
TRADE DESK INC/THE SEC ID: 88339J105	44.8300	5,242.000	184,604.54	234,998.86	0.06%	50,394.32
THERMO FISHER SCIENTIFIC INC SEC ID: 883556102	550.6900	3,633.000	392,960.37	2,000,656.77	0.54%	1,607,696.40
THOUGHTWORKS HOLDING INC SEC ID: 88546E105	10.1900	18,550.000	170,757.75	189,024.50	0.05%	18,266.75
3M CO SEC ID: 88579Y101	119.9200	5,083.000	380,529.50	609,553.36	0.17%	229,023.86
TIMKEN CO/THE SEC ID: 887389104	70.6700	1,937.000	59,799.48	136,887.79	0.04%	77,088.31
TOWNE BANK/PORTSMOUTH VA SEC ID: 89214P109	30.8400	1,087.000	14,036.02	33,523.08	0.01%	19,487.06
TRACTOR SUPPLY CO SEC ID: 892356106	224.9700	1,371.000	46,974.62	308,433.87	0.08%	261,459.25
TRANSDIGM GROUP INC SEC ID: 893641100	629.6500	626.000	134,841.04	394,160.90	0.11%	259,319.86
TRANSUNION SEC ID: 89400J107	56.7500	1,464.000	74,222.48	83,082.00	0.02%	8,859.52
TRAVEL + LEISURE CO SEC ID: 894164102	36.4000	3,044.000	64,657.66	110,801.60	0.03%	46,143.94
TRAVELERS COS INC/THE SEC ID: 89417E109	187.4900	634.000	51,410.30	118,868.66	0.03%	67,458.36
TRICO BANCSHARES SEC ID: 896095106	50.9900	422.000	6,055.70	21,517.78	0.01%	15,462.08
TRIMBLE INC SEC ID: 896239100	50.5600	2,225.000	51,931.01	112,496.00	0.03%	60,564.99
TRINITY INDUSTRIES INC SEC ID: 896522109	29.5700	3,272.000	56,005.28	96,753.04	0.03%	40,747.76
TRUIST FINANCIAL CORP SEC ID: 89832Q109	43.0300	15,262.000	422,171.54	656,723.86	0.18%	234,552.32
TTEC HOLDINGS INC SEC ID: 89854H102	44.1300	2,159.000	53,580.58	95,276.67	0.03%	41,696.09
TWIST BIOSCIENCE CORP SEC ID: 90184D100	23.8100	6,721.000	193,872.25	160,027.01	0.04%	-33,845.24
TYLER TECHNOLOGIES INC SEC ID: 902252105	322.4100	433.000	20,142.28	139,603.53	0.04%	119,461.25



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TYSON FOODS INC SEC ID: 902494103	62.2500	3,168.000	51,073.23	197,208.00	0.05%	146,134.77
UDR INC SEC ID: 902653104	38.7300	1,807.000	45,305.15	69,985.11	0.02%	24,679.96
UGI CORP SEC ID: 902681105	37.0700	2,602.000	64,577.68	96,456.14	0.03%	31,878.46
UMB FINANCIAL CORP SEC ID: 902788108	83.5200	254.000	10,170.16	21,214.08	0.01%	11,043.92
UFP INDUSTRIES INC SEC ID: 90278Q108	79.2500	1,662.000	41,326.13	131,713.50	0.04%	90,387.37
US BANCORP SEC ID: 902973304	43.6100	8,122.000	270,154.42	354,200.42	0.10%	84,046.00
UBER TECHNOLOGIES INC SEC ID: 90353T100	24.7300	11,912.000	362,159.84	294,583.76	0.08%	-67,576.08
UIPATH INC SEC ID: 90364P105	12.7100	14,938.000	166,190.25	189,861.98	0.05%	23,671.73
ULTA BEAUTY INC SEC ID: 90384S303	469.0700	629.000	67,430.73	295,045.03	0.08%	227,614.30
ULTRAGENYX PHARMACEUTICAL INC SEC ID: 90400D108	46.3300	3,160.000	121,629.27	146,402.80	0.04%	24,773.53
UMPQUA HOLDINGS CORP SEC ID: 904214103	17.8500	1,390.000	14,640.26	24,811.50	0.01%	10,171.24
UNIFIRST CORP/MA SEC ID: 904708104	192.9900	97.000	4,938.27	18,720.03	0.01%	13,781.76
UNION PACIFIC CORP SEC ID: 907818108	207.0700	5,793.000	692,976.57	1,199,556.51	0.33%	506,579.94
UNITED AIRLINES HOLDINGS INC SEC ID: 910047109	37.7000	2,503.000	56,248.54	94,363.10	0.03%	38,114.56
UNITED PARCEL SERVICE INC SEC ID: 911312106	173.8400	7,764.000	658,270.06	1,349,693.76	0.37%	691,423.70
UNITED RENTALS INC SEC ID: 911363109	355.4200	769.000	66,696.73	273,317.98	0.07%	206,621.25
US FOODS HOLDING CORP SEC ID: 912008109	34.0200	3,144.000	57,713.12	106,958.88	0.03%	49,245.76
UNITED THERAPEUTICS CORP SEC ID: 91307C102	278.0900	463.000	26,249.51	128,755.67	0.03%	102,506.16
UNITEDHEALTH GROUP INC SEC ID: 91324P102	530.1800	9,266.000	924,055.70	4,912,647.88	1.33%	3,988,592.18
UNITIL CORP SEC ID: 913259107	51.3600	434.000	12,143.23	22,290.24	0.01%	10,147.01



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UNITY SOFTWARE INC SEC ID: 91332U101	28.5900	5,754.000	166,784.69	164,506.86	0.04%	-2,277.83
UNIVAR SOLUTIONS INC SEC ID: 91336L107	31.8000	4,632.000	55,718.23	147,297.60	0.04%	91,579.37
UNIVERSAL DISPLAY CORP SEC ID: 91347P105	108.0400	802.000	42,778.68	86,648.08	0.02%	43,869.40
UNIVERSAL HEALTH SERVICES INC SEC ID: 913903100	140.8900	583.000	26,135.84	82,138.87	0.02%	56,003.03
UNUM GROUP SEC ID: 91529Y106	41.0300	3,998.000	57,876.05	164,037.94	0.04%	106,161.89
URBAN EDGE PROPERTIES SEC ID: 91704F104	14.0900	6,461.000	61,158.36	91,035.49	0.02%	29,877.13
VF CORP SEC ID: 918204108	27.6100	1,561.000	37,707.49	43,099.21	0.01%	5,391.72
VSE CORP SEC ID: 918284100	46.8800	442.000	4,906.20	20,720.96	0.01%	15,814.76
VAIL RESORTS INC SEC ID: 91879Q109	238.3500	318.000	21,824.38	75,795.30	0.02%	53,970.92
VALERO ENERGY CORP SEC ID: 91913Y100	126.8600	2,380.000	126,111.53	301,926.80	0.08%	175,815.27
VALLEY NATIONAL BANCORP SEC ID: 919794107	11.3100	9,998.000	66,041.79	113,077.38	0.03%	47,035.59
VALMONT INDUSTRIES INC SEC ID: 920253101	330.6700	242.000	20,410.28	80,022.14	0.02%	59,611.86
VALVOLINE INC SEC ID: 92047W101	32.6500	2,477.000	33,886.88	80,874.05	0.02%	46,987.17
VAREX IMAGING CORP SEC ID: 92214X106	20.3000	5,681.000	67,296.44	115,324.30	0.03%	48,027.86
V2X INC SEC ID: 92242T101	41.2900	81.000	1,152.03	3,344.49	0.00%	2,192.46
VEEVA SYSTEMS INC SEC ID: 922475108	161.3800	1,382.000	35,627.96	223,027.16	0.06%	187,399.20
VENTAS INC SEC ID: 92276F100	45.0500	5,006.000	162,374.61	225,520.30	0.06%	63,145.69
VERISIGN INC SEC ID: 92343E102	205.4400	451.000	73,918.90	92,653.44	0.03%	18,734.54
VERIZON COMMUNICATIONS INC SEC ID: 92343V104	39.4000	30,607.000	1,102,264.76	1,205,915.80	0.33%	103,651.04
VERISK ANALYTICS INC SEC ID: 92345Y106	176.4200	1,475.000	74,381.41	260,219.50	0.07%	185,838.09



Asset Detail
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Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VERTEX PHARMACEUTICALS INC SEC ID: 92532F100	288.7800	2,185.000	220,398.33	630,984.30	0.17%	410,585.97
VIAVI SOLUTIONS INC SEC ID: 925550105	10.5100	6,628.000	42,419.20	69,660.28	0.02%	27,241.08
PARAMOUNT GLOBAL SEC ID: 92556H206	16.8800	9,022.000	143,881.54	152,291.36	0.04%	8,409.82
VICI PROPERTIES INC SEC ID: 925652109	32.4000	3,656.000	63,052.72	118,454.40	0.03%	55,401.68
VISA INC SEC ID: 92826C839	207.7600	16,915.000	809,995.37	3,514,260.40	0.95%	2,704,265.03
VISTEON CORP SEC ID: 92839U206	130.8300	1,123.000	59,633.26	146,922.09	0.04%	87,288.83
VISTRA CORP SEC ID: 92840M102	23.2000	4,458.000	76,686.61	103,425.60	0.03%	26,738.99
VLASIC FOODS INTL INC COM SEC ID: 928559103	0.0000	424.000	4,492.60	0.00	0.00%	-4,492.60
VMWARE INC SEC ID: 928563402	122.7600	1,543.000	71,234.16	189,418.68	0.05%	118,184.52
VULCAN MATERIALS CO SEC ID: 929160109	175.1100	936.000	51,676.89	163,902.96	0.04%	112,226.07
WD-40 CO SEC ID: 929236107	161.2100	328.000	23,211.58	52,876.88	0.01%	29,665.30
WSFS FINANCIAL CORP SEC ID: 929328102	45.3400	587.000	9,817.89	26,614.58	0.01%	16,796.69
WP CAREY INC SEC ID: 92936U109	78.1500	1,802.000	109,125.11	140,826.30	0.04%	31,701.19
WEC ENERGY GROUP INC SEC ID: 92939U106	93.7600	2,934.000	134,307.25	275,091.84	0.07%	140,784.59
WESTINGHOUSE AIR BRAKE TECHNOL SEC ID: 929740108	99.8100	1,081.000	45,201.57	107,894.61	0.03%	62,693.04
WALMART INC SEC ID: 931142103	141.7900	13,183.000	779,951.25	1,869,217.57	0.51%	1,089,266.32
WARNER BROS DISCOVERY INC SEC ID: 934423104	9.4800	25,411.000	315,990.78	240,896.28	0.07%	-75,094.50
WASHINGTON FEDERAL INC SEC ID: 938824109	33.5500	1,272.000	19,728.72	42,675.60	0.01%	22,946.88
WASHINGTON TRUST BANCORP INC SEC ID: 940610108	47.1800	526.000	11,698.24	24,816.68	0.01%	13,118.44
WASTE MANAGEMENT INC SEC ID: 94106L109	156.8800	3,684.000	248,298.25	577,945.92	0.16%	329,647.67



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WATERS CORP SEC ID: 941848103	342.5800	330.000	39,539.61	113,051.40	0.03%	73,511.79
WATSCO INC SEC ID: 942622200	249.4000	223.000	14,637.72	55,616.20	0.02%	40,978.48
WEBSTER FINANCIAL CORP SEC ID: 947890109	47.3400	572.000	11,422.84	27,078.48	0.01%	15,655.64
WELLS FARGO & CO SEC ID: 949746101	41.2900	29,869.000	889,719.35	1,233,291.01	0.34%	343,571.66
WELLTOWER INC SEC ID: 95040Q104	65.5500	5,164.000	221,880.30	338,500.20	0.09%	116,619.90
WENDY'S CO/THE SEC ID: 95058W100	22.6300	4,237.000	19,744.42	95,883.31	0.03%	76,138.89
WESBANCO INC SEC ID: 950810101	36.9800	3,365.000	65,768.33	124,437.70	0.03%	58,669.37
WEST PHARMACEUTICAL SERVICES I SEC ID: 955306105	235.3500	511.000	34,135.30	120,263.85	0.03%	86,128.55
WESTERN ALLIANCE BANCORP SEC ID: 957638109	59.5600	1,683.000	51,479.55	100,239.48	0.03%	48,759.93
WESTERN DIGITAL CORP SEC ID: 958102105	31.5500	2,369.000	67,475.04	74,741.95	0.02%	7,266.91
WESTROCK CO SEC ID: 96145D105	35.1600	1,986.000	65,215.31	69,827.76	0.02%	4,612.45
WEX INC SEC ID: 96208T104	163.6500	381.000	20,544.63	62,350.65	0.02%	41,806.02
WEYERHAEUSER CO SEC ID: 962166104	31.0000	7,858.000	146,457.77	243,598.00	0.07%	97,140.23
WHIRLPOOL CORP SEC ID: 963320106	141.4600	545.000	46,266.85	77,095.70	0.02%	30,828.85
WHITESTONE REIT SEC ID: 966084204	9.6400	11,813.000	66,845.31	113,877.32	0.03%	47,032.01
WILLIAMS COS INC/THE SEC ID: 969457100	32.9000	8,855.000	153,772.76	291,329.50	0.08%	137,556.74
WILLIAMS-SONOMA INC SEC ID: 969904101	114.9200	1,116.000	45,329.34	128,250.72	0.03%	82,921.38
WILLSCOT MOBILE MINI HOLDINGS SEC ID: 971378104	45.1700	601.000	5,065.39	27,147.17	0.01%	22,081.78
WINTRUST FINANCIAL CORP SEC ID: 97650W108	84.5200	1,742.000	56,089.82	147,233.84	0.04%	91,144.02
WOLFSPEED INC SEC ID: 977852102	69.0400	1,149.000	46,054.92	79,326.96	0.02%	33,272.04



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WOODWARD INC SEC ID: 980745103	96.6100	488.000	15,796.56	47,145.68	0.01%	31,349.12
WORKDAY INC SEC ID: 98138H101	167.3300	2,181.000	213,138.83	364,946.73	0.10%	151,807.90
WORTHINGTON INDUSTRIES INC SEC ID: 981811102	49.7100	456.000	8,974.08	22,667.76	0.01%	13,693.68
WYNDHAM HOTELS & RESORTS INC SEC ID: 98311A105	71.3100	1,961.000	60,942.73	139,838.91	0.04%	78,896.18
XPO INC SEC ID: 983793100	33.2900	2,753.000	28,764.31	91,647.37	0.02%	62,883.06
XYLEM INC/NY SEC ID: 98419M100	110.5700	1,269.000	33,996.51	140,313.33	0.04%	106,316.82
YORK WATER CO/THE SEC ID: 987184108	44.9800	545.000	10,224.20	24,514.10	0.01%	14,289.90
YUM! BRANDS INC SEC ID: 988498101	128.0800	1,899.000	79,235.61	243,223.92	0.07%	163,988.31
ZEBRA TECHNOLOGIES CORP SEC ID: 989207105	256.4100	374.000	12,032.60	95,897.34	0.03%	83,864.74
ZIMMER BIOMET HOLDINGS INC SEC ID: 98956P102	127.5000	1,673.000	110,477.07	213,307.50	0.06%	102,830.43
ZIONS BANCORP NA SEC ID: 989701107	49.1600	2,461.000	65,129.76	120,982.76	0.03%	55,853.00
ZOETIS INC SEC ID: 98978V103	146.5500	5,182.000	270,797.15	759,422.10	0.21%	488,624.95
ZSCALER INC SEC ID: 98980G102	111.9000	1,611.000	157,339.01	180,270.90	0.05%	22,931.89
ZOOM VIDEO COMMUNICATIONS INC SEC ID: 98980L101	67.7400	2,377.000	171,850.21	161,017.98	0.04%	-10,832.23
ZURN ELKAY WATER SOLUTIONS COR SEC ID: 98983L108	21.1500	2,265.000	28,726.32	47,904.75	0.01%	19,178.43
ALLEGION PLC SEC ID: G0176J109	105.2600	1,069.000	34,764.11	112,522.94	0.03%	77,758.83
AMCOR PLC SEC ID: G0250X107	11.9100	16,593.000	152,548.14	197,622.63	0.05%	45,074.49
AMDOCS LTD SEC ID: G02602103	90.9000	1,779.000	52,712.09	161,711.10	0.04%	108,999.01
AON PLC SEC ID: G0403H108	300.1400	2,606.000	147,427.46	782,164.84	0.21%	634,737.38
ASSURED GUARANTY LTD SEC ID: G0585R106	62.2600	1,966.000	26,934.20	122,403.16	0.03%	95,468.96



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AXIS CAPITAL HOLDINGS LTD SEC ID: G0692U109	54.1700	1,354.000	47,999.07	73,346.18	0.02%	25,347.11
AXALTA COATING SYSTEMS LTD SEC ID: G0750C108	25.4700	3,078.000	56,774.09	78,396.66	0.02%	21,622.57
BIOHAVEN LTD SEC ID: G1110E107	13.8800	732.000	5,343.60	10,160.16	0.00%	4,816.56
ACCENTURE PLC SEC ID: G1151C101	266.8400	4,901.000	470,258.86	1,307,782.84	0.36%	837,523.98
EATON CORP PLC SEC ID: G29183103	156.9500	4,221.000	222,770.14	662,485.95	0.18%	439,715.81
ENSTAR GROUP LTD SEC ID: G3075P101	231.0400	50.000	5,024.00	11,552.00	0.00%	6,528.00
FRONTLINE LTD/BERMUDA SEC ID: G3682E192	12.1400	11,610.000	53,004.65	140,945.40	0.04%	87,940.75
FRUIT OF THE LOOM INC CL A SEC ID: G3682L105	0.0000	3,425.000	29,060.51	0.00	0.00%	-29,060.51
GENPACT LTD SEC ID: G3922B107	46.3200	1,895.000	52,368.15	87,776.40	0.02%	35,408.25
HELEN OF TROY LTD SEC ID: G4388N106	110.9100	245.000	7,935.55	27,172.95	0.01%	19,237.40
HERBALIFE NUTRITION LTD SEC ID: G4412G101	14.8800	1,732.000	20,641.11	25,772.16	0.01%	5,131.05
HORIZON THERAPEUTICS PLC SEC ID: G46188101	113.8000	1,445.000	93,055.77	164,441.00	0.04%	71,385.23
INVESCO LTD SEC ID: G491BT108	17.9900	6,701.000	69,862.92	120,550.99	0.03%	50,688.07
JOHNSON CONTROLS INTERNATIONAL SEC ID: G51502105	64.0000	4,931.000	130,475.16	315,584.00	0.09%	185,108.84
LINDE PLC SEC ID: G5494J103	326.1800	3,724.000	1,100,067.69	1,214,694.32	0.33%	114,626.63
LIVANOVA PLC SEC ID: G5509L101	55.5400	1,607.000	67,362.40	89,252.78	0.02%	21,890.38
MEDTRONIC PLC SEC ID: G5960L103	77.7200	13,510.000	1,020,437.49	1,049,997.20	0.29%	29,559.71
APTIV PLC SEC ID: G6095L109	93.1300	2,347.000	109,495.34	218,576.11	0.06%	109,080.77
NORWEGIAN CRUISE LINE HOLDINGS SEC ID: G66721104	12.2400	13,784.000	179,679.44	168,716.16	0.05%	-10,963.28
NOVOCURE LTD SEC ID: G6674U108	73.3500	2,659.000	167,109.86	195,037.65	0.05%	27,927.79



Asset Detail

by Asset Type

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NVENT ELECTRIC PLC SEC ID: G6700G107	38.4700	1,880.000	22,866.48	72,323.60	0.02%	49,457.12
RENAISSANCERE HOLDINGS LTD SEC ID: G7496G103	184.2300	600.000	41,926.25	110,538.00	0.03%	68,611.75
PENTAIR PLC SEC ID: G7S00T104	44.9800	3,551.000	96,051.70	159,723.98	0.04%	63,672.28
SENSATA TECHNOLOGIES HOLDING P SEC ID: G8060N102	40.3800	3,291.000	107,283.69	132,890.58	0.04%	25,606.89
STERIS PLC SEC ID: G8473T100	184.6900	374.000	54,633.48	69,074.06	0.02%	14,440.58
STONECO LTD SEC ID: G85158106	9.4400	22,867.000	178,024.59	215,864.48	0.06%	37,839.89
TRANE TECHNOLOGIES PLC SEC ID: G8994E103	168.0900	2,249.000	51,647.45	378,034.41	0.10%	326,386.96
TRINSEO PLC SEC ID: G9059U107	22.7100	3,231.000	54,398.88	73,376.01	0.02%	18,977.13
WHITE MOUNTAINS INSURANCE GROU SEC ID: G9618E107	1,414.3300	62.000	28,722.62	87,688.46	0.02%	58,965.84
WILLIS TOWERS WATSON PLC SEC ID: G96629103	244.5800	755.000	108,721.55	184,657.90	0.05%	75,936.35
CHUBB LTD SEC ID: H1467J104	220.6000	2,599.000	147,505.82	573,339.40	0.16%	425,833.58
GARMIN LTD SEC ID: H2906T109	92.2900	1,632.000	88,738.94	150,617.28	0.04%	61,878.34
GLOBANT SA SEC ID: L44385109	168.1600	389.000	74,330.12	65,414.24	0.02%	-8,915.88
SPOTIFY TECHNOLOGY SA SEC ID: L8681T102	78.9500	2,126.000	173,901.17	167,847.70	0.05%	-6,053.47
LYONDELLBASELL INDUSTRIES NV SEC ID: N53745100	83.0300	2,457.000	124,501.55	204,004.71	0.06%	79,503.16
QIAGEN NV SEC ID: N72482123	49.8700	2,679.000	49,107.62	133,601.73	0.04%	84,494.11
ROYAL CARIBBEAN CRUISES LTD SEC ID: V7780T103	49.4300	3,324.000	151,296.82	164,305.32	0.04%	13,008.50
SCORPIO TANKERS INC SEC ID: Y7542C130	53.7700	6,001.000	64,545.75	322,673.77	0.09%	258,128.02
TOTAL EQUITY U.S. DOLLAR		4,684,197.046	140,800,805.63	366,055,276.90	99.46%	225,254,471.27
TOTAL EQUITY		4,684,197.046	140,800,805.63	366,055,276.90	99.46%	225,254,471.27



Asset Detail
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12/31/2022

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOTAL ASSETS - BASE:		6,351,656.846	142,781,426.76	368,035,898.03	100.00%	225,254,471.27



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
AUSTRALIAN DOLLAR						
NON-BASE CURRENCY			118.72	118.98	0.00%	0.26
DIVIDENDS RECEIVABLE			8,513.92	8,552.38	0.01%	38.46
FOREIGN TAXES PAYABLE - DIVIDENDS			-1,277.09	-1,282.87	0.00%	-5.78
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			7,355.55	7,388.49	0.01%	32.94
DANISH KRONE						
NON-BASE CURRENCY			56.96	58.04	0.00%	1.08
DIVIDENDS RECEIVABLE RECLAIM			31,586.06	29,882.51	0.03%	-1,703.55
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE			31,643.02	29,940.55	0.03%	-1,702.47
EURO CURRENCY UNIT						
NON-BASE CURRENCY			41,830.99	42,328.82	0.04%	497.83
DIVIDENDS RECEIVABLE			50,627.89	51,210.21	0.05%	582.32
DIVIDENDS RECEIVABLE RECLAIM			221,599.00	210,121.89	0.21%	-11,477.11
FOREIGN TAXES PAYABLE - DIVIDENDS			-7,674.60	-7,749.23	-0.01%	-74.63
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			306,383.28	295,911.69	0.30%	-10,471.59
HONG KONG DOLLAR						
NON-BASE CURRENCY			3,046.99	3,046.88	0.00%	-0.11
ISRAELI SHEKEL						
NON-BASE CURRENCY			64.48	62.34	0.00%	-2.14
JAPANESE YEN						
DIVIDENDS RECEIVABLE			26,668.59	27,287.07	0.03%	618.48
FOREIGN TAXES PAYABLE - DIVIDENDS			-2,810.54	-2,875.49	0.00%	-64.95
DIVIDENDS RECEIVABLE RECLAIM			39,366.28	34,439.90	0.03%	-4,926.38
NON-BASE CURRENCY			37.53	38.54	0.00%	1.01
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN			63,261.86	58,890.02	0.06%	-4,371.84
NEW ZEALAND DOLLAR						



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NON-BASE CURRENCY			594.57	607.75	0.00%	13.18
NORWEGIAN KRONE						
DIVIDENDS RECEIVABLE RECLAIM			9,473.08	8,736.41	0.01%	-736.67
NON-BASE CURRENCY			54.09	53.99	0.00%	-0.10
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE			9,527.17	8,790.40	0.01%	-736.77
POUND STERLING						
DIVIDENDS RECEIVABLE RECLAIM			2,003.72	1,923.39	0.00%	-80.33
DIVIDENDS RECEIVABLE			29,854.81	29,785.95	0.03%	-68.86
NON-BASE CURRENCY			4,049.71	4,030.26	0.00%	-19.45
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			35,908.24	35,739.60	0.04%	-168.64
SINGAPORE DOLLAR						
NON-BASE CURRENCY			63.73	64.04	0.00%	0.31
SWEDISH KRONA						
DIVIDENDS RECEIVABLE RECLAIM			32,105.53	28,182.71	0.03%	-3,922.82
NON-BASE CURRENCY			52.12	51.03	0.00%	-1.09
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA			32,157.65	28,233.74	0.03%	-3,923.91
SWISS FRANC						
DIVIDENDS RECEIVABLE RECLAIM			215,117.16	222,322.04	0.22%	7,204.88
NON-BASE CURRENCY			664.52	663.40	0.00%	-1.12
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			215,781.68	222,985.44	0.22%	7,203.76
U.S. DOLLAR						
INTEREST RECEIVABLE			566.34	566.34	0.00%	0.00
DIVIDENDS RECEIVABLE RECLAIM			336.49	336.49	0.00%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	242,001.700	242,001.70	242,001.70	0.24%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		242,001.700	242,904.53	242,904.53	0.24%	0.00
TOTAL CASH & CASH EQUIVALENTS		242,001.700	948,692.75	934,565.47	0.93%	-14,127.28

PREFERRED SECURITIES



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EURO CURRENCY UNIT						
HENKEL AG & CO KGAA SEC ID: ED5076705	69.3926	886.000	48,780.90	61,481.84	0.06%	12,700.94
VOLKSWAGEN AG SEC ID: ED5497166	124.2492	2,093.000	230,886.30	260,053.67	0.26%	29,167.37
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756033	84.8997	347.000	18,401.82	29,460.21	0.03%	11,058.39
SARTORIUS AG SEC ID: ED5843328	394.2422	310.000	51,352.69	122,215.07	0.12%	70,862.38
PORSCHE AUTOMOBIL HOLDING SE SEC ID: ED7101063	54.6859	915.000	44,472.28	50,037.59	0.05%	5,565.31
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		4,551.000	393,893.99	523,248.38	0.52%	129,354.39
TOTAL PREFERRED SECURITIES		4,551.000	393,893.99	523,248.38	0.52%	129,354.39
EQUITY						
AUSTRALIAN DOLLAR						
RAMSAY HEALTH CARE LTD SEC ID: AA6041997	43.8763	1,434.000	29,788.66	62,918.62	0.06%	33,129.96
WESTPAC BANKING CORP SEC ID: AA6076142	15.8348	22,406.000	271,557.25	354,794.58	0.35%	83,237.33
FORTESCUE METALS GROUP LTD SEC ID: AA6086257	13.9089	17,319.000	46,888.31	240,887.49	0.24%	193,999.18
TELSTRA GROUP LTD SEC ID: AA6087289	2.7058	33,385.000	68,667.19	90,333.75	0.09%	21,666.56
ASX LTD SEC ID: AA6129222	46.1278	1,636.000	47,491.01	75,465.02	0.08%	27,974.01
BHP GROUP LTD SEC ID: AA6144692	30.9440	23,947.000	508,021.70	741,015.60	0.74%	232,993.90
COMPUTERSHARE LTD SEC ID: AA6180415	17.7675	7,228.000	52,958.04	128,423.71	0.13%	75,465.67
CSL LTD SEC ID: AA6185497	195.1444	3,288.000	123,938.65	641,634.93	0.64%	517,696.28
REA GROUP LTD SEC ID: AA6198573	75.1390	1,185.000	49,916.32	89,039.74	0.09%	39,123.42
TRANSURBAN GROUP SEC ID: AA6200882	8.8024	22,331.000	151,312.49	196,566.10	0.20%	45,253.61
COCHLEAR LTD SEC ID: AA6211798	138.4240	562.000	52,494.15	77,794.28	0.08%	25,300.13



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COMMONWEALTH BANK OF AUSTRALIA SEC ID: AA6215039	69.5782	12,290.000	553,854.24	855,115.96	0.85%	301,261.72
RIO TINTO LTD SEC ID: AA6220104	78.9434	2,295.000	104,527.12	181,175.20	0.18%	76,648.08
APA GROUP SEC ID: AA6247305	7.2969	7,465.000	44,101.11	54,471.31	0.05%	10,370.20
ARISTOCRAT LEISURE LTD SEC ID: AA6253980	20.6971	6,916.000	41,837.62	143,141.41	0.14%	101,303.79
LENDLEASE CORP LTD SEC ID: AA6512005	5.3167	8,194.000	42,358.68	43,565.01	0.04%	1,206.33
NATIONAL AUSTRALIA BANK LTD SEC ID: AA6624602	20.3852	19,612.000	242,709.07	399,794.33	0.40%	157,085.26
NEWCREST MINING LTD SEC ID: AA6637109	13.9970	7,435.000	78,626.03	104,067.81	0.10%	25,441.78
QANTAS AIRWAYS LTD SEC ID: AA6710344	4.0757	19,661.000	66,709.05	80,131.97	0.08%	13,422.92
NORTHERN STAR RESOURCES LTD SEC ID: AA6717455	7.3986	12,610.000	66,215.97	93,296.55	0.09%	27,080.58
REECE LTD SEC ID: AA6728809	9.5958	5,548.000	50,260.05	53,237.62	0.05%	2,977.57
SANTOS LTD SEC ID: AA6776709	4.8420	40,947.000	157,648.94	198,265.01	0.20%	40,616.07
SONIC HEALTHCARE LTD SEC ID: AA6821125	20.3242	2,736.000	39,548.35	55,606.89	0.06%	16,058.54
WESFARMERS LTD SEC ID: AA6948837	31.1339	5,728.000	137,452.96	178,334.79	0.18%	40,881.83
WOOLWORTHS GROUP LTD SEC ID: AA6981234	22.7587	8,195.000	167,124.11	186,507.66	0.19%	19,383.55
DEXUS SEC ID: AAB033YN9	5.2557	9,138.000	44,011.13	48,026.24	0.05%	4,015.11
GOODMAN GROUP SEC ID: AAB03FYZ5	11.7727	14,447.000	64,594.73	170,079.97	0.17%	105,485.24
SEEK LTD SEC ID: AAB0767Y4	14.2072	4,318.000	45,159.95	61,346.87	0.06%	16,186.92
MINERAL RESOURCES LTD SEC ID: AAB17ZL55	52.3532	996.000	39,418.61	52,143.77	0.05%	12,725.16
BRAMBLES LTD SEC ID: AAB1FJ0C0	8.1853	11,052.000	75,682.93	90,463.61	0.09%	14,780.68
MACQUARIE GROUP LTD SEC ID: AAB28YTC2	113.2239	2,825.000	155,215.13	319,857.59	0.32%	164,642.46



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JAMES HARDIE INDUSTRIES PLC SEC ID: AAB60QWJ9	17.9032	3,973.000	30,109.01	71,129.25	0.07%	41,020.24
TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	9.2296	4,852.000	21,119.41	44,782.12	0.04%	23,662.71
ONEMARKET LTD SEC ID: AABFM70D5	0.0000	346.000	399.03	0.00	0.00%	-399.03
SCENTRE GROUP SEC ID: AABLZH0Z7	1.9531	34,449.000	52,154.74	67,281.38	0.07%	15,126.64
WOODSIDE ENERGY GROUP LTD SEC ID: AABMGT163	24.0336	13,141.000	191,882.23	315,826.01	0.31%	123,943.78
LOTTERY CORP LTD/THE SEC ID: AABNRQW79	3.0381	29,588.000	96,442.10	89,891.66	0.09%	-6,550.44
ANZ GROUP HOLDINGS LTD SEC ID: AABR1YDF4	16.0450	24,076.000	321,699.67	386,300.12	0.39%	64,600.45
SOUTH32 LTD SEC ID: AABWSW5D2	2.7126	37,883.000	45,861.07	102,761.43	0.10%	56,900.36
COLES GROUP LTD SEC ID: AABYWR0T4	11.3387	10,209.000	94,634.32	115,756.46	0.12%	21,122.14
TOTAL EQUITY AUSTRALIAN DOLLAR		495,646.000	4,474,391.13	7,261,231.82	7.24%	2,786,840.69
DANISH KRONE						
CARLSBERG AS SEC ID: SD4169217	132.4942	831.000	70,566.71	110,102.71	0.11%	39,536.00
AP MOLLER - MAERSK A/S SEC ID: SD4253045	2,241.7245	71.000	64,643.32	159,162.44	0.16%	94,519.12
GENMAB A/S SEC ID: SD4595734	422.0814	449.000	65,888.53	189,514.56	0.19%	123,626.03
ROCKWOOL A/S SEC ID: SD4713493	234.3621	304.000	50,623.26	71,246.08	0.07%	20,622.82
DSV A/S SEC ID: SDB1WT5G0	157.3656	1,503.000	56,099.94	236,520.52	0.24%	180,420.58
PANDORA A/S SEC ID: SDB44XTX3	70.0503	1,211.000	39,922.15	84,830.92	0.08%	44,908.77
NOVOZYMES A/S SEC ID: SDB798FW3	50.5034	1,000.000	26,215.68	50,503.38	0.05%	24,287.70
COLOPLAST A/S SEC ID: SDB8FMRX8	116.5352	1,081.000	47,921.02	125,974.58	0.13%	78,053.56
NOVO NORDISK A/S SEC ID: SDBHC8X98	134.6183	12,760.000	257,523.75	1,717,729.29	1.71%	1,460,205.54
VESTAS WIND SYSTEMS A/S SEC ID: SDBN4MYF8	29.0046	7,885.000	88,890.51	228,701.61	0.23%	139,811.10



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TRYG A/S SEC ID: SDBXDZ973	23.7304	1,523.000	24,104.30	36,141.43	0.04%	12,037.13
ORSTED AS SEC ID: SDBYT16L1	90.6018	1,648.000	111,603.21	149,311.83	0.15%	37,708.62
TOTAL EQUITY DANISH KRONE		30,266.000	904,002.38	3,159,739.35	3.15%	2,255,736.97
EURO CURRENCY UNIT						
VERBUND AG SEC ID: EA4661602	83.9392	915.000	33,152.69	76,804.38	0.08%	43,651.69
VOESTALPINE AG SEC ID: EA4943406	26.4465	2,344.000	36,196.58	61,990.49	0.06%	25,793.91
ERSTE GROUP BANK AG SEC ID: EA5289833	31.9108	2,416.000	44,185.32	77,096.43	0.08%	32,911.11
D'IETEREN GROUP SEC ID: EB4247491	191.2512	402.000	60,095.98	76,882.98	0.08%	16,787.00
SOLVAY SA SEC ID: EB4821105	100.8124	753.000	49,072.72	75,911.76	0.08%	26,839.04
UCB SA SEC ID: EB5596995	78.5069	1,136.000	65,174.41	89,183.85	0.09%	24,009.44
GROUPE BRUXELLES LAMBERT NV SEC ID: EB7097323	79.5955	671.000	45,178.42	53,408.58	0.05%	8,230.16
AGEAS SA/NV SEC ID: EBB86S2N3	44.2055	2,073.000	70,025.68	91,637.99	0.09%	21,612.31
UMICORE SA SEC ID: EBBF44467	36.6280	1,622.000	35,842.13	59,410.65	0.06%	23,568.52
WAREHOUSES DE PAUW CVA SEC ID: EBBK8VQD3	28.4956	2,442.000	54,795.47	69,586.19	0.07%	14,790.72
ARGENX SE SEC ID: EBBNHKX8	371.7232	374.000	112,901.16	139,024.47	0.14%	26,123.31
ANHEUSER-BUSCH INBEV SA/NV SEC ID: EBBYYHL24	60.0542	6,707.000	321,181.90	402,783.23	0.40%	81,601.33
ADIDAS AG SEC ID: ED4031974	136.0317	1,476.000	88,150.45	200,782.77	0.20%	112,632.32
FRESENIUS SE & CO KGAA SEC ID: ED4352099	28.0153	5,353.000	125,502.20	149,965.97	0.15%	24,463.77
UNITED INTERNET AG SEC ID: ED4354137	20.1604	5,488.000	100,335.63	110,640.01	0.11%	10,304.38
HANNOVER RUECK SE SEC ID: ED4511801	197.9749	776.000	75,721.62	153,628.50	0.15%	77,906.88
GEA GROUP AG SEC ID: ED4557101	40.7690	1,949.000	38,268.91	79,458.68	0.08%	41,189.77



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CONTINENTAL AG SEC ID: ED4598584	59.7447	1,092.000	77,371.74	65,241.16	0.07%	-12,130.58
DEUTSCHE POST AG SEC ID: ED4617855	37.5459	5,965.000	137,466.67	223,961.03	0.22%	86,494.36
MERCK KGAA SEC ID: ED4741846	193.0655	949.000	57,984.93	183,219.18	0.18%	125,234.25
RWE AG SEC ID: ED4768963	44.3869	4,824.000	92,645.26	214,122.54	0.21%	121,477.28
SAP SE SEC ID: ED4846280	102.8722	6,531.000	360,042.82	671,858.52	0.67%	311,815.70
E.ON SE SEC ID: ED4942907	9.9617	9,814.000	77,268.91	97,764.24	0.10%	20,495.33
HENKEL AG & CO KGAA SEC ID: ED5002461	64.3018	646.000	30,417.97	41,538.97	0.04%	11,121.00
BAYER AG SEC ID: ED5069213	51.5749	3,249.000	169,621.90	167,566.71	0.17%	-2,055.19
BASF SE SEC ID: ED5086571	49.5097	3,528.000	161,024.50	174,670.32	0.17%	13,645.82
BEIERSDORF AG SEC ID: ED5107401	114.4092	554.000	37,643.43	63,382.70	0.06%	25,739.27
FRESENIUS MEDICAL CARE AG & CO SEC ID: ED5129074	32.6258	2,399.000	75,068.00	78,269.37	0.08%	3,201.37
ALLIANZ SE SEC ID: ED5231482	214.4105	3,424.000	472,888.18	734,141.64	0.73%	261,253.46
MUENCHENER RUECKVERSICHERUNGS- SEC ID: ED5294126	324.4440	1,224.000	206,933.86	397,119.46	0.40%	190,185.60
RHEINMETALL AG SEC ID: ED5334583	198.5619	467.000	69,294.75	92,728.39	0.09%	23,433.64
VOLKSWAGEN AG SEC ID: ED5497109	157.5795	212.000	20,559.11	33,406.85	0.03%	12,847.74
MERCEDES-BENZ GROUP AG SEC ID: ED5529026	65.5292	4,387.000	132,814.54	287,476.38	0.29%	154,661.84
SIEMENS AG SEC ID: ED5727976	138.3583	5,138.000	489,999.45	710,884.89	0.71%	220,885.44
DEUTSCHE BANK AG SEC ID: ED5750358	11.3000	18,280.000	132,512.55	206,564.79	0.21%	74,052.24
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756025	88.9873	2,442.000	122,033.82	217,307.00	0.22%	95,273.18
DEUTSCHE TELEKOM AG SEC ID: ED5842353	19.8914	19,257.000	279,715.89	383,048.80	0.38%	103,332.91



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INFINEON TECHNOLOGIES AG SEC ID: ED5889503	30.3419	9,365.000	99,987.75	284,152.06	0.28%	184,164.31
RATIONAL AG SEC ID: ED5910606	592.3238	85.000	42,773.91	50,347.52	0.05%	7,573.61
CARL ZEISS MEDITEC AG SEC ID: ED5922965	125.8288	560.000	50,663.92	70,464.11	0.07%	19,800.19
BECHTLE AG SEC ID: ED5932402	35.2833	1,553.000	51,381.84	54,794.94	0.05%	3,413.10
DEUTSCHE BOERSE AG SEC ID: ED7021964	172.2542	1,305.000	137,987.98	224,791.67	0.22%	86,803.69
SYMRISE AG SEC ID: EDB1JB4K1	108.4860	1,021.000	76,961.35	110,764.17	0.11%	33,802.82
BRENTAG SE SEC ID: EDB4YVF55	63.7362	1,352.000	46,833.11	86,171.30	0.09%	39,338.19
COMMERZBANK AG SEC ID: EDB90LKT5	9.4302	13,044.000	46,029.71	123,007.80	0.12%	76,978.09
VONOVIA SE SEC ID: EDBBJPFY6	23.5008	8,063.000	173,394.06	189,487.31	0.19%	16,093.25
SIEMENS HEALTHINEERS AG SEC ID: EDBD594Y5	49.8726	1,270.000	51,028.06	63,338.19	0.06%	12,310.13
DAIMLER TRUCK HOLDING AG SEC ID: EDBP6VLQ6	30.8916	2,282.000	62,695.79	70,494.52	0.07%	7,798.73
ZALANDO SE SEC ID: EDBQV0SV6	35.3366	1,523.000	53,390.73	53,817.71	0.05%	426.98
COVESTRO AG SEC ID: EDBYTBWY7	39.0080	4,008.000	122,608.15	156,344.01	0.16%	33,735.86
QIAGEN NV SEC ID: EDBYXS699	50.1714	1,561.000	45,541.98	78,317.59	0.08%	32,775.61
DELIVERY HERO SE SEC ID: EDBZCNB45	47.7915	1,094.000	50,515.15	52,283.85	0.05%	1,768.70
BANCO BILBAO VIZCAYA ARGENTARI SEC ID: EE5501908	6.0129	52,598.000	155,121.39	316,265.80	0.32%	161,144.41
NATURGY ENERGY GROUP SA SEC ID: EE5650424	25.9448	3,246.000	58,939.65	84,216.97	0.08%	25,277.32
REPSOL SA SEC ID: EE5669358	15.8487	8,054.000	64,304.68	127,645.13	0.13%	63,340.45
BANCO SANTANDER SA SEC ID: EE5705947	2.9910	129,302.000	250,236.69	386,738.17	0.39%	136,501.48
TELEFONICA SA SEC ID: EE5732529	3.6126	23,745.000	86,753.49	85,782.17	0.09%	-971.32



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ENAGAS SA SEC ID: EE7383073	16.5691	3,937.000	55,415.81	65,232.38	0.07%	9,816.57
ACS ACTIVIDADES DE CONSTRUCCIO SEC ID: EEB01FLQ9	28.5703	2,043.000	47,060.25	58,369.09	0.06%	11,308.84
FERROVIAL SA SEC ID: EEB038516	26.1156	5,514.000	83,284.16	144,001.46	0.14%	60,717.30
CAIXABANK SA SEC ID: EEB283W91	3.9189	13,634.000	48,754.57	53,430.86	0.05%	4,676.29
IBERDROLA SA SEC ID: EEB288C92	11.6650	51,611.000	354,887.90	602,044.51	0.60%	247,156.61
AMADEUS IT GROUP SA SEC ID: EEB3MSM24	51.8150	3,649.000	126,457.44	189,072.89	0.19%	62,615.45
RED ELECTRICA CORP SA SEC ID: EEBD6FXN0	17.3535	2,659.000	38,336.60	46,142.92	0.05%	7,806.32
INDUSTRIA DE DISENO TEXTIL SA SEC ID: EEBP9DL99	26.5212	9,333.000	155,443.80	247,522.01	0.25%	92,078.21
AENA SME SA SEC ID: EEBVRZ8L5	125.1884	435.000	37,423.33	54,456.96	0.05%	17,033.63
CELLNEX TELECOM SA SEC ID: EEBX90C09	32.9994	2,535.000	99,727.36	83,653.40	0.08%	-16,073.96
GRIFOLS SA SEC ID: EEBYY3DX0	11.4943	4,718.000	37,612.30	54,230.02	0.05%	16,617.72
AIRBUS SE SEC ID: EF4012250	118.4861	3,772.000	138,594.63	446,929.55	0.45%	308,334.92
VEOLIA ENVIRONNEMENT SA SEC ID: EF4031870	25.6140	8,949.000	165,444.01	229,219.69	0.23%	63,775.68
L'OREAL SA SEC ID: EF4057800	356.0346	1,844.000	273,785.76	656,527.80	0.65%	382,742.04
LVMH MOET HENNESSY LOUIS VUITT SEC ID: EF4061414	725.6233	2,012.000	292,836.19	1,459,954.03	1.46%	1,167,117.84
THALES SA SEC ID: EF4162790	127.3229	791.000	40,323.43	100,712.43	0.10%	60,389.00
CAPGEMINI SE SEC ID: EF4163434	166.4376	1,534.000	99,143.08	255,315.34	0.25%	156,172.26
PUBLICIS GROUPE SA SEC ID: EF4380426	63.4160	1,487.000	41,554.61	94,299.58	0.09%	52,744.97
BOLLORE SE SEC ID: EF4572709	5.5710	17,589.000	48,552.15	97,989.11	0.10%	49,436.96
PERNOD RICARD SA SEC ID: EF4682326	196.1072	1,440.000	141,634.17	282,394.35	0.28%	140,760.18



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RENAULT SA SEC ID: EF4712792	33.3782	2,835.000	52,036.17	94,627.33	0.09%	42,591.16
REMY COINTREAU SA SEC ID: EF4741718	168.1986	335.000	40,145.44	56,346.53	0.06%	16,201.09
SEB SA SEC ID: EF4792133	83.5123	853.000	49,115.12	71,236.00	0.07%	22,120.88
SCHNEIDER ELECTRIC SE SEC ID: EF4834109	139.5109	4,165.000	255,136.15	581,062.98	0.58%	325,926.83
ORANGE SA SEC ID: EF5176179	9.9051	14,306.000	134,133.20	141,703.04	0.14%	7,569.84
HERMES INTERNATIONAL SEC ID: EF5253978	1,542.1763	271.000	94,492.49	417,929.76	0.42%	323,437.27
KERING SA SEC ID: EF5505070	507.4774	543.000	88,402.17	275,560.21	0.27%	187,158.04
SANOFI SEC ID: EF5671732	95.8817	7,652.000	582,394.47	733,687.07	0.73%	151,292.60
NOKIA OYJ SEC ID: EF5946456	4.6297	10,953.000	79,218.78	50,709.43	0.05%	-28,509.35
STMICROELECTRONICS NV SEC ID: EF5962339	35.2139	6,891.000	54,202.77	242,659.08	0.24%	188,456.31
SOCIETE GENERALE SA SEC ID: EF5966512	25.0590	6,934.000	97,928.23	173,759.31	0.17%	75,831.08
TELEPERFORMANCE SEC ID: EF5999331	237.6766	436.000	70,559.78	103,626.99	0.10%	33,067.21
EURAZEO SE SEC ID: EF7042395	62.0072	699.000	32,648.71	43,343.05	0.04%	10,694.34
SODEXO SA SEC ID: EF7062716	95.4975	645.000	40,853.45	61,595.91	0.06%	20,742.46
AXA SA SEC ID: EF7088422	27.8072	12,872.000	240,024.73	357,934.26	0.36%	117,909.53
ESSILORLUXOTTICA SA SEC ID: EF7212477	180.5787	2,062.000	197,320.84	372,353.28	0.37%	175,032.44
CREDIT AGRICOLE SA SEC ID: EF7262613	10.4921	12,510.000	91,782.43	131,256.61	0.13%	39,474.18
BNP PARIBAS SA SEC ID: EF7309687	56.8311	6,142.000	199,780.43	349,056.39	0.35%	149,275.96
CIE DE SAINT-GOBAIN SEC ID: EF7380480	48.7200	1,884.000	62,631.50	91,788.41	0.09%	29,156.91
WENDEL SE SEC ID: EF7390117	93.0642	685.000	49,210.58	63,748.98	0.06%	14,538.40



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Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KLEPIERRE SA SEC ID: EF7582556	22.9779	3,399.000	51,364.14	78,101.86	0.08%	26,737.72
SAFRAN SA SEC ID: EFB058TZ0	124.7829	1,809.000	85,804.05	225,732.21	0.23%	139,928.16
ENGIE SA SEC ID: EFB0C2CQ3	14.2883	8,730.000	105,028.59	124,737.23	0.12%	19,708.64
IPSEN SA SEC ID: EFB0R7JF3	107.2586	738.000	38,570.52	79,156.87	0.08%	40,586.35
ARKEMA SA SEC ID: EFB0Z5YZ7	89.5209	812.000	57,473.78	72,691.00	0.07%	15,217.22
LEGRAND SA SEC ID: EFB11ZRK7	79.8516	1,978.000	88,084.93	157,946.55	0.16%	69,861.62
EIFPAGE SA SEC ID: EFB13X011	98.1016	688.000	49,963.76	67,493.91	0.07%	17,530.15
TOTALENERGIES SE SEC ID: EFB15C551	62.5942	16,342.000	561,478.18	1,022,914.62	1.02%	461,436.44
VINCI SA SEC ID: EFB1XH021	99.5638	3,641.000	220,243.71	362,511.62	0.36%	142,267.91
DANONE SA SEC ID: EFB1Y9TB7	52.5407	954.000	54,095.06	50,123.84	0.05%	-3,971.22
AIR LIQUIDE SA SEC ID: EFB1YXBJ6	141.3039	3,750.300	301,093.90	529,932.02	0.53%	228,838.12
BUREAU VERITAS SA SEC ID: EFB28DTJ8	26.2650	3,026.000	51,708.31	79,477.96	0.08%	27,769.65
GETLINK SE SEC ID: EFB292JQ6	15.9821	4,561.000	52,587.19	72,894.22	0.07%	20,307.03
EDENRED SEC ID: EFB62G1B5	54.3017	2,046.000	71,278.63	111,101.24	0.11%	39,822.61
VALEO SEC ID: EFBDC5ST5	17.8231	3,623.000	53,587.77	64,573.00	0.06%	10,985.23
LA FRANCAISE DES JEUX SAEM SEC ID: EFBG0SC19	40.1073	1,684.000	49,473.52	67,540.62	0.07%	18,067.10
DASSAULT SYST SHS SEC ID: EFBM8H5Y8	35.7475	5,701.000	89,194.92	203,796.72	0.20%	114,601.80
EUROFINS SCIENTIFIC SE SEC ID: EFBNDPYV6	71.5698	1,160.000	42,413.41	83,020.95	0.08%	40,607.54
WORLDLINE SA/FRANCE SEC ID: EFBNFWR47	38.9866	2,205.000	118,941.09	85,965.55	0.09%	-32,975.54
MICHELIN (CGDE) EURO.50 (POST SUBDIVISION) SEC ID: EFBPBPJ08	27.7325	4,008.000	78,676.10	111,151.82	0.11%	32,475.72



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SARTORIUS STEDIM BIOTECH SEC ID: EFBYZ2QP1	322.8431	243.000	40,182.14	78,450.88	0.08%	38,268.74
ASSICURAZIONI GENERALI SPA SEC ID: EI4056715	17.7324	8,000.000	107,919.61	141,858.87	0.14%	33,939.26
INTESA SANPAOLO SPA SEC ID: EI4076838	2.2177	93,333.000	142,560.53	206,988.84	0.21%	64,428.31
MEDIOBANCA BANCA DI CREDITO FI SEC ID: EI4574816	9.5882	9,348.000	52,889.36	89,630.25	0.09%	36,740.89
ENEL SPA SEC ID: EI7144567	5.3683	64,946.000	290,078.63	348,647.50	0.35%	58,568.87
ENI SPA SEC ID: EI7145051	14.1795	25,018.000	184,508.24	354,742.32	0.35%	170,234.08
SNAM SPA SEC ID: EI7251479	4.8314	11,012.000	45,142.76	53,203.82	0.05%	8,061.06
TERNA - RETE ELETTRICA NAZIONA SEC ID: EIB01BN53	7.3640	22,642.000	110,876.15	166,736.25	0.17%	55,860.10
RECORDATI INDUSTRIA CHIMICA E SEC ID: EIB07DRZ3	41.3559	2,498.000	84,137.64	103,307.13	0.10%	19,169.49
PRYSMIAN SPA SEC ID: EIB1W4V62	36.9909	2,469.000	38,238.47	91,330.50	0.09%	53,092.03
FERRARI NV SEC ID: EIBD6G500	213.6635	812.000	55,684.80	173,494.72	0.17%	117,809.92
CNH INDUSTRIAL NV SEC ID: EIBDSV2V8	15.9714	8,068.000	42,605.52	128,857.22	0.13%	86,251.70
MONCLER SPA SEC ID: EIBGLP233	52.8289	1,407.000	54,187.90	74,330.23	0.07%	20,142.33
STELLANTIS NV SEC ID: EIBMD8KX1	14.1560	9,441.000	85,812.12	133,646.83	0.13%	47,834.71
DAVIDE CAMPARI-MILANO NV SEC ID: EIBMQ5W10	10.1218	7,139.000	45,612.56	72,259.53	0.07%	26,646.97
UNICREDIT SPA SEC ID: EIBYMXPS6	14.1645	16,575.000	147,642.26	234,777.28	0.23%	87,135.02
POSTE ITALIANE SPA SEC ID: EIBYYN706	9.7397	6,527.000	45,648.80	63,571.17	0.06%	17,922.37
ASM INTERNATIONAL NV SEC ID: EN5165290	251.4975	194.000	51,625.63	48,790.51	0.05%	-2,835.12
WOLTERS KLUWER NV SEC ID: EN5671511	104.3344	2,380.000	60,143.75	248,315.78	0.25%	188,172.03
AEGON NV SEC ID: EN5927376	5.0566	32,451.000	64,527.54	164,092.72	0.16%	99,565.18



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KONINKLJKE KPN NV SEC ID: EN5956078	3.0844	30,200.000	71,654.81	93,147.45	0.09%	21,492.64
KONINKLJKE PHILIPS NV SEC ID: EN5986620	14.9458	3,408.000	50,812.46	50,935.18	0.05%	122.72
HEINEKEN NV SEC ID: EN7792554	93.7899	1,893.000	118,159.77	177,544.34	0.18%	59,384.57
HEINEKEN HOLDING NV SEC ID: ENB0CCH48	76.8954	918.000	53,941.04	70,589.94	0.07%	16,648.90
KONINKLJKE DSM NV SEC ID: ENB0HZL96	121.9867	1,510.000	84,584.43	184,199.88	0.18%	99,615.45
ASML HOLDING NV SEC ID: ENB929F49	537.6806	2,879.000	215,831.80	1,547,982.30	1.54%	1,332,150.50
KONINKLJKE AHOLD DELHAIZE NV SEC ID: ENBD0Q396	28.6450	8,536.000	141,477.43	244,513.63	0.24%	103,036.20
OCI NV SEC ID: ENBD4TZK6	35.6675	959.000	36,673.36	34,205.13	0.03%	-2,468.23
PROSUS NV SEC ID: ENBJDS7L4	68.7843	3,631.000	239,652.63	249,755.66	0.25%	10,103.03
UNILEVER PLC SEC ID: ENBLRB269	50.0220	10,329.000	344,588.49	516,677.32	0.52%	172,088.83
EXOR NV SEC ID: ENBMJ1821	72.8932	726.000	29,414.19	52,920.45	0.05%	23,506.26
IMCD NV SEC ID: ENBNCBD44	142.1043	575.000	69,309.37	81,709.99	0.08%	12,400.62
NN GROUP NV SEC ID: ENBNG8PQ5	40.7263	1,538.000	44,788.48	62,636.99	0.06%	17,848.51
UNIVERSAL MUSIC GROUP NV SEC ID: ENBNZGVV8	24.0238	3,421.000	61,269.71	82,185.41	0.08%	20,915.70
ARCELORMITTAL SA SEC ID: ENBYPBS65	26.2277	5,910.000	49,981.90	155,005.52	0.15%	105,023.62
ABN AMRO BANK NV SEC ID: ENBYQP139	13.7942	6,938.000	63,044.21	95,704.20	0.10%	32,659.99
RELX PLC SEC ID: ENBYWLC62	27.5777	5,536.000	44,121.76	152,670.37	0.15%	108,548.61
ADYEN NV SEC ID: ENBZ1HM46	1,375.0449	85.000	65,489.30	116,878.82	0.12%	51,389.52
ING GROEP NV SEC ID: ENBZ57394	12.1538	26,017.000	143,706.86	316,206.54	0.32%	172,499.68
EDP - ENERGIAS DE PORTUGAL SA SEC ID: EP4103594	4.9691	20,130.000	63,391.26	100,028.31	0.10%	36,637.05



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GALP ENERGIA SGPS SA SEC ID: EPB1FW752	13.4580	6,039.000	61,180.85	81,273.00	0.08%	20,092.15
EXOR NV SEC ID: EXBMJ1829	77.7919	356.000	22,617.11	27,693.90	0.03%	5,076.79
CRH PLC SEC ID: EZ4182240	39.4989	5,393.000	133,839.58	213,017.69	0.21%	79,178.11
DCC ORD EURO0.25 SEC ID: EZ4189476	52.3788	1,228.000	67,167.82	64,321.22	0.06%	-2,846.60
KINGSPAN GROUP PLC SEC ID: EZ4491237	53.9815	1,506.000	62,334.07	81,296.15	0.08%	18,962.08
KERRY GROUP PLC SEC ID: EZ4519573	89.9051	1,386.000	74,893.73	124,608.52	0.12%	49,714.79
SMURFIT KAPPA GROUP PLC SEC ID: EZB1RR824	36.8842	2,419.000	68,793.35	89,222.78	0.09%	20,429.43
FLUTTER ENTERTAINMENT PLC SEC ID: EZBWT6H87	136.3946	997.000	95,712.63	135,985.37	0.14%	40,272.74
WARTSILA OYJ ABP SEC ID: SF4525181	8.3971	6,773.000	44,252.36	56,873.71	0.06%	12,621.35
UPM-KYMMENE OYJ SEC ID: SF5051252	37.2790	3,929.000	55,053.73	146,469.36	0.15%	91,415.63
STORA ENSO OYJ SEC ID: SF5072670	14.0343	5,028.000	43,546.66	70,564.65	0.07%	27,017.99
SAMPO OYJ SEC ID: SF5226037	52.1031	3,097.000	89,633.88	161,363.44	0.16%	71,729.56
ELISA OYJ SEC ID: SF5701518	52.7862	2,001.000	53,795.27	105,625.16	0.11%	51,829.89
NOKIA OYJ SEC ID: SF5902942	4.6180	32,672.000	157,952.07	150,878.99	0.15%	-7,073.08
NESTE OYJ SEC ID: SFB06YV43	45.9131	3,450.000	20,342.14	158,400.18	0.16%	138,058.04
KONE OYJ SEC ID: SFB09M9D1	51.5482	2,438.000	75,056.82	125,674.45	0.13%	50,617.63
ORION OYJ SEC ID: SFB17NY41	54.6859	1,226.000	33,371.48	67,044.90	0.07%	33,673.42
TOTAL EQUITY EURO CURRENCY UNIT		1,239,904.300	18,247,050.71	32,190,884.92	32.10%	13,943,834.21
HONG KONG DOLLAR						
CLP HOLDINGS LTD HK/00002 SEC ID: FH6097015	7.2967	13,000.000	94,626.84	94,856.47	0.09%	229.63



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HONG KONG EXCHANGES & CLEARING HK/00388 SEC ID: FH6267352	43.2034	9,500.000	203,672.14	410,431.84	0.41%	206,759.70
MTR CORP LTD HK/00066 SEC ID: FH6290057	5.2979	15,500.000	64,060.08	82,117.76	0.08%	18,057.68
HANG SENG BANK LTD HK/00011 SEC ID: FH6408378	16.6305	5,200.000	75,271.96	86,478.45	0.09%	11,206.49
GALAXY ENTERTAINMENT GROUP LTD HK/00027 SEC ID: FH6465873	6.6112	20,000.000	55,073.57	132,223.78	0.13%	77,150.21
BOC HONG KONG HOLDINGS LTD HK/02388 SEC ID: FH6536111	3.4081	26,500.000	69,299.99	90,314.48	0.09%	21,014.49
SINO LAND CO LTD HK/00083 SEC ID: FH6810425	1.2505	36,000.000	43,298.84	45,017.59	0.04%	1,718.75
SUN HUNG KAI PROPERTIES LTD HK/00016 SEC ID: FH6859927	13.6836	10,500.000	120,693.04	143,678.05	0.14%	22,985.01
TECHTRONIC INDUSTRIES CO LTD HK/00669 SEC ID: FHB0190C9	11.1596	10,000.000	31,371.90	111,595.85	0.11%	80,223.95
LINK REIT HK/00823 SEC ID: FHB0PB4M2	7.3415	15,000.000	60,465.90	110,122.42	0.11%	49,656.52
AIA GROUP LTD HK/01299 SEC ID: FHB4TX8S5	11.1211	85,600.000	348,632.23	951,970.23	0.95%	603,338.00
SANDS CHINA LTD HK/01928 SEC ID: FHB5B23W5	3.3184	19,600.000	37,798.64	65,040.78	0.06%	27,242.14
SITC INTERNATIONAL HOLDINGS CO HK/01308 SEC ID: FHB61X7R3	2.2242	25,000.000	47,796.65	55,605.74	0.06%	7,809.09
SWIRE PROPERTIES LTD HK/01972 SEC ID: FHB67C2G2	2.5420	23,600.000	50,963.43	59,990.65	0.06%	9,027.22



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WHARF REAL ESTATE INVESTMENT C HK/01997 SEC ID: FHBFOGWS1	5.8296	17,000.000	61,411.43	99,103.77	0.10%	37,692.34
NEW WORLD DEVELOPMENT CO LTD HK/00017 SEC ID: FHBM94GQ6	2.8187	27,000.000	73,134.44	76,105.55	0.08%	2,971.11
CK HUTCHISON HOLDINGS LTD HK/00001 SEC ID: FHBW9P811	6.0026	18,000.000	109,311.65	108,046.82	0.11%	-1,264.83
CK INFRASTRUCTURE HOLDINGS LTD HK/01038 SEC ID: FHBYVS6J9	5.2339	9,000.000	41,523.72	47,104.72	0.05%	5,581.00
CK ASSET HOLDINGS LTD HK/01113 SEC ID: FHBYZQ071	6.1564	23,576.000	108,396.42	145,142.10	0.14%	36,745.68
TOTAL EQUITY HONG KONG DOLLAR		409,576.000	1,696,802.87	2,914,947.05	2.91%	1,218,144.18
ISRAELI SHEKEL						
BANK HAPOALIM BM SEC ID: FZ6075805	8.9897	10,961.000	47,683.82	98,535.62	0.10%	50,851.80
BANK LEUMI LE-ISRAEL BM SEC ID: FZ6076423	8.3066	7,918.000	37,126.84	65,772.02	0.07%	28,645.18
ISRAEL DISCOUNT BANK LTD SEC ID: FZ6451279	5.2374	13,098.000	39,385.69	68,598.85	0.07%	29,213.16
NICE LTD SEC ID: FZ6647132	192.7165	612.000	52,434.59	117,942.47	0.12%	65,507.88
MIZRAHI TEFAHOT BANK LTD SEC ID: FZ6916701	32.2800	2,144.000	38,725.83	69,208.33	0.07%	30,482.50
TOTAL EQUITY ISRAELI SHEKEL		34,733.000	215,356.77	420,057.29	0.42%	204,700.52
JAPANESE YEN						
AISIN CORP SEC ID: FJ6010709	26.7536	2,200.000	57,330.07	58,857.85	0.06%	1,527.78
AJINOMOTO CO INC SEC ID: FJ6010907	30.5506	4,000.000	39,692.08	122,202.43	0.12%	82,510.35
ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	31.2176	2,000.000	37,200.67	62,435.10	0.06%	25,234.43
ASAHI KASEI CORP SEC ID: FJ6054608	7.1348	10,000.000	59,359.69	71,347.91	0.07%	11,988.22
Z HOLDINGS CORP SEC ID: FJ6084845	2.5162	19,100.000	47,850.23	48,059.42	0.05%	209.19



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NTT DATA CORP SEC ID: FJ6125630	14.6425	5,500.000	43,186.71	80,533.55	0.08%	37,346.84
BRIDGESTONE CORP SEC ID: FJ6132107	35.5527	3,700.000	70,156.29	131,544.95	0.13%	61,388.66
OBIC CO LTD SEC ID: FJ6136744	147.1067	500.000	46,581.52	73,553.37	0.07%	26,971.85
BROTHER INDUSTRIES LTD SEC ID: FJ6146503	15.2109	1,700.000	20,615.81	25,858.50	0.03%	5,242.69
USS CO LTD SEC ID: FJ6171493	15.8778	2,100.000	31,071.72	33,343.44	0.03%	2,271.72
CANON INC SEC ID: FJ6172327	21.6416	5,300.000	95,903.45	114,700.44	0.11%	18,796.99
CENTRAL JAPAN RAILWAY CO SEC ID: FJ6183555	122.8163	800.000	60,730.57	98,253.05	0.10%	37,522.48
KOSE CORP SEC ID: FJ6194461	109.2880	400.000	41,885.35	43,715.18	0.04%	1,829.83
CHUGAI PHARMACEUTICAL CO LTD SEC ID: FJ6196409	25.5258	5,400.000	41,239.93	137,839.24	0.14%	96,599.31
KDDI CORP SEC ID: FJ6248994	30.1792	11,700.000	135,691.09	353,097.10	0.35%	217,406.01
DAIFUKU CO LTD SEC ID: FJ6250024	46.8377	1,000.000	49,112.02	46,837.69	0.05%	-2,274.33
DAITO TRUST CONSTRUCTION CO LT SEC ID: FJ6250503	102.6185	500.000	24,248.57	51,309.25	0.05%	27,060.68
DAIKIN INDUSTRIES LTD SEC ID: FJ6250727	153.0941	1,800.000	97,688.31	275,569.35	0.27%	177,881.04
DAIWA HOUSE INDUSTRY CO LTD SEC ID: FJ6251360	23.0323	3,000.000	33,953.32	69,096.97	0.07%	35,143.65
DAIWA SECURITIES GROUP INC SEC ID: FJ6251444	4.4185	15,700.000	66,061.81	69,370.57	0.07%	3,308.76
MITSUBISHI HC CAPITAL INC SEC ID: FJ6268976	4.9187	5,600.000	20,212.29	27,544.81	0.03%	7,332.52
PAN PACIFIC INTERNATIONAL HOLD SEC ID: FJ6269867	18.5911	5,300.000	50,727.87	98,532.72	0.10%	47,804.85
DISCO CORP SEC ID: FJ6270949	286.1040	400.000	53,557.15	114,441.62	0.11%	60,884.47
EAST JAPAN RAILWAY CO SEC ID: FJ6298544	56.9934	1,800.000	95,523.45	102,588.19	0.10%	7,064.74
EISAI CO LTD SEC ID: FJ6307204	65.9669	1,800.000	71,067.10	118,740.38	0.12%	47,673.28



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SQUARE ENIX HOLDINGS CO LTD SEC ID: FJ6309267	46.4587	900.000	39,056.83	41,812.87	0.04%	2,756.04
SBI HOLDINGS INC SEC ID: FJ6309465	19.0761	3,400.000	55,626.03	64,858.84	0.06%	9,232.81
FAST RETAILING CO LTD SEC ID: FJ6332434	610.3300	500.000	137,844.90	305,165.01	0.30%	167,320.11
MITSUBISHI UFJ FINANCIAL GROUP SEC ID: FJ6335171	6.7377	66,300.000	267,101.73	446,706.56	0.45%	179,604.83
SUBARU CORP SEC ID: FJ6356409	15.3663	5,800.000	48,381.92	89,124.25	0.09%	40,742.33
FUJIFILM HOLDINGS CORP SEC ID: FJ6356524	50.2103	3,300.000	113,599.80	165,694.03	0.17%	52,094.23
FANUC CORP SEC ID: FJ6356938	150.3278	1,000.000	108,706.03	150,327.78	0.15%	41,621.75
FUJITSU LTD SEC ID: FJ6356946	133.5026	1,600.000	109,156.06	213,604.14	0.21%	104,448.08
MCDONALD'S HOLDINGS CO JAPAN L SEC ID: FJ6371861	37.8567	800.000	19,916.46	30,285.34	0.03%	10,368.88
NOMURA RESEARCH INSTITUTE LTD SEC ID: FJ6390929	23.6083	3,267.000	20,506.15	77,128.38	0.08%	56,622.23
JAPAN REAL ESTATE INVESTMENT C SEC ID: FJ6397585	4,373.0340	11.000	48,152.48	48,103.37	0.05%	-49.11
HAMAMATSU PHOTONICS KK SEC ID: FJ6405875	47.8987	1,200.000	22,620.21	57,478.49	0.06%	34,858.28
HANKYU HANSHIN HOLDINGS INC SEC ID: FJ6408663	29.7093	800.000	18,483.22	23,767.48	0.02%	5,284.26
DENTSU GROUP INC SEC ID: FJ6416286	31.4146	2,600.000	48,071.32	81,677.97	0.08%	33,606.65
RESONA HOLDINGS INC SEC ID: FJ6421559	5.4811	19,900.000	64,369.14	109,073.32	0.11%	44,704.18
HITACHI LTD SEC ID: FJ6429107	50.7105	7,300.000	165,575.59	370,186.80	0.37%	204,611.21
SUMITOMO MITSUI TRUST HOLDINGS SEC ID: FJ6431897	34.7721	2,800.000	78,053.77	97,361.77	0.10%	19,308.00
HONDA MOTOR CO LTD SEC ID: FJ6435146	22.9793	3,600.000	84,621.62	82,725.37	0.08%	-1,896.25
HOYA CORP SEC ID: FJ6441508	96.2901	3,000.000	91,696.64	288,870.35	0.29%	197,173.71
ISUZU MOTORS LTD SEC ID: FJ6467107	11.7246	6,600.000	41,798.39	77,382.24	0.08%	35,583.85



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ITOCHU CORP SEC ID: FJ6467800	31.4222	11,000.000	101,586.04	345,644.00	0.34%	244,057.96
JSR CORP SEC ID: FJ6470986	19.6142	2,600.000	41,456.59	50,997.00	0.05%	9,540.41
JAPAN TOBACCO INC SEC ID: FJ6474533	20.1675	3,600.000	65,472.68	72,602.97	0.07%	7,130.29
AEON CO LTD SEC ID: FJ6480043	21.0921	8,600.000	127,082.67	181,392.24	0.18%	54,309.57
KAJIMA CORP SEC ID: FJ6481322	11.6412	4,600.000	23,300.11	53,549.58	0.05%	30,249.47
KANSAI ELECTRIC POWER CO INC/T SEC ID: FJ6483484	9.6934	8,200.000	62,066.36	79,486.14	0.08%	17,419.78
KAO CORP SEC ID: FJ6483807	39.8272	3,000.000	77,297.33	119,481.59	0.12%	42,184.26
KEIO CORP SEC ID: FJ6487360	36.6819	600.000	19,995.09	22,009.17	0.02%	2,014.08
KIKKOMAN CORP SEC ID: FJ6490802	52.5977	2,000.000	23,529.90	105,195.34	0.10%	81,665.44
KEYENCE CORP SEC ID: FJ6490992	389.7078	1,480.000	157,694.94	576,767.56	0.58%	419,072.62
KINTETSU GROUP HOLDINGS CO LTD SEC ID: FJ6492964	33.0062	1,200.000	36,454.48	39,607.41	0.04%	3,152.93
KIRIN HOLDINGS CO LTD SEC ID: FJ6493749	15.2412	6,500.000	93,773.40	99,067.79	0.10%	5,294.39
KOMATSU LTD SEC ID: FJ6496585	21.7970	6,700.000	121,714.38	146,039.63	0.15%	24,325.25
KONAMI GROUP CORP SEC ID: FJ6496684	45.2461	1,100.000	21,350.45	49,770.73	0.05%	28,420.28
KUBOTA CORP SEC ID: FJ6497500	13.7709	7,100.000	69,073.05	97,773.31	0.10%	28,700.26
KYOCERA CORP SEC ID: FJ6499266	49.6571	2,100.000	103,223.98	104,279.81	0.10%	1,055.83
KYOWA KIRIN CO LTD SEC ID: FJ6499555	22.8883	2,000.000	21,017.20	45,776.65	0.05%	24,759.45
LASERTEC CORP SEC ID: FJ6506268	164.8035	400.000	49,214.49	65,921.40	0.07%	16,706.91
TOKIO MARINE HOLDINGS INC SEC ID: FJ6513124	21.4294	14,400.000	134,399.97	308,583.10	0.31%	174,183.13
JAPAN METROPOLITAN FUND INVEST SEC ID: FJ6513348	793.5124	84.000	54,134.21	66,655.04	0.07%	12,520.83



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JFE HOLDINGS INC SEC ID: FJ6543790	11.6412	6,000.000	39,877.11	69,847.28	0.07%	29,970.17
MAKITA CORP SEC ID: FJ6555802	23.3431	3,000.000	58,342.18	70,029.17	0.07%	11,686.99
SUMITOMO MITSUI FINANCIAL GROU SEC ID: FJ6563020	40.1379	12,100.000	327,298.75	485,669.00	0.48%	158,370.25
MARUBENI CORP SEC ID: FJ6569464	11.4821	11,400.000	55,221.54	130,895.44	0.13%	75,673.90
PANASONIC HOLDINGS CORP SEC ID: FJ6572708	8.4164	15,100.000	116,432.49	127,087.42	0.13%	10,654.93
MIZUHO FINANCIAL GROUP INC SEC ID: FJ6591013	14.0665	15,178.000	172,032.87	213,500.82	0.21%	41,467.95
MISUMI GROUP INC SEC ID: FJ6595170	21.8197	2,100.000	45,006.06	45,821.36	0.05%	815.30
MITSUBISHI CORP SEC ID: FJ6596780	32.4605	9,200.000	186,603.58	298,636.54	0.30%	112,032.96
MITSUBISHI ELECTRIC CORP SEC ID: FJ6597044	9.9549	11,100.000	102,188.14	110,499.44	0.11%	8,311.30
MITSUBISHI HEAVY INDUSTRIES LT SEC ID: FJ6597069	39.6680	1,400.000	48,912.25	55,535.26	0.06%	6,623.01
MITSUMI & CO LTD SEC ID: FJ6597309	29.2016	11,500.000	158,070.39	335,817.93	0.33%	177,747.54
MITSUMI CHEMICALS INC SEC ID: FJ6597366	22.5473	1,400.000	21,538.91	31,566.18	0.03%	10,027.27
MITSUMI FUDOSAN CO LTD SEC ID: FJ6597606	18.3182	7,300.000	125,232.90	133,723.13	0.13%	8,490.23
MURATA MANUFACTURING CO LTD SEC ID: FJ6610409	49.9299	4,200.000	99,156.52	209,705.55	0.21%	110,549.03
SEIKO EPSON CORP SEC ID: FJ6616505	14.5970	2,600.000	20,581.74	37,952.17	0.04%	17,370.43
RENESAS ELECTRONICS CORP SEC ID: FJ6635679	8.9696	9,400.000	41,754.13	84,314.67	0.08%	42,560.54
NINTENDO CO LTD SEC ID: FJ6639556	41.9266	9,000.000	144,642.64	377,339.02	0.38%	232,696.38
DENSO CORP SEC ID: FJ6640380	49.5358	3,500.000	108,111.61	173,375.26	0.17%	65,263.65
NEC CORP SEC ID: FJ6640406	35.1283	2,000.000	66,467.02	70,256.54	0.07%	3,789.52
NIPPON PAINT HOLDINGS CO LTD SEC ID: FJ6640505	7.8745	6,100.000	46,536.57	48,034.41	0.05%	1,497.84



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NIDEC CORP SEC ID: FJ6640687	51.8322	2,900.000	85,949.31	150,313.38	0.15%	64,364.07
NISSHIN SEIFUN GROUP INC SEC ID: FJ6640968	12.5279	5,015.000	52,509.65	62,827.65	0.06%	10,318.00
NIPPON TELEGRAPH & TELEPHONE C SEC ID: FJ6641370	28.5119	11,200.000	126,213.80	319,333.04	0.32%	193,119.24
NISSAN CHEMICAL CORP SEC ID: FJ6641586	43.8061	1,000.000	14,192.47	43,806.13	0.04%	29,613.66
NISSIN FOODS HOLDINGS CO LTD SEC ID: FJ6641768	78.9723	500.000	16,662.57	39,486.15	0.04%	22,823.58
NITTO DENKO CORP SEC ID: FJ6641800	57.9787	1,500.000	62,658.07	86,968.05	0.09%	24,309.98
YAMAHA CORP SEC ID: FJ6642386	37.2883	1,500.000	19,691.64	55,932.39	0.06%	36,240.75
MINEBEA MITSUMI INC SEC ID: FJ6642402	14.9380	3,000.000	18,493.86	44,814.12	0.04%	26,320.26
NISSAN MOTOR CO LTD SEC ID: FJ6642865	3.1687	25,800.000	86,907.46	81,753.60	0.08%	-5,153.86
NIPPON YUSEN KK SEC ID: FJ6643962	23.5704	2,600.000	51,955.00	61,283.11	0.06%	9,328.11
NITORI HOLDINGS CO LTD SEC ID: FJ6644804	129.2205	800.000	45,617.20	103,376.40	0.10%	57,759.20
ORIENTAL LAND CO LTD/JAPAN SEC ID: FJ6648896	145.2120	1,100.000	44,079.69	159,733.21	0.16%	115,653.52
OBAYASHI CORP SEC ID: FJ6656402	7.5638	3,700.000	16,348.49	27,985.90	0.03%	11,637.41
OLYMPUS CORP SEC ID: FJ6658804	17.8256	8,000.000	82,907.84	142,604.86	0.14%	59,697.02
OMRON CORP SEC ID: FJ6659422	48.5430	2,100.000	60,109.79	101,940.20	0.10%	41,830.41
ONO PHARMACEUTICAL CO LTD SEC ID: FJ6660107	23.3658	3,100.000	39,876.00	72,433.96	0.07%	32,557.96
ORIX CORP SEC ID: FJ6661147	16.0559	5,200.000	45,952.51	83,490.84	0.08%	37,538.33
JAPAN EXCHANGE GROUP INC SEC ID: FJ6743887	14.3810	3,600.000	43,324.03	51,771.57	0.05%	8,447.54
T&D HOLDINGS INC SEC ID: FJ6744299	14.4151	5,500.000	43,009.75	79,283.03	0.08%	36,273.28
ROHM CO LTD SEC ID: FJ6747201	72.2271	600.000	31,387.49	43,336.24	0.04%	11,948.75



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SMC CORP SEC ID: FJ6763968	421.2361	500.000	101,537.22	210,618.05	0.21%	109,080.83
SOFTBANK GROUP CORP SEC ID: FJ6770625	42.7754	10,700.000	158,520.36	457,696.74	0.46%	299,176.38
SECOM CO LTD SEC ID: FJ6791597	57.1678	1,000.000	44,078.64	57,167.76	0.06%	13,089.12
SEKISUI CHEMICAL CO LTD SEC ID: FJ6793825	13.9831	4,700.000	44,478.87	65,720.56	0.07%	21,241.69
SEKISUI HOUSE LTD SEC ID: FJ6793908	17.6854	4,900.000	61,449.35	86,658.45	0.09%	25,209.10
SHARP CORP/JAPAN SEC ID: FJ6800604	7.1621	8,400.000	45,782.30	60,161.43	0.06%	14,379.13
SHIMADZU CORP SEC ID: FJ6804366	28.3830	3,000.000	42,980.61	85,149.11	0.08%	42,168.50
SHIMIZU CORP SEC ID: FJ6804408	5.3356	4,000.000	16,694.52	21,342.22	0.02%	4,647.70
SHIN-ETSU CHEMICAL CO LTD SEC ID: FJ6804580	122.9679	3,000.000	173,813.90	368,903.69	0.37%	195,089.79
SHIONOGI & CO LTD SEC ID: FJ6804689	49.9147	2,000.000	48,670.81	99,829.47	0.10%	51,158.66
SHIMANO INC SEC ID: FJ6804820	158.5509	500.000	31,981.37	79,275.45	0.08%	47,294.08
SHISEIDO CO LTD SEC ID: FJ6805264	49.0432	3,700.000	87,802.96	181,459.69	0.18%	93,656.73
SONY GROUP CORP SEC ID: FJ6821501	76.0544	9,000.000	318,786.62	684,489.71	0.68%	365,703.09
SUMITOMO CHEMICAL CO LTD SEC ID: FJ6858560	3.5924	16,300.000	48,301.00	58,556.21	0.06%	10,255.21
SUMITOMO ELECTRIC INDUSTRIES L SEC ID: FJ6858701	11.4025	4,600.000	48,326.14	52,451.40	0.05%	4,125.26
SUMITOMO METAL MINING CO LTD SEC ID: FJ6858842	35.4011	2,400.000	53,344.82	84,962.67	0.08%	31,617.85
SUMITOMO REALTY & DEVELOPMENT SEC ID: FJ6858909	23.6538	2,700.000	56,989.80	63,865.24	0.06%	6,875.44
SUMITOMO CORP SEC ID: FJ6858941	16.6433	8,700.000	97,441.70	144,796.69	0.14%	47,354.99
SUZUKI MOTOR CORP SEC ID: FJ6865508	32.3695	2,100.000	50,278.04	67,976.05	0.07%	17,698.01
TDK CORP SEC ID: FJ6869302	32.8546	3,300.000	73,365.86	108,420.17	0.11%	35,054.31



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TAISEI CORP SEC ID: FJ6870102	32.2104	1,800.000	19,835.39	57,978.70	0.06%	38,143.31
TAKEDA PHARMACEUTICAL CO LTD SEC ID: FJ6870441	31.1569	4,366.000	123,023.54	136,031.11	0.14%	13,007.57
ADVANTEST CORP SEC ID: FJ6870490	64.2692	1,100.000	44,623.92	70,696.12	0.07%	26,072.20
SYSMEX CORP SEC ID: FJ6883808	60.6162	1,300.000	51,419.98	78,801.01	0.08%	27,381.03
TERUMO CORP SEC ID: FJ6885076	28.3906	4,600.000	63,146.57	130,596.83	0.13%	67,450.26
TOBU RAILWAY CO LTD SEC ID: FJ6895166	23.3431	800.000	17,142.11	18,674.45	0.02%	1,532.34
TOHO CO LTD/TOKYO SEC ID: FJ6895208	38.5009	1,200.000	19,177.40	46,201.07	0.05%	27,023.67
TOKYO ELECTRIC POWER CO HOLDIN SEC ID: FJ6895406	3.6076	20,700.000	56,898.19	74,676.57	0.07%	17,778.38
TOKYO ELECTRON LTD SEC ID: FJ6895679	294.6682	1,200.000	83,334.53	353,601.86	0.35%	270,267.33
TOKYU CORP SEC ID: FJ6896545	12.6037	3,500.000	32,991.97	44,113.07	0.04%	11,121.10
TORAY INDUSTRIES INC SEC ID: FJ6897147	5.5826	10,300.000	46,427.88	57,501.08	0.06%	11,073.20
TOSHIBA CORP SEC ID: FJ6897212	34.8857	2,900.000	74,042.67	101,168.66	0.10%	27,125.99
TOTO LTD SEC ID: FJ6897469	34.1051	1,000.000	28,117.62	34,105.12	0.03%	5,987.50
LXIL CORP SEC ID: FJ6900214	15.1654	4,000.000	50,441.06	60,661.64	0.06%	10,220.58
MAZDA MOTOR CORP SEC ID: FJ6900305	7.6168	8,300.000	47,854.15	63,219.52	0.06%	15,365.37
TOYOTA INDUSTRIES CORP SEC ID: FJ6900545	54.8713	1,400.000	51,884.31	76,819.88	0.08%	24,935.57
TOYOTA TSUSHO CORP SEC ID: FJ6900586	37.0230	2,000.000	42,310.97	74,046.00	0.07%	31,735.03
TOYOTA MOTOR CORP SEC ID: FJ6900644	13.7368	73,300.000	590,671.42	1,006,906.23	1.00%	416,234.81
UNICHARM CORP SEC ID: FJ6911484	38.4099	3,000.000	40,677.61	115,229.82	0.11%	74,552.21
WEST JAPAN RAILWAY CO SEC ID: FJ6957990	43.4196	2,000.000	75,376.32	86,839.21	0.09%	11,462.89



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YAKULT HONSHA CO LTD SEC ID: FJ6985116	64.8755	1,200.000	43,213.96	77,850.61	0.08%	34,636.65
YAMAHA MOTOR CO LTD SEC ID: FJ6985264	22.8125	3,800.000	44,349.31	86,687.63	0.09%	42,338.32
ASTELLAS PHARMA INC SEC ID: FJ6985389	15.2071	11,000.000	79,991.02	167,278.02	0.17%	87,287.00
YAMATO HOLDINGS CO LTD SEC ID: FJ6985561	15.8172	4,000.000	59,924.85	63,268.78	0.06%	3,343.93
YASKAWA ELECTRIC CORP SEC ID: FJ6986049	32.0209	2,400.000	31,105.07	76,850.20	0.08%	45,745.13
M3 INC SEC ID: FJB02K2M5	27.1174	3,200.000	32,221.29	86,775.55	0.09%	54,554.26
SEVEN & I HOLDINGS CO LTD SEC ID: FJB0FS5D1	42.8967	5,200.000	139,585.78	223,062.63	0.22%	83,476.85
DAIICHI SANKYO CO LTD SEC ID: FJB0J7D93	32.2104	13,200.000	80,402.83	425,177.13	0.42%	344,774.30
BANDAI NAMCO HOLDINGS INC SEC ID: FJB0JDQD7	63.0111	1,600.000	30,521.85	100,817.76	0.10%	70,295.91
MITSUBISHI CHEMICAL GROUP CORP SEC ID: FJB0JQTJ2	5.1893	14,100.000	71,978.47	73,168.89	0.07%	1,190.42
SUMCO CORP SEC ID: FJB0M0C87	13.3162	3,000.000	35,595.24	39,948.46	0.04%	4,353.22
DAIWA HOUSE REIT INVESTMENT CO SEC ID: FJB0Z6WY1	2,223.6537	21.000	42,920.91	46,696.73	0.05%	3,775.82
INPEX CORP SEC ID: FJB10RB16	10.5802	10,500.000	53,499.19	111,091.74	0.11%	57,592.55
NIHON M&A CENTER HOLDINGS INC SEC ID: FJB1DN468	12.3461	3,900.000	47,181.20	48,149.60	0.05%	968.40
MS&AD INSURANCE GROUP HOLDINGS SEC ID: FJB2Q4CS7	32.0133	1,800.000	53,458.68	57,624.01	0.06%	4,165.33
WELCIA HOLDINGS CO LTD SEC ID: FJB3CF1G3	23.3052	2,400.000	52,731.40	55,932.39	0.06%	3,200.99
OTSUKA HOLDINGS CO LTD SEC ID: FJB5LTM91	32.6272	2,800.000	79,984.37	91,356.24	0.09%	11,371.87
DAI-ICHI LIFE HOLDINGS INC SEC ID: FJB601QS7	22.6913	5,000.000	65,317.20	113,456.36	0.11%	48,139.16
MELJI HOLDINGS CO LTD SEC ID: FJB60DQV4	51.0819	1,000.000	19,510.65	51,081.89	0.05%	31,571.24
ENEOS HOLDINGS INC SEC ID: FJB62LW8	3.3954	16,415.000	56,393.78	55,734.73	0.06%	-659.05



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SOMPO HOLDINGS INC SEC ID: FJB62G7K0	44.4124	2,400.000	65,849.08	106,589.86	0.11%	40,740.78
NEXON CO LTD SEC ID: FJB63QM79	22.4487	3,400.000	55,744.47	76,325.74	0.08%	20,581.27
NIPPON PROLOGIS REIT INC SEC ID: FJB98BC64	2,338.0953	10.000	20,028.43	23,380.95	0.02%	3,352.52
CONCORDIA FINANCIAL GROUP LTD SEC ID: FJBD97JW9	4.1684	18,500.000	50,441.55	77,115.46	0.08%	26,673.91
SOFTBANK CORP SEC ID: FJBF5M0K1	11.2774	4,600.000	53,241.92	51,876.16	0.05%	-1,365.76
SG HOLDINGS CO LTD SEC ID: FJBFFY883	13.8694	4,400.000	44,009.50	61,025.42	0.06%	17,015.92
NIPPON EXPRESS HOLDINGS INC SEC ID: FJBKSH60	57.1450	900.000	52,489.00	51,430.52	0.05%	-1,058.48
SHIZUOKA FINANCIAL GROUP INC SEC ID: FJBP38QJ7	7.9958	9,700.000	53,813.79	77,558.83	0.08%	23,745.04
RECRUIT HOLDINGS CO LTD SEC ID: FJBQRRZ08	31.6571	9,600.000	140,593.43	303,908.43	0.30%	163,315.00
JAPAN POST HOLDINGS CO LTD SEC ID: FJBYT8140	8.4088	6,600.000	47,235.35	55,498.12	0.06%	8,262.77
JAPAN POST INSURANCE CO LTD SEC ID: FJBYT8157	17.5907	3,200.000	41,413.57	56,290.12	0.06%	14,876.55
TOTAL EQUITY JAPANESE YEN		979,647.000	12,258,446.34	21,523,765.99	21.46%	9,265,319.65
NEW ZEALAND DOLLAR						
FISHER & PAYKEL HEALTHCARE COR SEC ID: AN6340250	14.2934	4,633.000	43,639.52	66,221.18	0.07%	22,581.66
SPARK NEW ZEALAND LTD SEC ID: AN6881436	3.4152	13,044.000	15,274.71	44,548.26	0.04%	29,273.55
AUCKLAND INTERNATIONAL AIRPORT SEC ID: ANBKX3XG0	4.9394	13,170.000	40,315.81	65,052.35	0.06%	24,736.54
MERIDIAN ENERGY LTD SEC ID: ANBWF052	3.3140	9,080.000	18,647.52	30,091.47	0.03%	11,443.95
TOTAL EQUITY NEW ZEALAND DOLLAR		39,927.000	117,877.56	205,913.26	0.21%	88,035.70
NORWEGIAN KRONE						
EQUINOR ASA SEC ID: SN7133606	35.7121	8,148.000	90,487.08	290,982.28	0.29%	200,495.20
YARA INTERNATIONAL ASA SEC ID: SN7751258	43.7113	1,692.000	51,653.22	73,959.52	0.07%	22,306.30
MOWI ASA SEC ID: SNB02L489	16.9729	3,794.000	58,569.96	64,395.17	0.06%	5,825.21



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Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NORSK HYDRO ASA SEC ID: SNB11HK30	7.4429	13,471.000	26,996.74	100,263.30	0.10%	73,266.56
AKER BP ASA SEC ID: SNB1L95G4	30.8700	1,690.000	48,091.92	52,170.24	0.05%	4,078.32
GJENSIDIGE FORSIKRING ASA SEC ID: SNB4PHOC0	19.5107	2,901.000	44,781.04	56,600.57	0.06%	11,819.53
ADEVINTA ASA SEC ID: SNBJ0DP44	6.6592	6,502.000	60,301.54	43,298.26	0.04%	-17,003.28
TOTAL EQUITY NORWEGIAN KRONE		38,198.000	380,881.50	681,669.34	0.68%	300,787.84
POUND STERLING						
ANTOFAGASTA PLC SEC ID: EX0045610	18.5908	4,900.000	37,817.64	91,095.02	0.09%	53,277.38
ASHTREAD GROUP PLC SEC ID: EX0053671	56.7769	4,037.000	65,929.49	229,208.26	0.23%	163,278.77
BRITISH LAND CO PLC/THE SEC ID: EX0136708	4.7527	27,710.000	113,365.32	131,696.15	0.13%	18,330.83
BHP GROUP LTD SEC ID: EX0144405	30.9145	12,515.000	217,892.85	386,895.34	0.39%	169,002.49
DIAGEO PLC SEC ID: EX0237407	43.9059	16,838.000	353,843.02	739,286.70	0.74%	385,443.68
BAE SYSTEMS PLC SEC ID: EX0263494	10.2968	16,617.000	95,449.78	171,102.32	0.17%	75,652.54
BRITISH AMERICAN TOBACCO PLC SEC ID: EX0287584	39.4732	14,717.000	503,058.72	580,926.55	0.58%	77,867.83
STANDARD CHARTERED PLC SEC ID: EX0408289	7.4869	25,855.000	133,539.46	193,572.50	0.19%	60,033.04
IMPERIAL BRANDS PLC SEC ID: EX0454499	24.9121	6,657.000	126,837.86	165,839.58	0.17%	39,001.72
HSBC HOLDINGS PLC SEC ID: EX0540529	6.2034	106,217.000	511,122.35	658,901.79	0.66%	147,779.44
LEGAL & GENERAL GROUP PLC SEC ID: EX0560394	3.0012	77,139.000	150,323.07	231,512.31	0.23%	81,189.24
PEARSON PLC SEC ID: EX0677602	11.2976	5,190.000	36,041.02	58,634.73	0.06%	22,593.71
PRUDENTIAL PLC SEC ID: EX0709959	13.5627	12,591.000	94,317.13	170,767.93	0.17%	76,450.80
RIO TINTO PLC SEC ID: EX0718877	69.7441	8,157.000	338,589.89	568,902.97	0.57%	230,313.08
ST JAMES'S PLACE PLC SEC ID: EX0766934	13.1718	4,872.000	47,334.48	64,172.79	0.06%	16,838.31



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SSE PLC SEC ID: EX0790876	20.5936	12,410.000	177,884.04	255,567.17	0.25%	77,683.13
BP PLC SEC ID: EX0798051	5.7126	128,096.000	477,949.19	731,757.63	0.73%	253,808.44
LLOYDS BANKING GROUP PLC SEC ID: EX0870611	0.5462	560,577.000	214,813.89	306,207.84	0.31%	91,393.95
SMITH & NEPHEW PLC SEC ID: EX0922321	13.3462	7,041.000	75,836.52	93,970.43	0.09%	18,133.91
ASTRAZENECA PLC SEC ID: EX0989528	134.9413	10,908.000	679,017.43	1,471,939.94	1.47%	792,922.51
BT GROUP PLC SEC ID: EX3091355	1.3478	31,907.000	43,622.28	43,005.83	0.04%	-616.45
BARCLAYS PLC SEC ID: EX3134866	1.9068	169,022.000	224,781.56	322,297.41	0.32%	97,515.85
INTERTEK GROUP PLC SEC ID: EX3163832	48.5250	2,033.000	72,257.08	98,651.30	0.10%	26,394.22
BURBERRY GROUP PLC SEC ID: EX3174300	24.4189	3,606.000	53,109.69	88,054.45	0.09%	34,944.76
NEXT PLC SEC ID: EX3208983	69.8404	981.000	32,909.37	68,513.41	0.07%	35,604.04
KINGFISHER PLC SEC ID: EX3319525	2.8400	20,663.000	36,416.03	58,683.89	0.06%	22,267.86
J SAINSBURY PLC SEC ID: EXB019KW9	2.6187	52,070.000	109,212.63	136,356.40	0.14%	27,143.77
ADMIRAL GROUP PLC SEC ID: EXB02J636	25.7060	1,641.000	36,276.33	42,183.50	0.04%	5,907.17
BUNZL PLC SEC ID: EXB0744B8	33.1880	2,718.000	44,255.76	90,205.01	0.09%	45,949.25
RENTOKIL INITIAL PLC SEC ID: EXB082RF7	6.1107	11,576.000	54,972.08	70,737.83	0.07%	15,765.75
HIKMA PHARMACEUTICALS PLC SEC ID: EXB0LCW07	18.6690	3,888.000	54,928.19	72,585.10	0.07%	17,656.91
LONDON STOCK EXCHANGE GROUP PL SEC ID: EXB0SWJX9	85.8389	2,147.000	52,721.34	184,296.21	0.18%	131,574.87
UNILEVER PLC SEC ID: EXB10RZP7	50.3053	9,860.000	340,047.37	496,010.04	0.49%	155,962.67
EXPERIAN PLC SEC ID: EXB19NLV9	33.8376	6,790.000	81,210.55	229,757.15	0.23%	148,546.60
MONDI PLC SEC ID: EXB1CRLC8	16.9549	4,587.000	73,858.09	77,772.02	0.08%	3,913.93



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SEVERN TRENT PLC SEC ID: EXB1FH8J7	31.8889	2,671.000	59,234.79	85,175.20	0.08%	25,940.41
WHITBREAD PLC SEC ID: EXB1KJJ48	30.9145	1,645.000	39,421.32	50,854.40	0.05%	11,433.08
SMITHS GROUP PLC SEC ID: EXB1WY232	19.2284	3,538.000	60,621.65	68,029.93	0.07%	7,408.28
ANGLO AMERICAN PLC SEC ID: EXB1XZS89	38.9319	6,981.000	97,713.68	271,783.31	0.27%	174,069.63
3I GROUP PLC SEC ID: EXB1YW440	16.1369	9,544.000	59,748.47	154,010.61	0.15%	94,262.14
RECKITT BENCKISER GROUP PLC SEC ID: EXB24CGK6	69.2149	3,506.000	193,784.68	242,667.32	0.24%	48,882.64
RELX PLC SEC ID: EXB2B0DG6	27.5224	8,268.000	91,122.05	227,554.81	0.23%	136,432.76
UNITED UTILITIES GROUP PLC SEC ID: EXB39J2M5	11.9256	13,078.000	120,306.41	155,962.35	0.16%	35,655.94
OCADO GROUP PLC SEC ID: EXB3MBS72	7.4195	5,308.000	48,906.40	39,382.63	0.04%	-9,523.77
GLENCORE PLC SEC ID: EXB4T3BW4	6.6448	70,197.000	125,946.43	466,446.40	0.47%	340,499.97
ENTAIN PLC SEC ID: EXB5VQMV7	15.8963	4,511.000	34,086.14	71,708.32	0.07%	37,622.18
SEGRO PLC SEC ID: EXB5ZN1N1	9.1853	11,421.000	61,608.72	104,905.82	0.10%	43,297.10
SAGE GROUP PLC/THE SEC ID: EXB8C3BL7	8.9688	10,333.000	53,367.24	92,674.84	0.09%	39,307.60
WPP PLC SEC ID: EXB8KF9B6	9.8662	15,086.000	104,444.10	148,841.28	0.15%	44,397.18
COCA-COLA HBC AG SEC ID: EXB9895B6	23.7332	2,910.000	63,205.34	69,063.66	0.07%	5,858.32
AVEVA GROUP PLC SEC ID: EXBBG9VN7	38.6492	2,173.000	57,724.97	83,984.66	0.08%	26,259.69
COMPASS GROUP PLC SEC ID: EXBD6K458	23.0656	12,563.000	137,721.94	289,773.23	0.29%	152,051.29
NATIONAL GRID PLC SEC ID: EXBDR05C3	11.9977	18,210.000	192,116.64	218,478.56	0.22%	26,361.92
INTERCONTINENTAL HOTELS GROUP SEC ID: EXBHJYC07	57.0656	1,595.000	55,854.07	91,019.59	0.09%	35,165.52
CRODA INTERNATIONAL PLC SEC ID: EXBJFFLVO	79.4395	1,334.000	57,394.41	105,972.31	0.11%	48,577.90



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
M&G PLC SEC ID: EXBKFB1C0	2.2596	23,526.000	34,302.77	53,160.47	0.05%	18,857.70
NATWEST GROUP PLC ORD GBP1.0769 SEC ID: EXBM8PJY6	3.1901	32,304.357	56,341.33	103,053.83	0.10%	46,712.50
INFORMA PLC SEC ID: EXBMJ6DW6	7.4532	8,419.000	48,689.11	62,748.22	0.06%	14,059.11
HALEON PLC SEC ID: EXBMX86B0	3.9377	26,135.000	96,225.09	102,911.61	0.10%	6,686.52
GSK PLC SEC ID: EXBN7SWP3	17.2929	17,320.000	426,910.15	299,512.86	0.30%	-127,397.29
SHELL PLC SEC ID: EXBP6MXD8	27.9795	54,186.000	1,021,335.98	1,516,094.69	1.51%	494,758.71
SCHRODERS PLC ORD GBPO.20 SEC ID: EXBP9LHF0	5.2446	953.000	3,562.90	4,998.15	0.00%	1,435.25
AVIVA PLC SEC ID: EXBPQY8M8	5.3264	33,423.280	135,830.42	178,027.13	0.18%	42,196.71
WOODSIDE ENERGY GROUP LTD SEC ID: EXBPXZF72	23.9377	0.475	10.73	11.37	0.00%	0.64
AUTO TRADER GROUP PLC SEC ID: EXBVYVFW2	6.2022	8,811.000	50,655.79	54,647.17	0.05%	3,991.38
SPIRAX-SARCO ENGINEERING PLC SEC ID: EXBWFQON2	127.6878	675.000	70,601.88	86,189.29	0.09%	15,587.41
TOTAL EQUITY POUND STERLING		1,797,158.112	9,420,337.10	14,880,711.52	14.84%	5,460,374.42
SINGAPORE DOLLAR						
SINGAPORE TECHNOLOGIES ENGINEE SEC ID: FM6043216	2.4978	24,900.000	57,892.85	62,194.30	0.06%	4,301.45
DBS GROUP HOLDINGS LTD SEC ID: FM6175208	25.2908	16,700.000	195,996.27	422,356.10	0.42%	226,359.83
CITY DEVELOPMENTS LTD SEC ID: FM6197921	6.1363	7,200.000	33,243.37	44,181.33	0.04%	10,937.96
CAPITALAND ASCENDAS REIT SEC ID: FM6563874	2.0429	22,400.000	35,557.23	45,762.00	0.05%	10,204.77
UNITED OVERSEAS BANK LTD SEC ID: FM6916783	22.8899	10,400.000	144,035.57	238,055.47	0.24%	94,019.90
UOL GROUP LTD SEC ID: FM6916841	5.0104	9,900.000	43,395.68	49,603.34	0.05%	6,207.66
VENTURE CORP LTD SEC ID: FM6927376	12.7200	4,100.000	42,537.06	52,151.80	0.05%	9,614.74



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SINGAPORE TELECOMMUNICATIONS L SEC ID: FMB02PY18	1.9162	33,700.000	64,296.74	64,575.75	0.06%	279.01
OVERSEA-CHINESE BANKING CORP L SEC ID: FMB0F9V21	9.0814	26,800.000	168,740.66	243,382.05	0.24%	74,641.39
WILMAR INTERNATIONAL LTD SEC ID: FMB17KC65	3.1092	17,500.000	42,897.00	54,410.23	0.05%	11,513.23
KEPPEL CORP LTD SEC ID: FMB1VQ5C0	5.4131	16,400.000	54,065.90	88,774.23	0.09%	34,708.33
MAPLETREE PAN ASIA COMMERCIAL SEC ID: FMB5143W1	1.2452	38,300.000	47,128.67	47,689.38	0.05%	560.71
CAPITALAND INVESTMENT LTD/SING SEC ID: FMBNHXFJ7	2.7587	24,700.000	61,907.68	68,140.47	0.07%	6,232.79
TOTAL EQUITY SINGAPORE DOLLAR		253,000.000	991,694.68	1,481,276.45	1.48%	489,581.77
SWEDISH KRONA						
SKANDINAVISKA ENSKILDA BANKEN SEC ID: SS4813340	11.5121	13,854.000	91,610.52	159,488.20	0.16%	67,877.68
SWEDBANK AB SEC ID: SS4846522	17.0162	8,125.000	98,045.99	138,256.39	0.14%	40,210.40
SECURITAS AB SEC ID: SS5554042	8.3459	7,911.000	55,790.66	66,024.34	0.07%	10,233.68
TELEFONAKTIEBOLAGET LM ERICSSO SEC ID: SS5959373	5.8448	17,365.000	103,494.63	101,495.13	0.10%	-1,999.50
TELIA CO AB SEC ID: SS5978381	2.5587	18,140.000	51,539.16	46,414.17	0.05%	-5,124.99
ALFA LAVAL AB SEC ID: SS7332686	28.8977	3,147.000	54,918.89	90,941.19	0.09%	36,022.30
INDUTRADE AB SEC ID: SSB0LDBX2	20.2601	3,752.000	61,294.04	76,015.85	0.08%	14,721.81
HUSQVARNA AB SEC ID: SSB12PJ24	7.0176	9,334.000	55,531.82	65,502.38	0.07%	9,970.56
VOLVO AB SEC ID: SSB1QH836	18.0892	12,887.000	146,652.67	233,115.00	0.23%	86,462.33
SANDVIK AB SEC ID: SSB1VQ251	18.0815	7,679.000	100,416.25	138,847.70	0.14%	38,431.45
SVENSKA CELLULOSA AB SCA SEC ID: SSB1VVGZ9	12.6638	5,977.000	38,273.59	75,691.27	0.08%	37,417.68
TELE2 AB SEC ID: SSB97C732	8.1674	8,624.000	68,718.94	70,435.47	0.07%	1,716.53



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HOLMEN AB SEC ID: SSBDDQ1Q6	39.7236	1,151.000	44,935.07	45,721.86	0.05%	786.79
ESSITY AB SEC ID: SSBF1K7P7	26.2297	5,853.000	95,103.23	153,522.23	0.15%	58,419.00
EVOLUTION AB SEC ID: SSBJXSCH9	97.4519	181.000	16,160.48	17,638.79	0.02%	1,478.31
BOLIDEN AB NPV (POST SPLIT) SEC ID: SSBL54C21	37.5498	2,535.000	43,062.48	95,188.71	0.09%	52,126.23
ATLAS COPCO AB SEC ID: SSBLDBN40	11.8144	20,360.000	73,512.24	240,540.91	0.24%	167,028.67
ATLAS COPCO AB SEC ID: SSBLDBN57	10.6627	13,932.000	60,202.62	148,552.73	0.15%	88,350.11
EPIROC AB SEC ID: SSBMD58R7	18.2206	6,448.000	41,202.13	117,486.71	0.12%	76,284.58
EPIROC AB SEC ID: SSBMD58W6	16.0900	2,898.000	12,573.87	46,628.89	0.05%	34,055.02
ALLEIMA AB SEC ID: SSBMQ4ZX3	3.6873	0.200	0.32	0.74	0.00%	0.42
INVESTOR AB SEC ID: SSBMV7PQ6	18.0968	16,728.000	113,414.67	302,723.90	0.30%	189,309.23
NIBE INDUSTRIER AB SEC ID: SSBN7BZM0	9.3191	10,026.000	75,538.46	93,432.95	0.09%	17,894.49
KINNEVIK AB SEC ID: SSBNKF606	13.7435	4,272.000	56,672.80	58,712.07	0.06%	2,039.27
HEXAGON AB SEC ID: SSBNZFHC2	10.4612	13,762.000	49,816.34	143,966.41	0.14%	94,150.07
ELECTROLUX AB SEC ID: SSBP81614	13.5112	5,323.000	57,237.85	71,920.14	0.07%	14,682.29
SVENSKA HANDELSBANKEN AB SEC ID: SSBXDZ9Q8	10.0869	10,692.000	89,219.97	107,848.67	0.11%	18,628.70
ASSA ABLOY AB SEC ID: SSBYPC1T6	21.4694	7,187.000	76,558.83	154,300.29	0.15%	77,741.46
NORDEA BANK ABP SEC ID: SSBYZF9J2	10.7184	24,943.000	154,643.13	267,348.17	0.27%	112,705.04
TOTAL EQUITY SWEDISH KRONA		263,086.200	1,986,141.65	3,327,761.26	3.32%	1,341,619.61
SWISS FRANC						
SGS SA SEC ID: ES4824771	2,323.8219	42.000	64,798.70	97,600.52	0.10%	32,801.82
SWISSCOM AG SEC ID: ES5533975	547.5573	308.000	128,643.60	168,647.64	0.17%	40,004.04



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CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962281	10,192.3908	8.000	44,657.30	81,539.13	0.08%	36,881.83
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962307	102,680.5015	1.000	27,285.93	102,680.50	0.10%	75,394.57
GIVAUDAN SA SEC ID: ES5980614	3,062.0406	68.000	84,927.24	208,218.76	0.21%	123,291.52
ZURICH INSURANCE GROUP AG SEC ID: ES5983816	478.0588	933.000	231,736.62	446,028.86	0.44%	214,292.24
NOVARTIS AG SEC ID: ES7103066	90.3480	15,057.000	813,411.92	1,360,370.33	1.36%	546,958.41
ABB LTD SEC ID: ES7108891	30.3286	12,660.000	224,010.07	383,959.79	0.38%	159,949.72
ROCHE HOLDING AG SEC ID: ES7110384	313.9862	4,995.000	935,792.48	1,568,360.89	1.56%	632,568.41
HOLCIM AG SEC ID: ES7110756	51.7510	2,544.000	97,529.05	131,654.47	0.13%	34,125.42
NESTLE SA SEC ID: ES7123874	115.8020	20,757.000	1,174,366.30	2,403,701.88	2.40%	1,229,335.58
BALOISE HOLDING AG SEC ID: ES7124591	154.2369	512.000	53,638.12	78,969.30	0.08%	25,331.18
SONOVA HOLDING AG SEC ID: ES7156031	237.0298	390.000	49,090.07	92,441.63	0.09%	43,351.56
CREDIT SUISSE GROUP AG SEC ID: ES7171584	2.9875	11,251.000	48,812.60	33,611.93	0.03%	-15,200.67
SWATCH GROUP AG/THE SEC ID: ES7184728	284.2629	244.000	47,180.70	69,360.14	0.07%	22,179.44
LONZA GROUP AG SEC ID: ES7333374	489.7320	545.000	85,320.24	266,903.91	0.27%	181,583.67
SWISS LIFE HOLDING AG SEC ID: ES7437803	515.3480	258.000	43,997.00	132,959.79	0.13%	88,962.79
EMS-CHEMIE HOLDING AG SEC ID: ES7635612	676.6105	104.000	61,104.83	70,367.49	0.07%	9,262.66
SWISS PRIME SITE AG SEC ID: ESB083BH9	86.6299	1,695.000	130,656.39	146,837.71	0.15%	16,181.32
PARTNERS GROUP HOLDING AG SEC ID: ESB119QG7	882.8361	157.000	75,422.30	138,605.27	0.14%	63,182.97
SCHINDLER HOLDING AG SEC ID: ESB11TCY9	187.9594	509.000	67,126.25	95,671.31	0.10%	28,545.06



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KUEHNE + NAGEL INTERNATIONAL A SEC ID: ESB142S69	232.5984	425.000	49,405.66	98,854.30	0.10%	49,448.64
GEBERIT AG SEC ID: ESB1WGG94	470.7090	260.000	55,746.66	122,384.35	0.12%	66,637.69
JULIUS BAER GROUP LTD SEC ID: ESB4R2R51	58.2144	1,931.000	69,367.45	112,412.08	0.11%	43,044.63
SWISS RE AG SEC ID: ESB545MG7	93.4717	2,387.000	124,531.94	223,116.90	0.22%	98,584.96
CIE FINANCIERE RICHEMONT SA SEC ID: ESBCRWZ17	129.5936	3,407.000	120,916.99	441,525.40	0.44%	320,608.41
SIKA AG SEC ID: ESBF2DSG4	239.6239	1,236.000	87,625.77	296,175.10	0.30%	208,549.33
ALCON INC SEC ID: ESBJT1GR2	68.2879	3,289.000	120,667.65	224,599.03	0.22%	103,931.38
BACHEM HOLDING AG CHF0.01 (REGD) (SUBD) SEC ID: ESBMXVKB4	86.3057	680.000	45,101.65	58,687.85	0.06%	13,586.20
STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT) SEC ID: ESBQ7ZV07	114.1375	670.000	41,860.07	76,472.11	0.08%	34,612.04
UBS GROUP AG SEC ID: ESRJL171	18.5960	21,710.000	213,348.99	403,718.71	0.40%	190,369.72
TOTAL EQUITY SWISS FRANC		109,033.000	5,418,080.54	10,136,437.08	10.11%	4,718,356.54
U.S. DOLLAR						
SEA LTD ADR SEC ID: 81141R100	52.0300	1,569.000	110,413.20	81,635.07	0.08%	-28,778.13
TEVA PHARMACEUTICAL INDUSTRIES ADR SEC ID: 881624209	9.1200	9,431.000	65,107.59	86,010.72	0.09%	20,903.13
HONGKONG LAND HOLDINGS LTD SEC ID: FM6434910	4.6000	14,100.000	53,293.74	64,860.00	0.06%	11,566.26
JARDINE MATHESON HOLDINGS LTD SEC ID: FM6472118	50.9000	1,800.000	75,562.95	91,620.00	0.09%	16,057.05
COCA-COLA EUROPACIFIC PARTNERS SEC ID: G25839104	55.3200	1,152.000	45,062.56	63,728.64	0.06%	18,666.08
CHECK POINT SOFTWARE TECHNOLOG SEC ID: M22465104	126.1600	1,027.000	100,748.99	129,566.32	0.13%	28,817.33
CYBERARK SOFTWARE LTD SEC ID: M2682V108	129.6500	424.000	32,143.02	54,971.60	0.05%	22,828.58



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AERCAP HOLDINGS NV SEC ID: N00985106	58.3200	1,413.000	64,369.86	82,406.16	0.08%	18,036.30
TOTAL EQUITY U.S. DOLLAR		30,916.000	546,701.91	654,798.51	0.65%	108,096.60
TOTAL EQUITY		5,721,090.612	56,657,765.14	98,839,193.84	98.55%	42,181,428.70
TOTAL ASSETS - BASE:		5,967,643.312	58,000,351.88	100,297,007.69	100.00%	42,296,655.81



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIXED INCOME SECURITIES						
U.S. DOLLAR						
WTC-CTF JPM PAG EMERGING MARKETS DEBT SEC ID: 99VVAJY68	8.3200	3,620,114.779	36,689,003.46	30,119,354.96	100.00%	-6,569,648.50
TOTAL ASSETS - BASE:		3,620,114.779	36,689,003.46	30,119,354.96	100.00%	-6,569,648.50



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRIVATE EQUITY						
U.S. DOLLAR						
STEPSTONE XL OPP FUND LP SEC ID: 99VVAKD50	1.0000	49,418,976.000	26,880,206.95	49,418,976.00	27.70%	22,538,769.05
STEPSTONE XL OP FUND II-A SEC ID: 99VVBW13	1.0000	82,979,157.000	44,372,853.45	82,979,157.00	46.51%	38,606,303.55
STEPSTONE CAP PARTNERS IV LP SEC ID: 99VBNR66	1.0000	46,005,290.000	23,524,814.00	46,005,290.00	25.79%	22,480,476.00
TOTAL PRIVATE EQUITY U.S. DOLLAR		178,403,423.000	94,777,874.40	178,403,423.00	100.00%	83,625,548.60
TOTAL PRIVATE EQUITY		178,403,423.000	94,777,874.40	178,403,423.00	100.00%	83,625,548.60
TOTAL ASSETS - BASE:		178,403,423.000	94,777,874.40	178,403,423.00	100.00%	83,625,548.60

**Asset Detail****by Asset Type****12/31/2022**

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
CASH			1.54	1.54	100.00%	0.00
TOTAL ASSETS - BASE:		0.000	1.54	1.54	100.00%	0.00



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUITY						
U.S. DOLLAR						
MARATHON EAFE SEC ID: 99VVA3995	1,936.0613	25,908.546	36,478,829.65	50,160,533.43	100.00%	13,681,703.78
TOTAL ASSETS - BASE:		25,908.546	36,478,829.65	50,160,533.43	100.00%	13,681,703.78



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
EURO CURRENCY UNIT						
FFX CONTRACTS RECEIVABLE			36,657.40	36,829.81	0.05%	172.41
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-636,545.71	-677,246.84	-0.95%	-40,701.13
NON-BASE CURRENCY			1,032.65	1,067.25	0.00%	34.60
INTEREST RECEIVABLE			8,585.29	9,070.15	0.01%	484.86
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			-590,270.37	-630,279.63	-0.88%	-40,009.26
U.S. DOLLAR						
PAYABLE FOR INVESTMENTS PURCHASED			-36,446.95	-36,446.95	-0.05%	0.00
FFX CONTRACTS RECEIVABLE			636,545.71	636,545.71	0.89%	0.00
INTEREST RECEIVABLE			1,055,868.73	1,055,868.73	1.48%	0.00
CASH			-12,866.35	-12,866.35	-0.02%	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-36,657.40	-36,657.40	-0.05%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	3,052,667.130	3,052,667.13	3,052,667.13	4.28%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		3,052,667.130	4,659,110.87	4,659,110.87	6.53%	0.00
TOTAL CASH & CASH EQUIVALENTS		3,052,667.130	4,068,840.50	4,028,831.24	5.65%	-40,009.26
FIXED INCOME SECURITIES						
EURO CURRENCY UNIT						
VIVION INVESTMENTS SARL REGS 3.000% 08/08/2024 SEC ID: ELBKLVKS9	82.4984	300,000.000	331,425.47	247,495.28	0.35%	-83,930.19
IQVIA INC REGS 2.250% 03/15/2029 SEC ID: NABKP8GG1	89.9073	200,000.000	156,578.97	179,814.55	0.25%	23,235.58
AVANTOR FUNDING INC REGS 3.875% 07/15/2028 SEC ID: NABMW0Y35	98.0269	200,000.000	181,784.36	196,053.83	0.27%	14,269.47
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT		700,000.000	669,788.80	623,363.66	0.87%	-46,425.14
U.S. DOLLAR						



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
API GROUP DE INC 144A 4.750% 10/15/2029 DD 10/21/21 SEC ID: 00185PAA9	86.6856	289,000.000	263,538.74	250,521.26	0.35%	-13,017.48
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21 SEC ID: 00253XAA9	96.1647	195,000.000	200,887.71	187,521.07	0.26%	-13,366.64
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21 SEC ID: 00253XAB7	91.3956	75,000.000	80,120.83	68,546.69	0.10%	-11,574.14
ADAPTHEALTH LLC 144A 6.125% 08/01/2028 DD 07/29/20 SEC ID: 00653VAA9	91.6689	105,000.000	106,878.98	96,252.35	0.13%	-10,626.63
ADAPTHEALTH LLC 144A 4.625% 08/01/2029 DD 01/04/21 SEC ID: 00653VAC5	83.7250	85,000.000	85,105.55	71,166.25	0.10%	-13,939.30
ADAPTHEALTH LLC 144A 5.125% 03/01/2030 DD 08/19/21 SEC ID: 00653VAE1	85.1290	75,000.000	75,432.88	63,846.75	0.09%	-11,586.13
ADTALEM GLOBAL EDUCATION 144A 5.500% 03/01/2028 DD 03/01/21 SEC ID: 00737WAA7	90.7500	247,000.000	239,308.46	224,152.50	0.31%	-15,155.96
AETHON UNITED BR LP / AET 144A 8.250% 02/15/2026 DD 02/02/21 SEC ID: 00810GAC8	99.1946	190,000.000	195,792.42	188,469.76	0.26%	-7,322.66
AG TTMT ESCROW ISSUER LLC 144A 8.625% 09/30/2027 DD 08/23/22 SEC ID: 00840KAA7	100.5000	174,000.000	176,615.95	174,870.00	0.25%	-1,745.95
AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21 SEC ID: 008911BK4	88.5733	160,000.000	160,312.31	141,717.23	0.20%	-18,595.08
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19 SEC ID: 013092AB7	95.0680	158,000.000	158,000.00	150,207.44	0.21%	-7,792.56
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20 SEC ID: 013092AE1	89.2460	197,000.000	197,152.77	175,814.62	0.25%	-21,338.15
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21 SEC ID: 01642PBB1	99.0360	112,987.500	112,967.54	111,898.30	0.16%	-1,069.24
ALLEGHENY LUDLUM LLC 6.950% 12/15/2025 DD 12/15/95 SEC ID: 016900AC6	99.0000	61,000.000	62,717.43	60,390.00	0.08%	-2,327.43



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ATI INC 5.875% 12/01/2027 DD 11/22/19 SEC ID: 01741RAH5	95.6285	52,000.000	52,000.00	49,726.84	0.07%	-2,273.16
BREAD FINANCIAL HOLDINGS 144A 4.750% 12/15/2024 DD 12/20/19 SEC ID: 018581AK4	88.6738	138,000.000	138,000.00	122,369.85	0.17%	-15,630.15
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19 SEC ID: 01883LAA1	89.8860	231,000.000	232,902.06	207,636.66	0.29%	-25,265.40
ALLIED UNIVERSAL HOLDCO L 144A 6.625% 07/15/2026 DD 07/12/19 SEC ID: 019576AA5	91.5000	331,000.000	337,041.96	302,865.00	0.42%	-34,176.96
ALLIED UNIVERSAL HOLDCO L 144A 9.750% 07/15/2027 DD 07/12/19 SEC ID: 019576AB3	87.0000	100,000.000	103,203.93	87,000.00	0.12%	-16,203.93
ALLISON TRANSMISSION INC 144A 3.750% 01/30/2031 DD 11/19/20 SEC ID: 019736AG2	82.2500	44,000.000	38,400.03	36,190.00	0.05%	-2,210.03
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18 SEC ID: 02156LAA9	91.0880	200,000.000	204,568.38	182,176.00	0.26%	-22,392.38
AMWINS GROUP INC 144A 4.875% 06/30/2029 DD 07/19/21 SEC ID: 031921AB5	84.8147	250,000.000	234,318.26	212,036.69	0.30%	-22,281.57
ANTERO MIDSTREAM PARTNERS 144A 5.750% 03/01/2027 DD 02/25/19 SEC ID: 03690AAD8	94.5357	150,000.000	144,179.31	141,803.59	0.20%	-2,375.72
ANTERO MIDSTREAM PARTNERS 144A 7.875% 05/15/2026 DD 11/10/20 SEC ID: 03690EAA6	101.2266	74,000.000	74,000.00	74,907.70	0.11%	907.70
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20 SEC ID: 039524AA1	78.2101	72,000.000	60,276.45	56,311.30	0.08%	-3,965.15
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20 SEC ID: 039524AB9	80.2500	148,000.000	120,052.49	118,770.00	0.17%	-1,282.49
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19 SEC ID: 03959KAC4	91.5012	181,000.000	183,259.40	165,617.18	0.23%	-17,642.22



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ARCONIC CORP 144A 6.125% 02/15/2028 DD 02/07/20 SEC ID: 03966VAA5	93.8265	55,000.000	56,520.10	51,604.58	0.07%	-4,915.52
ARKO CORP 144A 5.125% 11/15/2029 DD 10/21/21 SEC ID: 041242AA6	78.5200	268,000.000	255,052.49	210,433.60	0.30%	-44,618.89
ASBURY AUTOMOTIVE GROUP INC 4.500% 03/01/2028 DD 09/01/20 SEC ID: 043436AU8	88.0400	26,000.000	26,108.09	22,890.40	0.03%	-3,217.69
ASBURY AUTOMOTIVE GROUP INC 4.750% 03/01/2030 DD 09/01/20 SEC ID: 043436AV6	83.6352	183,000.000	168,869.94	153,052.35	0.21%	-15,817.59
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21 SEC ID: 043436AW4	84.2640	52,000.000	51,288.89	43,817.28	0.06%	-7,471.61
ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21 SEC ID: 043436AX2	82.2700	21,000.000	21,000.00	17,276.70	0.02%	-3,723.30
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20 SEC ID: 04624VAB5	82.3034	38,000.000	38,000.00	31,275.31	0.04%	-6,724.69
ATHENAHEALTH 2/22 COV-LITE TLB 0.000% 02/15/2029 DD 01/14/22 SEC ID: 04686RAB9	90.0360	213,961.850	212,892.04	192,642.69	0.27%	-20,249.35
ATHENAHEALTH 2/22 COV-LITE DEL 0.000% 02/15/2029 DD 01/14/22 SEC ID: 04686RAC7	90.0360	45,558.690	45,558.69	41,019.22	0.06%	-4,539.47
AVIENT CORP 144A 7.125% 08/01/2030 DD 08/10/22 SEC ID: 05368VAA4	97.7532	165,000.000	164,287.82	161,292.77	0.23%	-2,995.05
AVIS BUDGET CAR RENTAL LL 144A 5.375% 03/01/2029 DD 03/01/21 SEC ID: 053773BF3	85.5439	69,000.000	69,000.00	59,025.26	0.08%	-9,974.74
BCPE EMPIRE HOLDINGS INC 144A 7.625% 05/01/2027 DD 04/28/21 SEC ID: 05552VAA0	89.6780	349,000.000	340,457.48	312,976.22	0.44%	-27,481.26
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20 SEC ID: 05605HAB6	89.8750	80,000.000	80,000.00	71,900.00	0.10%	-8,100.00
BWX TECHNOLOGIES INC 144A 4.125% 04/15/2029 DD 04/13/21 SEC ID: 05605HAC4	87.5197	184,000.000	170,823.70	161,036.25	0.23%	-9,787.45



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BALL CORP 3.125% 09/15/2031 DD 09/14/21 SEC ID: 058498AX4	80.3130	300,000.000	232,435.02	240,939.00	0.34%	8,503.98
BEASLEY MEZZANINE HOLDING 144A 8.625% 02/01/2026 DD 02/02/21 SEC ID: 07403VAA7	60.0000	84,000.000	85,239.95	50,400.00	0.07%	-34,839.95
BELLRING BRANDS INC 144A 7.000% 03/15/2030 DD 03/10/22 SEC ID: 07831CAA1	96.2250	258,000.000	259,289.81	248,260.50	0.35%	-11,029.31
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20 SEC ID: 092174AA9	87.2000	176,000.000	164,964.51	153,472.00	0.22%	-11,492.51
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19 SEC ID: 097751BT7	97.0000	132,000.000	127,862.99	128,040.00	0.18%	177.01
BOMBARDIER INC 144A 7.125% 06/15/2026 DD 06/08/21 SEC ID: 097751BV2	97.0214	66,000.000	66,000.00	64,034.15	0.09%	-1,965.85
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20 SEC ID: 09951LAA1	88.5963	114,000.000	114,000.00	100,999.74	0.14%	-13,000.26
BOOZ ALLEN HAMILTON INC 144A 4.000% 07/01/2029 DD 06/17/21 SEC ID: 09951LAB9	88.0144	64,000.000	64,000.00	56,329.21	0.08%	-7,670.79
BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21 SEC ID: 11135RAA3	85.1081	265,000.000	244,359.84	225,536.56	0.32%	-18,823.28
BROOKFIELD PROPERTY REIT 144A 5.750% 05/15/2026 DD 05/01/19 SEC ID: 11284DAA3	91.3467	93,000.000	93,000.00	84,952.46	0.12%	-8,047.54
BROOKFIELD PROPERTY REIT 144A 4.500% 04/01/2027 DD 09/29/21 SEC ID: 11284DAC9	83.5815	180,000.000	179,675.87	150,446.75	0.21%	-29,229.12
BUILDERS FIRSTSOURCE INC 144A 5.000% 03/01/2030 DD 02/11/20 SEC ID: 12008RAN7	88.6079	42,000.000	42,369.75	37,215.32	0.05%	-5,154.43
BUILDERS FIRSTSOURCE INC 144A 4.250% 02/01/2032 DD 07/23/21 SEC ID: 12008RAP2	81.0728	334,000.000	311,138.16	270,783.09	0.38%	-40,355.07
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17 SEC ID: 1248EPBT9	93.2070	210,000.000	210,262.02	195,734.70	0.27%	-14,527.32



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17 SEC ID: 1248EPBX0	90.7990	144,000.000	141,745.84	130,750.56	0.18%	-10,995.28
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19 SEC ID: 1248EPCB7	90.4270	95,000.000	96,330.31	85,905.65	0.12%	-10,424.66
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19 SEC ID: 1248EPCD3	86.2415	441,000.000	446,948.35	380,325.02	0.53%	-66,623.33
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20 SEC ID: 1248EPCE1	82.6155	378,000.000	361,984.31	312,286.59	0.44%	-49,697.72
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20 SEC ID: 1248EPCK7	80.2115	230,000.000	215,753.92	184,486.45	0.26%	-31,267.47
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21 SEC ID: 1248EPCN1	79.6000	65,000.000	65,000.00	51,740.00	0.07%	-13,260.00
CCO HOLDINGS LLC / CCO HO 144A 4.750% 02/01/2032 DD 01/19/22 SEC ID: 1248EPCQ4	81.0700	107,000.000	107,000.00	86,744.90	0.12%	-20,255.10
CCO HOLDINGS LLC / CCO HO 144A 6.375% 09/01/2029 DD 08/09/22 SEC ID: 1248EPCS0	93.9740	222,000.000	222,000.00	208,622.28	0.29%	-13,377.72
CDI ESCROW ISSUER INC 144A 5.750% 04/01/2030 DD 04/13/22 SEC ID: 12511VAA6	89.6429	187,000.000	187,871.39	167,632.25	0.24%	-20,239.14
CTR PARTNERSHIP LP / CARE 144A 3.875% 06/30/2028 DD 06/17/21 SEC ID: 126458AEB	84.5027	48,000.000	40,350.24	40,561.28	0.06%	211.04
CVR ENERGY INC 144A 5.750% 02/15/2028 DD 01/27/20 SEC ID: 12662PAD0	87.0500	240,000.000	238,439.18	208,920.00	0.29%	-29,519.18
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21 SEC ID: 12769GAA8	81.3810	99,000.000	91,925.97	80,567.19	0.11%	-11,358.78
CALLON PETROLEUM CO 144A 8.000% 08/01/2028 DD 07/06/21 SEC ID: 13123XBD3	95.3284	141,000.000	140,716.38	134,413.01	0.19%	-6,303.37
CALLON PETROLEUM CO 144A 7.500% 06/15/2030 DD 06/24/22 SEC ID: 13123XBF8	91.5000	65,000.000	65,000.00	59,475.00	0.08%	-5,525.00



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16 SEC ID: 131347CK0	95.2528	19,000.000	19,000.00	18,098.02	0.03%	-901.98
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19 SEC ID: 131347CM6	89.1978	75,000.000	75,000.00	66,898.37	0.09%	-8,101.63
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19 SEC ID: 131347CN4	89.2293	175,000.000	175,078.33	156,151.24	0.22%	-18,927.09
CALPINE CORP 144A 4.625% 02/01/2029 DD 08/10/20 SEC ID: 131347CP9	85.8054	55,000.000	55,000.00	47,192.96	0.07%	-7,807.04
CALPINE CORP 144A 5.000% 02/01/2031 DD 08/10/20 SEC ID: 131347CQ7	83.8904	75,000.000	75,000.00	62,917.79	0.09%	-12,082.21
CANPACK SA / CANPACK US L 144A 3.875% 11/15/2029 DD 10/12/21 SEC ID: 13806CAA0	78.8060	270,000.000	238,763.57	212,776.13	0.30%	-25,987.44
CARGO AIRCRAFT MANAGEMENT 144A 4.750% 02/01/2028 DD 01/28/20 SEC ID: 14180LAA4	90.7610	196,000.000	191,971.94	177,891.56	0.25%	-14,080.38
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21 SEC ID: 143658BN1	71.4040	113,000.000	113,000.00	80,686.52	0.11%	-32,313.48
CARS.COM INC 144A 6.375% 11/01/2028 DD 10/30/20 SEC ID: 14575EAA3	88.7853	280,000.000	268,139.41	248,598.70	0.35%	-19,540.71
CATALENT PHARMA SOLUTIONS 144A 3.500% 04/01/2030 DD 09/29/21 SEC ID: 14879EAK4	78.9590	316,000.000	257,855.62	249,510.44	0.35%	-8,345.18
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19 SEC ID: 15135BAR2	93.7863	164,000.000	163,095.75	153,809.57	0.22%	-9,286.18
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	91.3836	287,000.000	287,000.00	262,270.88	0.37%	-24,729.12
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20 SEC ID: 15135BAV3	84.5370	193,000.000	195,382.69	163,156.41	0.23%	-32,226.28
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20 SEC ID: 15135BAW1	81.9749	237,000.000	237,166.24	194,280.57	0.27%	-42,885.67



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Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21 SEC ID: 15135BAX9	78.2473	142,000.000	142,109.11	111,111.18	0.16%	-30,997.93
PERMIAN RESOURCES OPERATI 144A 5.375% 01/15/2026 DD 11/30/17 SEC ID: 15138AAA8	91.0285	168,000.000	167,953.78	152,927.83	0.21%	-15,025.95
CENTRAL GARDEN & PET CO 5.125% 02/01/2028 DD 12/14/17 SEC ID: 153527AM8	93.0280	109,000.000	103,350.93	101,400.54	0.14%	-1,950.39
CENTRAL GARDEN & PET CO 4.125% 10/15/2030 DD 10/16/20 SEC ID: 153527AN6	82.1403	54,000.000	50,496.10	44,355.78	0.06%	-6,140.32
CHART INDUSTRIES INC 144A 9.500% 01/01/2031 DD 12/22/22 SEC ID: 16115QAG5	102.5610	145,000.000	145,409.83	148,713.45	0.21%	3,303.62
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20 SEC ID: 16411QAG6	89.9221	273,000.000	275,201.98	245,487.45	0.34%	-29,714.53
CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21 SEC ID: 16411QAK7	85.1360	107,000.000	107,000.00	91,095.52	0.13%	-15,904.48
CHENIERE ENERGY INC 4.625% 10/15/2028 DD 04/15/21 SEC ID: 16411RAK5	90.3867	188,000.000	189,714.26	169,927.06	0.24%	-19,787.20
CHOBANI LLC / CHOBANI FIN 144A 7.500% 04/15/2025 DD 04/13/17 SEC ID: 17027NAA0	97.3750	183,000.000	177,850.09	178,196.25	0.25%	346.16
CIENA CORP 144A 4.000% 01/31/2030 DD 01/18/22 SEC ID: 171779AL5	88.0110	160,000.000	153,650.24	140,817.60	0.20%	-12,832.64
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20 SEC ID: 172441BC0	100.9819	26,000.000	26,696.21	26,255.29	0.04%	-440.92
CINEMARK USA INC 144A 5.875% 03/15/2026 DD 03/16/21 SEC ID: 172441BD8	83.2957	137,000.000	125,737.11	114,115.11	0.16%	-11,622.00
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21 SEC ID: 172441BF3	74.2590	136,000.000	134,898.69	100,992.24	0.14%	-33,906.45
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20 SEC ID: 18060TAA3	100.2311	36,000.000	35,999.99	36,083.21	0.05%	83.22



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21 SEC ID: 18064PAD1	85.0350	202,000.000	175,743.56	171,770.70	0.24%	-3,972.86
CLEAN HARBORS INC 144A 5.125% 07/15/2029 DD 07/02/19 SEC ID: 184496AP2	92.7452	320,000.000	329,565.09	296,784.59	0.42%	-32,780.50
CLEAR CHANNEL OUTDOOR HOL 144A 5.125% 08/15/2027 DD 08/23/19 SEC ID: 18453HAA4	86.6500	75,000.000	66,972.41	64,987.50	0.09%	-1,984.91
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21 SEC ID: 18453HAC0	73.0009	127,000.000	128,006.60	92,711.18	0.13%	-35,295.42
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19 SEC ID: 18539UAC9	92.2946	40,000.000	40,559.01	36,917.83	0.05%	-3,641.18
CLEVELAND-CLIFFS INC 144A 6.750% 03/15/2026 DD 03/13/20 SEC ID: 185899AG6	100.2500	269,000.000	270,088.47	269,672.50	0.38%	-415.97
PERMIAN RESOURCES OPERATI 144A 7.750% 02/15/2026 DD 01/27/21 SEC ID: 19416MAA7	97.0040	107,000.000	106,278.56	103,794.26	0.15%	-2,484.30
PERMIAN RESOURCES OPERATI 144A 5.875% 07/01/2029 DD 06/30/21 SEC ID: 19416MAB5	85.8861	204,000.000	204,784.62	175,207.55	0.25%	-29,577.07
COMPASS MINERALS INTERNAT 144A 6.750% 12/01/2027 DD 11/26/19 SEC ID: 20451NAG6	96.0000	356,000.000	361,577.17	341,760.00	0.48%	-19,817.17
COMPASS GROUP DIVERSIFIED 144A 5.250% 04/15/2029 DD 03/23/21 SEC ID: 20451RAB8	85.5791	185,000.000	158,251.84	158,321.34	0.22%	69.50
CONNECT FINCO SARL / CONN 144A 6.750% 10/01/2026 DD 10/07/19 SEC ID: 20752TAA2	92.6760	229,000.000	231,021.93	212,227.93	0.30%	-18,794.00
COVANTA HOLDING CORP 5.000% 09/01/2030 DD 08/25/20 SEC ID: 22282EAJ1	80.7538	40,000.000	38,855.12	32,301.52	0.05%	-6,553.60
COVANTA HOLDING CORP 144A 4.875% 12/01/2029 DD 11/30/21 SEC ID: 22303XAA3	81.9270	307,000.000	286,014.75	251,515.89	0.35%	-34,498.86



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CROWN AMERICAS LLC / CROWN AME 4.750% 02/01/2026 DD 02/01/19 SEC ID: 228187AB6	97.0750	140,000.000	140,043.09	135,905.00	0.19%	-4,138.09
CROWN AMERICAS LLC / CROWN AME 4.250% 09/30/2026 DD 03/31/17 SEC ID: 22819KAB6	95.3580	310,000.000	299,206.99	295,609.80	0.41%	-3,597.19
CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21 SEC ID: 228701AG3	89.8516	82,000.000	83,344.70	73,678.29	0.10%	-9,666.41
DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21 SEC ID: 23345MAA5	85.9110	130,000.000	130,000.00	111,684.30	0.16%	-18,315.70
DARLING INGREDIENTS INC 144A 6.000% 06/15/2030 DD 06/09/22 SEC ID: 237266AJ0	97.7500	171,000.000	170,486.46	167,152.50	0.23%	-3,333.96
DAVE & BUSTER'S 6/22 COV-LITE 0.000% 06/29/2029 DD 04/06/22 SEC ID: 23833EAV6	99.4380	126,682.500	120,348.37	125,970.54	0.18%	5,622.17
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20 SEC ID: 23833NAH7	100.5000	277,000.000	285,324.53	278,385.00	0.39%	-6,939.53
DIAMOND BC BV 144A 4.625% 10/01/2029 DD 09/29/21 SEC ID: 25257DAA6	80.2500	81,000.000	64,613.51	65,002.50	0.09%	388.99
DYCOM INDUSTRIES INC 144A 4.500% 04/15/2029 DD 04/01/21 SEC ID: 267475AD3	87.0394	183,000.000	176,679.53	159,282.17	0.22%	-17,397.36
EQT CORP VAR RT 02/01/2030 DD 01/21/20 SEC ID: 26884LAG4	103.7120	51,000.000	51,896.20	52,893.12	0.07%	996.92
EQT CORP VAR RT 02/01/2025 DD 01/21/20 SEC ID: 26884LAH2	100.2350	34,000.000	33,938.01	34,079.90	0.05%	141.89
EQT CORP 5.000% 01/15/2029 DD 11/16/20 SEC ID: 26884LAL3	93.8758	28,000.000	28,000.00	26,285.23	0.04%	-1,714.77
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20 SEC ID: 26885BAF7	96.4997	22,000.000	22,000.00	21,229.93	0.03%	-770.07



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20 SEC ID: 26885BAH3	95.5750	59,000.000	59,000.00	56,389.25	0.08%	-2,610.75
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21 SEC ID: 26885BAK6	83.9927	296,000.000	273,590.17	248,618.41	0.35%	-24,971.76
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21 SEC ID: 26885BAL4	81.7500	96,000.000	94,751.28	78,480.00	0.11%	-16,271.28
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2030 DD 06/07/22 SEC ID: 26885BAN0	96.3520	105,000.000	105,000.00	101,169.60	0.14%	-3,830.40
EDGEWELL PERSONAL CARE CO 144A 5.500% 06/01/2028 DD 05/22/20 SEC ID: 28035QAA0	93.5230	93,000.000	93,523.52	86,976.39	0.12%	-6,547.13
EDGEWELL PERSONAL CARE CO 144A 4.125% 04/01/2029 DD 03/08/21 SEC ID: 28035QAB8	85.2479	67,000.000	63,516.07	57,116.07	0.08%	-6,400.00
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20 SEC ID: 28470RAH5	97.1676	212,000.000	212,000.00	205,995.21	0.29%	-6,004.79
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20 SEC ID: 28470RAK8	98.2550	130,000.000	130,026.22	127,731.50	0.18%	-2,294.72
ELDORADO GOLD CORP 144A 6.250% 09/01/2029 DD 08/26/21 SEC ID: 284902AF0	87.4832	167,000.000	162,503.84	146,096.94	0.20%	-16,406.90
ENCOMPASS HEALTH CORP 4.750% 02/01/2030 DD 09/18/19 SEC ID: 29261AAB6	87.8142	237,000.000	217,209.64	208,119.66	0.29%	-9,089.98
ENERGIZER HOLDINGS INC 144A 4.750% 06/15/2028 DD 07/01/20 SEC ID: 29272WAC3	86.6603	290,000.000	259,686.62	251,314.96	0.35%	-8,371.66
ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20 SEC ID: 29278NAR4	79.8931	253,000.000	210,032.92	202,129.50	0.28%	-7,903.42
ENDO LUXEMBOURG FINANCE C 144A 6.125% 04/01/2029 DD 03/25/21 SEC ID: 29280BAA3	75.8629	231,000.000	228,643.62	175,243.20	0.25%	-53,400.42



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Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ENTEGRIS INC 144A 4.375% 04/15/2028 DD 04/30/20 SEC ID: 29362UAC8	88.4234	63,000.000	63,000.00	55,706.76	0.08%	-7,293.24
ENTEGRIS ESCROW CORP 144A 4.750% 04/15/2029 DD 04/14/22 SEC ID: 29365BAA1	91.1937	94,000.000	88,710.05	85,722.11	0.12%	-2,987.94
AUDACY CAPITAL CORP 144A 6.750% 03/31/2029 DD 03/25/21 SEC ID: 29365DAB5	17.3209	140,000.000	142,222.61	24,249.28	0.03%	-117,973.33
ENVIVA PARTNERS LP / ENVI 144A 6.500% 01/15/2026 DD 12/09/19 SEC ID: 29413XAD9	94.1840	424,000.000	415,132.05	399,340.16	0.56%	-15,791.89
FAIR ISAAC CORP 144A 4.000% 06/15/2028 DD 12/06/19 SEC ID: 303250AF1	90.7506	200,000.000	195,416.51	181,501.20	0.25%	-13,915.31
FERTITTA ENTERTAINMENT LL 144A 4.625% 01/15/2029 DD 01/27/22 SEC ID: 31556TAA7	84.6235	76,000.000	76,000.00	64,313.86	0.09%	-11,686.14
FERTITTA ENTERTAINMENT LL 144A 6.750% 01/15/2030 DD 01/27/22 SEC ID: 31556TAC3	80.6600	203,000.000	203,000.00	163,739.80	0.23%	-39,260.20
FIRST QUANTUM MINERALS LT 144A 6.875% 10/15/2027 DD 10/01/20 SEC ID: 335934AT2	93.8223	200,000.000	207,939.39	187,644.65	0.26%	-20,294.74
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17 SEC ID: 337932AH0	93.0248	139,000.000	148,776.40	129,304.53	0.18%	-19,471.87
FIRSTENERGY CORP 2.650% 03/01/2030 DD 02/20/20 SEC ID: 337932AL1	81.5340	42,000.000	39,323.94	34,244.28	0.05%	-5,079.66
FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99 SEC ID: 345370CA6	102.2112	179,000.000	201,500.83	182,958.05	0.26%	-18,542.78
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13 SEC ID: 345370CQ1	71.7793	292,000.000	278,676.32	209,595.53	0.29%	-69,080.79
FORD MOTOR CO 9.625% 04/22/2030 DD 04/22/20 SEC ID: 345370CX6	113.1230	21,000.000	29,598.03	23,755.83	0.03%	-5,842.20
FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21 SEC ID: 345370DA5	74.9942	279,000.000	278,991.00	209,233.73	0.29%	-69,757.27



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FORD MOTOR CREDIT CO LLC 4.271% 01/09/2027 DD 01/09/20 SEC ID: 345397A45	90.4478	400,000.000	414,419.65	361,791.36	0.51%	-52,628.29
FORD MOTOR CREDIT CO LLC 4.125% 08/17/2027 DD 08/17/20 SEC ID: 345397A86	89.5000	572,000.000	568,935.44	511,940.00	0.72%	-56,995.44
FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13 SEC ID: 35671DBC8	90.2040	159,000.000	146,558.95	143,424.36	0.20%	-3,134.59
GEMS MENASA CAYMAN LTD / 144A 7.125% 07/31/2026 DD 08/08/19 SEC ID: 36166LAA5	96.0807	459,000.000	456,285.09	441,010.56	0.62%	-15,274.53
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20 SEC ID: 36168QAK0	94.5000	67,000.000	67,000.00	63,315.00	0.09%	-3,685.00
GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20 SEC ID: 36168QAM6	87.9163	183,000.000	182,647.70	160,886.74	0.23%	-21,760.96
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21 SEC ID: 36168QAN4	87.5250	483,000.000	455,861.93	422,745.75	0.59%	-33,116.18
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20 SEC ID: 366651AC1	93.2330	77,000.000	77,071.88	71,789.41	0.10%	-5,282.47
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20 SEC ID: 366651AE7	86.1967	56,000.000	56,000.00	48,270.17	0.07%	-7,729.83
GARTNER INC 144A 3.625% 06/15/2029 DD 06/18/21 SEC ID: 366651AG2	87.8720	188,000.000	173,486.05	165,199.36	0.23%	-8,286.69
GOODYEAR TIRE & RUBBER CO/THE 5.000% 07/15/2029 DD 01/15/22 SEC ID: 382550BNO	83.4150	183,000.000	183,436.61	152,649.38	0.21%	-30,787.23
GOODYEAR TIRE & RUBBER CO/THE 5.250% 07/15/2031 DD 01/15/22 SEC ID: 382550BR1	81.7940	148,000.000	148,000.00	121,055.12	0.17%	-26,944.88
GREYSTAR REAL ESTATE PART 144A 5.750% 12/01/2025 DD 11/24/17 SEC ID: 39807UAB2	97.7253	377,000.000	376,034.37	368,424.19	0.52%	-7,610.18
GRIFOLS ESCROW ISSUER SA 144A 4.750% 10/15/2028 DD 10/05/21 SEC ID: 39843UAA0	86.3470	243,000.000	228,896.77	209,823.21	0.29%	-19,073.56

**Asset Detail****by Asset Type****12/31/2022**

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20 SEC ID: 398905AN9	84.6430	115,000.000	115,303.24	97,339.47	0.14%	-17,963.77
GTCR AP FINANCE INC 144A 8.000% 05/15/2027 DD 05/13/19 SEC ID: 40060QAA3	95.7880	130,000.000	132,311.66	124,524.40	0.17%	-7,787.26
HCA INC 5.500% 06/15/2047 DD 06/22/17 SEC ID: 404119BV0	88.8121	150,000.000	150,000.00	133,218.16	0.19%	-16,781.84
HCA INC 5.875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	99.6876	214,000.000	221,898.04	213,331.38	0.30%	-8,566.66
HCA INC 5.625% 09/01/2028 DD 08/23/18 SEC ID: 404121AJ4	99.4332	228,000.000	227,823.65	226,707.76	0.32%	-1,115.89
HAT HOLDINGS I LLC / HAT 144A 6.000% 04/15/2025 DD 04/21/20 SEC ID: 418751AB9	96.8280	63,000.000	63,000.00	61,001.64	0.09%	-1,998.36
HAT HOLDINGS I LLC / HAT 144A 3.750% 09/15/2030 DD 08/25/20 SEC ID: 418751AD5	73.4816	260,000.000	237,023.79	191,052.09	0.27%	-45,971.70
HAT HOLDINGS I LLC / HAT 144A 3.375% 06/15/2026 DD 06/28/21 SEC ID: 418751AE3	86.8800	65,000.000	60,040.14	56,472.00	0.08%	-3,568.14
HEALTH EQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21 SEC ID: 42226AAA5	87.3900	242,000.000	234,968.61	211,483.80	0.30%	-23,484.81
HERBALIFE NUTRITION LTD / 144A 7.875% 09/01/2025 DD 05/29/20 SEC ID: 42704MAA0	88.8990	123,000.000	123,647.78	109,345.77	0.15%	-14,302.01
HERTZ CORP/THE 144A 4.625% 12/01/2026 DD 11/23/21 SEC ID: 428040DA4	83.7500	22,000.000	21,804.56	18,425.00	0.03%	-3,379.56
HERTZ CORP/THE 144A 5.000% 12/01/2029 DD 11/23/21 SEC ID: 428040DB2	75.8600	175,000.000	174,414.72	132,755.00	0.19%	-41,659.72
HERTZ CORP 144A ESCROW 6.000% 01/15/2028 DD 11/25/19 SEC ID: 428ESCAD9	8.5000	33,000.000	0.00	2,805.00	0.00%	2,805.00
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21 SEC ID: 431318AU8	89.0067	59,000.000	59,000.00	52,513.93	0.07%	-6,486.07



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HILCORP ENERGY I LP / HIL 144A 6.000% 02/01/2031 DD 01/22/21 SEC ID: 431318AV6	86.2559	47,000.000	47,000.00	40,540.26	0.06%	-6,459.74
HUDBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20 SEC ID: 443628AH5	90.5550	59,000.000	61,492.65	53,427.44	0.07%	-8,065.21
HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21 SEC ID: 443628AJ1	90.8340	180,000.000	172,880.41	163,501.14	0.23%	-9,379.27
ILIAD HOLDING SASU 144A 6.500% 10/15/2026 DD 10/27/21 SEC ID: 449691AA2	92.7454	200,000.000	200,000.00	185,490.77	0.26%	-14,509.23
ARBY'S/INSPIRE BRANDS 1/22 TLB 0.000% 12/15/2027 DD 01/20/22 SEC ID: 44988LAHO	96.9250	124,777.500	123,633.93	120,940.59	0.17%	-2,693.34
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20 SEC ID: 44988MAC9	99.7500	181,000.000	182,380.21	180,547.50	0.25%	-1,832.71
ICAHN ENTERPRISES LP / ICAHN E 6.250% 05/15/2026 DD 05/10/19 SEC ID: 451102BT3	96.0896	171,000.000	171,000.00	164,313.22	0.23%	-6,686.78
ICAHN ENTERPRISES LP / ICAHN E 5.250% 05/15/2027 DD 12/12/19 SEC ID: 451102BZ9	91.5600	194,000.000	189,116.22	177,626.40	0.25%	-11,489.82
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19 SEC ID: 45174HBC0	92.0000	139,089.000	134,881.81	127,961.88	0.18%	-6,919.93
IMOLA MERGER CORP 144A 4.750% 05/15/2029 DD 04/22/21 SEC ID: 45258LAA5	86.7614	295,000.000	296,385.39	255,946.01	0.36%	-40,439.38
INFRABUILD AUSTRALIA PTY 144A 12.000% 10/01/2024 DD 10/03/19 SEC ID: 45682RAA8	97.0000	153,000.000	155,290.29	148,410.00	0.21%	-6,880.29
INGLES MARKETS INC 144A 4.000% 06/15/2031 DD 06/17/21 SEC ID: 457030AK0	84.1040	206,000.000	188,840.40	173,254.24	0.24%	-15,586.16
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21 SEC ID: 460599AF0	93.2654	325,000.000	307,204.28	303,112.68	0.43%	-4,091.60
JBS USA LUX SA / JBS USA 144A 5.500% 01/15/2030 DD 08/06/19 SEC ID: 46590XAB2	95.1520	188,000.000	197,605.20	178,885.76	0.25%	-18,719.44

**Asset Detail****by Asset Type****12/31/2022**

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JACOBS ENTERTAINMENT INC 144A 6.750% 02/15/2029 DD 02/04/22 SEC ID: 469815AK0	90.2631	247,000.000	239,322.14	222,949.86	0.31%	-16,372.28
JANE STREET GROUP / JSG F 144A 4.500% 11/15/2029 DD 11/09/21 SEC ID: 47077WAA6	86.0000	238,000.000	233,230.45	204,680.00	0.29%	-28,550.45
JAZZ SECURITIES DAC 144A 4.375% 01/15/2029 DD 04/29/21 SEC ID: 47216FAA5	89.1150	200,000.000	200,000.00	178,230.00	0.25%	-21,770.00
JEFFERSON CAPITAL HOLDING 144A 6.000% 08/15/2026 DD 08/04/21 SEC ID: 472481AA8	82.7430	167,000.000	167,783.26	138,180.81	0.19%	-29,602.45
JONES DESLAURIERS INSURAN 144A 10.500% 12/15/2030 DD 12/15/22 SEC ID: 48020RAA3	98.4854	176,000.000	171,456.38	173,334.32	0.24%	1,877.94
KFC HOLDING CO/PIZZA HUT 144A 4.750% 06/01/2027 DD 06/15/17 SEC ID: 48250NAC9	96.0000	25,000.000	25,000.00	24,000.00	0.03%	-1,000.00
KB HOME 4.800% 11/15/2029 DD 11/04/19 SEC ID: 48666KAY5	86.9590	103,000.000	93,993.14	89,567.77	0.13%	-4,425.37
KB HOME 4.000% 06/15/2031 DD 06/09/21 SEC ID: 48666KAZ2	80.3850	10,000.000	8,505.96	8,038.50	0.01%	-467.46
KEN GARFF AUTOMOTIVE LLC 144A 4.875% 09/15/2028 DD 09/23/20 SEC ID: 48850PAA2	83.6528	80,000.000	80,045.94	66,922.24	0.09%	-13,123.70
KINETIK HOLDINGS LP 144A 5.875% 06/15/2030 DD 06/08/22 SEC ID: 49461MAA8	93.7783	249,000.000	246,130.18	233,507.97	0.33%	-12,622.21
KORN FERRY 144A 4.625% 12/15/2027 DD 12/16/19 SEC ID: 50067PAA7	92.1010	345,000.000	320,741.96	317,748.45	0.45%	-2,993.51
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 SEC ID: 50077LAB2	81.2603	21,000.000	20,259.39	17,064.66	0.02%	-3,194.73
KRAFT HEINZ FOODS CO 4.625% 10/01/2039 DD 10/01/20 SEC ID: 50077LAX4	87.7232	36,000.000	39,554.19	31,580.37	0.04%	-7,973.82
KRAFT HEINZ FOODS CO 3.875% 05/15/2027 DD 11/15/20 SEC ID: 50077LBC9	95.5397	102,000.000	102,000.00	97,450.48	0.14%	-4,549.52



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Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KRAFT HEINZ FOODS CO 4.250% 03/01/2031 DD 09/01/20 SEC ID: 50077LBF2	93.4855	189,000.000	205,878.11	176,687.62	0.25%	-29,190.49
KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20 SEC ID: 50077LBJ4	95.5696	21,000.000	21,000.00	20,069.62	0.03%	-930.38
LABL INC 144A 5.875% 11/01/2028 DD 10/29/21 SEC ID: 50168QAC9	87.1270	52,000.000	52,477.55	45,306.04	0.06%	-7,171.51
LABL INC 144A 8.250% 11/01/2029 DD 10/29/21 SEC ID: 50168QAD7	79.6472	104,000.000	103,537.97	82,833.13	0.12%	-20,704.84
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15 SEC ID: 501797AL8	88.8900	100,000.000	106,580.43	88,890.00	0.12%	-17,690.43
BATH & BODY WORKS INC 6.750% 07/01/2036 DD 06/16/16 SEC ID: 501797AM6	87.8900	18,000.000	19,127.96	15,820.20	0.02%	-3,307.76
BATH & BODY WORKS INC 144A 9.375% 07/01/2025 DD 06/18/20 SEC ID: 501797AU8	106.5185	16,000.000	16,000.00	17,042.96	0.02%	1,042.96
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20 SEC ID: 501797AW4	93.8403	149,000.000	156,168.50	139,822.05	0.20%	-16,346.45
LCM INVESTMENTS HOLDINGS 144A 4.875% 05/01/2029 DD 04/27/21 SEC ID: 50190EAA2	80.0789	265,000.000	253,940.50	212,208.98	0.30%	-41,731.52
LCPR SENIOR SECURED FINAN 144A 5.125% 07/15/2029 DD 03/30/21 SEC ID: 50201DAD5	82.8408	200,000.000	199,986.00	165,681.63	0.23%	-34,304.37
VITAL ENERGY INC 9.500% 01/15/2025 DD 01/24/20 SEC ID: 516806AF3	98.5715	67,000.000	67,000.00	66,042.91	0.09%	-957.09
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21 SEC ID: 524590AA4	85.2143	206,000.000	189,273.45	175,541.43	0.25%	-13,732.02
LEVEL 3 FINANCING INC 144A 4.250% 07/01/2028 DD 06/15/20 SEC ID: 527298BR3	78.7700	116,000.000	116,863.51	91,373.20	0.13%	-25,490.31
LIFE TIME INC 144A 5.750% 01/15/2026 DD 01/22/21 SEC ID: 53190FAA3	93.0500	219,000.000	215,041.12	203,779.50	0.29%	-11,261.62



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21 SEC ID: 53190FAC9	90.0000	44,000.000	44,623.73	39,600.00	0.06%	-5,023.73
REGIONALCARE HOSPITAL PAR 144A 9.750% 12/01/2026 DD 11/16/18 SEC ID: 53219LAR0	80.4710	50,000.000	47,476.53	40,235.50	0.06%	-7,241.03
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20 SEC ID: 53219LAS8	84.5820	89,000.000	88,199.81	75,277.98	0.11%	-12,921.83
LEGACY LIFEPOINT HEALTH L 144A 6.750% 04/15/2025 DD 04/13/20 SEC ID: 53219LAT6	94.1090	64,000.000	64,000.00	60,229.76	0.08%	-3,770.24
LIFEPOINT HEALTH INC 144A 5.375% 01/15/2029 DD 12/04/20 SEC ID: 53219LAU3	56.5100	246,000.000	243,000.73	139,014.60	0.19%	-103,986.13
BATH & BODY WORKS INC 6.950% 03/01/2033 DD 06/03/03 SEC ID: 532716AK3	87.2501	36,000.000	39,889.43	31,410.02	0.04%	-8,479.41
BATH & BODY WORKS INC 7.600% 07/15/2037 DD 07/17/07 SEC ID: 532716AN7	84.5000	22,000.000	21,899.16	18,590.00	0.03%	-3,309.16
LINDBLAD EXPEDITIONS LLC 144A 6.750% 02/15/2027 DD 02/04/22 SEC ID: 53523LAA8	90.7170	247,000.000	239,771.85	224,070.99	0.31%	-15,700.86
LITHIA MOTORS INC 144A 4.625% 12/15/2027 DD 12/09/19 SEC ID: 536797AE3	90.1940	82,000.000	82,000.00	73,959.05	0.10%	-8,040.95
LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20 SEC ID: 536797AF0	81.3605	70,000.000	73,566.08	56,952.37	0.08%	-16,613.71
LITHIA MOTORS INC 144A 3.875% 06/01/2029 DD 05/27/21 SEC ID: 536797AG8	82.2110	133,000.000	135,058.62	109,340.63	0.15%	-25,717.99
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19 SEC ID: 538034AR0	89.0325	256,000.000	246,187.39	227,923.20	0.32%	-18,264.19
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14 SEC ID: 552953CC3	99.6450	225,000.000	225,447.47	224,201.23	0.31%	-1,246.24
MGM RESORTS INTERNATIONAL 5.500% 04/15/2027 DD 04/10/19 SEC ID: 552953CF6	93.0209	45,000.000	46,666.10	41,859.41	0.06%	-4,806.69



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Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
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 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20 SEC ID: 552953CH2	87.2854	96,000.000	96,000.00	83,793.99	0.12%	-12,206.01
M/I HOMES INC 4.950% 02/01/2028 DD 01/22/20 SEC ID: 55305BAS0	88.8460	74,000.000	74,000.00	65,746.04	0.09%	-8,253.96
MIWD HOLDCO II LLC / MIWD 144A 5.500% 02/01/2030 DD 01/19/22 SEC ID: 55337PAA0	79.6150	119,000.000	119,817.52	94,741.86	0.13%	-25,075.66
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20 SEC ID: 55354GAK6	83.1250	44,000.000	44,000.00	36,575.00	0.05%	-7,425.00
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20 SEC ID: 55354GAL4	83.1425	303,000.000	283,606.95	251,921.78	0.35%	-31,685.17
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21 SEC ID: 55760LAB3	68.5399	312,000.000	276,216.40	213,844.44	0.30%	-62,371.96
MASONITE INTERNATIONAL CO 144A 5.375% 02/01/2028 DD 07/25/19 SEC ID: 575385AD1	92.4610	89,000.000	89,141.94	82,290.29	0.12%	-6,851.65
MATCH GROUP HOLDINGS II L 144A 3.625% 10/01/2031 DD 10/04/21 SEC ID: 57667JAA0	76.6864	338,000.000	278,008.25	259,200.03	0.36%	-18,808.22
MCGRAW-HILL EDUCATION INC 144A 5.750% 08/01/2028 DD 07/30/21 SEC ID: 57767XAA8	84.0370	99,000.000	93,740.97	83,196.63	0.12%	-10,544.34
MCGRAW-HILL EDUCATION INC 144A 8.000% 08/01/2029 DD 07/30/21 SEC ID: 57767XAB6	82.6968	254,000.000	245,546.76	210,049.75	0.29%	-35,497.01
MCAFEE CORP 144A 7.375% 02/15/2030 DD 02/17/22 SEC ID: 579063AB4	80.4031	205,000.000	193,201.00	164,826.33	0.23%	-28,374.67
MCAFEE 3/22 (USD) COV-LITE TLB 0.000% 03/01/2029 DD 01/24/22 SEC ID: 57906HAD9	92.8390	170,145.000	169,294.28	157,960.92	0.22%	-11,333.36
METIS MERGER SUB LLC 144A 6.500% 05/15/2029 DD 05/04/21 SEC ID: 59155LAA0	83.9483	251,000.000	212,439.68	210,710.19	0.30%	-1,729.49
ATHENAHEALTH GROUP INC 144A 6.500% 02/15/2030 DD 02/15/22 SEC ID: 60337JAA4	73.6932	233,000.000	232,817.40	171,705.20	0.24%	-61,112.20



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Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MODIVCARE ESCROW ISSUER I 144A 5.000% 10/01/2029 DD 08/24/21 SEC ID: 60783XAA2	84.3300	70,000.000	70,000.00	59,031.00	0.08%	-10,969.00
MOLINA HEALTHCARE INC 144A 3.875% 11/15/2030 DD 11/17/20 SEC ID: 60855RAK6	84.7440	126,000.000	129,281.53	106,777.40	0.15%	-22,504.13
MOLINA HEALTHCARE INC 144A 3.875% 05/15/2032 DD 11/16/21 SEC ID: 60855RAL4	83.0439	144,000.000	144,000.00	119,583.26	0.17%	-24,416.74
MONEYGRAM INTERNATIONAL I 144A 5.375% 08/01/2026 DD 07/21/21 SEC ID: 60935YAA7	101.3658	144,000.000	144,357.51	145,966.70	0.20%	1,609.19
MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19 SEC ID: 615394AM5	92.5000	269,000.000	265,312.02	248,825.00	0.35%	-16,487.02
MEDLINE BORROWER LP 144A 5.250% 10/01/2029 DD 10/15/21 SEC ID: 62482BAB8	79.4270	456,000.000	444,864.68	362,187.12	0.51%	-82,677.56
MURPHY OIL USA INC 5.625% 05/01/2027 DD 04/25/17 SEC ID: 626738AD0	97.1010	312,000.000	310,052.69	302,955.12	0.42%	-7,097.57
MURPHY OIL USA INC 4.750% 09/15/2029 DD 09/13/19 SEC ID: 626738AE8	91.5030	27,000.000	27,171.74	24,705.81	0.03%	-2,465.93
NCR CORP 144A 5.250% 10/01/2030 DD 08/20/20 SEC ID: 62886EAZ1	82.5000	93,000.000	75,574.75	76,725.00	0.11%	1,150.25
NCR CORP 144A 5.125% 04/15/2029 DD 04/06/21 SEC ID: 62886EBA5	83.6323	38,000.000	31,572.95	31,780.28	0.04%	207.33
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20 SEC ID: 62886HBA8	78.5470	57,000.000	57,000.00	44,771.79	0.06%	-12,228.21
NCL CORP LTD 144A 5.875% 02/15/2027 DD 02/18/22 SEC ID: 62886HBEO	86.6300	54,000.000	54,000.00	46,780.20	0.07%	-7,219.80
NCL CORP LTD 144A 7.750% 02/15/2029 DD 02/18/22 SEC ID: 62886HBG5	75.2540	45,000.000	45,000.00	33,864.30	0.05%	-11,135.70
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21 SEC ID: 62888HAA7	73.8221	30,000.000	30,000.00	22,146.64	0.03%	-7,853.36

**Asset Detail****by Asset Type****12/31/2022**

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Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18 SEC ID: 629377CE0	93.8670	165,000.000	165,000.00	154,880.55	0.22%	-10,119.45
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19 SEC ID: 629377CH3	88.2740	105,000.000	105,000.00	92,687.70	0.13%	-12,312.30
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20 SEC ID: 629377CQ3	80.6620	55,000.000	55,000.00	44,364.10	0.06%	-10,635.90
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20 SEC ID: 629377CR1	76.0198	92,000.000	92,000.00	69,938.17	0.10%	-22,061.83
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21 SEC ID: 629377CS9	75.1050	136,000.000	136,000.00	102,142.80	0.14%	-33,857.20
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20 SEC ID: 629571AA8	94.2399	100,000.000	100,000.00	94,239.90	0.13%	-5,760.10
NABORS INDUSTRIES INC 144A 9.000% 02/01/2025 DD 12/01/20 SEC ID: 62957HAH8	101.2488	104,000.000	105,930.71	105,298.80	0.15%	-631.91
NATIONAL CINEMEDIA LLC 5.750% 08/15/2026 DD 08/19/16 SEC ID: 63530QAH2	2.1055	103,000.000	91,287.72	2,168.70	0.00%	-89,119.02
NATIONAL CINEMEDIA LLC 144A 5.875% 04/15/2028 DD 10/08/19 SEC ID: 63530QAJ8	23.0000	134,000.000	117,116.34	30,820.00	0.04%	-86,296.34
NESCO HOLDINGS II INC 144A 5.500% 04/15/2029 DD 04/01/21 SEC ID: 64083YAA9	87.5000	113,000.000	115,738.19	98,875.00	0.14%	-16,863.19
NEW FORTRESS ENERGY INC 144A 6.500% 09/30/2026 DD 04/12/21 SEC ID: 644393AB6	92.8700	289,000.000	288,140.33	268,394.30	0.38%	-19,746.03
NEW GOLD INC 144A 7.500% 07/15/2027 DD 06/24/20 SEC ID: 644535AH9	87.7554	177,000.000	179,199.99	155,327.08	0.22%	-23,872.91
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17 SEC ID: 65342QAB8	91.7268	266,000.000	257,778.72	243,993.24	0.34%	-13,785.48
NEXTERA ENERGY OPERATING 144A 4.250% 09/15/2024 DD 09/25/17 SEC ID: 65342QAC6	92.9700	5,000.000	5,000.00	4,648.50	0.01%	-351.50

**Asset Detail****by Asset Type****12/31/2022**

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NOVA CHEMICALS CORP 144A 4.875% 06/01/2024 DD 06/09/17 SEC ID: 66977WAQ2	96.7496	91,000.000	89,056.30	88,042.16	0.12%	-1,014.14
NOVA CHEMICALS CORP 144A 4.250% 05/15/2029 DD 05/11/21 SEC ID: 66977WAS8	81.7500	258,000.000	244,721.70	210,915.00	0.30%	-33,806.70
BRUNDAGE-BONE CONCRETE PU 144A 6.000% 02/01/2026 DD 01/28/21 SEC ID: 66981QAA4	91.1646	88,000.000	88,823.08	80,224.84	0.11%	-8,598.24
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20 SEC ID: 670001AE6	88.6565	150,000.000	155,328.74	132,984.75	0.19%	-22,343.99
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21 SEC ID: 670001AG1	89.6510	63,000.000	63,000.00	56,480.13	0.08%	-6,519.87
NUFARM AUSTRALIA LTD / NU 144A 5.000% 01/27/2030 DD 01/27/22 SEC ID: 67052NAB1	86.2500	286,000.000	268,444.33	246,675.00	0.35%	-21,769.33
CHORD ENERGY CORP 144A 6.375% 06/01/2026 DD 06/09/21 SEC ID: 674215AL2	97.3930	200,000.000	199,926.66	194,786.00	0.27%	-5,140.66
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19 SEC ID: 674599DJ1	97.8596	41,000.000	30,179.53	40,122.43	0.06%	9,942.90
OCCIDENTAL PETROLEUM CORP 8.500% 07/15/2027 DD 07/13/20 SEC ID: 674599DZ5	107.6806	241,000.000	256,133.31	259,510.21	0.36%	3,376.90
OCCIDENTAL PETROLEUM CORP 8.875% 07/15/2030 DD 07/13/20 SEC ID: 674599EA9	112.9005	242,000.000	259,250.75	273,219.09	0.38%	13,968.34
OCCIDENTAL PETROLEUM CORP 6.375% 09/01/2028 DD 08/26/20 SEC ID: 674599EC5	100.9339	96,000.000	103,312.36	96,896.50	0.14%	-6,415.86
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20 SEC ID: 674599ED3	103.3380	128,000.000	128,000.00	132,272.64	0.19%	4,272.64
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20 SEC ID: 674599EF8	100.9190	102,000.000	102,000.00	102,937.34	0.14%	937.34
OI EUROPEAN GROUP BV 144A 4.750% 02/15/2030 DD 11/16/21 SEC ID: 67777LAD5	87.5700	240,000.000	203,171.66	210,168.00	0.29%	6,996.34



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ON SEMICONDUCTOR CORP 144A 3.875% 09/01/2028 DD 08/21/20 SEC ID: 682189AQ8	87.2591	131,000.000	131,000.00	114,309.41	0.16%	-16,690.59
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19 SEC ID: 68245XAH2	89.4545	162,000.000	162,651.98	144,916.37	0.20%	-17,735.61
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19 SEC ID: 68245XAJ8	89.5406	164,000.000	164,000.00	146,846.58	0.21%	-17,153.42
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20 SEC ID: 68245XAK5	99.2198	32,000.000	32,000.00	31,750.35	0.04%	-249.65
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20 SEC ID: 68245XAM1	80.9810	228,000.000	228,000.00	184,636.68	0.26%	-43,363.32
OPEN TEXT CORP 144A 3.875% 02/15/2028 DD 02/18/20 SEC ID: 683715ACO	85.8130	163,000.000	163,000.00	139,875.19	0.20%	-23,124.81
OPEN TEXT HOLDINGS INC 144A 4.125% 02/15/2030 DD 02/18/20 SEC ID: 683720AA4	80.2165	143,000.000	143,000.00	114,709.60	0.16%	-28,290.40
OPTION CARE HEALTH INC 144A 4.375% 10/31/2029 DD 10/27/21 SEC ID: 68404LAA0	87.4710	218,000.000	207,950.23	190,686.78	0.27%	-17,263.45
ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/21/21 SEC ID: 68622TAB7	86.5880	200,000.000	201,375.31	173,176.05	0.24%	-28,199.26
OSCAR ACQUISITIONCO LLC / 144A 9.500% 04/15/2030 DD 04/29/22 SEC ID: 687785AB1	89.7400	69,000.000	64,601.52	61,920.60	0.09%	-2,680.92
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19 SEC ID: 69007TAC8	82.7324	114,000.000	104,010.03	94,314.88	0.13%	-9,695.15
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20 SEC ID: 69007TAD6	99.0696	69,000.000	69,000.00	68,358.05	0.10%	-641.95
OXFORD FINANCE LLC / OXFO 144A 6.375% 02/01/2027 DD 02/07/22 SEC ID: 69145LAC8	93.0000	125,000.000	125,710.12	116,250.00	0.16%	-9,460.12
P&L DEVELOPMENT LLC / PLD 144A 7.750% 11/15/2025 DD 11/03/20 SEC ID: 69306RAA4	81.0000	147,000.000	113,759.95	119,070.00	0.17%	5,310.05



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PGT INNOVATIONS INC 144A 4.375% 10/01/2029 DD 09/24/21 SEC ID: 69336VAB7	83.7243	184,000.000	179,020.18	154,052.62	0.22%	-24,967.56
PERFORMANCE FOOD GROUP IN 144A 5.500% 10/15/2027 DD 09/27/19 SEC ID: 69346VAA7	94.3165	149,000.000	153,032.21	140,531.59	0.20%	-12,500.62
PRA GROUP INC 144A 7.375% 09/01/2025 DD 08/27/20 SEC ID: 69354NAC0	97.1500	135,000.000	135,582.06	131,152.50	0.18%	-4,429.56
PRA GROUP INC 144A 5.000% 10/01/2029 DD 09/22/21 SEC ID: 69354NAD8	82.5000	26,000.000	26,000.00	21,450.00	0.03%	-4,550.00
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19 SEC ID: 69867DAA6	97.7502	230,000.000	231,568.47	224,825.49	0.32%	-6,742.98
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19 SEC ID: 69867DAC2	97.6497	277,000.000	278,055.06	270,489.53	0.38%	-7,565.53
PARKLAND CORP 144A 4.500% 10/01/2029 DD 04/13/21 SEC ID: 70137WAG3	83.3266	47,000.000	44,433.99	39,163.52	0.05%	-5,270.47
PARKLAND CORP 144A 4.625% 05/01/2030 DD 11/23/21 SEC ID: 70137WAL2	82.7500	194,000.000	188,344.33	160,535.00	0.23%	-27,809.33
PATRICK INDUSTRIES INC 144A 7.500% 10/15/2027 DD 09/17/19 SEC ID: 703343AC7	97.0029	75,000.000	71,710.32	72,752.15	0.10%	1,041.83
PATRICK INDUSTRIES INC 144A 4.750% 05/01/2029 DD 04/20/21 SEC ID: 703343AD5	83.0000	146,000.000	140,510.63	121,180.00	0.17%	-19,330.63
PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20 SEC ID: 70339PAA7	89.6634	98,000.000	99,294.85	87,870.18	0.12%	-11,424.67
PELOTON INTERACTIVE 5/22 COV-L 0.000% 05/25/2027 DD 05/16/22 SEC ID: 70614EAD2	98.0830	115,420.000	110,226.10	113,207.40	0.16%	2,981.30
PERFORMANCE FOOD GROUP IN 144A 4.250% 08/01/2029 DD 07/26/21 SEC ID: 71376LAE0	86.6620	271,000.000	271,228.77	234,854.02	0.33%	-36,374.75

**Asset Detail****by Asset Type****12/31/2022**

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PERRIGO FINANCE UNLIMITED CO VAR RT 06/15/2030 DD 06/19/20 SEC ID: 71429MAC9	85.2017	200,000.000	180,587.50	170,403.46	0.24%	-10,184.04
PETSMART 2/21 COV-LITE TL 0.000% 02/11/2028 DD 01/27/21 SEC ID: 71677HAL9	97.6560	207,375.000	205,301.25	202,514.13	0.28%	-2,787.12
PETSMART INC / PETSMART F 144A 4.750% 02/15/2028 DD 02/12/21 SEC ID: 71677KAA6	90.5507	255,000.000	262,322.77	230,904.28	0.32%	-31,418.49
PETSMART INC / PETSMART F 144A 7.750% 02/15/2029 DD 02/12/21 SEC ID: 71677KAB4	93.9193	250,000.000	253,410.52	234,798.13	0.33%	-18,612.39
PILGRIM'S PRIDE CORP 144A 3.500% 03/01/2032 DD 09/02/21 SEC ID: 72147KAG3	78.2500	319,000.000	310,992.93	249,617.50	0.35%	-61,375.43
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21 SEC ID: 72814CAF5	95.2610	146,671.790	144,685.87	139,721.01	0.20%	-4,964.86
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21 SEC ID: 72815LAA5	78.4950	157,000.000	146,469.75	123,237.15	0.17%	-23,232.60
ACCENTCARE 6/21 TL 0.000% 06/20/2026 DD 06/07/21 SEC ID: 72941DAF9	67.0000	165,283.280	145,400.95	110,739.80	0.16%	-34,661.15
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17 SEC ID: 737446AM6	96.7080	168,000.000	164,396.61	162,469.44	0.23%	-1,927.17
PRECISION DRILLING CORP 144A 7.125% 01/15/2026 DD 11/22/17 SEC ID: 740212AL9	96.7500	55,000.000	55,000.00	53,212.50	0.07%	-1,787.50
PRECISION DRILLING CORP 144A 6.875% 01/15/2029 DD 06/15/21 SEC ID: 740212AM7	93.1007	83,000.000	82,877.80	77,273.56	0.11%	-5,604.24
PRESIDIO HOLDINGS INC 144A 4.875% 02/01/2027 DD 01/22/20 SEC ID: 74101XAE0	91.1930	40,000.000	40,000.00	36,477.20	0.05%	-3,522.80
PRESIDIO HOLDINGS INC 144A 8.250% 02/01/2028 DD 01/22/20 SEC ID: 74101XAF7	92.7080	278,000.000	283,076.13	257,728.24	0.36%	-25,347.89
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19 SEC ID: 74112BAL9	93.8732	58,000.000	58,000.00	54,446.44	0.08%	-3,553.56



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PROG HOLDINGS INC 144A 6.000% 11/15/2029 DD 11/26/21 SEC ID: 74319RAA9	80.4680	107,000.000	107,000.00	86,100.76	0.12%	-20,899.24
MODIVCARE INC 144A 5.875% 11/15/2025 DD 11/04/20 SEC ID: 743815AE2	93.9326	201,000.000	196,524.61	188,804.62	0.26%	-7,719.99
ROCKET MORTGAGE LLC / ROC 144A 3.625% 03/01/2029 DD 09/14/20 SEC ID: 74841CAA9	79.2438	221,000.000	192,864.79	175,128.81	0.25%	-17,735.98
REAL HERO MERGER SUB 2 IN 144A 6.250% 02/01/2029 DD 01/29/21 SEC ID: 75602BAA7	68.5500	83,000.000	84,220.17	56,896.50	0.08%	-27,323.67
ROCKET MORTGAGE LLC / ROC 144A 2.875% 10/15/2026 DD 10/05/21 SEC ID: 77313LAA1	85.7162	113,000.000	104,460.61	96,859.35	0.14%	-7,601.26
ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21 SEC ID: 77313LAB9	74.6860	25,000.000	19,291.37	18,671.50	0.03%	-619.87
ROLLER BEARING CO OF AMER 144A 4.375% 10/15/2029 DD 10/07/21 SEC ID: 775631AD6	86.4700	211,000.000	208,222.14	182,451.70	0.26%	-25,770.44
ROYAL CARIBBEAN CRUISES L 144A 11.625% 08/15/2027 DD 08/18/22 SEC ID: 780153BL5	100.4230	177,000.000	177,397.64	177,748.71	0.25%	351.07
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19 SEC ID: 78466CAC0	93.6396	152,000.000	156,615.91	142,332.21	0.20%	-14,283.70
SS&C TECHNOLOGIES 4/18 COV-LT TLB3 SEC ID: 78466DBD5	98.1530	36,052.420	36,023.00	35,386.53	0.05%	-636.47
SS&C TECHNOLOGIES 4/18 COV-LT TLB4 SEC ID: 78466DBE3	98.1530	28,331.520	28,308.34	27,808.24	0.04%	-500.10
SPDR BLOOMBERG HIGH YIELD BO SEC ID: 78468R622	90.0000	12,536.000	1,147,420.08	1,128,240.00	1.58%	-19,180.08
SRS DISTRIBUTION INC 144A 6.125% 07/01/2029 DD 06/04/21 SEC ID: 78471RAC0	80.8520	176,000.000	179,511.00	142,299.52	0.20%	-37,211.48
SRS DISTRIBUTION INC 144A 6.000% 12/01/2029 DD 11/12/21 SEC ID: 78471RAD8	79.5853	109,000.000	109,000.00	86,747.99	0.12%	-22,252.01



Asset Detail
by Asset Type
12/31/2022

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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SABRE GLBL INC 144A 9.250% 04/15/2025 DD 04/17/20 SEC ID: 78573NAC6	99.6127	158,000.000	171,577.06	157,388.06	0.22%	-14,189.00
SABRE GLBL INC 144A 7.375% 09/01/2025 DD 08/27/20 SEC ID: 78573NAP9	96.1040	50,000.000	51,643.07	48,052.00	0.07%	-3,591.07
SABRE GLBL INC 144A 11.250% 12/15/2027 DD 12/06/22 SEC ID: 78573NAH5	102.9725	117,000.000	114,840.53	120,477.83	0.17%	5,637.30
SCIENCE APPLICATIONS INTE 144A 4.875% 04/01/2028 DD 03/13/20 SEC ID: 808625AA5	92.4998	348,000.000	340,512.74	321,899.30	0.45%	-18,613.44
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19 SEC ID: 80874YBC3	95.3910	240,000.000	245,706.54	228,938.40	0.32%	-16,768.14
SEAGATE HDD CAYMAN 144A 9.625% 12/01/2032 DD 11/30/22 SEC ID: 81180WBG5	109.6800	244,725.000	263,549.19	268,414.38	0.38%	4,865.19
SEASPAN CORP 144A 5.500% 08/01/2029 DD 07/14/21 SEC ID: 81254UAK2	75.7800	250,000.000	250,458.60	189,450.00	0.27%	-61,008.60
SEAWORLD PARKS & ENTERTAI 144A 8.750% 05/01/2025 DD 04/30/20 SEC ID: 81282UAC6	102.3750	119,000.000	121,869.76	121,826.25	0.17%	-43.51
SEAWORLD PARKS & ENTERTAI 144A 5.250% 08/15/2029 DD 08/25/21 SEC ID: 81282UAG7	87.0699	123,000.000	120,716.64	107,095.95	0.15%	-13,620.69
SENSATA TECHNOLOGIES BV 144A 5.000% 10/01/2025 DD 03/26/15 SEC ID: 81725WAJ2	97.6611	46,000.000	45,521.31	44,924.10	0.06%	-597.21
SENSATA TECHNOLOGIES INC 144A 3.750% 02/15/2031 DD 08/17/20 SEC ID: 81728UAB0	82.2640	179,000.000	162,498.06	147,252.56	0.21%	-15,245.50
SHELF DRILLING HOLDINGS L 144A 8.250% 02/15/2025 DD 02/07/18 SEC ID: 822538AE4	86.5000	135,000.000	135,466.65	116,775.00	0.16%	-18,691.65
SHELF DRILLING HOLDINGS L 144A 8.875% 11/15/2024 DD 03/26/21 SEC ID: 822538AG9	98.0000	39,000.000	38,596.68	38,220.00	0.05%	-376.68
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17 SEC ID: 82967NBA5	92.4361	398,000.000	390,361.78	367,895.72	0.52%	-22,466.06



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Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19 SEC ID: 82967NBC1	91.2780	150,000.000	148,263.69	136,917.00	0.19%	-11,346.69
SIRIUS XM RADIO INC 144A 3.125% 09/01/2026 DD 08/16/21 SEC ID: 82967NBL1	88.7940	88,000.000	88,000.00	78,138.72	0.11%	-9,861.28
SIRIUS XM RADIO INC 144A 3.875% 09/01/2031 DD 08/16/21 SEC ID: 82967NBM9	78.0169	219,000.000	196,458.79	170,857.06	0.24%	-25,601.73
SONIC AUTOMOTIVE INC 144A 4.625% 11/15/2029 DD 10/27/21 SEC ID: 83545GBD3	80.0708	150,000.000	150,217.65	120,106.18	0.17%	-30,111.47
SONIC AUTOMOTIVE INC 144A 4.875% 11/15/2031 DD 10/27/21 SEC ID: 83545GBE1	78.6185	100,000.000	100,000.00	78,618.46	0.11%	-21,381.54
SOUTHWESTERN ENERGY CO 4.750% 02/01/2032 DD 12/22/21 SEC ID: 845467AT6	85.4590	152,000.000	152,635.57	129,897.68	0.18%	-22,737.89
SPECTRUM BRANDS INC 5.750% 07/15/2025 DD 01/15/16 SEC ID: 84762LAU9	98.8684	8,000.000	7,971.60	7,909.47	0.01%	-62.13
SPECTRUM BRANDS INC 144A 5.000% 10/01/2029 DD 09/24/19 SEC ID: 84762LAV7	86.5426	139,000.000	131,445.58	120,294.25	0.17%	-11,151.33
SPECTRUM BRANDS INC 144A 5.500% 07/15/2030 DD 06/30/20 SEC ID: 84762LAW5	88.2534	106,000.000	101,728.61	93,548.56	0.13%	-8,180.05
SPEEDWAY MOTORSPORTS LLC 144A 4.875% 11/01/2027 DD 10/23/19 SEC ID: 84779MAA2	88.7361	232,000.000	226,391.03	205,867.81	0.29%	-20,523.22
COINMACH/CSC SERVICEWORKS/AIR- 0.000% 03/04/2028 DD 02/19/21 SEC ID: 84850XAK8	83.9750	210,333.280	211,168.23	176,627.37	0.25%	-34,540.86
SPIRIT AEROSYSTEMS INC 144A 9.375% 11/30/2029 DD 11/23/22 SEC ID: 85205TAN0	105.2700	105,000.000	105,915.88	110,533.50	0.15%	4,617.62
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98 SEC ID: 852060AD4	103.7940	408,000.000	450,976.10	423,479.52	0.59%	-27,496.58
SPRINT LLC 7.875% 09/15/2023 DD 09/15/14 SEC ID: 85207UAF2	101.3986	158,000.000	159,136.53	160,209.79	0.22%	1,073.26



Asset Detail
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12/31/2022

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Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SPRINT LLC 7.125% 06/15/2024 DD 06/15/14 SEC ID: 85207UAH8	101.9540	205,000.000	204,160.67	209,005.70	0.29%	4,845.03
SPRINT LLC 7.625% 03/01/2026 DD 02/22/18 SEC ID: 85207UAK1	105.2306	124,000.000	124,000.00	130,485.94	0.18%	6,485.94
SMYRNA READY MIX CONCRETE 144A 6.000% 11/01/2028 DD 11/06/20 SEC ID: 85236FAA1	89.4700	415,000.000	425,379.38	371,300.50	0.52%	-54,078.88
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17 SEC ID: 853496AC1	92.2733	174,000.000	165,971.54	160,555.55	0.23%	-5,415.99
STANDARD INDUSTRIES INC/N 144A 4.375% 07/15/2030 DD 06/30/20 SEC ID: 853496AG2	81.4925	407,000.000	392,469.08	331,674.30	0.47%	-60,794.78
STANDARD INDUSTRIES INC/N 144A 3.375% 01/15/2031 DD 08/21/20 SEC ID: 853496AH0	75.2503	144,000.000	119,913.63	108,360.48	0.15%	-11,553.15
SUBURBAN PROPANE PARTNERS 144A 5.000% 06/01/2031 DD 05/24/21 SEC ID: 864486AL9	84.9983	146,000.000	134,263.81	124,097.45	0.17%	-10,166.36
SUMMER BC BIDCO B LLC 144A 5.500% 10/31/2026 DD 07/01/21 SEC ID: 865632AA1	81.1440	200,000.000	197,023.91	162,288.00	0.23%	-34,735.91
SUNOCO LP / SUNOCO FINANCE COR 4.500% 05/15/2029 DD 05/15/21 SEC ID: 86765LAT4	87.4700	149,000.000	139,434.50	130,330.30	0.18%	-9,104.20
SUNOCO LP / SUNOCO FINANCE COR 4.500% 04/30/2030 DD 04/30/22 SEC ID: 86765LAZ0	86.8050	157,000.000	157,000.00	136,283.85	0.19%	-20,716.15
SUPERIOR PLUS LP / SUPERI 144A 4.500% 03/15/2029 DD 03/11/21 SEC ID: 86828LAC6	85.5000	163,000.000	162,141.18	139,365.00	0.20%	-22,776.18
TMS INTERNATIONAL CORP/DE 144A 6.250% 04/15/2029 DD 04/21/21 SEC ID: 87261QAC7	71.5260	131,000.000	124,020.34	93,699.06	0.13%	-30,321.28
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17 SEC ID: 87264AAT2	100.9559	25,000.000	25,000.00	25,238.98	0.04%	238.98
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18 SEC ID: 87264AAV7	97.2288	120,000.000	117,934.47	116,674.54	0.16%	-1,259.93



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Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
T-MOBILE USA INC 2.250% 02/15/2026 DD 01/14/21 SEC ID: 87264ABR5	90.9641	71,000.000	71,000.00	64,584.51	0.09%	-6,415.49
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21 SEC ID: 87264ABS3	84.6531	89,000.000	89,000.00	75,341.24	0.11%	-13,658.76
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21 SEC ID: 87264ABT1	82.6328	54,000.000	54,000.00	44,621.72	0.06%	-9,378.28
TAP ROCK RESOURCES LLC 144A 7.000% 10/01/2026 DD 09/27/21 SEC ID: 87602LAA0	93.0100	207,000.000	208,708.39	192,530.70	0.27%	-16,177.69
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	100.6340	87,000.000	87,000.00	87,551.58	0.12%	551.58
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19 SEC ID: 87612BBN1	100.7958	226,000.000	230,411.58	227,798.49	0.32%	-2,613.09
TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19 SEC ID: 87612BBQ4	94.0920	20,000.000	21,059.52	18,818.40	0.03%	-2,241.12
TARGA RESOURCES PARTNERS LP / 4.875% 02/01/2031 DD 08/18/20 SEC ID: 87612BBS0	90.2950	20,000.000	20,816.35	18,059.00	0.03%	-2,757.35
TARGA RESOURCES PARTNERS LP / 4.000% 01/15/2032 DD 02/02/21 SEC ID: 87612BBU5	84.1390	91,000.000	89,877.56	76,566.49	0.11%	-13,311.07
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19 SEC ID: 87724RAA0	96.0121	126,000.000	126,000.00	120,975.28	0.17%	-5,024.72
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20 SEC ID: 879369AG1	91.2860	35,000.000	32,335.37	31,950.10	0.04%	-385.27
TEMPUR SEALY INTERNATIONA 144A 3.875% 10/15/2031 DD 09/24/21 SEC ID: 88023UAJ0	78.5025	363,000.000	329,840.61	284,964.08	0.40%	-44,876.53
TENET HEALTHCARE CORP 6.875% 11/15/2031 DD 11/06/01 SEC ID: 88033GAV2	90.0831	94,000.000	89,143.90	84,678.14	0.12%	-4,465.76
TENET HEALTHCARE CORP 144A 6.250% 02/01/2027 DD 02/05/19 SEC ID: 88033GCX6	96.0510	125,000.000	118,769.90	120,063.75	0.17%	1,293.85



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Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19 SEC ID: 88033GDA5	93.0240	130,000.000	130,000.00	120,931.19	0.17%	-9,068.81
TENET HEALTHCARE CORP 144A 4.625% 09/01/2024 DD 08/26/19 SEC ID: 88033GDC1	97.1257	43,000.000	43,000.00	41,764.05	0.06%	-1,235.95
TENET HEALTHCARE CORP 144A 6.125% 10/01/2028 DD 09/16/20 SEC ID: 88033GDJ6	89.5320	170,000.000	168,063.17	152,204.40	0.21%	-15,858.77
TENET HEALTHCARE CORP 144A 4.375% 01/15/2030 DD 12/01/21 SEC ID: 88033GDN7	86.5565	30,000.000	30,008.45	25,966.95	0.04%	-4,041.50
TEAM HEALTH HOLDINGS INC 144A 6.375% 02/01/2025 DD 02/01/17 SEC ID: 88047PAA2	57.6240	170,000.000	161,554.86	97,960.80	0.14%	-63,594.06
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17 SEC ID: 88104LAE3	89.9990	284,000.000	298,794.32	255,597.16	0.36%	-43,197.16
CMG MEDIA CORP 144A 8.875% 12/15/2027 DD 12/17/19 SEC ID: 88146LAA1	75.2700	206,000.000	207,322.74	155,056.20	0.22%	-52,266.54
TERVITA CORP 144A 11.000% 12/01/2025 DD 11/19/20 SEC ID: 88159EAA1	107.5069	131,000.000	137,666.54	140,833.98	0.20%	3,167.44
TOPBUILD CORP 144A 4.125% 02/15/2032 DD 10/14/21 SEC ID: 89055FAC7	81.2610	163,000.000	162,703.12	132,455.43	0.19%	-30,247.69
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21 SEC ID: 892231AB7	88.7502	169,000.000	168,456.36	149,987.75	0.21%	-18,468.61
TRANSALTA CORP 7.750% 11/15/2029 DD 11/17/22 SEC ID: 89346DAH0	102.1281	117,000.000	117,719.43	119,489.92	0.17%	1,770.49
TRANSDIGM INC 7.500% 03/15/2027 DD 09/15/19 SEC ID: 893647BH9	98.9407	156,000.000	157,592.30	154,347.53	0.22%	-3,244.77
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20 SEC ID: 893647BL0	93.9050	627,000.000	619,376.96	588,784.35	0.83%	-30,592.61
TRANSDIGM 2/20 COV-LITE TLE SEC ID: 89364MBQ6	98.8210	100,550.360	100,851.93	99,364.87	0.14%	-1,487.06



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19 SEC ID: 89383JAA6	97.3120	84,000.000	82,837.66	81,742.08	0.11%	-1,095.58
COHERENT CORP 144A 5.000% 12/15/2029 DD 12/10/21 SEC ID: 902104AC2	86.2430	108,000.000	108,639.19	93,142.44	0.13%	-15,496.75
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21 SEC ID: 90290MAD3	88.7920	235,000.000	232,285.89	208,661.20	0.29%	-23,624.69
US ACUTE CARE SOLUTIONS L 144A 6.375% 03/01/2026 DD 03/05/21 SEC ID: 90367UAA9	88.7424	341,000.000	343,943.77	302,611.44	0.42%	-41,332.33
ASP UNIFRAX HOLDINGS INC 144A 5.250% 09/30/2028 DD 09/30/21 SEC ID: 90473LAA0	80.4667	152,000.000	142,382.55	122,309.34	0.17%	-20,073.21
UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21 SEC ID: 90932LAG2	92.6926	74,000.000	74,000.00	68,592.52	0.10%	-5,407.48
UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21 SEC ID: 90932LAH0	87.0696	268,000.000	265,941.39	233,346.45	0.33%	-32,594.94
UNITED AIR LINES 4/21 TLB 0.000% 04/21/2028 DD 04/12/21 SEC ID: 90932RAJ3	98.5560	147,375.000	146,638.12	145,246.91	0.20%	-1,391.21
UNIVAR SOLUTIONS USA INC/ 144A 5.125% 12/01/2027 DD 11/22/19 SEC ID: 91337CAA4	94.8350	300,000.000	288,972.19	284,505.00	0.40%	-4,467.19
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21 SEC ID: 914906AV4	83.6260	101,000.000	101,118.18	84,462.26	0.12%	-16,655.92
UNIVISION COMMUNICATIONS 144A 7.375% 06/30/2030 DD 06/24/22 SEC ID: 914906AX0	95.5700	104,000.000	104,092.69	99,392.80	0.14%	-4,699.89
URBAN ONE INC 144A 7.375% 02/01/2028 DD 01/25/21 SEC ID: 91705JAC9	84.5310	103,000.000	97,381.19	87,066.93	0.12%	-10,314.26
VM CONSOLIDATED INC 144A 5.500% 04/15/2029 DD 03/26/21 SEC ID: 91835HAA0	88.0760	252,000.000	244,044.20	221,951.52	0.31%	-22,092.68
VALVOLINE INC 144A 4.250% 02/15/2030 DD 02/25/20 SEC ID: 92047WAD3	97.0121	177,000.000	174,798.14	171,711.40	0.24%	-3,086.74



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VALVOLINE INC 144A 3.625% 06/15/2031 DD 01/04/21 SEC ID: 92047WAG6	82.0530	68,000.000	68,000.00	55,796.04	0.08%	-12,203.96
VAREX IMAGING CORP 144A 7.875% 10/15/2027 DD 09/30/20 SEC ID: 92214XAC0	99.3170	207,000.000	218,551.70	205,586.19	0.29%	-12,965.51
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21 SEC ID: 92328MAA1	87.5000	153,000.000	154,025.50	133,875.00	0.19%	-20,150.50
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21 SEC ID: 92328MAB9	85.1995	91,000.000	91,000.00	77,531.55	0.11%	-13,468.45
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21 SEC ID: 92328MAC7	81.6900	66,000.000	66,000.00	53,915.40	0.08%	-12,084.60
VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21 SEC ID: 92531HAD9	99.1610	131,979.550	132,659.55	130,872.24	0.18%	-1,787.31
VIASAT INC 144A 5.625% 04/15/2027 DD 03/27/19 SEC ID: 92552VAL4	90.8350	196,000.000	182,947.32	178,036.60	0.25%	-4,910.72
VIAVI SOLUTIONS INC 144A 3.750% 10/01/2029 DD 09/29/21 SEC ID: 925550AF2	84.0455	348,000.000	318,993.50	292,478.18	0.41%	-26,515.32
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19 SEC ID: 92564RAB1	91.0000	257,000.000	257,000.00	233,870.00	0.33%	-23,130.00
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20 SEC ID: 92564RAE5	87.5165	179,000.000	179,000.00	156,654.54	0.22%	-22,345.46
VICI PROPERTIES LP / VICI 144A 5.750% 02/01/2027 DD 02/01/22 SEC ID: 92564RAJ4	97.4761	193,000.000	194,767.28	188,128.85	0.26%	-6,638.43
VICTORIA'S SECRET & CO 144A 4.625% 07/15/2029 DD 07/15/21 SEC ID: 926400AA0	78.5100	234,000.000	233,863.66	183,713.40	0.26%	-50,150.26
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17 SEC ID: 92676XAD9	81.5164	477,000.000	453,576.44	388,833.44	0.55%	-64,743.00
VIKING CRUISES LTD 144A 7.000% 02/15/2029 DD 02/02/21 SEC ID: 92676XAF4	82.7500	56,000.000	55,981.11	46,340.00	0.06%	-9,641.11



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Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VIKING OCEAN CRUISES SHIP 144A 5.625% 02/15/2029 DD 02/02/21 SEC ID: 92682RAA0	80.5000	36,000.000	36,000.00	28,980.00	0.04%	-7,020.00
VISTAJET MALTA FINANCE PL 144A 6.375% 02/01/2030 DD 01/31/22 SEC ID: 92840JAB5	80.1825	304,000.000	279,716.29	243,754.80	0.34%	-35,961.49
VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/2029 DD 05/10/21 SEC ID: 92840VAH5	86.1617	184,000.000	176,228.19	158,537.51	0.22%	-17,690.68
WR GRACE HOLDINGS LLC 144A 5.625% 10/01/2024 DD 04/01/21 SEC ID: 92943GAC5	98.5000	214,000.000	226,579.60	210,790.00	0.30%	-15,789.60
WR GRACE HOLDINGS LLC 144A 4.875% 06/15/2027 DD 06/15/21 SEC ID: 92943GAD3	88.6130	126,000.000	131,196.03	111,652.38	0.16%	-19,543.65
WASH MULTIFAMILY ACQUISIT 144A 5.750% 04/15/2026 DD 04/19/21 SEC ID: 93710WAA3	94.2500	215,000.000	217,575.17	202,637.50	0.28%	-14,937.67
WATCO COS LLC / WATCO FIN 144A 6.500% 06/15/2027 DD 06/18/20 SEC ID: 941130AB2	95.0000	160,000.000	155,463.20	152,000.00	0.21%	-3,463.20
WEATHERFORD INTERNATIONAL 144A 8.625% 04/30/2030 DD 10/27/21 SEC ID: 947075AU1	96.0308	180,000.000	178,077.49	172,855.48	0.24%	-5,222.01
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20 SEC ID: 95081QAN4	101.2512	87,000.000	87,000.00	88,088.55	0.12%	1,088.55
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20 SEC ID: 95081QAP9	101.2974	325,000.000	333,590.90	329,216.54	0.46%	-4,374.36
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18 SEC ID: 958254AH7	91.7500	112,000.000	106,677.19	102,760.00	0.14%	-3,917.19
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20 SEC ID: 958667AC1	87.2920	109,000.000	99,911.45	95,148.28	0.13%	-4,763.17
WHEEL PROS INC 144A 6.500% 05/15/2029 DD 05/07/21 SEC ID: 96289WAA7	35.0000	116,000.000	116,370.11	40,600.00	0.06%	-75,770.11

**Asset Detail****by Asset Type****12/31/2022**

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20 SEC ID: 96350RAA2	86.5009	44,000.000	45,096.99	38,060.39	0.05%	-7,036.60
WHITE CAP PARENT LLC 144A 8.250% 03/15/2026 DD 02/01/21 SEC ID: 96351CAA4	86.4490	59,000.000	58,792.89	51,004.91	0.07%	-7,787.98
WILLIAM CARTER CO/THE 144A 5.625% 03/15/2027 DD 03/14/19 SEC ID: 96926JAC1	95.9220	124,000.000	124,253.79	118,943.28	0.17%	-5,310.51
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20 SEC ID: 988498AN1	83.8500	351,000.000	292,175.21	294,313.50	0.41%	2,138.29
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16 SEC ID: 98954UAB9	93.0420	380,000.000	387,600.00	353,559.60	0.50%	-34,040.40
HARD ROCK NORTHERN INDIANA 11/ 0.000% 11/17/2028 DD 11/05/21 SEC ID: 99AAI8037	92.5000	225,699.000	222,089.22	208,771.58	0.29%	-13,317.64
RIVERBED TECHNOLOGY 12/21 EXIT 0.000% 12/08/2026 DD 11/17/21 SEC ID: 99AAI9621	41.4500	78,390.240	74,586.62	32,492.75	0.05%	-42,093.87
AIR CANADA 8/21 TLB SEC ID: C0102MAP0	98.6250	168,155.000	166,473.45	165,842.87	0.23%	-630.58
JAZZ PHARMACEUTICALS 5/21 USD TL SEC ID: G5080AAF9	98.9840	275,350.000	273,973.25	272,552.44	0.38%	-1,420.81
TRAVELPORT 9/20 STUB TL 0.000% 02/28/2025 DD 09/17/20 SEC ID: L9308UAU4	99.9890	162,525.490	159,039.28	162,507.61	0.23%	3,468.33
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		73,839,954.970	73,438,045.29	66,421,663.00	93.14%	-7,016,382.29
TOTAL FIXED INCOME SECURITIES		74,539,954.970	74,107,834.09	67,045,026.66	94.02%	-7,062,807.43
CONVERTIBLE OR EXCHANGEABLE SECURITIES						
U.S. DOLLAR						
1LIFE HEALTHCARE INC 3.000% 06/15/2025 DD 05/29/20 SEC ID: 68269GAB3	96.4000	63,000.000	56,346.95	60,732.00	0.09%	4,385.05
PELTON INTERACTIVE INC 0.000% 02/15/2026 DD 02/11/21 SEC ID: 70614WAB6	70.8819	248,000.000	210,935.60	175,787.00	0.25%	-35,148.60
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES U.S. DOLLAR		311,000.000	267,282.55	236,519.00	0.33%	-30,763.55



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Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013

Base Currency: USD

Alternate Base Currency:

Exchange Rate:

Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES		311,000.000	267,282.55	236,519.00	0.33%	-30,763.55
EQUITY						
U.S. DOLLAR						
RIVERBED TECHNOLOGY COMMON STOCK SEC ID: 99VVCMBF4	0.5025	1,849.590	29,662.51	929.42	0.00%	-28,733.09
RIVERBED TECHNOLOGY PREFERRED STOCK SEC ID: 99VVCMBG2	0.7550	1,284.820	38,544.60	970.04	0.00%	-37,574.56
TOTAL EQUITY U.S. DOLLAR		3,134.410	68,207.11	1,899.46	0.00%	-66,307.65
TOTAL EQUITY		3,134.410	68,207.11	1,899.46	0.00%	-66,307.65
TOTAL ASSETS - BASE:		77,906,756.510	78,512,164.25	71,312,276.36	100.00%	-7,199,887.89



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIXED INCOME SECURITIES						
U.S. DOLLAR						
MARATHON EM BOND FUND SEC ID: 99VVBK5X7	0.9564	31,500,000.000	31,500,000.00	30,125,935.30	100.00%	-1,374,064.70
TOTAL ASSETS - BASE:		31,500,000.000	31,500,000.00	30,125,935.30	100.00%	-1,374,064.70



Asset Detail
by Asset Type
12/31/2022

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Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUITY						
U.S. DOLLAR						
WELLINGTON EME SEC ID: 99VVBUE1	10.0500	3,611,535.712	37,070,889.58	36,295,933.91	100.00%	-774,955.67
TOTAL ASSETS - BASE:		3,611,535.712	37,070,889.58	36,295,933.91	100.00%	-774,955.67



Asset Detail
by Asset Type
12/31/2022

Report ID: **GL8013**
Base Currency: **USD**
Alternate Base Currency:
Exchange Rate:
Status: **FINAL**

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRIVATE EQUITY						
U.S. DOLLAR						
GREAT LAKES NDT LP SEC ID: 99VVB3EZ0	1.0000	130,762,539.190	59,702,062.51	130,762,539.19	100.00%	71,060,476.68
TOTAL ASSETS - BASE:		130,762,539.190	59,702,062.51	130,762,539.19	100.00%	71,060,476.68



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRIVATE EQUITY						
U.S. DOLLAR						
TOWNSEND OPP ZONE FD LP SEC ID: 99VVCACY8	1.0000	31,618,316.000	30,026,250.00	31,618,316.00	100.00%	1,592,066.00
TOTAL ASSETS - BASE:		31,618,316.000	30,026,250.00	31,618,316.00	100.00%	1,592,066.00



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUITY						
U.S. DOLLAR						
AXIOM EMERGING MARKET FUND SEC ID: 99VVB4JN0	15.9816	1,813,068.243	30,747,890.13	28,975,786.75	100.00%	-1,772,103.38
TOTAL ASSETS - BASE:		1,813,068.243	30,747,890.13	28,975,786.75	100.00%	-1,772,103.38



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
INTEREST RECEIVABLE			210,975.37	210,975.37	0.37%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	33,204.860	33,204.86	33,204.86	0.06%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		33,204.860	244,180.23	244,180.23	0.43%	0.00
TOTAL CASH & CASH EQUIVALENTS		33,204.860	244,180.23	244,180.23	0.43%	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
US TREAS-CPI INFLAT 2.125% 02/15/2040 DD 02/15/10 SEC ID: 912810QF8	105.7872	2,475,312.717	2,880,195.28	2,618,563.62	4.64%	-261,631.66
US TREAS-CPI INFLAT 2.125% 02/15/2041 DD 02/15/11 SEC ID: 912810QP6	105.8638	3,075,091.601	3,913,630.58	3,255,409.19	5.77%	-658,221.39
US TREAS-CPI INFLAT 0.750% 02/15/2042 DD 02/15/12 SEC ID: 912810QV3	83.6407	12,521,056.497	11,739,555.77	10,472,694.42	18.55%	-1,266,861.35
US TREAS-CPI INFLAT 0.625% 02/15/2043 DD 02/15/13 SEC ID: 912810RA8	80.6185	7,290,225.000	7,072,427.18	5,877,267.78	10.41%	-1,195,159.40
US TREAS-CPI INFLAT 1.375% 02/15/2044 DD 02/15/14 SEC ID: 912810RF7	92.7953	89,497.104	111,764.71	83,049.10	0.15%	-28,715.61
US TREAS-CPI INFLAT 0.750% 02/15/2045 DD 02/15/15 SEC ID: 912810RL4	80.8031	10,123,040.005	10,335,818.80	8,179,728.82	14.49%	-2,156,089.98
US TREAS-CPI INFLAT 1.000% 02/15/2046 DD 02/15/16 SEC ID: 912810RR1	84.8544	5,250,354.743	5,525,656.03	4,455,155.49	7.89%	-1,070,500.54
US TREAS-CPI INFLAT 0.875% 02/15/2047 DD 02/15/17 SEC ID: 912810RW0	81.9027	5,705,350.581	5,763,431.77	4,672,836.34	8.28%	-1,090,595.43
US TREAS-CPI INFLAT 1.000% 02/15/2048 DD 02/15/18 SEC ID: 912810SB5	84.0848	5,873,740.745	5,741,772.81	4,938,922.51	8.75%	-802,850.30
US TREAS-CPI INFLAT 1.000% 02/15/2049 DD 02/15/19 SEC ID: 912810SG4	83.4992	4,180,049.497	4,333,119.50	3,490,309.56	6.18%	-842,809.94



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
US TREAS-CPI INFLAT 0.250% 02/15/2050 DD 02/15/20 SEC ID: 912810SM1	67.3576	4,027,525.001	3,617,929.89	2,712,844.18	4.81%	-905,085.71
US TREAS-CPI INFLAT 0.125% 02/15/2051 DD 02/15/21 SEC ID: 912810SV1	64.3252	2,838,359.998	2,893,937.81	1,825,779.78	3.23%	-1,068,158.03
US TREAS-CPI INFLAT 0.125%002/15/2052 DD 02/15/22 SEC ID: 912810TE8	64.6806	5,603,543.998	4,373,471.18	3,624,405.99	6.42%	-749,065.19
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		69,053,147.487	68,302,711.31	56,206,966.78	99.57%	-12,095,744.53
TOTAL FIXED INCOME SECURITIES		69,053,147.487	68,302,711.31	56,206,966.78	99.57%	-12,095,744.53
TOTAL ASSETS - BASE:		69,086,352.347	68,546,891.54	56,451,147.01	100.00%	-12,095,744.53



NISA INT CR MONTI - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
PAYABLE FOR INVESTMENTS PURCHASED			-1,078,669.09	-1,078,669.09	-1.75%	0.00
INTEREST RECEIVABLE			584,021.46	584,021.46	0.95%	0.00
CASH			0.46	0.46	0.00%	0.00
RECEIVABLE FOR INVESTMENTS SOLD			838,273.64	838,273.64	1.36%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	264,053.020	264,053.02	264,053.02	0.43%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		264,053.020	607,679.49	607,679.49	0.99%	0.00
TOTAL CASH & CASH EQUIVALENTS		264,053.020	607,679.49	607,679.49	0.99%	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AT&T INC 4.500% 05/15/2035 DD 05/04/15 SEC ID: 00206RCP5	90.9049	100,000.000	86,934.82	90,904.89	0.15%	3,970.07
ABBOTT LABORATORIES 3.750% 11/30/2026 DD 11/22/16 SEC ID: 002824BF6	97.3528	224,000.000	228,576.04	218,070.20	0.35%	-10,505.84
ABBVIE INC 2.950% 11/21/2026 DD 05/21/20 SEC ID: 00287YBV0	92.9984	797,000.000	804,215.82	741,197.37	1.20%	-63,018.45
ADOBE INC 2.300% 02/01/2030 DD 02/03/20 SEC ID: 00724PAD1	85.2669	62,000.000	56,640.06	52,865.47	0.09%	-3,774.59
AGILENT TECHNOLOGIES INC 2.100% 06/04/2030 DD 06/04/20 SEC ID: 00846UAM3	80.9136	98,000.000	84,289.02	79,295.37	0.13%	-4,993.65
AIRCASTLE LTD 4.125% 05/01/2024 DD 03/20/17 SEC ID: 00928QAQ4	96.6649	372,000.000	369,930.34	359,593.50	0.58%	-10,336.84
AMAZON.COM INC 3.300% 04/13/2027 DD 04/13/22 SEC ID: 023135CF1	94.9003	171,000.000	171,264.18	162,279.56	0.26%	-8,984.62
AMERICAN EXPRESS CO 3.950% 08/01/2025 DD 08/03/22 SEC ID: 025816CY3	97.9638	255,000.000	254,778.82	249,807.71	0.41%	-4,971.11



NISA INT CR MONTI - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMERICAN FINANCIAL GROUP INC/O 5.250% 04/02/2030 DD 04/02/20 SEC ID: 025932AP9	97.9060	106,000.000	109,511.25	103,780.39	0.17%	-5,730.86
AMERICAN INTERNATIONAL GROUP I VAR RT 04/01/2048 DD 03/26/18 SEC ID: 026874DM6	95.5176	195,000.000	182,569.48	186,259.40	0.30%	3,689.92
ANGLOGOLD ASHANTI HOLDINGS PLC 3.750% 10/01/2030 DD 10/01/20 SEC ID: 03512TAE1	86.7334	123,000.000	107,066.63	106,682.14	0.17%	-384.49
ELEVANCE HEALTH INC 5.350% 10/15/2025 DD 11/04/22 SEC ID: 036752AV5	101.1069	225,000.000	224,418.83	227,490.44	0.37%	3,071.61
APPLE INC 3.250% 02/23/2026 DD 02/23/16 SEC ID: 037833BY5	96.0669	463,000.000	466,632.24	444,789.64	0.72%	-21,842.60
APPLE INC 2.450% 08/04/2026 DD 08/04/16 SEC ID: 037833BZ2	92.7382	298,000.000	291,918.65	276,359.96	0.45%	-15,558.69
APPLIED MATERIALS INC 1.750% 06/01/2030 DD 05/29/20 SEC ID: 038222AN5	81.5454	127,000.000	111,334.40	103,562.67	0.17%	-7,771.73
ATLANTIC CITY ELECTRIC CO 4.000% 10/15/2028 DD 10/16/18 SEC ID: 048303CH2	95.1919	444,000.000	447,014.07	422,652.11	0.69%	-24,361.96
AVALONBAY COMMUNITIES INC 3.450% 06/01/2025 DD 05/13/15 SEC ID: 05348EAV1	96.2980	359,000.000	358,547.47	345,709.79	0.56%	-12,837.68
PNC BANK NA 2.500% 08/27/2024 DD 08/27/19 SEC ID: 05552JAA7	95.8817	428,000.000	423,534.29	410,373.65	0.67%	-13,160.64
BAIDU INC 4.375% 03/29/2028 DD 03/29/18 SEC ID: 056752AL2	93.6120	31,000.000	30,756.59	29,019.72	0.05%	-1,736.87
BAIDU INC 4.875% 11/14/2028 DD 11/14/18 SEC ID: 056752AN8	96.0401	18,000.000	18,304.56	17,287.21	0.03%	-1,017.35
BAIDU INC 2.375% 10/09/2030 DD 10/09/20 SEC ID: 056752AT5	79.9098	62,000.000	53,182.23	49,544.10	0.08%	-3,638.13
BAKER HUGHES HOLDINGS LLC / BA 4.486% 05/01/2030 DD 05/01/20 SEC ID: 05724BAA7	95.3082	130,000.000	132,605.92	123,900.70	0.20%	-8,705.22



BNY MELLON

NISA INT CR MONTI - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BANCO SANTANDER SA VAR RT 06/30/2024 DD 06/30/21 SEC ID: 05971KAK5	97.2370	847,000.000	829,590.69	823,597.10	1.34%	-5,993.59
BANK OF AMERICA CORP VAR RT 10/22/2030 DD 10/22/19 SEC ID: 06051GHX0	83.6575	900,000.000	770,501.95	752,917.55	1.22%	-17,584.40
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20 SEC ID: 06051GJB6	81.4436	769,000.000	769,000.00	626,301.22	1.02%	-142,698.78
BANK OF MONTREAL VAR RT 01/10/2037 DD 01/10/22 SEC ID: 06368DH72	75.6104	63,000.000	53,864.53	47,634.54	0.08%	-6,229.99
BANK OF NOVA SCOTIA/THE 1.300% 06/11/2025 DD 06/11/20 SEC ID: 064159VL7	91.6214	217,000.000	205,658.41	198,818.35	0.32%	-6,840.06
BARCLAYS PLC VAR RT 08/09/2028 DD 08/09/22 SEC ID: 06738EBY0	96.8537	595,000.000	604,819.78	576,279.43	0.94%	-28,540.35
BARINGS BDC INC 3.300% 11/23/2026 DD 05/23/22 SEC ID: 06759LAC7	84.7578	148,000.000	134,925.41	125,441.58	0.20%	-9,483.83
TRUIST BANK VAR RT 09/17/2029 DD 09/16/19 SEC ID: 07330MAC1	93.5187	536,000.000	522,287.36	501,260.40	0.81%	-21,026.96
BECTON DICKINSON AND CO 3.700% 06/06/2027 DD 06/06/17 SEC ID: 075887BW8	94.4826	208,000.000	215,304.91	196,523.76	0.32%	-18,781.15
AMCOR FLEXIBLES NORTH AMERICA 2.630% 06/19/2030 DD 06/19/20 SEC ID: 081437AT2	81.3735	133,000.000	116,226.25	108,226.76	0.18%	-7,999.49
BLACKROCK INC 1.900% 01/28/2031 DD 05/06/20 SEC ID: 09247XAR2	80.9310	162,000.000	139,730.34	131,108.29	0.21%	-8,622.05
BOEING CO/THE 3.250% 03/01/2028 DD 02/23/18 SEC ID: 097023BX2	89.3842	335,000.000	291,965.17	299,437.18	0.49%	7,472.01
BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20 SEC ID: 097023CT0	99.2343	155,000.000	151,714.33	153,813.17	0.25%	2,098.84
BOOKING HOLDINGS INC 4.625% 04/13/2030 DD 04/13/20 SEC ID: 09857LAR9	96.5778	34,000.000	35,132.90	32,836.47	0.05%	-2,296.43



BNY MELLON

NISA INT CR MONTI - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BRISTOL-MYERS SQUIBB CO 3.900% 02/20/2028 DD 02/20/20 SEC ID: 110122DE5	96.2848	575,000.000	583,748.92	553,637.50	0.90%	-30,111.42
BRITISH TELECOMMUNICATIONS PLC VAR RT 12/15/2030 DD 12/12/00 SEC ID: 111021AE1	119.7529	124,000.000	158,778.40	148,493.59	0.24%	-10,284.81
BROOKFIELD FINANCE INC 4.250% 06/02/2026 DD 06/02/16 SEC ID: 11271LAA0	96.2851	287,000.000	290,158.03	276,338.31	0.45%	-13,819.72
CBRE SERVICES INC 2.500% 04/01/2031 DD 03/18/21 SEC ID: 12505BAE0	78.8195	108,000.000	92,872.02	85,125.02	0.14%	-7,747.00
CDW LLC / CDW FINANCE CORP 3.250% 02/15/2029 DD 08/13/20 SEC ID: 12513GBF5	85.1690	198,000.000	177,382.20	168,634.62	0.27%	-8,747.58
CGI INC 2.300% 09/14/2031 DD 03/14/22 SEC ID: 12532HAF1	75.9293	104,000.000	87,197.93	78,966.51	0.13%	-8,231.42
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 SEC ID: 126650CX6	96.7243	180,000.000	193,099.08	174,103.68	0.28%	-18,995.40
CANADIAN NATIONAL RAILWAY CO 2.750% 03/01/2026 DD 02/23/16 SEC ID: 136375CJ9	94.1954	204,000.000	200,355.51	192,158.64	0.31%	-8,196.87
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04 SEC ID: 136385AG6	96.2074	91,000.000	95,720.11	87,548.76	0.14%	-8,171.35
CARGILL INC 144A 5.125% 10/11/2032 DD 10/11/22 SEC ID: 141781BZ6	100.1756	80,000.000	81,409.80	80,140.49	0.13%	-1,269.31
CARLISLE COS INC 2.750% 03/01/2030 DD 02/28/20 SEC ID: 142339AJ9	83.2092	134,000.000	120,149.66	111,500.27	0.18%	-8,649.39
CATERPILLAR FINANCIAL SERVICES 1.150% 09/14/2026 DD 09/14/21 SEC ID: 14913R2Q9	88.2594	261,000.000	242,299.85	230,356.92	0.37%	-11,942.93
CATERPILLAR FINANCIAL SERVICES 1.700% 01/08/2027 DD 01/10/22 SEC ID: 14913R2U0	89.6042	371,000.000	349,607.16	332,431.45	0.54%	-17,175.71
CELANESE US HOLDINGS LLC 6.050% 03/15/2025 DD 07/14/22 SEC ID: 15089QAL8	99.6109	85,000.000	84,996.71	84,669.30	0.14%	-327.41



BNY MELLON

NISA INT CR MONTI - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CELULOSA ARAUCO Y CONSTITUCION 4.500% 08/01/2024 DD 07/22/14 SEC ID: 151191AZ6	98.4562	362,000.000	363,367.94	356,411.46	0.58%	-6,956.48
CHEVRON USA INC 1.018% 08/12/2027 DD 08/12/20 SEC ID: 166756AL0	85.7592	208,000.000	187,443.49	178,379.15	0.29%	-9,064.34
CHURCH & DWIGHT CO INC 5.600% 11/15/2032 DD 11/02/22 SEC ID: 17136MAC6	103.4358	95,000.000	99,577.61	98,264.02	0.16%	-1,313.59
CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17 SEC ID: 172967LP4	91.8389	221,000.000	221,000.00	202,964.05	0.33%	-18,035.95
CITIGROUP INC VAR RT 10/27/2028 DD 10/27/17 SEC ID: 172967LS8	91.2396	196,000.000	196,000.00	178,829.67	0.29%	-17,170.33
CITIGROUP INC VAR RT 03/20/2030 DD 03/20/19 SEC ID: 172967ME8	90.1886	835,000.000	861,183.88	753,074.59	1.22%	-108,109.29
CITIGROUP INC VAR RT 10/30/2024 DD 10/30/20 SEC ID: 172967MT5	95.8159	117,000.000	117,000.00	112,104.59	0.18%	-4,895.41
CITIZENS FINANCIAL GROUP INC 2.850% 07/27/2026 DD 07/25/19 SEC ID: 174610AR6	92.4696	35,000.000	33,622.10	32,364.34	0.05%	-1,257.76
COCA-COLA FEMSA SAB DE CV 1.850% 09/01/2032 DD 09/01/20 SEC ID: 191241AJ7	75.2811	50,000.000	38,625.94	37,640.53	0.06%	-985.41
COMCAST CORP 3.200% 07/15/2036 DD 07/19/16 SEC ID: 20030NBT7	81.0645	382,000.000	341,514.60	309,666.51	0.50%	-31,848.09
CONOCOPHILLIPS CO 3.350% 11/15/2024 DD 11/12/14 SEC ID: 20826FAD8	97.2746	456,000.000	459,421.12	443,571.99	0.72%	-15,849.13
COREBRIDGE FINANCIAL INC 144A 3.850% 04/05/2029 DD 04/05/22 SEC ID: 21871XAE9	91.0808	75,000.000	65,676.82	68,310.57	0.11%	2,633.75
COSTCO WHOLESALE CORP 1.600% 04/20/2030 DD 04/20/20 SEC ID: 22160KAP0	81.9267	167,000.000	145,919.25	136,817.52	0.22%	-9,101.73
CREDIT SUISSE AG/NEW YORK NY 3.625% 09/09/2024 DD 09/09/14 SEC ID: 22546QAP2	93.2438	23,000.000	22,994.96	21,446.08	0.03%	-1,548.88



BNY MELLON

NISA INT CR MONTI - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JOHN DEERE CAPITAL CORP 2.000% 06/17/2031 DD 06/17/21 SEC ID: 24422EVS5	80.7846	30,000.000	24,688.04	24,235.39	0.04%	-452.65
JOHN DEERE CAPITAL CORP 4.150% 09/15/2027 DD 09/08/22 SEC ID: 24422EWK1	98.0720	60,000.000	58,113.02	58,843.18	0.10%	730.16
JOHN DEERE CAPITAL CORP 4.350% 09/15/2032 DD 09/08/22 SEC ID: 24422EWL9	97.1442	205,000.000	194,224.68	199,145.60	0.32%	4,920.92
DELL INTERNATIONAL LLC / EMC C 5.300% 10/01/2029 DD 04/01/21 SEC ID: 24703TAG1	97.8002	225,000.000	229,060.25	220,050.46	0.36%	-9,009.79
DEUTSCHE BANK AG/NEW YORK NY VAR RT 04/01/2025 DD 04/01/21 SEC ID: 251526CG2	92.8751	540,000.000	518,542.42	501,525.34	0.81%	-17,017.08
DEVON ENERGY CORP 5.250% 10/15/2027 DD 10/15/21 SEC ID: 25179MBD4	98.9531	41,000.000	41,896.72	40,570.75	0.07%	-1,325.97
DICK'S SPORTING GOODS INC 3.150% 01/15/2032 DD 01/14/22 SEC ID: 253393AF9	78.0489	85,000.000	67,024.20	66,341.54	0.11%	-682.66
DISCOVER BANK VAR RT 08/09/2028 DD 08/09/18 SEC ID: 25466AAN1	95.9780	659,000.000	659,545.16	632,495.00	1.03%	-27,050.16
WALT DISNEY CO/THE 3.350% 03/24/2025 DD 03/23/20 SEC ID: 254687FN1	96.8588	589,000.000	591,968.60	570,498.47	0.93%	-21,470.13
WALT DISNEY CO/THE 2.650% 01/13/2031 DD 05/13/20 SEC ID: 254687FX9	85.3564	46,000.000	42,058.44	39,263.97	0.06%	-2,794.47
DUKE ENERGY OHIO INC 3.650% 02/01/2029 DD 01/08/19 SEC ID: 26442EAF7	92.5963	36,000.000	35,315.65	33,334.65	0.05%	-1,981.00
DUKE ENERGY OHIO INC 2.125% 06/01/2030 DD 05/21/20 SEC ID: 26442EAH3	81.6151	412,000.000	361,905.51	336,254.04	0.55%	-25,651.47
ERP OPERATING LP 3.375% 06/01/2025 DD 05/14/15 SEC ID: 26884ABD4	96.0595	321,000.000	320,175.44	308,350.94	0.50%	-11,824.50
EPR PROPERTIES 3.750% 08/15/2029 DD 08/15/19 SEC ID: 26884UAF6	78.2952	8,000.000	7,153.56	6,263.61	0.01%	-889.95



BNY MELLON

NISA INT CR MONTI - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16 SEC ID: 29250NAL9	96.1411	276,000.000	279,480.65	265,349.31	0.43%	-14,131.34
ENBRIDGE INC 3.700% 07/15/2027 DD 07/07/17 SEC ID: 29250NAR6	93.6082	117,000.000	115,635.84	109,521.56	0.18%	-6,114.28
ENERGY TRANSFER LP 4.950% 06/15/2028 DD 06/08/18 SEC ID: 29278NAF0	96.6985	33,000.000	34,974.68	31,910.51	0.05%	-3,064.17
ENERGY TRANSFER LP 5.500% 06/01/2027 DD 12/01/18 SEC ID: 29278NAN3	99.2899	84,000.000	89,946.29	83,403.52	0.14%	-6,542.77
ENERGY TRANSFER LP 3.750% 05/15/2030 DD 01/22/20 SEC ID: 29278NAQ6	88.1686	350,000.000	368,517.29	308,590.05	0.50%	-59,927.24
ENTERGY LOUISIANA LLC 1.600% 12/15/2030 DD 11/13/20 SEC ID: 29364WBE7	76.8199	392,000.000	329,074.95	301,133.95	0.49%	-27,941.00
ENTERPRISE PRODUCTS OPERATING VAR RT 02/15/2078 DD 02/15/18 SEC ID: 29379VBR3	76.2557	195,000.000	168,601.02	148,698.65	0.24%	-19,902.37
EQUINOR ASA 1.750% 01/22/2026 DD 05/22/20 SEC ID: 29446MAJ1	91.3927	147,000.000	140,507.15	134,347.20	0.22%	-6,159.95
ESSEX PORTFOLIO LP 3.875% 05/01/2024 DD 04/15/14 SEC ID: 29717PAN7	97.9104	569,000.000	571,755.04	557,110.26	0.90%	-14,644.78
EXXON MOBIL CORP 2.992% 03/19/2025 DD 03/19/20 SEC ID: 30231GBH4	96.3206	361,000.000	361,172.32	347,717.25	0.56%	-13,455.07
FS KKR CAPITAL CORP 4.625% 07/15/2024 DD 07/15/19 SEC ID: 302635AD9	96.8660	224,000.000	223,785.04	216,979.94	0.35%	-6,805.10
META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 SEC ID: 30303M8H8	87.9937	155,000.000	131,232.81	136,390.22	0.22%	5,157.41
FIFTH THIRD BANCORP 2.550% 05/05/2027 DD 05/05/20 SEC ID: 316773DA5	89.7789	350,000.000	364,426.29	314,226.30	0.51%	-50,199.99
FISERV INC 3.500% 07/01/2029 DD 06/24/19 SEC ID: 337738AU2	90.0918	442,000.000	465,741.39	398,205.84	0.65%	-67,535.55



BNY MELLON

NISA INT CR MONTI - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FOX CORP 4.709% 01/25/2029 DD 01/25/20 SEC ID: 35137LAH8	96.6277	158,000.000	170,611.13	152,671.79	0.25%	-17,939.34
FRANKLIN RESOURCES INC 1.600% 10/30/2030 DD 10/19/20 SEC ID: 354613AL5	77.0645	115,000.000	95,585.83	88,624.21	0.14%	-6,961.62
FRESENIUS MEDICAL CARE US 144A 2.375% 02/16/2031 DD 09/16/20 SEC ID: 35805BAB4	73.3385	101,000.000	100,756.87	74,071.88	0.12%	-26,684.99
GLP CAPITAL LP / GLP FINANCING 5.375% 04/15/2026 DD 04/28/16 SEC ID: 361841AH2	98.1067	106,000.000	106,439.29	103,993.11	0.17%	-2,446.18
GLP CAPITAL LP / GLP FINANCING 5.250% 06/01/2025 DD 05/21/18 SEC ID: 361841AJ8	98.3015	235,000.000	234,908.13	231,008.42	0.37%	-3,899.71
GE HEALTHCARE TECHNOLOGIE 144A 5.650% 11/15/2027 DD 11/22/22 SEC ID: 36267VAE3	101.1700	250,000.000	255,632.91	252,925.12	0.41%	-2,707.79
GENERAL MOTORS FINANCIAL CO IN 3.850% 01/05/2028 DD 01/05/18 SEC ID: 37045XCG9	91.2588	545,000.000	515,843.59	497,360.31	0.81%	-18,483.28
GENERAL MOTORS FINANCIAL CO IN 3.100% 01/12/2032 DD 01/11/22 SEC ID: 37045XDS2	78.3542	158,000.000	157,863.72	123,799.60	0.20%	-34,064.12
GENUINE PARTS CO 1.875% 11/01/2030 DD 10/29/20 SEC ID: 372460AA3	76.9942	80,000.000	65,654.20	61,595.36	0.10%	-4,058.84
GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 SEC ID: 375558BF9	96.4066	122,000.000	122,249.55	117,616.08	0.19%	-4,633.47
GLOBAL PAYMENTS INC 5.300% 08/15/2029 DD 08/22/22 SEC ID: 37940XAN2	96.6770	100,000.000	97,348.24	96,677.05	0.16%	-671.19
GLOBAL PAYMENTS INC 5.400% 08/15/2032 DD 08/22/22 SEC ID: 37940XAQ5	95.2351	85,000.000	84,862.07	80,949.79	0.13%	-3,912.28
GOLDMAN SACHS GROUP INC/THE VAR RT 03/09/2027 DD 03/08/21 SEC ID: 38141GYA6	87.6908	1,220,000.000	1,115,884.02	1,069,827.67	1.74%	-46,056.35
GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2024 DD 06/10/21 SEC ID: 38141GYE8	96.2036	596,000.000	580,759.24	573,373.71	0.93%	-7,385.53



NISA INT CR MONTI - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
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 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HCA INC 5.250% 04/15/2025 DD 10/17/14 SEC ID: 404119BQ1	99.4173	105,000.000	110,549.82	104,388.17	0.17%	-6,161.65
HCA INC 5.875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	99.6876	475,000.000	486,723.46	473,515.91	0.77%	-13,207.55
HSBC HOLDINGS PLC VAR RT 05/24/2027 DD 11/24/20 SEC ID: 404280CM9	86.2211	31,000.000	28,139.60	26,728.56	0.04%	-1,411.04
HSBC HOLDINGS PLC VAR RT 11/22/2032 DD 11/22/21 SEC ID: 404280CY3	76.4239	174,000.000	149,117.90	132,977.66	0.22%	-16,140.24
HSBC HOLDINGS PLC VAR RT 11/03/2028 DD 11/03/22 SEC ID: 404280DR7	105.0950	350,000.000	350,000.00	367,832.63	0.60%	17,832.63
HOME DEPOT INC/THE 2.500% 04/15/2027 DD 03/30/20 SEC ID: 437076CA8	92.0179	72,000.000	69,686.67	66,252.86	0.11%	-3,433.81
HOME DEPOT INC/THE 2.700% 04/15/2030 DD 03/30/20 SEC ID: 437076CB6	87.1947	268,000.000	250,881.43	233,681.85	0.38%	-17,199.58
HOME DEPOT INC/THE 1.375% 03/15/2031 DD 01/07/21 SEC ID: 437076CF7	77.4676	116,000.000	97,405.68	89,862.47	0.15%	-7,543.21
HONEYWELL INTERNATIONAL INC 1.950% 06/01/2030 DD 05/18/20 SEC ID: 438516BZ8	82.5171	178,000.000	177,853.28	146,880.46	0.24%	-30,972.82
HORMEL FOODS CORP 1.800% 06/11/2030 DD 06/11/20 SEC ID: 440452AF7	81.3648	127,000.000	109,721.00	103,333.32	0.17%	-6,387.68
HUNTINGTON INGALLS INDUSTRIES 3.844% 05/01/2025 DD 11/01/20 SEC ID: 446413AS5	96.6208	283,000.000	298,283.43	273,436.94	0.44%	-24,846.49
HUNTINGTON NATIONAL BANK/THE 5.650% 01/10/2030 DD 11/18/22 SEC ID: 44644MAJ0	100.7634	165,000.000	166,426.73	166,259.57	0.27%	-167.16
HUNTSMAN INTERNATIONAL LLC 4.500% 05/01/2029 DD 03/13/19 SEC ID: 44701QBE1	89.8080	126,000.000	138,391.82	113,158.08	0.18%	-25,233.74
INTEL CORP 2.450% 11/15/2029 DD 11/21/19 SEC ID: 458140BH2	85.8905	285,000.000	254,074.31	244,787.86	0.40%	-9,286.45



NISA INT CR MONTI - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INTERCONTINENTAL EXCHANGE INC 1.850% 09/15/2032 DD 08/20/20 SEC ID: 45866FAN4	75.4703	124,000.000	115,692.35	93,583.20	0.15%	-22,109.15
IPALCO ENTERPRISES INC 3.700% 09/01/2024 DD 08/22/17 SEC ID: 462613AM2	96.9018	369,000.000	375,578.82	357,567.82	0.58%	-18,011.00
ITC HOLDINGS CORP 3.650% 06/15/2024 DD 06/04/14 SEC ID: 465685AJ4	97.5511	352,000.000	353,184.62	343,379.89	0.56%	-9,804.73
JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 SEC ID: 46647PAX4	93.9357	25,000.000	25,212.06	23,483.92	0.04%	-1,728.14
JPMORGAN CHASE & CO VAR RT 10/15/2025 DD 09/12/19 SEC ID: 46647PBF2	94.2352	705,000.000	686,058.25	664,358.46	1.08%	-21,699.79
JPMORGAN CHASE & CO VAR RT 02/04/2027 DD 02/04/21 SEC ID: 46647PBW5	86.9869	1,000,000.000	1,000,000.00	869,868.50	1.41%	-130,131.50
JPMORGAN CHASE & CO VAR RT 06/14/2030 DD 06/14/22 SEC ID: 46647PDF0	94.0864	235,000.000	216,548.34	221,103.10	0.36%	4,554.76
JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 SEC ID: 46647PDK9	97.6053	350,000.000	350,000.00	341,618.71	0.55%	-8,381.29
JAPAN BANK FOR INTERNATIONAL C 2.000% 10/17/2029 DD 10/17/19 SEC ID: 471048CF3	84.8252	115,000.000	107,803.71	97,549.02	0.16%	-10,254.69
JAPAN BANK FOR INTERNATIONAL C 1.250% 01/21/2031 DD 01/21/21 SEC ID: 471048CL0	77.8390	243,000.000	212,206.08	189,148.74	0.31%	-23,057.34
JAPAN BANK FOR INTERNATIONAL C 1.875% 04/15/2031 DD 04/15/21 SEC ID: 471048CM8	81.4986	189,000.000	172,843.25	154,032.44	0.25%	-18,810.81
JAPAN INTERNATIONAL COOPERATIO 1.000% 07/22/2030 DD 07/22/20 SEC ID: 47109LAD6	76.5760	5,000.000	4,305.72	3,828.80	0.01%	-476.92
JAPAN INTERNATIONAL COOPERATIO 1.750% 04/28/2031 DD 04/28/21 SEC ID: 47109LAE4	80.7434	109,000.000	98,389.81	88,010.28	0.14%	-10,379.53
KREDITANSTALT FUER WIEDERAUFBA 1.750% 09/14/2029 DD 09/17/19 SEC ID: 500769JD7	86.2081	268,000.000	251,383.26	231,037.84	0.38%	-20,345.42



NISA INT CR MONTI - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KREDITANSTALT FUER WIEDERAUFBA 0.750% 09/30/2030 DD 08/25/20 SEC ID: 500769JG0	78.0923	120,000.000	103,143.02	93,710.76	0.15%	-9,432.26
KROGER CO/THE 2.650% 10/15/2026 DD 10/03/16 SEC ID: 501044DE8	91.7858	237,000.000	229,672.76	217,532.45	0.35%	-12,140.31
LABORATORY CORP OF AMERICA HOL 3.250% 09/01/2024 DD 08/22/17 SEC ID: 50540RAT9	96.8979	396,000.000	410,839.60	383,715.79	0.62%	-27,123.81
LAM RESEARCH CORP 4.000% 03/15/2029 DD 03/04/19 SEC ID: 512807AU2	95.2215	53,000.000	53,623.12	50,467.41	0.08%	-3,155.71
LANDWIRTSCHAFTLICHE RENTENBANK 0.875% 09/03/2030 DD 09/03/20 SEC ID: 515110BY9	78.7272	98,000.000	84,889.85	77,152.65	0.13%	-7,737.20
LEGG MASON INC 4.750% 03/15/2026 DD 03/22/16 SEC ID: 524901AV7	100.1901	181,000.000	187,320.26	181,344.12	0.29%	-5,976.14
LOWE'S COS INC 3.650% 04/05/2029 DD 04/05/19 SEC ID: 548661DR5	92.3931	510,000.000	543,525.76	471,204.92	0.76%	-72,320.84
WARNERMEDIA HOLDINGS INC 144A 3.755% 03/15/2027 DD 03/15/22 SEC ID: 55903VAG8	90.0529	175,000.000	155,566.04	157,592.66	0.26%	2,026.62
WARNERMEDIA HOLDINGS INC 144A 4.279% 03/15/2032 DD 03/15/22 SEC ID: 55903VAL7	82.3765	100,000.000	81,026.15	82,376.47	0.13%	1,350.32
MAIN STREET CAPITAL CORP 3.000% 07/14/2026 DD 01/14/21 SEC ID: 56035LAE4	86.1804	134,000.000	124,347.26	115,481.79	0.19%	-8,865.47
MANULIFE FINANCIAL CORP VAR RT 02/24/2032 DD 02/24/17 SEC ID: 56501RAE6	91.0530	201,000.000	195,558.37	183,016.60	0.30%	-12,541.77
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18 SEC ID: 56585ABC5	99.3790	192,000.000	201,349.56	190,807.61	0.31%	-10,541.95
MARSH & MCLENNAN COS INC 4.375% 03/15/2029 DD 01/15/19 SEC ID: 571748BG6	96.5888	164,000.000	166,633.86	158,405.67	0.26%	-8,228.19



BNY MELLON

NISA INT CR MONTI - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
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 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MARRIOTT INTERNATIONAL INC/MD 3.125% 06/15/2026 DD 06/10/16 SEC ID: 571903AS2	93.6133	266,000.000	272,818.98	249,011.46	0.40%	-23,807.52
MID-AMERICA APARTMENTS LP 3.600% 06/01/2027 DD 05/09/17 SEC ID: 59523UAN7	94.7465	52,000.000	51,148.39	49,268.16	0.08%	-1,880.23
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 01/19/2028 DD 01/19/22 SEC ID: 606822CC6	88.0184	22,000.000	20,432.58	19,364.04	0.03%	-1,068.54
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/20/2028 DD 07/20/22 SEC ID: 606822CL6	97.6125	670,000.000	670,000.00	654,003.70	1.06%	-15,996.30
MIZUHO FINANCIAL GROUP INC VAR RT 09/13/2028 DD 09/13/22 SEC ID: 60687YCL1	100.0183	335,000.000	335,000.00	335,061.23	0.54%	61.23
MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 SEC ID: 609207BBO	85.5384	99,000.000	89,915.54	84,683.00	0.14%	-5,232.54
MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17 SEC ID: 61744YAK4	91.7251	1,100,000.000	1,100,000.00	1,008,975.72	1.64%	-91,024.28
MORGAN STANLEY VAR RT 07/20/2033 DD 07/20/22 SEC ID: 61747YEU5	93.9521	55,000.000	55,000.00	51,673.67	0.08%	-3,326.33
MORGAN STANLEY DIRECT LENDING 4.500% 02/11/2027 DD 02/11/22 SEC ID: 61774AAD5	92.3479	111,000.000	104,992.00	102,506.16	0.17%	-2,485.84
MOTOROLA SOLUTIONS INC 2.750% 05/24/2031 DD 05/24/21 SEC ID: 620076BU2	79.9542	142,000.000	120,271.73	113,534.95	0.18%	-6,736.78
NATIONAL HEALTH INVESTORS INC 3.000% 02/01/2031 DD 01/26/21 SEC ID: 63633DAF1	72.0914	113,000.000	92,172.27	81,463.31	0.13%	-10,708.96
NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 SEC ID: 651639AX4	85.0135	131,000.000	133,441.92	111,367.68	0.18%	-22,074.24
NEXTERA ENERGY CAPITAL HOLDING VAR RT 12/01/2077 DD 11/02/17 SEC ID: 65339KAV2	81.6909	543,000.000	478,933.86	443,581.81	0.72%	-35,352.05
NEXTERA ENERGY CAPITAL HOLDING VAR RT 05/01/2079 DD 04/04/19 SEC ID: 65339KBK5	90.8204	130,000.000	121,559.14	118,066.58	0.19%	-3,492.56



BNY MELLON

NISA INT CR MONTI - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

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 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NIKE INC 2.850% 03/27/2030 DD 03/27/20 SEC ID: 654106AK9	89.3645	142,000.000	134,427.19	126,897.60	0.21%	-7,529.59
NORFOLK SOUTHERN CORP 2.550% 11/01/2029 DD 11/04/19 SEC ID: 655844CE6	85.7214	150,000.000	151,531.43	128,582.05	0.21%	-22,949.38
NORTHERN TRUST CORP VAR RT 05/08/2032 DD 05/08/17 SEC ID: 665859AS3	90.8268	195,000.000	189,915.52	177,112.34	0.29%	-12,803.18
NORTHROP GRUMMAN CORP 4.400% 05/01/2030 DD 03/23/20 SEC ID: 666807BS0	95.9588	144,000.000	146,885.97	138,180.73	0.22%	-8,705.24
OESTERREICHISCHE KONTROLLBANK 0.375% 09/17/2025 DD 09/17/20 SEC ID: 676167CB3	89.6799	213,000.000	200,023.05	191,018.11	0.31%	-9,004.94
OKLAHOMA GAS AND ELECTRIC CO 3.250% 04/01/2030 DD 04/01/20 SEC ID: 678858BV2	87.1823	20,000.000	18,999.15	17,436.46	0.03%	-1,562.69
ORACLE CORP 2.875% 03/25/2031 DD 03/24/21 SEC ID: 68389XCE3	82.9127	540,000.000	464,345.84	447,728.61	0.73%	-16,617.23
PACCAR FINANCIAL CORP 2.150% 08/15/2024 DD 08/15/19 SEC ID: 69371RQ25	95.4293	349,000.000	350,684.70	333,048.10	0.54%	-17,636.60
PARKER-HANNIFIN CORP 4.500% 09/15/2029 DD 06/15/22 SEC ID: 701094AS3	95.8249	165,000.000	161,120.02	158,111.15	0.26%	-3,008.87
PEPSICO INC 2.750% 03/19/2030 DD 03/19/20 SEC ID: 713448ES3	88.5444	45,000.000	42,694.25	39,844.99	0.06%	-2,849.26
PEPSICO INC 1.625% 05/01/2030 DD 05/01/20 SEC ID: 713448EZ7	81.3374	255,000.000	223,918.74	207,410.48	0.34%	-16,508.26
PHARMACIA LLC VAR RT 12/01/2028 DD 12/01/99 SEC ID: 71713UAW2	109.7748	381,000.000	436,465.61	418,241.83	0.68%	-18,223.78
PHILIP MORRIS INTERNATIONAL IN 3.375% 08/15/2029 DD 05/01/19 SEC ID: 718172CJ6	90.0446	70,000.000	60,344.71	63,031.21	0.10%	2,686.50
PIEDMONT OPERATING PARTNERSHIP 3.150% 08/15/2030 DD 08/12/20 SEC ID: 720198AE0	76.0627	115,000.000	100,484.44	87,472.11	0.14%	-13,012.33



BNY MELLON

NISA INT CR MONTI - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PROCTER & GAMBLE CO/THE 3.000% 03/25/2030 DD 03/25/20 SEC ID: 742718FH7	91.3622	401,000.000	388,114.89	366,362.55	0.59%	-21,752.34
PROGRESSIVE CORP/THE 3.200% 03/26/2030 DD 03/26/20 SEC ID: 743315AW3	89.7277	132,000.000	126,200.91	118,440.58	0.19%	-7,760.33
PROLOGIS LP 2.250% 01/15/2032 DD 07/15/22 SEC ID: 74340XCB5	79.2632	120,000.000	97,246.53	95,115.80	0.15%	-2,130.73
PRUDENTIAL FINANCIAL INC VAR RT 05/15/2045 DD 05/18/15 SEC ID: 744320AV4	96.6974	246,000.000	238,979.87	237,875.72	0.39%	-1,104.15
PRUDENTIAL PLC 3.625% 03/24/2032 DD 03/24/22 SEC ID: 74435KAB1	87.2526	99,000.000	94,454.45	86,380.09	0.14%	-8,074.36
PUBLIC SERVICE ENTERPRISE GROU 2.450% 11/15/2031 DD 11/08/21 SEC ID: 744573AU0	79.9171	150,000.000	120,829.50	119,875.69	0.19%	-953.81
PUBLIC STORAGE 0.875% 02/15/2026 DD 01/19/21 SEC ID: 74460WAA5	88.5310	16,000.000	14,803.27	14,164.96	0.02%	-638.31
QORVO INC 4.375% 10/15/2029 DD 04/15/20 SEC ID: 74736KAH4	88.4240	164,000.000	151,524.54	145,015.36	0.24%	-6,509.18
QUALCOMM INC 5.400% 05/20/2033 DD 11/09/22 SEC ID: 747525BS1	104.1120	60,000.000	59,965.59	62,467.18	0.10%	2,501.59
REALTY INCOME CORP 0.750% 03/15/2026 DD 12/14/20 SEC ID: 756109AZ7	86.9156	724,000.000	660,592.91	629,268.86	1.02%	-31,324.05
REGENCY CENTERS LP 3.700% 06/15/2030 DD 05/13/20 SEC ID: 75884RBA0	87.2328	120,000.000	113,558.87	104,679.31	0.17%	-8,879.56
REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 SEC ID: 760759AU4	95.8287	470,000.000	465,140.28	450,395.06	0.73%	-14,745.22
REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15 SEC ID: 761713BA3	90.2662	125,000.000	105,852.43	112,832.79	0.18%	6,980.36
ROGERS COMMUNICATIONS INC 144A 3.800% 03/15/2032 DD 03/11/22 SEC ID: 775109CC3	86.2954	45,000.000	38,168.06	38,832.91	0.06%	664.85



BNY MELLON

NISA INT CR MONTI - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ROYAL BANK OF CANADA 6.000% 11/01/2027 DD 10/25/22 SEC ID: 78016FZU1	104.2441	210,000.000	209,597.83	218,912.52	0.36%	9,314.69
S&P GLOBAL INC 144A 4.250% 05/01/2029 DD 11/01/21 SEC ID: 78409VAZ7	95.4496	200,000.000	202,446.00	190,899.18	0.31%	-11,546.82
SVB FINANCIAL GROUP VAR RT 04/29/2028 DD 04/29/22 SEC ID: 78486QAR2	94.5634	20,000.000	19,973.90	18,912.67	0.03%	-1,061.23
SAN DIEGO GAS & ELECTRIC CO 1.700% 10/01/2030 DD 09/28/20 SEC ID: 797440BZ6	79.0737	105,000.000	89,680.19	83,027.36	0.13%	-6,652.83
SAN DIEGO GAS & ELECTRIC CO 3.000% 03/15/2032 DD 03/11/22 SEC ID: 797440CB8	85.4505	45,000.000	41,538.22	38,452.73	0.06%	-3,085.49
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/11/2028 DD 01/11/22 SEC ID: 80281LAR6	85.3959	145,000.000	122,410.72	123,824.11	0.20%	1,413.39
CHARLES SCHWAB CORP/THE 1.650% 03/11/2031 DD 12/11/20 SEC ID: 808513BG9	77.8424	113,000.000	94,590.29	87,961.87	0.14%	-6,628.42
CHARLES SCHWAB CORP/THE 3.625% 04/01/2025 DD 04/01/21 SEC ID: 808513BV6	97.3498	692,000.000	696,574.27	673,660.49	1.09%	-22,913.78
OFFICE PROPERTIES INCOME TRUST 4.500% 02/01/2025 DD 02/03/15 SEC ID: 81618TAC4	90.6153	293,000.000	290,398.82	265,502.79	0.43%	-24,896.03
7-ELEVEN INC 144A 1.800% 02/10/2031 DD 02/10/21 SEC ID: 817826AEO	76.3693	100,000.000	95,979.69	76,369.29	0.12%	-19,610.40
SHELL INTERNATIONAL FINANCE BV 2.875% 05/10/2026 DD 05/10/16 SEC ID: 822582BT8	94.1701	182,000.000	179,946.58	171,389.56	0.28%	-8,557.02
SHERWIN-WILLIAMS CO/THE 4.250% 08/08/2025 DD 08/10/22 SEC ID: 824348BR6	98.2549	110,000.000	109,989.47	108,080.37	0.18%	-1,909.10
SOUTHERN CALIFORNIA EDISON CO 5.625% 02/01/2036 DD 01/31/06 SEC ID: 842400FC2	97.2595	63,000.000	66,343.82	61,273.49	0.10%	-5,070.33
SOUTHERN CALIFORNIA GAS CO 2.550% 02/01/2030 DD 01/09/20 SEC ID: 842434CU4	85.0986	190,000.000	173,101.24	161,687.41	0.26%	-11,413.83



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NISA INT CR MONTI - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
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 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SOUTHERN COPPER CORP 3.875% 04/23/2025 DD 04/23/15 SEC ID: 84265VAH8	96.4601	238,000.000	237,926.05	229,574.95	0.37%	-8,351.10
STATE STREET CORP VAR RT 12/03/2029 DD 12/03/18 SEC ID: 857477BD4	94.2451	443,000.000	444,608.64	417,505.88	0.68%	-27,102.76
STEEL DYNAMICS INC 5.000% 12/15/2026 DD 12/06/16 SEC ID: 858119BF6	100.0634	385,000.000	391,249.57	385,244.22	0.63%	-6,005.35
SUMITOMO MITSUI BANKING CORP 3.650% 07/23/2025 DD 07/23/15 SEC ID: 865622BW3	95.8198	29,000.000	29,038.17	27,787.74	0.05%	-1,250.43
SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19 SEC ID: 86562MBP4	86.4657	100,000.000	87,757.24	86,465.71	0.14%	-1,291.53
SUNCOR ENERGY INC 7.150% 02/01/2032 DD 01/29/02 SEC ID: 867229ACO	107.5657	85,000.000	99,577.72	91,430.83	0.15%	-8,146.89
ENERGY TRANSFER LP 4.000% 10/01/2027 DD 09/21/17 SEC ID: 86765BAU3	93.3278	1,000.000	997.30	933.28	0.00%	-64.02
SYNCHRONY FINANCIAL 4.500% 07/23/2025 DD 07/23/15 SEC ID: 87165BAG8	95.8559	313,000.000	324,143.73	300,028.88	0.49%	-24,114.85
SYSCO CORP 5.950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	103.4956	138,000.000	160,823.21	142,823.91	0.23%	-17,999.30
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 SEC ID: 87264ABF1	90.5815	540,000.000	582,836.74	489,139.97	0.79%	-93,696.77
TSMC ARIZONA CORP 4.250% 04/22/2032 DD 04/22/22 SEC ID: 872898AH4	96.6888	128,000.000	129,152.21	123,761.66	0.20%	-5,390.55
TAMPA ELECTRIC CO 2.400% 03/15/2031 DD 03/18/21 SEC ID: 875127BH4	81.0937	99,000.000	100,038.25	80,282.74	0.13%	-19,755.51
TENCENT MUSIC ENTERTAINMENT GR 2.000% 09/03/2030 DD 09/03/20 SEC ID: 88034PAB5	75.6484	117,000.000	94,538.89	88,508.65	0.14%	-6,030.24
3M CO 3.050% 04/15/2030 DD 03/27/20 SEC ID: 88579YBNO	87.7929	160,000.000	154,236.46	140,468.69	0.23%	-13,767.77



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NISA INT CR MONTI - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
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 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TORONTO-DOMINION BANK/THE VAR RT 09/15/2031 DD 09/15/16 SEC ID: 891160MJ9	92.1053	328,000.000	323,736.97	302,105.37	0.49%	-21,631.60
TOTALENERGIES CAPITAL INTERNAT 2.434% 01/10/2025 DD 07/10/19 SEC ID: 89153VAS8	95.5313	158,000.000	156,139.57	150,939.40	0.24%	-5,200.17
TOYOTA MOTOR CREDIT CORP 1.800% 02/13/2025 DD 02/13/20 SEC ID: 89236TGT6	93.9683	535,000.000	521,027.53	502,730.15	0.82%	-18,297.38
TOYOTA MOTOR CREDIT CORP 4.550% 09/20/2027 DD 09/20/22 SEC ID: 89236TKJ3	98.6220	125,000.000	124,226.99	123,277.49	0.20%	-949.50
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16 SEC ID: 893574AH6	106.7265	470,000.000	541,357.13	501,614.54	0.81%	-39,742.59
TRUIST FINANCIAL CORP 1.125% 08/03/2027 DD 08/03/20 SEC ID: 89788MAC6	84.2993	350,000.000	343,814.07	295,047.41	0.48%	-48,766.66
TUCSON ELECTRIC POWER CO 1.500% 08/01/2030 DD 08/10/20 SEC ID: 898813AS9	76.4947	118,000.000	98,314.55	90,263.73	0.15%	-8,050.82
TYSON FOODS INC 4.000% 03/01/2026 DD 02/19/19 SEC ID: 902494BJ1	96.8929	258,000.000	260,989.50	249,983.62	0.41%	-11,005.88
UNILEVER CAPITAL CORP 1.375% 09/14/2030 DD 09/14/20 SEC ID: 904764BK2	78.1107	377,000.000	317,798.32	294,477.21	0.48%	-23,321.11
UNITED PARCEL SERVICE INC 4.450% 04/01/2030 DD 03/24/20 SEC ID: 911312BY1	98.4301	142,000.000	149,006.71	139,770.81	0.23%	-9,235.90
US BANCORP VAR RT 11/03/2036 DD 11/03/21 SEC ID: 91159HJB7	76.0972	422,000.000	359,398.00	321,130.05	0.52%	-38,267.95
U S TREASURY NOTE 1.625% 08/15/2029 DD 08/15/19 SEC ID: 912828YB0	86.7773	170,000.000	145,256.47	147,521.48	0.24%	2,265.01
U S TREASURY NOTE 0.250% 09/30/2025 DD 09/30/20 SEC ID: 91282CAM3	89.7891	240,000.000	214,600.33	215,493.75	0.35%	893.42
U S TREASURY NOTE 1.125% 02/15/2031 DD 02/15/21 SEC ID: 91282CBL4	81.5039	320,000.000	261,000.00	260,812.50	0.42%	-187.50



BNY MELLON

NISA INT CR MONTI - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
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 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 SEC ID: 91282CFH9	96.1797	250,000.000	243,210.79	240,449.22	0.39%	-2,761.57
U S TREASURY NOTE 4.250% 10/15/2025 DD 10/15/22 SEC ID: 91282CFP1	99.9219	1,850,000.000	1,833,006.44	1,848,554.69	3.00%	15,548.25
U S TREASURY NOTE 4.000% 10/31/2029 DD 10/31/22 SEC ID: 91282CFT3	100.0313	120,000.000	117,901.16	120,037.50	0.19%	2,136.34
U S TREASURY NOTE 4.125% 10/31/2027 DD 10/31/22 SEC ID: 91282CFU0	100.3672	975,000.000	967,456.92	978,580.08	1.59%	11,123.16
U S TREASURY NOTE 4.125% 11/15/2032 DD 11/15/22 SEC ID: 91282CFV8	102.0469	540,000.000	564,038.45	551,053.13	0.89%	-12,985.32
U S TREASURY NOTE 4.500% 11/15/2025 DD 11/15/22 SEC ID: 91282CFW6	100.6016	335,000.000	338,356.98	337,015.24	0.55%	-1,341.74
U S TREASURY NOTE 3.875% 11/30/2027 DD 11/30/22 SEC ID: 91282CFZ9	99.4531	620,000.000	621,716.00	616,609.38	1.00%	-5,106.62
RAYTHEON TECHNOLOGIES CORP 7.500% 09/15/2029 DD 09/17/99 SEC ID: 913017BA6	112.5399	370,000.000	442,309.01	416,397.80	0.68%	-25,911.21
UNITEDHEALTH GROUP INC 5.300% 02/15/2030 DD 10/28/22 SEC ID: 91324PEQ1	103.0442	130,000.000	129,285.58	133,957.43	0.22%	4,671.85
UNITEDHEALTH GROUP INC 5.350% 02/15/2033 DD 10/28/22 SEC ID: 91324PER9	103.1688	130,000.000	129,529.36	134,119.42	0.22%	4,590.06
VENTAS REALTY LP 3.500% 02/01/2025 DD 01/14/15 SEC ID: 92277GAE7	96.0401	394,000.000	403,972.40	378,398.05	0.61%	-25,574.35
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18 SEC ID: 92343VER1	96.1484	150,000.000	141,147.60	144,222.57	0.23%	3,074.97
VERIZON COMMUNICATIONS INC 1.750% 01/20/2031 DD 11/20/20 SEC ID: 92343VFR0	77.5838	160,000.000	119,022.08	124,134.15	0.20%	5,112.07
VERIZON MASTER TRUST 7 A1A VAR RT 11/22/2027 DD 11/23/22 SEC ID: 92348KBC6	100.5427	135,000.000	134,976.43	135,732.58	0.22%	756.15



BNY MELLON

NISA INT CR MONTI - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VISA INC 3.150% 12/14/2025 DD 12/14/15 SEC ID: 92826CAD4	96.4072	37,000.000	37,105.57	35,670.67	0.06%	-1,434.90
VODAFONE GROUP PLC 4.125% 05/30/2025 DD 05/30/18 SEC ID: 92857WBJ8	98.4076	346,000.000	361,360.03	340,490.37	0.55%	-20,869.66
WP CAREY INC 4.000% 02/01/2025 DD 01/26/15 SEC ID: 92936UAC3	97.4423	334,000.000	335,959.95	325,457.45	0.53%	-10,502.50
WEC ENERGY GROUP INC 1.800% 10/15/2030 DD 10/09/20 SEC ID: 92939UAE6	77.9724	127,000.000	106,580.05	99,024.97	0.16%	-7,555.08
WALGREENS BOOTS ALLIANCE INC 3.450% 06/01/2026 DD 06/01/16 SEC ID: 931427AQ1	95.0660	211,000.000	211,000.00	200,589.20	0.33%	-10,410.80
WASTE MANAGEMENT INC 3.125% 03/01/2025 DD 02/26/15 SEC ID: 94106LBA6	96.6319	365,000.000	353,491.55	352,706.60	0.57%	-784.95
WEIBO CORP 3.375% 07/08/2030 DD 07/08/20 SEC ID: 948596AE1	77.6880	125,000.000	104,494.97	97,110.01	0.16%	-7,384.96
WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 SEC ID: 94974BGL8	96.2327	750,000.000	759,613.58	721,745.21	1.17%	-37,868.37
WELLS FARGO & CO VAR RT 10/30/2025 DD 10/31/19 SEC ID: 95000U2H5	94.5676	729,000.000	710,842.40	689,397.86	1.12%	-21,444.54
WELLTOWER OP LLC 2.750% 01/15/2032 DD 11/19/21 SEC ID: 95040QAP9	78.1894	250,000.000	214,633.99	195,473.57	0.32%	-19,160.42
WESTERN DIGITAL CORP 4.750% 02/15/2026 DD 02/13/18 SEC ID: 958102AM7	94.1720	106,000.000	105,895.24	99,822.32	0.16%	-6,072.92
WESTERN DIGITAL CORP 2.850% 02/01/2029 DD 12/10/21 SEC ID: 958102AQ8	77.3670	92,000.000	79,741.25	71,177.64	0.12%	-8,563.61
WESTPAC BANKING CORP VAR RT 02/04/2030 DD 01/31/20 SEC ID: 961214EM1	91.6781	681,000.000	654,700.98	624,328.12	1.01%	-30,372.86
WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21 SEC ID: 961214EX7	74.3467	223,000.000	186,067.85	165,793.20	0.27%	-20,274.65



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WILLIS NORTH AMERICA INC 3.600% 05/15/2024 DD 05/16/17 SEC ID: 970648AF8	97.2730	408,000.000	408,375.69	396,874.03	0.64%	-11,501.66
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		66,067,000.000	64,325,661.87	61,001,684.50	99.01%	-3,323,977.37
TOTAL FIXED INCOME SECURITIES		66,067,000.000	64,325,661.87	61,001,684.50	99.01%	-3,323,977.37
TOTAL ASSETS - BASE:		66,331,053.020	64,933,341.36	61,609,363.99	100.00%	-3,323,977.37



Asset Detail
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12/31/2022

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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
INTEREST RECEIVABLE			1,058,857.97	1,058,857.97	0.88%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	981,330.740	981,330.74	981,330.74	0.81%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		981,330.740	2,040,188.71	2,040,188.71	1.69%	0.00
TOTAL CASH & CASH EQUIVALENTS		981,330.740	2,040,188.71	2,040,188.71	1.69%	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AT&T INC 4.300% 02/15/2030 DD 08/15/18 SEC ID: 00206RGQ9	94.1597	1,400,000.000	1,527,555.85	1,318,235.49	1.09%	-209,320.36
APTIV PLC / APTIV CORP 2.396% 02/18/2025 DD 02/18/22 SEC ID: 00217GAA1	94.2992	425,000.000	412,661.73	400,771.64	0.33%	-11,890.09
CHUBB INA HOLDINGS INC 4.150% 03/13/2043 DD 03/13/13 SEC ID: 00440EAQ0	84.3125	280,000.000	240,081.00	236,074.88	0.20%	-4,006.12
AERCAP IRELAND CAPITAL DAC / A 3.875% 01/23/2028 DD 01/23/18 SEC ID: 00774MAE5	89.9346	420,000.000	431,409.32	377,725.29	0.31%	-53,684.03
AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 SEC ID: 00914AAM4	86.8538	525,000.000	522,460.08	455,982.19	0.38%	-66,477.89
AKER BP ASA 144A 4.000% 01/15/2031 DD 09/30/20 SEC ID: 00973RAJ2	87.6397	425,000.000	396,382.51	372,468.70	0.31%	-23,913.81
ALAMEDA CA CORRIDOR TRANSPRTNA 6.600% 10/01/2029 DD 01/01/99 SEC ID: 010869KF1	105.7500	325,000.000	343,381.59	343,687.50	0.29%	305.91
ALPHABET INC 2.050% 08/15/2050 DD 08/05/20 SEC ID: 02079KAF4	58.4457	175,000.000	116,467.63	102,279.96	0.08%	-14,187.67
ALTRIA GROUP INC 4.800% 02/14/2029 DD 02/14/19 SEC ID: 02209SBD4	95.9528	400,000.000	398,110.02	383,811.16	0.32%	-14,298.86
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18 SEC ID: 023135BF2	88.5920	750,000.000	763,750.93	664,439.85	0.55%	-99,311.08



Asset Detail

by Asset Type

12/31/2022

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMERICAN EXPRESS CO 4.050% 05/03/2029 DD 05/03/22 SEC ID: 025816CW7	95.2246	400,000.000	391,965.65	380,898.23	0.32%	-11,067.42
AMERICAN INTERNATIONAL GROUP I 3.900% 04/01/2026 DD 03/22/16 SEC ID: 026874DH7	96.8659	200,000.000	198,722.88	193,731.73	0.16%	-4,991.15
AMERICAN TOWER CORP 3.950% 03/15/2029 DD 03/15/19 SEC ID: 03027XAU4	92.1856	425,000.000	401,176.28	391,788.99	0.32%	-9,387.29
AMERICAN WATER CAPITAL CORP 3.450% 06/01/2029 DD 05/13/19 SEC ID: 03040WAU9	91.3099	380,000.000	355,425.34	346,977.63	0.29%	-8,447.71
ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11 SEC ID: 03523TBF4	124.9415	295,000.000	438,831.81	368,577.47	0.31%	-70,254.34
ELEVANCE HEALTH INC 4.101% 03/01/2028 DD 03/02/18 SEC ID: 036752AG8	95.8324	470,000.000	502,612.96	450,412.10	0.37%	-52,200.86
APIDOS CLO XL LTD 40A B 144A VAR RT 07/15/2035 DD 07/28/22 SEC ID: 03769RAE5	99.8053	575,000.000	575,000.00	573,880.48	0.48%	-1,119.52
APPLE INC 4.650% 02/23/2046 DD 02/23/16 SEC ID: 037833BX7	94.6725	370,000.000	470,072.06	350,288.12	0.29%	-119,783.94
ARES XXXIV CLO LTD 2A BR2 144A VAR RT 04/17/2033 DD 03/20/20 SEC ID: 04015GAR0	95.8535	1,000,000.000	1,000,000.00	958,535.00	0.80%	-41,465.00
ASHTEAD CAPITAL INC 144A 4.000% 05/01/2028 DD 11/04/19 SEC ID: 045054AJ2	91.1724	425,000.000	407,738.65	387,482.70	0.32%	-20,255.95
ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07 SEC ID: 046353ADO	112.7267	320,000.000	444,028.41	360,725.38	0.30%	-83,303.03
AUSTRALIA & NEW ZEALAND B 144A VAR RT 07/22/2030 DD 01/22/20 SEC ID: 052528ALO	90.4038	400,000.000	400,000.00	361,615.17	0.30%	-38,384.83
AUTOZONE INC 3.750% 06/01/2027 DD 04/18/17 SEC ID: 053332AV4	95.3717	470,000.000	495,001.72	448,247.21	0.37%	-46,754.51
AVANGRID INC 3.800% 06/01/2029 DD 05/16/19 SEC ID: 05351WAB9	90.8692	400,000.000	384,664.55	363,476.71	0.30%	-21,187.84



Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUITABLE HOLDINGS INC 4.350% 04/20/2028 DD 10/20/18 SEC ID: 054561AJ4	95.2764	400,000.000	399,651.95	381,105.79	0.32%	-18,546.16
BAT CAPITAL CORP 3.462% 09/06/2029 DD 09/06/19 SEC ID: 05526DBH7	85.9375	150,000.000	120,830.05	128,906.21	0.11%	8,076.16
BP CAPITAL MARKETS PLC 3.723% 11/28/2028 DD 11/28/16 SEC ID: 05565QDH8	94.4780	400,000.000	410,098.44	377,912.04	0.31%	-32,186.40
BPCE SA 144A 4.500% 03/15/2025 DD 09/15/14 SEC ID: 05578QAD5	96.0517	400,000.000	399,543.84	384,206.64	0.32%	-15,337.20
BANK OF AMERICA CORP 4.183% 11/25/2027 DD 11/25/16 SEC ID: 06051GGC7	94.8501	125,000.000	121,795.96	118,562.58	0.10%	-3,233.38
BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17 SEC ID: 06051GGM5	84.9515	425,000.000	365,073.33	361,043.84	0.30%	-4,029.49
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21 SEC ID: 06051GJQ3	88.4704	775,000.000	692,123.20	685,645.26	0.57%	-6,477.94
BANK OF MONTREAL 2.650% 03/08/2027 DD 03/08/22 SEC ID: 06368FAJ8	91.3302	425,000.000	401,363.67	388,153.29	0.32%	-13,210.38
BANK OF NOVA SCOTIA/THE 2.450% 02/02/2032 DD 01/10/22 SEC ID: 06417XAE1	80.4285	475,000.000	400,472.36	382,035.28	0.32%	-18,437.08
BANNER HEALTH 2.480% 01/01/2032 DD 11/04/21 SEC ID: 06654DAF4	80.0331	450,000.000	387,168.09	360,148.95	0.30%	-27,019.14
BARCLAYS PLC VAR RT 05/07/2026 DD 05/07/20 SEC ID: 06738EBL8	92.9225	425,000.000	409,152.38	394,920.65	0.33%	-14,231.73
BARINGS CLO LTD 20 2A B2R 144A VAR RT 10/20/2030 DD 10/20/17 SEC ID: 06759FAD8	96.8645	600,000.000	584,300.89	581,187.00	0.48%	-3,113.89
BARINGS CLO LTD 2022 2A A 144A VAR RT 07/15/2035 DD 08/02/22 SEC ID: 06759UAA1	98.3511	365,000.000	365,000.00	358,981.52	0.30%	-6,018.48
BARINGS CLO LTD 20 2A AR2 144A VAR RT 01/20/2032 DD 12/29/21 SEC ID: 06761CAL3	98.1184	550,000.000	542,720.20	539,651.20	0.45%	-3,069.00



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BAY AREA CA TOLL AUTH TOLL BRI 2.069% 04/01/2031 DD 03/17/21 SEC ID: 072024XH0	80.5570	530,000.000	452,071.87	426,952.10	0.35%	-25,119.77
BECTON DICKINSON AND CO 3.363% 06/06/2024 DD 06/06/17 SEC ID: 075887BV0	97.7196	372,000.000	378,653.80	363,517.01	0.30%	-15,136.79
BNP PARIBAS SA 144A VAR RT 04/19/2032 DD 04/19/21 SEC ID: 09659W2P8	78.2004	350,000.000	350,000.00	273,701.49	0.23%	-76,298.51
BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 SEC ID: 097023DC6	87.6167	250,000.000	263,229.94	219,041.75	0.18%	-44,188.19
BOSTON PROPERTIES LP 3.650% 02/01/2026 DD 01/20/16 SEC ID: 10112RAX2	94.7891	425,000.000	420,188.96	402,853.76	0.33%	-17,335.20
BOSTON SCIENTIFIC CORP 4.000% 03/01/2029 DD 02/25/19 SEC ID: 101137AX5	92.9541	420,000.000	457,214.62	390,407.18	0.32%	-66,807.44
BRAVO RESIDENTIAL NQM2 A1 144A VAR RT 11/25/2061 DD 05/01/22 SEC ID: 10568KAA6	94.8226	137,996.053	137,994.01	130,851.47	0.11%	-7,142.54
BRIXMOR OPERATING PARTNERSHIP 4.050% 07/01/2030 DD 06/10/20 SEC ID: 11120VAJ2	87.4805	350,000.000	327,541.25	306,181.74	0.25%	-21,359.51
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21 SEC ID: 11135FBP5	73.5266	420,000.000	417,088.02	308,811.85	0.26%	-108,276.17
BROOKFIELD FINANCE INC 4.350% 04/15/2030 DD 04/09/20 SEC ID: 11271LAE2	90.9240	400,000.000	390,522.55	363,696.12	0.30%	-26,826.43
BROOKLYN UNION GAS CO/THE 144A 4.632% 08/05/2027 DD 08/05/22 SEC ID: 114259AV6	95.3788	380,000.000	380,194.10	362,439.44	0.30%	-17,754.66
CIFC FUNDING 2015- 1A ARR 144A VAR RT 01/22/2031 DD 12/21/17 SEC ID: 12548MBF1	98.6220	550,000.000	545,083.40	542,421.00	0.45%	-2,662.40
CIGNA CORP 3.400% 03/01/2027 DD 03/01/20 SEC ID: 125523CB4	93.7982	420,000.000	434,670.12	393,952.61	0.33%	-40,717.51
CME GROUP INC 2.650% 03/15/2032 DD 03/08/22 SEC ID: 12572QAK1	83.7638	175,000.000	154,721.63	146,586.60	0.12%	-8,135.03



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CNH INDUSTRIAL CAPITAL LLC 1.450% 07/15/2026 DD 05/24/21 SEC ID: 12592BAM6	88.1306	300,000.000	298,776.19	264,391.89	0.22%	-34,384.30
CSX CORP 4.250% 03/15/2029 DD 11/15/18 SEC ID: 126408HM8	96.1882	395,000.000	396,548.94	379,943.54	0.32%	-16,605.40
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 SEC ID: 126650CX6	96.7243	400,000.000	400,091.58	386,897.08	0.32%	-13,194.50
CAMDEN PROPERTY TRUST 2.800% 05/15/2030 DD 04/20/20 SEC ID: 133131AZ5	86.0428	450,000.000	409,297.23	387,192.70	0.32%	-22,104.53
CANADIAN PACIFIC RAILWAY CO 2.900% 02/01/2025 DD 02/02/15 SEC ID: 13645RAS3	95.5280	365,000.000	356,944.07	348,677.10	0.29%	-8,266.97
CAPITAL ONE FINANCIAL CORP 3.800% 01/31/2028 DD 01/30/18 SEC ID: 14040HBW4	93.4673	420,000.000	444,594.25	392,562.81	0.33%	-52,031.44
CARLYLE GLOBAL MA 4A A1R3 144A VAR RT 04/22/2032 DD 09/21/21 SEC ID: 14309YBQ6	97.9293	550,000.000	542,444.95	538,611.15	0.45%	-3,833.80
CARLYLE GLOBAL MA 4A A1RR 144A VAR RT 01/15/2031 DD 03/01/18 SEC ID: 14310KAS0	98.7572	394,190.268	390,674.60	389,291.27	0.32%	-1,383.33
CARLYLE GLOBAL MAR 1A AR3 144A VAR RT 07/20/2031 DD 05/14/21 SEC ID: 14311DBN5	98.4594	544,376.090	538,636.39	535,989.43	0.44%	-2,646.96
CENTERPOINT ENERGY RESOURCES C 1.750% 10/01/2030 DD 10/01/20 SEC ID: 15189YAF3	78.8379	485,000.000	405,247.61	382,363.65	0.32%	-22,883.96
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19 SEC ID: 161175BR4	94.0838	470,000.000	519,492.63	442,193.68	0.37%	-77,298.95
CITIGROUP INC VAR RT 04/08/2026 DD 04/08/20 SEC ID: 172967MQ1	94.6583	850,000.000	829,320.64	804,595.26	0.67%	-24,725.38
CITIGROUP COMMERCIAL M GC19 A4 4.023% 03/11/2047 DD 03/01/14 SEC ID: 17322AAD4	98.0259	480,000.000	482,994.78	470,524.13	0.39%	-12,470.65



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CITIZENS FINANCIAL GROUP INC 2.850% 07/27/2026 DD 07/25/19 SEC ID: 174610AR6	92.4696	250,000.000	235,612.30	231,173.89	0.19%	-4,438.41
CLECO CORPORATE HOLDINGS LLC VAR RT 05/01/2026 DD 11/01/16 SEC ID: 18551PAC3	94.4106	400,000.000	397,155.72	377,642.46	0.31%	-19,513.26
CLEVELAND OH ARPT SYS REVENUE 2.592% 01/01/2026 DD 10/01/19 SEC ID: 186352SJ0	92.4850	450,000.000	434,994.52	416,182.50	0.35%	-18,812.02
CLOROX CO/THE 4.400% 05/01/2029 DD 05/11/22 SEC ID: 189054AY5	96.3224	395,000.000	395,413.31	380,473.32	0.32%	-14,939.99
COMCAST CORP 4.250% 01/15/2033 DD 01/14/13 SEC ID: 20030NBH3	94.2557	400,000.000	397,847.61	377,022.88	0.31%	-20,824.73
COMM 2015-LC19 MORTGAG LC19 A4 3.183% 02/10/2048 DD 02/01/15 SEC ID: 200474BC7	95.2638	500,000.000	491,674.12	476,318.80	0.40%	-15,355.32
CONNECTICUT ST 1.990% 06/01/2030 DD 06/04/21 SEC ID: 20772KPB9	81.6290	530,000.000	460,176.23	432,633.70	0.36%	-27,542.53
CONOCOPHILLIPS CO 6.950% 04/15/2029 DD 04/20/99 SEC ID: 208251AE8	110.5773	340,000.000	394,365.05	375,962.89	0.31%	-18,402.16
CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 SEC ID: 209111FX6	89.9363	425,000.000	401,032.84	382,229.42	0.32%	-18,803.42
COREVEST AMERICAN FIN 1 A 144A VAR RT 06/17/2055 DD 06/01/22 SEC ID: 21873EAA7	97.5034	296,331.113	296,318.32	288,932.79	0.24%	-7,385.53
CREDIT AGRICOLE SA 144A 4.375% 03/17/2025 DD 03/17/15 SEC ID: 225313AF2	96.4645	350,000.000	346,070.93	337,625.70	0.28%	-8,445.23
CROWN CASTLE INC 4.450% 02/15/2026 DD 02/08/16 SEC ID: 22822VAB7	97.7253	385,000.000	407,856.88	376,242.24	0.31%	-31,614.64
DTE ELECTRIC CO 2.250% 03/01/2030 DD 02/26/20 SEC ID: 23338VAK2	84.0502	400,000.000	351,652.13	336,200.76	0.28%	-15,451.37
DALLAS-FORT WORTH TX INTERNATI 2.416% 11/01/2032 DD 08/12/20 SEC ID: 2350366U9	78.8650	550,000.000	467,242.58	433,757.50	0.36%	-33,485.08



Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
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 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DEEPHAVEN RESIDENTIA 2 A1 144A VAR RT 04/25/2066 DD 05/01/21 SEC ID: 24381WAA6	84.0449	379,413.454	358,315.73	318,877.66	0.26%	-39,438.07
JOHN DEERE CAPITAL CORP 3.450% 03/07/2029 DD 03/07/19 SEC ID: 24422E001	92.7509	400,000.000	428,170.86	371,003.60	0.31%	-57,167.26
DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21 SEC ID: 24703TAD8	102.0156	400,000.000	411,411.70	408,062.34	0.34%	-3,349.36
DENVER CITY & CNTY CO ARPT REV 5.500% 11/15/2030 DD 11/15/22 SEC ID: 249182SY3	113.3570	270,000.000	288,834.72	306,063.90	0.25%	17,229.18
DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00 SEC ID: 25156PAC7	117.9257	300,000.000	375,837.80	353,777.23	0.29%	-22,060.57
DEVON ENERGY CORP 4.500% 01/15/2030 DD 07/15/21 SEC ID: 25179MBF9	93.0993	400,000.000	389,693.89	372,397.39	0.31%	-17,296.50
DIAMONDBACK ENERGY INC 3.500% 12/01/2029 DD 12/05/19 SEC ID: 25278XAN9	87.7321	425,000.000	399,926.04	372,861.60	0.31%	-27,064.44
DISCOVERY COMMUNICATIONS LLC 4.125% 05/15/2029 DD 05/21/19 SEC ID: 25470DBF5	86.6565	470,000.000	502,241.59	407,285.56	0.34%	-94,956.03
DOMINION ENERGY INC 1.450% 04/15/2026 DD 04/05/21 SEC ID: 25746UDJ5	89.0263	425,000.000	393,079.50	378,361.85	0.31%	-14,717.65
DUKE ENERGY CORP 2.650% 09/01/2026 DD 08/12/16 SEC ID: 26441CAS4	92.3614	425,000.000	416,624.10	392,536.03	0.33%	-24,088.07
EDP FINANCE BV 144A 3.625% 07/15/2024 DD 06/28/17 SEC ID: 26835PAF7	96.4921	400,000.000	398,402.08	385,968.41	0.32%	-12,433.67
EASTMAN CHEMICAL CO 4.500% 12/01/2028 DD 11/06/18 SEC ID: 277432AW0	94.6965	470,000.000	513,008.68	445,073.53	0.37%	-67,935.15
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19 SEC ID: 281020AN7	100.3094	375,000.000	387,845.53	376,160.37	0.31%	-11,685.16
ENERGY TRANSFER LP 4.050% 03/15/2025 DD 03/12/15 SEC ID: 29273RBD0	96.8594	460,000.000	469,268.67	445,553.47	0.37%	-23,715.20



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUIFAX INC 3.100% 05/15/2030 DD 04/27/20 SEC ID: 294429AS4	84.1346	425,000.000	387,420.91	357,572.02	0.30%	-29,848.89
EQUINIX INC 2.900% 11/18/2026 DD 11/18/19 SEC ID: 29444UBD7	91.3996	425,000.000	405,161.29	388,448.41	0.32%	-16,712.88
EXELON CORP 3.400% 04/15/2026 DD 04/07/16 SEC ID: 30161NAU5	94.9485	400,000.000	393,818.87	379,794.20	0.32%	-14,024.67
TELEDYNE FLIR LLC 2.500% 08/01/2030 DD 08/03/20 SEC ID: 302445AE1	80.6698	475,000.000	409,374.02	383,181.47	0.32%	-26,192.55
FHLMC POOL #SD-1218 4.000% 07/01/2049 DD 06/01/22 SEC ID: 3132DNK77	95.4617	1,248,921.441	1,159,710.96	1,192,241.48	0.99%	32,530.52
FHLMC POOL #SD-8213 3.000% 05/01/2052 DD 04/01/22 SEC ID: 3132DWDS9	87.8097	616,373.965	580,239.51	541,236.10	0.45%	-39,003.41
FHLMC POOL #RA-5661 2.000% 07/01/2051 DD 07/01/21 SEC ID: 3133KMJE6	82.0722	1,911,264.123	1,674,715.63	1,568,615.65	1.30%	-106,099.98
FHLMC POOL #RA-7778 4.500% 08/01/2052 DD 08/01/22 SEC ID: 3133KPUB2	96.3792	594,956.085	552,307.90	573,414.19	0.48%	21,106.29
FHLMC POOL #RA-7928 4.500% 09/01/2052 DD 09/01/22 SEC ID: 3133KPYZ5	96.3483	2,221,899.255	2,106,769.74	2,140,762.56	1.78%	33,992.82
FHLMC MULTICLASS MTG K118 X1 VAR RT 09/25/2030 DD 10/01/20 SEC ID: 3137F62P1	5.5962	6,914,250.357	429,169.66	386,934.59	0.32%	-42,235.07
FHLMC MULTICLASS MTG 5179 GM 2.000% 01/25/2048 DD 12/01/21 SEC ID: 3137H4YP9	69.5527	500,000.000	374,098.83	347,763.40	0.29%	-26,335.43
FHLMC MULTICLASS MTG K142 A2 2.400% 03/25/2032 DD 04/01/22 SEC ID: 3137H73P6	84.2436	300,000.000	270,187.34	252,730.89	0.21%	-17,456.45
FHLMC MULTICLASS MT VAR RT 06/25/2055 DD 06/01/22 SEC ID: 3137H7Z22	2.5170	7,685,238.809	214,748.63	193,433.62	0.16%	-21,315.01
FHLMC MULTICLASS MT VAR RT 06/25/2054 DD 06/01/22 SEC ID: 3137H7ZD8	1.9745	27,726,211.815	598,026.66	547,451.28	0.45%	-50,575.38



Asset Detail

by Asset Type

12/31/2022

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 Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PFLMC MULTICLASS MT VAR RT 06/25/2032 DD 07/01/22 SEC ID: 3137H8BN0	2.9117	18,891,441.990	597,234.06	550,052.67	0.46%	-47,181.39
FNMA POOL #0CB1273 2.000% 08/01/2051 DD 07/01/21 SEC ID: 3140QLMX1	81.8468	1,908,256.251	1,670,889.32	1,561,846.24	1.30%	-109,043.08
FNMA POOL #0FM3004 4.000% 01/01/2046 DD 04/01/20 SEC ID: 3140X6KS9	95.8681	1,157,258.670	1,120,987.52	1,109,441.45	0.92%	-11,546.07
FNMA POOL #0FM9518 2.500% 11/01/2051 DD 11/01/21 SEC ID: 3140XDSG2	85.2471	1,667,077.560	1,519,106.87	1,421,135.12	1.18%	-97,971.75
FNMA POOL #0FM9993 3.500% 07/01/2051 DD 12/01/21 SEC ID: 3140XEC77	91.8163	856,542.726	786,059.58	786,446.17	0.65%	386.59
FNMA POOL #0FS2715 3.500% 04/01/2052 DD 08/01/22 SEC ID: 3140XJAR4	91.0048	855,071.491	784,297.11	778,156.00	0.65%	-6,141.11
FNMA POOL #0MA4379 2.500% 07/01/2051 DD 06/01/21 SEC ID: 31418D2M3	84.9242	1,662,941.991	1,513,833.59	1,412,240.35	1.17%	-101,593.24
FNMA POOL #0MA4398 2.000% 08/01/2051 DD 07/01/21 SEC ID: 31418D3G5	81.6066	1,915,216.339	1,674,621.08	1,562,942.25	1.30%	-111,678.83
FNMA POOL #0MA4238 2.500% 01/01/2051 DD 12/01/20 SEC ID: 31418DV82	85.0102	1,644,366.672	1,499,004.85	1,397,879.50	1.16%	-101,125.35
FIDELITY NATIONAL INFORMATION 5.100% 07/15/2032 DD 07/13/22 SEC ID: 31620MBY1	96.3224	265,000.000	265,324.93	255,254.40	0.21%	-10,070.53
FIFTH THIRD BANCORP 2.375% 01/28/2025 DD 10/28/19 SEC ID: 316773CY4	94.8185	425,000.000	413,299.43	402,978.69	0.33%	-10,320.74
FIRSTKEY HOMES 202 SFR2 A 144A 4.250% 07/17/2039 DD 06/29/22 SEC ID: 33767PAA6	94.4217	407,694.350	393,547.59	384,951.94	0.32%	-8,595.65
FIRSTKEY HOMES 202 SFR3 A 144A 2.135% 12/17/2038 DD 12/09/21 SEC ID: 33768JAA9	86.4538	366,016.735	339,484.23	316,435.27	0.26%	-23,048.96
FLORIDA ST BRD OF ADMIN FIN CO 1.258% 07/01/2025 DD 09/16/20 SEC ID: 341271AD6	91.8150	350,000.000	330,748.75	321,352.50	0.27%	-9,396.25



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FLORIDA ST MUNI PWR AGY 3.059% 10/01/2025 DD 06/27/17 SEC ID: 342816P90	94.7380	460,000.000	453,557.76	435,794.80	0.36%	-17,762.96
FORD CREDIT AUTO OWNER TRU B B 4.510% 10/15/2027 DD 06/27/22 SEC ID: 34534LAF4	98.6536	390,000.000	389,996.12	384,749.16	0.32%	-5,246.96
FOX CORP 3.500% 04/08/2030 DD 04/07/20 SEC ID: 35137LAL9	88.5994	425,000.000	393,827.64	376,547.52	0.31%	-17,280.12
GCAT 2022-NQM3 TR NQM3 A1 144A VAR RT 04/25/2067 DD 05/01/22 SEC ID: 36168MAA1	95.6072	539,060.730	532,109.97	515,381.03	0.43%	-16,728.94
GM FINANCIAL CONSUMER AUT 4 A3 0.680% 09/16/2026 DD 10/21/21 SEC ID: 362554AC1	94.4803	500,000.000	483,020.16	472,401.35	0.39%	-10,618.81
GILBERT PARK CLO LTD 1A A 144A VAR RT 10/15/2030 DD 10/24/17 SEC ID: 375415AA4	98.6724	370,000.000	364,526.13	365,087.88	0.30%	561.75
GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15 SEC ID: 375558BG7	94.9833	395,000.000	473,360.58	375,183.84	0.31%	-98,176.74
GOLDEN ST TOBACCO SECURITIZATI 1.400% 06/01/2025 DD 10/07/21 SEC ID: 38122NA77	91.6640	350,000.000	330,312.85	320,824.00	0.27%	-9,488.85
GOLDMAN SACHS GROUP INC/THE VAR RT 08/23/2028 DD 08/23/22 SEC ID: 38141GZU1	95.8415	625,000.000	624,045.24	599,009.07	0.50%	-25,036.17
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17 SEC ID: 38148YAA6	82.2166	350,000.000	289,904.39	287,758.04	0.24%	-2,146.35
HONO 2021-LULU MOR LULU A 144A VAR RT 10/15/2036 DD 10/15/21 SEC ID: 40390MAA3	95.2054	295,000.000	285,685.16	280,855.87	0.23%	-4,829.29
HCA INC 5.250% 06/15/2026 DD 03/15/16 SEC ID: 404119BT5	98.7930	375,000.000	384,613.96	370,473.57	0.31%	-14,140.39
HSBC HOLDINGS PLC 4.300% 03/08/2026 DD 03/08/16 SEC ID: 404280AW9	96.7242	575,000.000	607,508.49	556,163.95	0.46%	-51,344.54
HIT TRUST 2022-HI3 HI32 A 144A VAR RT 07/15/2024 DD 07/06/22 SEC ID: 40442AAA7	98.4207	275,000.000	273,887.69	270,656.90	0.22%	-3,230.79



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L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 06/04/18 SEC ID: 413875AW5	95.7216	400,000.000	401,280.85	382,886.34	0.32%	-18,394.51
HEALTHPEAK PROPERTIES INC 3.000% 01/15/2030 DD 11/21/19 SEC ID: 42250PAA1	85.9992	425,000.000	387,919.23	365,496.47	0.30%	-22,422.76
HEWLETT PACKARD ENTERPRISE CO 4.450% 10/02/2023 DD 04/09/20 SEC ID: 42824CBG3	99.4070	400,000.000	403,764.54	397,628.11	0.33%	-6,136.43
HUNTINGTON BANCSHARES INC/OH 2.550% 02/04/2030 DD 02/04/20 SEC ID: 446150AS3	82.2554	250,000.000	222,676.54	205,638.59	0.17%	-17,037.95
HUNTINGTON BANCSHARES INC/OH VAR RT 08/15/2036 DD 02/15/22 SEC ID: 446150AX2	71.9150	200,000.000	164,295.73	143,830.03	0.12%	-20,465.70
ILLINOIS ST 5.000% 03/01/2025 DD 06/02/22 SEC ID: 452153DE6	102.1050	300,000.000	308,568.57	306,315.00	0.25%	-2,253.57
ILLINOIS ST 5.000% 03/01/2026 DD 06/02/22 SEC ID: 452153DF3	102.7100	150,000.000	155,845.25	154,065.00	0.13%	-1,780.25
ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 SEC ID: 452327AP4	101.2455	120,000.000	119,837.10	121,494.64	0.10%	1,657.54
IMPERIAL FUND MOR NQM4 A1 144A VAR RT 06/25/2067 DD 05/01/22 SEC ID: 45276NAA9	94.8841	546,608.060	546,604.73	518,644.30	0.43%	-27,960.43
TRANE TECHNOLOGIES LUXEMBOURG 3.800% 03/21/2029 DD 03/21/19 SEC ID: 456873ADO	92.0376	425,000.000	408,991.50	391,159.66	0.32%	-17,831.84
INTEL CORP 2.800% 08/12/2041 DD 08/12/21 SEC ID: 458140BV1	69.8240	410,000.000	307,647.36	286,278.37	0.24%	-21,368.99
INTERCONTINENTAL EXCHANGE INC 2.100% 06/15/2030 DD 05/26/20 SEC ID: 45866FAKO	81.8922	100,000.000	86,079.63	81,892.17	0.07%	-4,187.46
INTERPUBLIC GROUP OF COS INC/T 4.650% 10/01/2028 DD 09/21/18 SEC ID: 460690BP4	95.6793	400,000.000	404,676.33	382,717.10	0.32%	-21,959.23
IOWA ST STUDENT LOAN LIQUIDITY 2.639% 12/01/2028 DD 10/23/19 SEC ID: 462590MF4	84.9980	400,000.000	352,888.06	339,992.00	0.28%	-12,896.06



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IOWA ST STUDENT LOAN LIQUIDITY 4.021% 12/01/2025 DD 06/23/22 SEC ID: 462590MY3	96.3710	145,000.000	145,000.00	139,737.95	0.12%	-5,262.05
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17 SEC ID: 46647PAJ5	82.9997	750,000.000	750,000.00	622,497.59	0.52%	-127,502.41
JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20 SEC ID: 46647PBPO	82.3956	175,000.000	155,630.58	144,192.26	0.12%	-11,438.32
JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17 SEC ID: 478160CF9	88.8409	400,000.000	399,209.86	355,363.68	0.29%	-43,846.18
KEYCORP 2.550% 10/01/2029 DD 09/11/19 SEC ID: 49326EEJ8	84.2326	450,000.000	404,042.58	379,046.70	0.31%	-24,995.88
KEYSIGHT TECHNOLOGIES INC 3.000% 10/30/2029 DD 10/22/19 SEC ID: 49338LAF0	86.6646	450,000.000	409,814.43	389,990.67	0.32%	-19,823.76
KRAFT HEINZ FOODS CO 3.000% 06/01/2026 DD 05/24/16 SEC ID: 50077LAD8	93.5819	300,000.000	288,947.61	280,745.82	0.23%	-8,201.79
ELI LILLY & CO 2.250% 05/15/2050 DD 05/05/20 SEC ID: 532457BY3	62.6473	200,000.000	139,064.46	125,294.56	0.10%	-13,769.90
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09 SEC ID: 544646XZ0	104.4580	400,000.000	447,345.78	417,832.00	0.35%	-29,513.78
LOWE'S COS INC 4.500% 04/15/2030 DD 03/26/20 SEC ID: 548661DU8	95.8351	400,000.000	402,478.06	383,340.21	0.32%	-19,137.85
M&T BANK CORP VAR RT 08/16/2028 DD 08/16/22 SEC ID: 55261FAQ7	97.3970	375,000.000	375,000.00	365,238.75	0.30%	-9,761.25
MACQUARIE GROUP LTD 144A VAR RT 09/23/2027 DD 06/23/21 SEC ID: 55607PAF2	85.1791	450,000.000	450,000.00	383,306.01	0.32%	-66,693.99
MAGNETITE XIV-R LT 14RA B 144A VAR RT 10/18/2031 DD 10/04/18 SEC ID: 55954LAE3	97.0000	300,000.000	290,786.01	291,000.00	0.24%	213.99
MANULIFE FINANCIAL CORP 4.150% 03/04/2026 DD 03/04/16 SEC ID: 56501RAC0	97.3814	400,000.000	403,732.34	389,525.68	0.32%	-14,206.66



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MARSH & MCLENNAN COS INC 4.375% 03/15/2029 DD 01/15/19 SEC ID: 571748BG6	96.5888	400,000.000	403,039.42	386,355.30	0.32%	-16,684.12
MARVELL TECHNOLOGY INC 2.450% 04/15/2028 DD 04/12/21 SEC ID: 573874AF1	84.6441	450,000.000	406,962.13	380,898.53	0.32%	-26,063.60
MASSACHUSETTS ST DEV FIN AGY R 3.967% 07/01/2025 DD 09/02/15 SEC ID: 57584XCS8	97.1950	450,000.000	452,494.89	437,377.50	0.36%	-15,117.39
MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20 SEC ID: 58013MFQ2	91.7157	100,000.000	96,327.31	91,715.68	0.08%	-4,611.63
METLIFE INC 5.875% 02/06/2041 DD 08/06/10 SEC ID: 59156RAY4	102.7104	355,000.000	357,172.88	364,621.97	0.30%	7,449.09
MET TRANSPRTN AUTH NY REVENUE 6.200% 11/15/2026 DD 07/07/10 SEC ID: 59259YDK2	101.6420	350,000.000	366,960.11	355,747.00	0.30%	-11,213.11
MIAMI-DADE CNTY FL AVIATION RE 1.229% 10/01/2025 DD 12/17/20 SEC ID: 59333P6A1	90.5450	450,000.000	423,060.79	407,452.50	0.34%	-15,608.29
MICROCHIP TECHNOLOGY INC 0.972% 02/15/2024 DD 12/17/20 SEC ID: 595017BB9	94.9628	425,000.000	413,062.19	403,591.84	0.33%	-9,470.35
MID-AMERICA APARTMENTS LP 1.100% 09/15/2026 DD 08/19/21 SEC ID: 59523UAT4	86.4801	410,000.000	366,966.00	354,568.43	0.29%	-12,397.57
BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06 SEC ID: 59562VAM9	104.9330	342,000.000	440,913.74	358,870.92	0.30%	-82,042.82
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20 SEC ID: 599191AA1	99.4202	360,023.200	361,593.12	357,935.73	0.30%	-3,657.39
MITSUBISHI UFJ FINANCIAL GROUP 3.195% 07/18/2029 DD 07/18/19 SEC ID: 606822BM5	87.3170	425,000.000	442,407.86	371,097.07	0.31%	-71,310.79
MIZUHO FINANCIAL GROUP INC 3.663% 02/28/2027 DD 02/28/17 SEC ID: 60687YAK5	92.6898	400,000.000	400,000.00	370,759.19	0.31%	-29,240.81
MORGAN STANLEY VAR RT 04/28/2026 DD 04/28/20 SEC ID: 6174468Q5	92.9265	600,000.000	572,520.84	557,559.17	0.46%	-14,961.67



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MORGAN STANLEY 3.950% 04/23/2027 DD 04/23/15 SEC ID: 61761JZN2	94.4393	350,000.000	338,911.89	330,537.53	0.27%	-8,374.36
MOTOROLA SOLUTIONS INC 4.600% 05/23/2029 DD 05/23/19 SEC ID: 620076BN8	95.1728	400,000.000	392,132.50	380,691.06	0.32%	-11,441.44
NXP BV / NXP FUNDING LLC 4.875% 03/01/2024 DD 03/01/22 SEC ID: 62947QBA5	99.2345	470,000.000	484,608.39	466,402.29	0.39%	-18,206.10
NATIONAL AUSTRALIA BANK LTD/NE 2.500% 07/12/2026 DD 07/12/16 SEC ID: 63254AAS7	92.0966	425,000.000	409,420.52	391,410.75	0.32%	-18,009.77
NATIONWIDE BUILDING SOCIE 144A VAR RT 08/01/2024 DD 08/01/18 SEC ID: 63861VAC1	98.6919	400,000.000	401,638.22	394,767.60	0.33%	-6,870.62
NEW JERSEY ST TURNPIKE AUTH TU 1.863% 01/01/2031 DD 02/04/21 SEC ID: 646140DU4	78.7770	540,000.000	459,558.40	425,395.80	0.35%	-34,162.60
NEW YORK NY 1.823% 08/01/2030 DD 01/06/21 SEC ID: 64966QRP7	78.9640	1,000,000.000	862,162.38	789,640.00	0.66%	-72,522.38
NEW YORK CITY NY TRANSITIONAL 3.900% 08/01/2031 DD 09/25/18 SEC ID: 64971XGG7	90.5350	850,000.000	838,013.92	769,547.50	0.64%	-68,466.42
NEW YORK ST DORM AUTH ST PERSO 2.657% 02/15/2028 DD 01/03/20 SEC ID: 64990FS96	88.5260	840,000.000	786,166.91	743,618.40	0.62%	-42,548.51
NEXTERA ENERGY CAPITAL HOLDING 3.500% 04/01/2029 DD 04/04/19 SEC ID: 65339KBJ8	90.8398	425,000.000	403,199.00	386,068.96	0.32%	-17,130.04
NISOURCE INC 0.950% 08/15/2025 DD 08/18/20 SEC ID: 65473PAK1	90.1494	450,000.000	417,126.92	405,672.37	0.34%	-11,454.55
NISSAN AUTO RECEIVABLES 2 B A3 4.460% 05/17/2027 DD 09/28/22 SEC ID: 65480JAC4	99.1863	345,000.000	344,932.22	342,192.74	0.28%	-2,739.48
NORTH CAROLINA ST HSG FIN AGY 6.000% 07/01/2053 DD 12/13/22 SEC ID: 658207T88	109.0610	225,000.000	241,739.91	245,387.25	0.20%	3,647.34
NORTHERN TRUST CORP 1.950% 05/01/2030 DD 05/01/20 SEC ID: 665859AV6	82.1520	475,000.000	415,178.53	390,221.80	0.32%	-24,956.73



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NORTHROP GRUMMAN CORP 5.050% 11/15/2040 DD 11/08/10 SEC ID: 666807BD3	95.9424	300,000.000	304,222.13	287,827.28	0.24%	-16,394.85
O'REILLY AUTOMOTIVE INC 4.700% 06/15/2032 DD 06/15/22 SEC ID: 67103HAL1	96.6571	85,000.000	84,743.20	82,158.52	0.07%	-2,584.68
OHIO ST AIR QUALITY DEV AUTH VAR RT 11/01/2039 DD 06/02/22 SEC ID: 677525WV5	99.7230	50,000.000	50,000.00	49,861.50	0.04%	-138.50
OKLAHOMA GAS AND ELECTRIC CO 0.553% 05/26/2023 DD 05/27/21 SEC ID: 678858BW0	98.2191	400,000.000	396,577.63	392,876.28	0.33%	-3,701.35
ONE GAS INC 4.250% 09/01/2032 DD 08/08/22 SEC ID: 68235PAM0	94.6896	375,000.000	372,086.57	355,086.13	0.29%	-17,000.44
ONEOK INC 5.850% 01/15/2026 DD 05/07/20 SEC ID: 682680BD4	101.1976	375,000.000	392,767.80	379,491.02	0.31%	-13,276.78
ORACLE CORP 2.950% 04/01/2030 DD 04/01/20 SEC ID: 68389XBV6	85.2602	180,000.000	148,550.07	153,468.41	0.13%	4,918.34
ORACLE CORP 2.875% 03/25/2031 DD 03/24/21 SEC ID: 68389XCE3	82.9127	265,000.000	227,846.40	219,718.67	0.18%	-8,127.73
OREGON ST SCH BRDS ASSN SHORT- 5.550% 06/30/2028 DD 10/31/02 SEC ID: 686053BN8	101.7680	425,000.000	427,583.39	432,514.00	0.36%	4,930.61
PNC BANK NA 2.700% 10/22/2029 DD 10/22/19 SEC ID: 69349LAS7	84.3801	450,000.000	406,727.15	379,710.48	0.31%	-27,016.67
PACIFIC GAS AND ELECTRIC CO 5.900% 06/15/2032 DD 06/08/22 SEC ID: 694308KG1	97.5790	375,000.000	376,380.07	365,921.23	0.30%	-10,458.84
PENSKE TRUCK LEASING CO L 144A 5.875% 11/15/2027 DD 11/21/22 SEC ID: 709599BR4	100.7018	245,000.000	244,267.57	246,719.41	0.20%	2,451.84
PHILADELPHIA PA AUTH FOR INDL 3.964% 04/15/2026 DD 12/19/12 SEC ID: 71783DAD7	97.8380	450,000.000	448,124.80	440,271.00	0.37%	-7,853.80
PHILIP MORRIS INTERNATIONAL IN 3.375% 08/15/2029 DD 05/01/19 SEC ID: 718172CJ6	90.0446	425,000.000	399,616.38	382,689.49	0.32%	-16,926.89



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PIONEER NATURAL RESOURCES CO 0.550% 05/15/2023 DD 05/18/21 SEC ID: 723787AU1	98.3532	450,000.000	446,448.04	442,589.37	0.37%	-3,858.67
PORT OF OAKLAND CA 2.099% 05/01/2030 DD 12/03/20 SEC ID: 735000TS0	80.8340	520,000.000	450,505.45	420,336.80	0.35%	-30,168.65
PRINCIPAL FINANCIAL GROUP INC 3.700% 05/15/2029 DD 05/10/19 SEC ID: 74251VAR3	92.6562	400,000.000	386,351.08	370,624.68	0.31%	-15,726.40
PROGRESS RESIDENTI SFR1 A 144A 1.052% 04/17/2038 DD 02/26/21 SEC ID: 74331FAA9	86.1737	304,406.395	272,781.41	262,318.22	0.22%	-10,463.19
PROGRESS RESIDENTI SFR5 A 144A 4.451% 06/17/2039 DD 06/23/22 SEC ID: 74332YAA7	93.7871	102,727.460	102,100.24	96,345.05	0.08%	-5,755.19
PRUDENTIAL PLC 3.625% 03/24/2032 DD 03/24/22 SEC ID: 74435KAB1	87.2526	425,000.000	397,494.12	370,823.60	0.31%	-26,670.52
PUBLIC SERVICE ELECTRIC AND GA 3.100% 03/15/2032 DD 03/11/22 SEC ID: 74456QCJ3	87.4126	150,000.000	137,447.45	131,118.84	0.11%	-6,328.61
PUBLIC SERVICE ENTERPRISE GROU 0.841% 11/08/2023 DD 11/08/21 SEC ID: 744573AT3	96.2810	225,000.000	220,442.04	216,632.25	0.18%	-3,809.79
CITIZENS BANK NA/PROVIDENCE RI VAR RT 08/09/2028 DD 08/09/22 SEC ID: 75524KPG3	96.5451	250,000.000	250,000.00	241,362.71	0.20%	-8,637.29
REALTY INCOME CORP 5.625% 10/13/2032 DD 10/13/22 SEC ID: 756109BP8	101.5628	350,000.000	349,583.57	355,469.65	0.29%	5,886.08
REGIONS FINANCIAL CORP 1.800% 08/12/2028 DD 08/12/21 SEC ID: 7591EPAT7	84.8345	450,000.000	397,931.08	381,755.04	0.32%	-16,176.04
ROYAL BANK OF CANADA 3.875% 05/04/2032 DD 04/14/22 SEC ID: 78016FZQ0	91.0566	425,000.000	408,526.60	386,990.65	0.32%	-21,535.95
ROYALTY PHARMA PLC 1.200% 09/02/2025 DD 03/02/21 SEC ID: 78081BAH6	89.4941	450,000.000	418,377.42	402,723.64	0.33%	-15,653.78
SANTANDER DRIVE AUTO RECEI 3 B 4.130% 08/16/2027 DD 05/18/22 SEC ID: 80285UAE1	97.5574	235,000.000	234,977.15	229,259.77	0.19%	-5,717.38



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SANTANDER DRIVE AUTO RECE 6 A3 4.490% 11/16/2026 DD 09/21/22 SEC ID: 802918AC6	98.7599	360,000.000	359,990.98	355,535.64	0.29%	-4,455.34
CHARLES SCHWAB CORP/THE 2.300% 05/13/2031 DD 05/13/21 SEC ID: 808513BS3	81.7712	475,000.000	412,131.50	388,413.39	0.32%	-23,718.11
SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18 SEC ID: 816851BG3	92.8100	425,000.000	409,291.29	394,442.40	0.33%	-14,848.89
SOUTHERN CO/THE 3.250% 07/01/2026 DD 05/24/16 SEC ID: 842587CV7	94.0301	400,000.000	390,292.89	376,120.27	0.31%	-14,172.62
STARBUCKS CORP 3.550% 08/15/2029 DD 05/13/19 SEC ID: 855244AT6	92.1454	425,000.000	408,042.64	391,617.77	0.32%	-16,424.87
SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19 SEC ID: 86562MBP4	86.4657	425,000.000	438,266.18	367,479.28	0.30%	-70,786.90
TD SYNEX CORP 1.250% 08/09/2024 DD 02/09/22 SEC ID: 87162WAD2	92.8740	425,000.000	408,509.90	394,714.31	0.33%	-13,795.59
SYSCO CORP 5.950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	103.4956	375,000.000	406,527.05	388,108.45	0.32%	-18,418.60
T-MOBILE USA INC 3.500% 04/15/2025 DD 04/15/21 SEC ID: 87264ABBO	96.1705	350,000.000	347,141.47	336,596.83	0.28%	-10,544.64
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	100.6340	375,000.000	385,009.75	377,377.49	0.31%	-7,632.26
TEXTRON INC 3.000% 06/01/2030 DD 03/17/20 SEC ID: 883203CB5	84.9827	200,000.000	180,303.32	169,965.42	0.14%	-10,337.90
TORONTO-DOMINION BANK/THE 3.200% 03/10/2032 DD 03/10/22 SEC ID: 89114TZV7	86.0968	450,000.000	410,608.23	387,435.74	0.32%	-23,172.49
TOWD POINT MORTGAGE 1 A1 144A VAR RT 01/25/2058 DD 02/01/18 SEC ID: 89176EAA8	96.4214	498,139.984	494,282.80	480,313.50	0.40%	-13,969.30
TOWD POINT MORTGAGE 5 A1 144A VAR RT 07/25/2058 DD 09/01/18 SEC ID: 89176VAA0	93.0666	267,794.124	262,816.33	249,226.89	0.21%	-13,589.44



Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TRANSCANADA PIPELINES LTD 4.250% 05/15/2028 DD 05/07/18 SEC ID: 89352HAW9	94.6608	400,000.000	400,354.20	378,643.12	0.31%	-21,711.08
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16 SEC ID: 893574AH6	106.7265	350,000.000	386,545.57	373,542.74	0.31%	-13,002.83
TRUIST BANK 2.250% 03/11/2030 DD 03/09/20 SEC ID: 89788KAA4	81.0860	475,000.000	413,929.34	385,158.36	0.32%	-28,770.98
TUFTS MEDICAL CENTER INC 7.000% 01/01/2044 DD 08/13/13 SEC ID: 899042AC9	102.2696	259,000.000	287,554.07	264,878.29	0.22%	-22,675.78
UBS COMMERCIAL MORTGAGE C4 A4 3.563% 10/15/2050 DD 10/01/17 SEC ID: 90276RBE7	91.9573	325,000.000	319,054.08	298,861.32	0.25%	-20,192.76
UMASS MEMORIAL HEALTH CARE OBL 5.363% 07/01/2052 DD 06/08/22 SEC ID: 90407JAA6	92.0500	350,000.000	349,555.23	322,174.88	0.27%	-27,380.35
UNION PACIFIC CORP 3.375% 02/01/2035 DD 01/29/15 SEC ID: 907818EBO	84.4730	470,000.000	497,984.04	397,023.18	0.33%	-100,960.86
US BANCORP 3.000% 07/30/2029 DD 07/29/19 SEC ID: 91159HHW3	87.7976	425,000.000	396,383.23	373,139.91	0.31%	-23,243.32
US BANCORP VAR RT 07/22/2033 DD 07/22/22 SEC ID: 91159HJG6	94.8779	125,000.000	125,241.99	118,597.33	0.10%	-6,644.66
U S TREASURY BOND 1.250% 05/15/2050 DD 05/15/20 SEC ID: 912810SN9	53.8164	3,450,000.000	2,252,882.17	1,856,666.01	1.54%	-396,216.16
U S TREASURY BOND 1.125% 05/15/2040 DD 05/15/20 SEC ID: 912810SR0	62.5859	1,970,000.000	1,415,993.73	1,232,942.98	1.02%	-183,050.75
U S TREASURY BOND 1.875% 02/15/2051 DD 02/15/21 SEC ID: 912810SU3	63.5547	1,550,000.000	1,190,078.71	985,097.66	0.82%	-204,981.05
U S TREASURY BOND 3.250% 05/15/2042 DD 05/15/22 SEC ID: 912810TH1	87.6719	730,000.000	694,848.74	640,004.69	0.53%	-54,844.05
U S TREASURY NOTE 2.750% 05/15/2025 DD 05/15/22 SEC ID: 91282CEQ0	96.4297	610,000.000	610,441.12	588,221.10	0.49%	-22,220.02



Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
U S TREASURY NOTE 3.125% 08/15/2025 DD 08/15/22 SEC ID: 91282CFE6	97.0859	2,240,000.000	2,177,387.37	2,174,725.01	1.80%	-2,662.36
U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 SEC ID: 91282CFH9	96.1797	2,125,000.000	2,068,048.51	2,043,818.37	1.70%	-24,230.14
UNITEDHEALTH GROUP INC 2.000% 05/15/2030 DD 05/18/20 SEC ID: 91324PDX7	82.5078	200,000.000	172,222.30	165,015.68	0.14%	-7,206.62
UNITEDHEALTH GROUP INC 5.300% 02/15/2030 DD 10/28/22 SEC ID: 91324PEQ1	103.0442	290,000.000	289,583.09	298,828.12	0.25%	9,245.03
VAR ENERGI ASA 144A 7.500% 01/15/2028 DD 11/15/22 SEC ID: 92212WAD2	101.8602	210,000.000	208,392.98	213,906.37	0.18%	5,513.39
VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 SEC ID: 92343VEU4	93.4052	400,000.000	391,296.04	373,620.65	0.31%	-17,675.39
VERUS SECURITIZATION 5 A1 144A VAR RT 04/25/2067 DD 05/01/22 SEC ID: 924921AA7	91.5370	557,943.140	546,056.09	510,724.13	0.42%	-35,331.96
PARAMOUNT GLOBAL 4.750% 05/15/2025 DD 04/01/20 SEC ID: 92556HAA5	98.4477	375,000.000	382,510.17	369,178.91	0.31%	-13,331.26
VOLKSWAGEN AUTO LEASE TRU A A3 3.440% 07/21/2025 DD 06/14/22 SEC ID: 92868AAC9	97.8505	110,000.000	109,992.67	107,635.53	0.09%	-2,357.14
VOYA FINANCIAL INC 3.650% 06/15/2026 DD 06/13/16 SEC ID: 929089AB6	94.2915	370,000.000	359,994.50	348,878.68	0.29%	-11,115.82
VOYA CLO 2015-3 LT 3A A3R 144A VAR RT 10/20/2031 DD 11/16/18 SEC ID: 92913UAS5	95.2563	500,000.000	492,423.09	476,281.50	0.40%	-16,141.59
VOYA CLO 2014-4 L 4A A2RA 144A VAR RT 07/14/2031 DD 07/16/18 SEC ID: 92914RBA9	94.6291	400,000.000	390,237.31	378,516.40	0.31%	-11,720.91
VOYA CLO 2016-1 LT 1A A1R 144A VAR RT 01/20/2031 DD 02/08/18 SEC ID: 92915CAQ7	98.7001	400,000.000	396,061.36	394,800.40	0.33%	-1,260.96
WELLS FARGO COMMERCIAL RB1 A5 3.635% 03/15/2050 DD 03/01/17 SEC ID: 95000TBS4	92.7109	600,000.000	590,471.09	556,265.64	0.46%	-34,205.45



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WELLS FARGO & CO VAR RT 06/17/2027 DD 06/17/19 SEC ID: 95000U2F9	92.7582	850,000.000	795,049.75	788,444.95	0.65%	-6,604.80
WELLS FARGO & CO VAR RT 07/25/2033 DD 07/25/22 SEC ID: 95000U3B7	94.9533	210,000.000	213,725.13	199,401.96	0.17%	-14,323.17
WEST VIRGINIA ST ECON DEV AUTH VAR RT 12/01/2042 DD 06/01/22 SEC ID: 95648VBM0	99.1510	575,000.000	575,000.00	570,118.25	0.47%	-4,881.75
WESTPAC BANKING CORP 3.400% 01/25/2028 DD 01/25/18 SEC ID: 961214DW0	93.1525	410,000.000	434,185.99	381,925.30	0.32%	-52,260.69
WORKDAY INC 3.500% 04/01/2027 DD 04/01/22 SEC ID: 98138HAG6	93.4569	380,000.000	373,961.97	355,136.25	0.29%	-18,825.72
WORLD OMNI SELECT AUTO TR A A3 0.530% 03/15/2027 DD 09/22/21 SEC ID: 98163HAC3	96.6123	600,000.000	582,916.43	579,673.68	0.48%	-3,242.75
WORLD OMNI AUTO RECEIVAB B A2A 2.770% 10/15/2025 DD 06/01/22 SEC ID: 98163QAB5	98.6766	296,449.020	296,426.64	292,525.87	0.24%	-3,900.77
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 SEC ID: NABK7K1Y1	90.7854	200,000.000	190,051.13	181,570.89	0.15%	-8,480.24
AMERICA MOVIL SAB DE CV 2.875% 05/07/2030 SEC ID: NABMBKZG4	85.1473	200,000.000	180,657.03	170,294.69	0.14%	-10,362.34
AON CORP / AON GLOBAL HOLDINGS 2.850% 05/28/2027 SEC ID: NABNR46P3	91.9939	390,000.000	376,064.74	358,776.08	0.30%	-17,288.66
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		190,914,459.716	125,531,284.75	118,515,463.31	98.31%	-7,015,821.44
TOTAL FIXED INCOME SECURITIES		190,914,459.716	125,531,284.75	118,515,463.31	98.31%	-7,015,821.44
TOTAL ASSETS - BASE:		191,895,790.456	127,571,473.46	120,555,652.02	100.00%	-7,015,821.44



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
INTEREST RECEIVABLE			11,937.43	11,937.43	0.57%	0.00
CASH			1,076.27	1,076.27	0.05%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	2,078,806.180	2,078,806.18	2,078,806.18	99.38%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,078,806.180	2,091,819.88	2,091,819.88	100.00%	0.00
TOTAL CASH & CASH EQUIVALENTS		2,078,806.180	2,091,819.88	2,091,819.88	100.00%	0.00
TOTAL ASSETS - BASE:		2,078,806.180	2,091,819.88	2,091,819.88	100.00%	0.00



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
CANADIAN DOLLAR						
DIVIDENDS RECEIVABLE			0.01	0.01	0.00%	0.00
U.S. DOLLAR						
FOREIGN TAXES PAYABLE - DIVIDENDS			0.36	0.36	0.00%	0.00
CASH			0.11	0.11	0.00%	0.00
INTEREST RECEIVABLE			1,816.53	1,816.53	0.00%	0.00
DIVIDENDS RECEIVABLE			171,245.89	171,245.89	0.09%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	813,073.550	813,073.55	813,073.55	0.41%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		813,073.550	986,136.44	986,136.44	0.50%	0.00
TOTAL CASH & CASH EQUIVALENTS		813,073.550	986,136.45	986,136.45	0.50%	0.00
EQUITY						
U.S. DOLLAR						
ABM INDUSTRIES INC SEC ID: 000957100	44.4200	316.000	7,223.76	14,036.72	0.01%	6,812.96
AFLAC INC SEC ID: 001055102	71.9400	5,330.000	122,470.34	383,440.20	0.19%	260,969.86
AT&T INC SEC ID: 00206R102	18.4100	30,738.000	585,704.66	565,886.58	0.29%	-19,818.08
ABBOTT LABORATORIES SEC ID: 002824100	109.7900	10,421.000	350,868.01	1,144,121.59	0.58%	793,253.58
ABBVIE INC SEC ID: 00287Y109	161.6100	10,245.000	359,943.90	1,655,694.45	0.84%	1,295,750.55
CONTRA ABIOMED INC SEC ID: 003CVR016	1.0000	340.000	0.00	340.00	0.00%	340.00
ACCOLADE INC SEC ID: 00437E102	7.7900	5,757.000	44,305.12	44,847.03	0.02%	541.91
ACI WORLDWIDE INC SEC ID: 004498101	23.0000	492.000	5,180.76	11,316.00	0.01%	6,135.24
ACTIVISION BLIZZARD INC SEC ID: 00507V109	76.5500	3,601.000	91,275.12	275,656.55	0.14%	184,381.43
ACUTY BRANDS INC SEC ID: 00508Y102	165.6100	258.000	14,107.44	42,727.38	0.02%	28,619.94
ADOBE INC SEC ID: 00724F101	336.5300	2,702.000	102,930.79	909,304.06	0.46%	806,373.27



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ADVANCE AUTO PARTS INC SEC ID: 00751Y106	147.0300	539.000	33,342.65	79,249.17	0.04%	45,906.52
AECOM SEC ID: 00766T100	84.9300	1,727.000	37,093.97	146,674.11	0.07%	109,580.14
ADVANSIX INC SEC ID: 00773T101	38.0200	183.000	1,021.53	6,957.66	0.00%	5,936.13
ADVANCED MICRO DEVICES INC SEC ID: 007903107	64.7700	8,436.714	246,576.69	546,445.97	0.28%	299,869.28
AEVA TECHNOLOGIES INC SEC ID: 00835Q103	1.3600	48,057.000	89,141.12	65,357.52	0.03%	-23,783.60
AGILENT TECHNOLOGIES INC SEC ID: 00846U101	149.6500	2,375.000	53,797.96	355,418.75	0.18%	301,620.79
AGREE REALTY CORP SEC ID: 008492100	70.9300	333.000	9,813.51	23,619.69	0.01%	13,806.18
AIRBNB INC SEC ID: 009066101	85.5000	1,906.000	182,456.85	162,963.00	0.08%	-19,493.85
AIR LEASE CORP SEC ID: 00912X302	38.4200	1,285.000	45,638.82	49,369.70	0.02%	3,730.88
AIR PRODUCTS AND CHEMICALS INC SEC ID: 009158106	308.2600	1,382.000	86,407.60	426,015.32	0.22%	339,607.72
AKAMAI TECHNOLOGIES INC SEC ID: 00971T101	84.3000	1,096.000	36,166.27	92,392.80	0.05%	56,226.53
ALAMO GROUP INC SEC ID: 011311107	141.6000	146.000	4,950.86	20,673.60	0.01%	15,722.74
ALASKA AIR GROUP INC SEC ID: 011659109	42.9400	856.000	14,338.00	36,756.64	0.02%	22,418.64
ALBANY INTERNATIONAL CORP SEC ID: 012348108	98.5900	197.000	4,873.78	19,422.23	0.01%	14,548.45
ALBEMARLE CORP SEC ID: 012653101	216.8600	467.000	99,765.21	101,273.62	0.05%	1,508.41
ALEXANDRIA REAL ESTATE EQUITIE SEC ID: 015271109	145.6700	829.000	97,705.22	120,760.43	0.06%	23,055.21
ALIGN TECHNOLOGY INC SEC ID: 016255101	210.9000	398.000	35,469.07	83,938.20	0.04%	48,469.13
ALLEGiant TRAVEL CO SEC ID: 01748X102	67.9900	669.000	42,369.42	45,485.31	0.02%	3,115.89
ALLIANT ENERGY CORP SEC ID: 018802108	55.2100	1,340.000	30,649.35	73,981.40	0.04%	43,332.05
ALLSTATE CORP/THE SEC ID: 020002101	135.6000	2,169.000	81,166.87	294,116.40	0.15%	212,949.53



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by Asset Type
12/31/2022

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ALLY FINANCIAL INC SEC ID: 02005N100	24.4500	2,252.000	35,958.18	55,061.40	0.03%	19,103.22
ALNYLAM PHARMACEUTICALS INC SEC ID: 02043Q107	237.6500	820.000	28,138.84	194,873.00	0.10%	166,734.16
ALPHABET INC SEC ID: 02079K107	88.7300	20,420.000	222,376.89	1,811,866.60	0.92%	1,589,489.71
ALPHABET INC SEC ID: 02079K305	88.2300	39,140.000	991,735.97	3,453,322.20	1.75%	2,461,586.23
ALTRA INDUSTRIAL MOTION CORP SEC ID: 02208R106	59.7500	1,598.000	31,765.25	95,480.50	0.05%	63,715.25
ALTRIA GROUP INC SEC ID: 02209S103	45.7100	12,595.000	244,773.63	575,717.45	0.29%	330,943.82
AMAZON.COM INC SEC ID: 023135106	84.0000	44,049.000	1,303,570.72	3,700,116.00	1.87%	2,396,545.28
U-HAUL HOLDING CO SEC ID: 023586100	60.1900	148.000	2,857.01	8,908.12	0.00%	6,051.11
U-HAUL HOLDING CO SEC ID: 023586506	54.9800	1,332.000	30,452.16	73,233.36	0.04%	42,781.20
AMEREN CORP SEC ID: 023608102	88.9200	1,500.000	63,125.36	133,380.00	0.07%	70,254.64
AMERICAN ASSETS TRUST INC SEC ID: 024013104	26.5000	1,591.000	36,653.68	42,161.50	0.02%	5,507.82
AMERICAN ELECTRIC POWER CO INC SEC ID: 025537101	94.9500	2,728.000	100,427.23	259,023.60	0.13%	158,596.37
AMERICAN EXPRESS CO SEC ID: 025816109	147.7500	2,916.000	164,357.87	430,839.00	0.22%	266,481.13
AMERICAN HOMES 4 RENT SEC ID: 02665T306	30.1400	2,898.000	41,120.51	87,345.72	0.04%	46,225.21
AMERICAN INTERNATIONAL GROUP I SEC ID: 026874784	63.2400	4,178.000	103,116.24	264,216.72	0.13%	161,100.48
AMERICAN SOFTWARE INC/GA SEC ID: 029683109	14.6800	604.000	5,031.32	8,866.72	0.00%	3,835.40
AMERICAN TOWER CORP SEC ID: 03027X100	211.8600	2,286.000	101,514.18	484,311.96	0.25%	382,797.78
AMERICAN WATER WORKS CO INC SEC ID: 030420103	152.4200	1,132.000	28,899.96	172,539.44	0.09%	143,639.48
AMERISOURCEBERGEN CORP SEC ID: 03073E105	165.7100	1,128.000	37,000.21	186,920.88	0.09%	149,920.67
AMERIPRISE FINANCIAL INC SEC ID: 03076C106	311.3700	1,073.000	50,106.63	334,100.01	0.17%	283,993.38



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMETEK INC SEC ID: 031100100	139.7200	1,497.000	61,639.27	209,160.84	0.11%	147,521.57
AMGEN INC SEC ID: 031162100	262.6400	3,475.000	191,664.72	912,674.00	0.46%	721,009.28
AMPHENOL CORP SEC ID: 032095101	76.1400	4,620.000	61,793.31	351,766.80	0.18%	289,973.49
ANALOG DEVICES INC SEC ID: 032654105	164.0300	2,990.290	146,368.35	490,497.27	0.25%	344,128.92
ANSYS INC SEC ID: 03662Q105	241.5900	547.000	29,023.82	132,149.73	0.07%	103,125.91
ANTERO RESOURCES CORP SEC ID: 03674X106	30.9900	1,140.000	35,054.30	35,328.60	0.02%	274.30
ELEVANCE HEALTH INC SEC ID: 036752103	512.9700	915.000	149,201.18	469,367.55	0.24%	320,166.37
APA CORP SEC ID: 03743Q108	46.6800	3,094.000	34,363.87	144,427.92	0.07%	110,064.05
APELLIS PHARMACEUTICALS INC SEC ID: 03753U106	51.7100	985.000	26,831.40	50,934.35	0.03%	24,102.95
APOGEE ENTERPRISES INC SEC ID: 037598109	44.4600	1,708.000	31,645.70	75,937.68	0.04%	44,291.98
APOLLO GLOBAL MANAGEMENT INC SEC ID: 03769M106	63.7900	2,706.000	93,173.88	172,615.74	0.09%	79,441.86
APPLE INC SEC ID: 037833100	129.9300	78,713.000	279,060.40	10,227,180.09	5.18%	9,948,119.69
APPLIED INDUSTRIAL TECHNOLOGIE SEC ID: 03820C105	126.0300	146.000	4,991.74	18,400.38	0.01%	13,408.64
APPLIED MATERIALS INC SEC ID: 038222105	97.3800	6,237.000	105,639.14	607,359.06	0.31%	501,719.92
APPLOVIN CORP SEC ID: 03831W108	10.5300	5,136.000	91,605.56	54,082.08	0.03%	-37,523.48
ARCHER-DANIELS-MIDLAND CO SEC ID: 039483102	92.8500	3,817.000	122,263.05	354,408.45	0.18%	232,145.40
ARCOSA INC SEC ID: 039653100	54.3400	433.000	5,891.40	23,529.22	0.01%	17,637.82
ARISTA NETWORKS INC SEC ID: 040413106	121.3500	1,180.000	43,057.45	143,193.00	0.07%	100,135.55
ARMADA HOFFLER PROPERTIES INC SEC ID: 04208T108	11.5000	4,448.000	33,609.64	51,152.00	0.03%	17,542.36
ARMSTRONG WORLD INDUSTRIES INC SEC ID: 04247X102	68.5900	10.000	383.68	685.90	0.00%	302.22



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ARROW FINANCIAL CORP SEC ID: 042744102	33.9000	279.000	4,926.04	9,458.10	0.00%	4,532.06
ARTESIAN RESOURCES CORP SEC ID: 043113208	58.5800	224.000	5,028.80	13,121.92	0.01%	8,093.12
ASSOCIATED BANC-CORP SEC ID: 045487105	23.0900	2,860.000	29,199.51	66,037.40	0.03%	36,837.89
ASSURANT INC SEC ID: 04621X108	125.0600	342.000	10,105.19	42,770.52	0.02%	32,665.33
ATLANTIC UNION BANKSHARES CORP SEC ID: 04911A107	35.1400	802.000	9,587.27	28,182.28	0.01%	18,595.01
ATLASSIAN CORP SEC ID: 049468101	128.6800	670.000	93,907.90	86,215.60	0.04%	-7,692.30
ATMOS ENERGY CORP SEC ID: 049560105	112.0700	538.000	17,382.78	60,293.66	0.03%	42,910.88
ATRION CORP SEC ID: 049904105	559.4500	14.000	3,289.44	7,832.30	0.00%	4,542.86
AUTODESK INC SEC ID: 052769106	186.8700	1,560.000	53,912.82	291,517.20	0.15%	237,604.38
AUTOMATIC DATA PROCESSING INC SEC ID: 053015103	238.8600	2,789.000	105,255.76	666,180.54	0.34%	560,924.78
AUTONATION INC SEC ID: 05329W102	107.3000	529.000	11,207.50	56,761.70	0.03%	45,554.20
AUTOZONE INC SEC ID: 053332102	2,466.1800	90.000	76,095.25	221,956.20	0.11%	145,860.95
AVALONBAY COMMUNITIES INC SEC ID: 053484101	161.5200	626.000	79,476.42	101,111.52	0.05%	21,635.10
AVANTOR INC SEC ID: 05352A100	21.0900	2,317.000	33,255.10	48,865.53	0.02%	15,610.43
AVEPOINT INC SEC ID: 053604104	4.1100	25,526.000	91,770.97	104,911.86	0.05%	13,140.89
AVERY DENNISON CORP SEC ID: 053611109	181.0000	640.000	18,284.80	115,840.00	0.06%	97,555.20
AVIENT CORP SEC ID: 05368V106	33.7600	1,466.000	32,953.35	49,492.16	0.03%	16,538.81
AVIDXCHANGE HOLDINGS INC SEC ID: 05368X102	9.9400	5,782.000	38,599.85	57,473.08	0.03%	18,873.23
AVISTA CORP SEC ID: 05379B107	44.3400	1,232.000	38,925.49	54,626.88	0.03%	15,701.39
AXON ENTERPRISE INC SEC ID: 05464C101	165.9300	441.000	40,148.64	73,175.13	0.04%	33,026.49



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BOK FINANCIAL CORP SEC ID: 05561Q201	103.7900	327.000	15,020.32	33,939.33	0.02%	18,919.01
BWX TECHNOLOGIES INC SEC ID: 05605H100	58.0800	630.000	11,904.08	36,590.40	0.02%	24,686.32
BAKER HUGHES CO SEC ID: 05722G100	29.5300	2,421.000	31,987.37	71,492.13	0.04%	39,504.76
BALCHEM CORP SEC ID: 057665200	122.1100	356.000	24,365.36	43,471.16	0.02%	19,105.80
BALL CORP SEC ID: 058498106	51.1400	1,704.000	38,305.92	87,142.56	0.04%	48,836.64
BALLY'S CORP SEC ID: 05875B106	19.3800	1,956.000	36,924.50	37,907.28	0.02%	982.78
BANCFIRST CORP SEC ID: 05945F103	88.1800	264.000	5,043.72	23,279.52	0.01%	18,235.80
BANK OF AMERICA CORP SEC ID: 060505104	33.1200	36,411.000	498,458.61	1,205,932.32	0.61%	707,473.71
BANK OF HAWAII CORP SEC ID: 062540109	77.5600	324.000	14,878.08	25,129.44	0.01%	10,251.36
BANK OF NEW YORK MELLON CORP/T SEC ID: 064058100	45.5200	2,798.000	75,633.12	127,364.96	0.06%	51,731.84
BARNES GROUP INC SEC ID: 067806109	40.8500	209.000	4,903.14	8,537.65	0.00%	3,634.51
BATH & BODY WORKS INC SEC ID: 070830104	42.1400	2,696.000	26,291.35	113,609.44	0.06%	87,318.09
BAXTER INTERNATIONAL INC SEC ID: 071813109	50.9700	3,403.000	83,185.00	173,450.91	0.09%	90,265.91
BEAM THERAPEUTICS INC SEC ID: 07373V105	39.1100	972.000	40,415.76	38,014.92	0.02%	-2,400.84
BECTON DICKINSON AND CO SEC ID: 075887109	254.3000	1,428.000	97,596.96	363,140.40	0.18%	265,543.44
BELLRING BRANDS INC SEC ID: 07831C103	25.6400	550.220	5,926.43	14,107.64	0.01%	8,181.21
BENCHMARK ELECTRONICS INC SEC ID: 08160H101	26.6900	703.000	10,258.48	18,763.07	0.01%	8,504.59
W R BERKLEY CORP SEC ID: 084423102	72.5700	1,759.500	21,364.24	127,686.92	0.06%	106,322.68
BERKSHIRE HATHAWAY INC SEC ID: 084670702	308.9000	9,523.000	889,465.83	2,941,654.70	1.49%	2,052,188.87
BERKSHIRE HILLS BANCORP INC SEC ID: 084680107	29.9000	4,166.000	36,311.69	124,563.40	0.06%	88,251.71



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BERRY GLOBAL GROUP INC SEC ID: 08579W103	60.4300	954.000	15,006.42	57,650.22	0.03%	42,643.80
BEST BUY CO INC SEC ID: 086516101	80.2100	1,195.000	14,483.40	95,850.95	0.05%	81,367.55
BILL.COM HOLDINGS INC SEC ID: 090043100	108.9600	708.000	88,195.56	77,143.68	0.04%	-11,051.88
BIOMARIN PHARMACEUTICAL INC SEC ID: 09061G101	103.4900	1,228.000	30,086.00	127,085.72	0.06%	96,999.72
BIOLIFE SOLUTIONS INC SEC ID: 09062W204	18.2000	2,629.000	41,346.03	47,847.80	0.02%	6,501.77
BIOGEN INC SEC ID: 09062X103	276.9200	799.000	39,244.14	221,259.08	0.11%	182,014.94
BIO-TECHNE CORP SEC ID: 09073M104	82.8800	812.000	14,837.10	67,298.56	0.03%	52,461.46
BLACK KNIGHT INC SEC ID: 09215C105	61.7500	457.000	4,637.78	28,219.75	0.01%	23,581.97
BLACKBAUD INC SEC ID: 09227Q100	58.8600	188.000	4,998.92	11,065.68	0.01%	6,066.76
BLACKROCK INC SEC ID: 09247X101	708.6300	641.000	132,791.09	454,231.83	0.23%	321,440.74
BLACKSTONE INC SEC ID: 09260D107	74.1900	1,901.000	208,600.37	141,035.19	0.07%	-67,565.18
BLUE OWL CAPITAL INC SEC ID: 09581B103	10.6000	11,004.000	94,364.30	116,642.40	0.06%	22,278.10
BOEING CO/THE SEC ID: 097023105	190.4900	3,187.000	262,958.30	607,091.63	0.31%	344,133.33
BOOKING HOLDINGS INC SEC ID: 09857L108	2,015.2800	171.000	81,469.91	344,612.88	0.17%	263,142.97
BORGWARNER INC SEC ID: 099724106	40.2500	2,246.000	62,532.30	90,401.50	0.05%	27,869.20
BOSTON BEER CO INC/THE SEC ID: 100557107	329.5200	58.000	5,150.40	19,112.16	0.01%	13,961.76
BOSTON PROPERTIES INC SEC ID: 101121101	67.5800	929.000	72,304.07	62,781.82	0.03%	-9,522.25
BOSTON SCIENTIFIC CORP SEC ID: 101137107	46.2700	6,615.000	49,378.76	306,076.05	0.15%	256,697.29
BRISTOL-MYERS SQUIBB CO SEC ID: 110122108	71.9500	9,844.000	251,898.47	708,275.80	0.36%	456,377.33
BRIXMOR PROPERTY GROUP INC SEC ID: 11120U105	22.6700	3,158.000	34,095.61	71,591.86	0.04%	37,496.25



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BROADRIDGE FINANCIAL SOLUTIONS SEC ID: 11133T103	134.1300	685.000	14,727.50	91,879.05	0.05%	77,151.55
BROADCOM INC SEC ID: 11135F101	559.1300	1,903.000	233,733.24	1,064,024.39	0.54%	830,291.15
BROOKDALE SENIOR LIVING INC SEC ID: 112463104	2.7300	13,820.000	34,485.90	37,728.60	0.02%	3,242.70
BROWN & BROWN INC SEC ID: 115236101	56.9700	1,382.000	17,406.29	78,732.54	0.04%	61,326.25
BROWN-FORMAN CORP SEC ID: 115637209	65.6800	1,317.000	21,085.96	86,500.56	0.04%	65,414.60
BRUNOS INC NEW SEC ID: 116881202	0.0000	50.000	500.00	0.00	0.00%	-500.00
BRUNSWICK CORP/DE SEC ID: 117043109	72.0800	903.000	20,341.83	65,088.24	0.03%	44,746.41
BYLINE BANCORP INC SEC ID: 124411109	22.9700	3,239.000	33,089.76	74,399.83	0.04%	41,310.07
CBOE GLOBAL MARKETS INC SEC ID: 12503M108	125.4700	402.000	16,361.30	50,438.94	0.03%	34,077.64
CBRE GROUP INC SEC ID: 12504L109	76.9600	1,423.000	32,425.28	109,514.08	0.06%	77,088.80
CDW CORP/DE SEC ID: 12514G108	178.5800	323.000	31,349.17	57,681.34	0.03%	26,332.17
CF INDUSTRIES HOLDINGS INC SEC ID: 125269100	85.2000	665.000	53,605.65	56,658.00	0.03%	3,052.35
CIGNA CORP SEC ID: 125523100	331.3400	2,283.000	120,373.39	756,449.22	0.38%	636,075.83
CME GROUP INC SEC ID: 12572Q105	168.1600	1,753.000	103,678.37	294,784.48	0.15%	191,106.11
CMS ENERGY CORP SEC ID: 125896100	63.3300	1,589.000	30,429.35	100,631.37	0.05%	70,202.02
CNA FINANCIAL CORP SEC ID: 126117100	42.2800	1,804.000	49,173.02	76,273.12	0.04%	27,100.10
CSX CORP SEC ID: 126408103	30.9800	11,127.000	40,007.87	344,714.46	0.17%	304,706.59
CVB FINANCIAL CORP SEC ID: 126600105	25.7500	554.000	4,875.20	14,265.50	0.01%	9,390.30
CVS HEALTH CORP SEC ID: 126650100	93.1900	6,405.000	213,062.14	596,881.95	0.30%	383,819.81
CABOT CORP SEC ID: 127055101	66.8400	1,707.000	44,822.28	114,095.88	0.06%	69,273.60



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COTERRA ENERGY INC SEC ID: 127097103	24.5700	10,595.000	43,773.45	260,319.15	0.13%	216,545.70
CACTUS INC SEC ID: 127203107	50.2600	2,076.000	27,003.38	104,339.76	0.05%	77,336.38
CADENCE DESIGN SYSTEMS INC SEC ID: 127387108	160.6400	1,601.000	16,346.21	257,184.64	0.13%	240,838.43
CADENCE BANK SEC ID: 12740C103	24.6600	3,543.000	33,739.42	87,370.38	0.04%	53,630.96
CALIFORNIA WATER SERVICE GROUP SEC ID: 130788102	60.6400	279.000	5,091.75	16,918.56	0.01%	11,826.81
TOPGOLF CALLAWAY BRANDS CORP SEC ID: 131193104	19.7500	781.000	4,810.96	15,424.75	0.01%	10,613.79
CAMDEN PROPERTY TRUST SEC ID: 133131102	111.8800	428.000	22,136.16	47,884.64	0.02%	25,748.48
CAPITAL ONE FINANCIAL CORP SEC ID: 14040H105	92.9600	3,228.000	173,862.59	300,074.88	0.15%	126,212.29
CARETRUST REIT INC SEC ID: 14174T107	18.5800	2,992.000	36,743.55	55,591.36	0.03%	18,847.81
CARLISLE COS INC SEC ID: 142339100	235.6500	264.000	21,060.22	62,211.60	0.03%	41,151.38
CARMAX INC SEC ID: 143130102	60.8900	1,537.000	40,100.33	93,587.93	0.05%	53,487.60
CARRIER GLOBAL CORP SEC ID: 14448C104	41.2500	5,374.000	62,550.10	221,677.50	0.11%	159,127.40
CARTER'S INC SEC ID: 146229109	74.6100	542.000	22,250.67	40,438.62	0.02%	18,187.95
CASEY'S GENERAL STORES INC SEC ID: 147528103	224.3500	113.000	4,901.94	25,351.55	0.01%	20,449.61
CATALENT INC SEC ID: 148806102	45.0100	1,530.000	59,478.19	68,865.30	0.03%	9,387.11
CATERPILLAR INC SEC ID: 149123101	239.5600	3,490.000	231,939.57	836,064.40	0.42%	604,124.83
CATHAY GENERAL BANCORP SEC ID: 149150104	40.7900	471.000	6,579.87	19,212.09	0.01%	12,632.22
CELANESE CORP SEC ID: 150870103	102.2400	1,122.000	36,431.34	114,713.28	0.06%	78,281.94
CELSIUS HOLDINGS INC SEC ID: 15118V207	104.0400	2,129.000	101,498.56	221,501.16	0.11%	120,002.60
CENTENE CORP SEC ID: 15135B101	82.0100	1,759.000	18,325.20	144,255.59	0.07%	125,930.39



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CENTERPOINT ENERGY INC SEC ID: 15189T107	29.9900	3,850.000	55,009.40	115,461.50	0.06%	60,452.10
CENTRAL GARDEN & PET CO SEC ID: 153527205	35.8000	1,057.000	22,123.01	37,840.60	0.02%	15,717.59
CHARLES RIVER LABORATORIES INT SEC ID: 159864107	217.9000	200.000	33,978.00	43,580.00	0.02%	9,602.00
CHARTER COMMUNICATIONS INC SEC ID: 16119P108	339.1000	393.000	23,522.58	133,266.30	0.07%	109,743.72
CHEGG INC SEC ID: 163092109	25.2700	2,058.000	39,467.15	52,005.66	0.03%	12,538.51
CHEMOURS CO/THE SEC ID: 163851108	30.6200	1,072.000	11,221.47	32,824.64	0.02%	21,603.17
CHENIERE ENERGY INC SEC ID: 16411R208	149.9600	2,525.000	78,168.26	378,649.00	0.19%	300,480.74
CHESAPEAKE UTILITIES CORP SEC ID: 165303108	118.1800	366.000	13,240.44	43,253.88	0.02%	30,013.44
CHEVRON CORP SEC ID: 166764100	179.4900	9,164.000	659,274.96	1,644,846.36	0.83%	985,571.40
CHIPOTLE MEXICAN GRILL INC SEC ID: 169656105	1,387.4900	180.000	80,182.76	249,748.20	0.13%	169,565.44
CHURCH & DWIGHT CO INC SEC ID: 171340102	80.6100	1,672.000	41,186.43	134,779.92	0.07%	93,593.49
CIENA CORP SEC ID: 171779309	50.9800	1,727.000	25,278.11	88,042.46	0.04%	62,764.35
CINCINNATI FINANCIAL CORP SEC ID: 172062101	102.3900	647.000	20,270.98	66,246.33	0.03%	45,975.35
CIRRUS LOGIC INC SEC ID: 172755100	74.4800	266.000	3,777.20	19,811.68	0.01%	16,034.48
CISCO SYSTEMS INC SEC ID: 17275R102	47.6400	20,704.000	495,012.04	986,338.56	0.50%	491,326.52
CINTAS CORP SEC ID: 172908105	451.6200	446.000	16,825.45	201,422.52	0.10%	184,597.07
CITIGROUP INC SEC ID: 172967424	45.2300	6,436.000	244,943.32	291,100.28	0.15%	46,156.96
CITIZENS FINANCIAL GROUP INC SEC ID: 174610105	39.3700	4,358.725	89,487.48	171,603.00	0.09%	82,115.52
CITY HOLDING CO SEC ID: 177835105	93.0900	156.000	4,907.76	14,522.04	0.01%	9,614.28
CLEARWAY ENERGY INC SEC ID: 18539C204	31.8700	1,644.000	34,011.14	52,394.28	0.03%	18,383.14



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CLEVELAND-CLIFFS INC SEC ID: 185899101	16.1100	2,339.000	36,692.22	37,681.29	0.02%	989.07
CLOROX CO/THE SEC ID: 189054109	140.3300	1,068.000	68,030.53	149,872.44	0.08%	81,841.91
CLOUDFLARE INC SEC ID: 18915M107	45.2100	1,778.000	85,713.49	80,383.38	0.04%	-5,330.11
COCA-COLA CONSOLIDATED INC SEC ID: 191098102	512.3600	158.000	9,996.66	80,952.88	0.04%	70,956.22
COCA-COLA CO/THE SEC ID: 191216100	63.6100	17,152.000	402,471.36	1,091,038.72	0.55%	688,567.36
COGENT COMMUNICATIONS HOLDINGS SEC ID: 19239V302	57.0800	560.000	15,031.20	31,964.80	0.02%	16,933.60
COGNEX CORP SEC ID: 192422103	47.1100	707.000	9,920.29	33,306.77	0.02%	23,386.48
COGNIZANT TECHNOLOGY SOLUTIONS SEC ID: 192446102	57.1900	3,947.000	80,491.66	225,728.93	0.11%	145,237.27
COHERENT CORP SEC ID: 19247G107	35.1000	1,257.270	30,554.71	44,130.18	0.02%	13,575.47
COINBASE GLOBAL INC SEC ID: 19260Q107	35.3900	1,045.000	61,539.83	36,982.55	0.02%	-24,557.28
COLGATE-PALMOLIVE CO SEC ID: 194162103	78.7900	4,642.000	145,427.35	365,743.18	0.19%	220,315.83
COLUMBIA BANKING SYSTEM INC SEC ID: 197236102	30.1300	529.000	9,517.21	15,938.77	0.01%	6,421.56
COMCAST CORP SEC ID: 20030N101	34.9700	22,596.000	276,723.42	790,182.12	0.40%	513,458.70
COMERICA INC SEC ID: 200340107	66.8500	1,365.000	44,914.22	91,250.25	0.05%	46,336.03
COMMERCE BANCSHARES INC/MO SEC ID: 200525103	68.0700	1,380.331	28,748.31	93,959.13	0.05%	65,210.82
COMMERCIAL METALS CO SEC ID: 201723103	48.3000	1,375.000	19,717.50	66,412.50	0.03%	46,695.00
COMMUNITY BANK SYSTEM INC SEC ID: 203607106	62.9500	219.000	5,315.13	13,786.05	0.01%	8,470.92
CONAGRA BRANDS INC SEC ID: 205887102	38.7000	3,332.000	73,214.54	128,948.40	0.07%	55,733.86
CONCENTRIX CORP SEC ID: 20602D101	133.1600	273.000	9,676.12	36,352.68	0.02%	26,676.56



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CONFLUENT INC SEC ID: 20717M103	22.2400	1,760.000	40,881.00	39,142.40	0.02%	-1,738.60
CONOCOPHILLIPS SEC ID: 20825C104	118.0000	5,116.000	261,595.63	603,688.00	0.31%	342,092.37
CONSENSUS CLOUD SOLUTIONS INC SEC ID: 20848V105	53.7600	59.000	655.37	3,171.84	0.00%	2,516.47
CONSOLIDATED EDISON INC SEC ID: 209115104	95.3100	1,403.000	66,866.89	133,719.93	0.07%	66,853.04
CONSTELLATION BRANDS INC SEC ID: 21036P108	231.7500	497.000	53,466.49	115,179.75	0.06%	61,713.26
CONSTELLATION ENERGY CORP SEC ID: 21037T109	86.2100	973.334	26,541.73	83,911.12	0.04%	57,369.39
COOPER COS INC/THE SEC ID: 216648402	330.6700	159.000	21,814.66	52,576.53	0.03%	30,761.87
COPART INC SEC ID: 217204106	60.8900	880.000	4,946.70	53,583.20	0.03%	48,636.50
CORNING INC SEC ID: 219350105	31.9400	4,480.000	55,819.66	143,091.20	0.07%	87,271.54
CORTEVA INC SEC ID: 22052L104	58.7800	3,411.000	62,614.20	200,498.58	0.10%	137,884.38
COSTCO WHOLESALE CORP SEC ID: 22160K105	456.5000	2,635.000	157,490.35	1,202,877.50	0.61%	1,045,387.15
COSTAR GROUP INC SEC ID: 22160N109	77.2800	1,406.000	41,899.62	108,655.68	0.06%	66,756.06
COURSERA INC SEC ID: 22266M104	11.8300	3,288.000	39,510.32	38,897.04	0.02%	-613.28
CROWDSTRIKE HOLDINGS INC SEC ID: 22788C105	105.2900	1,171.000	115,693.94	123,294.59	0.06%	7,600.65
CROWN CASTLE INC SEC ID: 22822V101	135.6400	2,331.000	136,880.31	316,176.84	0.16%	179,296.53
CROWN HOLDINGS INC SEC ID: 228368106	82.2100	531.000	18,044.86	43,653.51	0.02%	25,608.65
CUBESMART SEC ID: 229663109	40.2500	1,197.000	22,013.13	48,179.25	0.02%	26,166.12
CULLEN/FROST BANKERS INC SEC ID: 229899109	133.7000	499.000	28,173.54	66,716.30	0.03%	38,542.76
CUMMINS INC SEC ID: 231021106	242.2900	906.000	106,806.25	219,514.74	0.11%	112,708.49
CUSTOM TRUCK ONE SOURCE INC SEC ID: 23204X103	6.3200	7,765.000	38,325.28	49,074.80	0.02%	10,749.52



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Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DR HORTON INC SEC ID: 23331A109	89.1400	1,718.000	42,998.56	153,142.52	0.08%	110,143.96
DTE ENERGY CO SEC ID: 233331107	117.5300	1,473.000	52,229.32	173,121.69	0.09%	120,892.37
DT MIDSTREAM INC SEC ID: 23345M107	55.2600	736.000	9,334.57	40,671.36	0.02%	31,336.79
DXC TECHNOLOGY CO SEC ID: 23355L106	26.5000	2,063.000	32,477.44	54,669.50	0.03%	22,192.06
DANA INC SEC ID: 235825205	15.1300	3,199.000	34,922.08	48,400.87	0.02%	13,478.79
DANAHER CORP SEC ID: 235851102	265.4200	3,238.000	154,120.04	859,429.96	0.44%	705,309.92
DARDEN RESTAURANTS INC SEC ID: 237194105	138.3300	528.000	21,736.68	73,038.24	0.04%	51,301.56
DARLING INGREDIENTS INC SEC ID: 237266101	62.5900	1,553.000	23,051.12	97,202.27	0.05%	74,151.15
DAVITA INC SEC ID: 23918K108	74.6700	1,010.000	28,274.95	75,416.70	0.04%	47,141.75
DECKERS OUTDOOR CORP SEC ID: 243537107	399.1600	108.000	5,114.88	43,109.28	0.02%	37,994.40
DEERE & CO SEC ID: 244199105	428.7600	1,428.000	80,965.29	612,269.28	0.31%	531,303.99
DELL TECHNOLOGIES INC SEC ID: 24703L202	40.2200	787.000	17,116.58	31,653.14	0.02%	14,536.56
DELTA AIR LINES INC SEC ID: 247361702	32.8600	3,876.000	52,272.18	127,365.36	0.06%	75,093.18
DENNY'S CORP SEC ID: 24869P104	9.2100	1,279.000	4,898.57	11,779.59	0.01%	6,881.02
DENTSPLY SIRONA INC SEC ID: 24906P109	31.8400	1,430.000	41,952.38	45,531.20	0.02%	3,578.82
DESIGNER BRANDS INC SEC ID: 250565108	9.7800	6,293.000	33,515.22	61,545.54	0.03%	28,030.32
DEVON ENERGY CORP SEC ID: 25179M103	61.5100	1,184.000	81,651.86	72,827.84	0.04%	-8,824.02
DEXCOM INC SEC ID: 252131107	113.2400	2,708.000	45,408.09	306,653.92	0.16%	261,245.83
DIAMOND HILL INVESTMENT GROUP SEC ID: 25264R207	185.0200	66.000	5,039.10	12,211.32	0.01%	7,172.22
DIAMONDBACK ENERGY INC SEC ID: 25278X109	136.7800	2,410.000	60,054.26	329,639.80	0.17%	269,585.54



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DIGITAL REALTY TRUST INC SEC ID: 253868103	100.2700	1,505.000	104,157.93	150,906.35	0.08%	46,748.42
DIGITALBRIDGE GROUP INC SEC ID: 25401T603	10.9400	4,641.250	42,980.56	50,775.28	0.03%	7,794.72
WALT DISNEY CO/THE SEC ID: 254687106	86.8800	10,154.000	385,361.79	882,179.52	0.45%	496,817.73
DISCOVER FINANCIAL SERVICES SEC ID: 254709108	97.8300	3,192.000	76,838.66	312,273.36	0.16%	235,434.70
DOCUSIGN INC SEC ID: 256163106	55.4200	2,549.000	112,316.07	141,265.58	0.07%	28,949.51
DOLBY LABORATORIES INC SEC ID: 25659T107	70.5400	297.000	9,771.30	20,950.38	0.01%	11,179.08
DOLLAR GENERAL CORP SEC ID: 256677105	246.2500	1,228.000	83,382.88	302,395.00	0.15%	219,012.12
DOLLAR TREE INC SEC ID: 256746108	141.4400	879.000	26,414.63	124,325.76	0.06%	97,911.13
DOMINION ENERGY INC SEC ID: 25746U109	61.3200	4,507.000	197,841.89	276,369.24	0.14%	78,527.35
DONALDSON CO INC SEC ID: 257651109	58.8700	678.000	19,695.90	39,913.86	0.02%	20,217.96
DOORDASH INC SEC ID: 25809K105	48.8200	2,052.000	88,374.38	100,178.64	0.05%	11,804.26
DOUGLAS EMMETT INC SEC ID: 25960P109	15.6800	941.000	15,272.43	14,754.88	0.01%	-517.55
DOUGLAS DYNAMICS INC SEC ID: 25960R105	36.1600	352.000	5,047.68	12,728.32	0.01%	7,680.64
DOVER CORP SEC ID: 260003108	135.4100	1,026.000	32,584.61	138,930.66	0.07%	106,346.05
DOW INC SEC ID: 260557103	50.3900	2,642.000	85,308.99	133,130.38	0.07%	47,821.39
DROPBOX INC SEC ID: 26210C104	22.3800	1,755.000	28,374.57	39,276.90	0.02%	10,902.33
DUKE ENERGY CORP SEC ID: 26441C204	102.9900	3,365.000	178,374.92	346,561.35	0.18%	168,186.43
DUPONT DE NEMOURS INC SEC ID: 26614N102	68.6300	3,914.000	171,467.73	268,617.82	0.14%	97,150.09
DYCOM INDUSTRIES INC SEC ID: 267475101	93.6000	321.000	4,798.95	30,045.60	0.02%	25,246.65
EOG RESOURCES INC SEC ID: 26875P101	129.5200	1,634.000	58,538.37	211,635.68	0.11%	153,097.31



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EQT CORP SEC ID: 26884L109	33.8300	4,323.000	29,768.85	146,247.09	0.07%	116,478.24
EAGLE BANCORP INC SEC ID: 268948106	44.0700	166.000	1,933.15	7,315.62	0.00%	5,382.47
EAST WEST BANCORP INC SEC ID: 27579R104	65.9000	952.000	17,678.64	62,736.80	0.03%	45,058.16
EASTMAN CHEMICAL CO SEC ID: 277432100	81.4400	547.000	34,685.27	44,547.68	0.02%	9,862.41
EBAY INC SEC ID: 278642103	41.4700	5,876.000	70,108.90	243,677.72	0.12%	173,568.82
EHOSTAR CORP SEC ID: 278768106	16.6800	541.000	8,861.63	9,023.88	0.00%	162.25
ECOLAB INC SEC ID: 278865100	145.5600	1,169.000	53,586.42	170,159.64	0.09%	116,573.22
EDISON INTERNATIONAL SEC ID: 281020107	63.6200	2,402.000	99,825.54	152,815.24	0.08%	52,989.70
EDWARDS LIFESCIENCES CORP SEC ID: 28176E108	74.6100	2,997.000	119,526.32	223,606.17	0.11%	104,079.85
ELECTRONIC ARTS INC SEC ID: 285512109	122.1800	1,799.000	32,481.90	219,801.82	0.11%	187,319.92
EMBECTA CORP SEC ID: 29082K105	25.2900	285.000	2,313.40	7,207.65	0.00%	4,894.25
EMCOR GROUP INC SEC ID: 29084Q100	148.1100	398.000	11,311.16	58,947.78	0.03%	47,636.62
EMERSON ELECTRIC CO SEC ID: 291011104	96.0600	3,686.000	196,563.34	354,077.16	0.18%	157,513.82
ASPEN TECHNOLOGY INC SEC ID: 29109X106	205.4000	211.680	38,557.51	43,479.07	0.02%	4,921.56
EMPIRE STATE REALTY TRUST INC SEC ID: 292104106	6.7400	9,457.000	54,808.31	63,740.18	0.03%	8,931.87
EMPLOYERS HOLDINGS INC SEC ID: 292218104	43.1300	315.000	5,021.10	13,585.95	0.01%	8,564.85
ENCORE WIRE CORP SEC ID: 292562105	137.5600	220.000	5,108.40	30,263.20	0.02%	25,154.80
ENCOMPASS HEALTH CORP SEC ID: 29261A100	59.8100	600.000	18,950.83	35,886.00	0.02%	16,935.17
ENERGIZER HOLDINGS INC SEC ID: 29272W109	33.5500	198.000	3,887.05	6,642.90	0.00%	2,755.85
ENERSYS SEC ID: 29275Y102	73.8400	202.000	5,369.16	14,915.68	0.01%	9,546.52



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ENPHASE ENERGY INC SEC ID: 29355A107	264.9600	822.000	104,040.54	217,797.12	0.11%	113,756.58
ENTEGRIS INC SEC ID: 29362U104	65.5900	800.000	7,832.00	52,472.00	0.03%	44,640.00
ENTERGY CORP SEC ID: 29364G103	112.5000	1,054.000	96,855.89	118,575.00	0.06%	21,719.11
ENTERPRISE FINANCIAL SERVICES SEC ID: 293712105	48.9600	390.000	5,190.90	19,094.40	0.01%	13,903.50
EPAM SYSTEMS INC SEC ID: 29414B104	327.7400	380.000	92,931.21	124,541.20	0.06%	31,609.99
ENVISTA HOLDINGS CORP SEC ID: 29415F104	33.6700	2,171.000	37,921.51	73,097.57	0.04%	35,176.06
EQUIFAX INC SEC ID: 294429105	194.3600	781.000	51,007.74	151,795.16	0.08%	100,787.42
EQUINIX INC SEC ID: 29444U700	655.0300	407.000	99,904.16	266,597.21	0.13%	166,693.05
EQUITABLE HOLDINGS INC SEC ID: 29452E101	28.7000	2,001.000	32,701.34	57,428.70	0.03%	24,727.36
EQUITRANS MIDSTREAM CORP SEC ID: 294600101	6.7000	5,672.000	30,945.76	38,002.40	0.02%	7,056.64
EQUITY LIFESTYLE PROPERTIES IN SEC ID: 29472R108	64.6000	584.000	9,962.80	37,726.40	0.02%	27,763.60
EQUITY RESIDENTIAL SEC ID: 29476L107	59.0000	1,326.000	66,961.62	78,234.00	0.04%	11,272.38
ESSENTIAL PROPERTIES REALTY TR SEC ID: 29670E107	23.4700	2,757.000	32,414.36	64,706.79	0.03%	32,292.43
ESSENTIAL UTILITIES INC SEC ID: 29670G102	47.7300	1,028.000	17,632.26	49,066.44	0.02%	31,434.18
ESSEX PROPERTY TRUST INC SEC ID: 297178105	211.9200	322.000	49,314.16	68,238.24	0.03%	18,924.08
ETSY INC SEC ID: 29786A106	119.7800	675.000	34,242.75	80,851.50	0.04%	46,608.75
EVERCORE INC SEC ID: 29977A105	109.0800	623.000	16,135.62	67,956.84	0.03%	51,821.22
EVERGY INC SEC ID: 30034W106	62.9300	1,367.000	47,277.23	86,025.31	0.04%	38,748.08
EVERSOURCE ENERGY SEC ID: 30040W108	83.8400	1,841.000	68,521.03	154,349.44	0.08%	85,828.41
EXACT SCIENCES CORP SEC ID: 30063P105	49.5100	2,365.000	51,406.55	117,091.15	0.06%	65,684.60



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EXELON CORP SEC ID: 30161N101	43.2300	2,920.000	62,801.38	126,231.60	0.06%	63,430.22
EXELIXIS INC SEC ID: 30161Q104	16.0400	1,706.000	27,138.93	27,364.24	0.01%	225.31
EXPEDIA GROUP INC SEC ID: 30212P303	87.6000	619.000	20,568.77	54,224.40	0.03%	33,655.63
EXP WORLD HOLDINGS INC SEC ID: 30212W100	11.0800	3,274.000	39,964.17	36,275.92	0.02%	-3,688.25
EXPEDITORS INTERNATIONAL OF WA SEC ID: 302130109	103.9200	1,409.000	85,300.33	146,423.28	0.07%	61,122.95
EXPONENT INC SEC ID: 30214U102	99.0900	744.000	9,830.10	73,722.96	0.04%	63,892.86
EXTRA SPACE STORAGE INC SEC ID: 30225T102	147.1800	231.000	38,782.59	33,998.58	0.02%	-4,784.01
EXXON MOBIL CORP SEC ID: 30231G102	110.3000	20,003.000	942,677.20	2,206,330.90	1.12%	1,263,653.70
FMC CORP SEC ID: 302491303	124.8000	780.000	48,418.78	97,344.00	0.05%	48,925.22
FLYWIRE CORP SEC ID: 302492103	24.4700	2,114.000	40,646.65	51,729.58	0.03%	11,082.93
META PLATFORMS INC SEC ID: 30303M102	120.3400	10,073.000	539,085.34	1,212,184.82	0.61%	673,099.48
FEDEX CORP SEC ID: 31428X106	173.2000	1,737.000	188,412.55	300,848.40	0.15%	112,435.85
F5 INC SEC ID: 315616102	143.5100	511.000	43,737.58	73,333.61	0.04%	29,596.03
FIDELITY NATIONAL INFORMATION SEC ID: 31620M106	67.8500	2,317.000	57,292.75	157,208.45	0.08%	99,915.70
FIFTH THIRD BANCORP SEC ID: 316773100	32.8100	6,415.000	95,548.54	210,476.15	0.11%	114,927.61
FIRST AMERICAN FINANCIAL CORP SEC ID: 31847R102	52.3400	626.000	9,615.36	32,764.84	0.02%	23,149.48
FIRST BANCORP/PUERTO RICO SEC ID: 318672706	12.7200	5,524.000	22,537.92	70,265.28	0.04%	47,727.36
FIRST CITIZENS BANCSHARES INC/ SEC ID: 31946M103	758.3600	77.000	15,462.06	58,393.72	0.03%	42,931.66
FIRST COMMONWEALTH FINANCIAL C SEC ID: 319829107	13.9700	1,067.000	5,217.63	14,905.99	0.01%	9,688.36
FIRST FINANCIAL BANCORP SEC ID: 320209109	24.2300	1,249.000	11,514.53	30,263.27	0.02%	18,748.74



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FIRST HORIZON CORP SEC ID: 320517105	24.5000	7,790.000	64,127.55	190,855.00	0.10%	126,727.45
FIRST INDUSTRIAL REALTY TRUST SEC ID: 32054K103	48.2600	465.000	4,998.75	22,440.90	0.01%	17,442.15
FIRST REPUBLIC BANK/CA SEC ID: 33616C100	121.8900	781.000	64,085.83	95,196.09	0.05%	31,110.26
FIRST SOLAR INC SEC ID: 336433107	149.7900	562.000	21,627.18	84,181.98	0.04%	62,554.80
1ST SOURCE CORP SEC ID: 336901103	53.0900	837.000	21,850.66	44,436.33	0.02%	22,585.67
FIRSTCASH HOLDINGS INC SEC ID: 33768G107	86.9100	187.000	7,278.04	16,252.17	0.01%	8,974.13
FISERV INC SEC ID: 337738108	101.0700	3,028.000	35,723.14	306,039.96	0.15%	270,316.82
FIRSTENERGY CORP SEC ID: 337932107	41.9400	6,822.000	188,189.87	286,114.68	0.14%	97,924.81
FLEETCOR TECHNOLOGIES INC SEC ID: 339041105	183.6800	477.000	77,793.47	87,615.36	0.04%	9,821.89
FLUOR CORP SEC ID: 343412102	34.6600	3,907.000	27,607.95	135,416.62	0.07%	107,808.67
FLOWSERVE CORP SEC ID: 34354P105	30.6800	1,383.000	31,115.58	42,430.44	0.02%	11,314.86
FLUSHING FINANCIAL CORP SEC ID: 343873105	19.3800	3,548.000	37,134.82	68,760.24	0.03%	31,625.42
FOOT LOCKER INC SEC ID: 344849104	37.7900	1,275.000	35,239.62	48,182.25	0.02%	12,942.63
FORD MOTOR CO SEC ID: 345370860	11.6300	23,530.000	124,283.60	273,653.90	0.14%	149,370.30
FORTINET INC SEC ID: 34959E109	48.8900	1,914.000	51,111.61	93,575.46	0.05%	42,463.85
FORTIVE CORP SEC ID: 34959J108	64.2500	1,713.000	24,866.16	110,060.25	0.06%	85,194.09
FORTUNE BRANDS INNOVATIONS INC SEC ID: 34964C106	57.1100	1,350.000	26,558.06	77,098.50	0.04%	50,540.44
FORWARD AIR CORP SEC ID: 349853101	104.8900	153.000	4,974.03	16,048.17	0.01%	11,074.14
FOX CORP SEC ID: 35137L105	30.3700	2,534.000	79,052.03	76,957.58	0.04%	-2,094.45
FRANKLIN ELECTRIC CO INC SEC ID: 353514102	79.7500	230.000	5,146.25	18,342.50	0.01%	13,196.25



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FRANKLIN RESOURCES INC SEC ID: 354613101	26.3800	2,000.000	32,448.40	52,760.00	0.03%	20,311.60
FREEPOR-T-MCMORAN INC SEC ID: 35671D857	38.0000	9,470.000	62,493.73	359,860.00	0.18%	297,366.27
FRONTIER COMMUNICATIONS PARENT SEC ID: 35909D109	25.4800	1,622.000	37,903.03	41,328.56	0.02%	3,425.53
FUBOTV INC SEC ID: 35953D104	1.7400	14,092.000	40,378.58	24,520.08	0.01%	-15,858.50
HB FULLER CO SEC ID: 359694106	71.6200	1,070.000	32,995.60	76,633.40	0.04%	43,637.80
FULTON FINANCIAL CORP SEC ID: 360271100	16.8300	4,143.000	37,354.14	69,726.69	0.04%	32,372.55
GATX CORP SEC ID: 361448103	106.3400	135.000	4,895.10	14,355.90	0.01%	9,460.80
G-III APPAREL GROUP LTD SEC ID: 36237H101	13.7100	2,594.000	37,112.17	35,563.74	0.02%	-1,548.43
GXO LOGISTICS INC SEC ID: 36262G101	42.6900	896.000	8,374.18	38,250.24	0.02%	29,876.06
ARTHUR J GALLAGHER & CO SEC ID: 363576109	188.5400	803.000	31,527.09	151,397.62	0.08%	119,870.53
GARTNER INC SEC ID: 366651107	336.1400	848.000	36,692.84	285,046.72	0.14%	248,353.88
GENERAC HOLDINGS INC SEC ID: 368736104	100.6600	527.000	40,387.61	53,047.82	0.03%	12,660.21
GENERAL DYNAMICS CORP SEC ID: 369550108	248.1100	1,760.000	132,565.12	436,673.60	0.22%	304,108.48
GENERAL ELECTRIC CO SEC ID: 369604301	83.7900	3,363.000	267,255.49	281,785.77	0.14%	14,530.28
GENERAL MILLS INC SEC ID: 370334104	83.8500	4,189.000	119,272.77	351,247.65	0.18%	231,974.88
GENERAL MOTORS CO SEC ID: 37045V100	33.6400	2,875.000	79,027.17	96,715.00	0.05%	17,687.83
GENUINE PARTS CO SEC ID: 372460105	173.5100	583.000	35,193.84	101,156.33	0.05%	65,962.49
GIBRALTAR INDUSTRIES INC SEC ID: 374689107	45.8800	457.000	4,958.45	20,967.16	0.01%	16,008.71
GILEAD SCIENCES INC SEC ID: 375558103	85.8500	7,374.000	160,861.68	633,057.90	0.32%	472,196.22
GINKGO BIOWORKS HOLDINGS INC SEC ID: 37611X100	1.6900	13,247.000	39,679.76	22,387.43	0.01%	-17,292.33

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GLACIER BANCORP INC SEC ID: 37637Q105	49.4200	857.000	10,690.57	42,352.94	0.02%	31,662.37
GLAUKOS CORP SEC ID: 377322102	43.6800	1,110.000	29,991.65	48,484.80	0.02%	18,493.15
GLOBAL PAYMENTS INC SEC ID: 37940X102	99.3200	1,996.000	47,697.31	198,242.72	0.10%	150,545.41
GLOBUS MEDICAL INC SEC ID: 379577208	74.2700	722.000	30,829.40	53,622.94	0.03%	22,793.54
GLOBE LIFE INC SEC ID: 37959E102	120.5500	819.000	22,753.64	98,730.45	0.05%	75,976.81
GOLDMAN SACHS GROUP INC/THE SEC ID: 38141G104	343.3800	1,918.000	305,618.22	658,602.84	0.33%	352,984.62
GRACO INC SEC ID: 384109104	67.2600	1,643.000	17,673.20	110,508.18	0.06%	92,834.98
GRAHAM HOLDINGS CO SEC ID: 384637104	604.2100	12.000	2,925.27	7,250.52	0.00%	4,325.25
WW GRAINGER INC SEC ID: 384802104	556.2500	276.000	54,853.32	153,525.00	0.08%	98,671.68
GRAND CANYON EDUCATION INC SEC ID: 38526M106	105.6600	377.000	5,108.35	39,833.82	0.02%	34,725.47
GRAPHIC PACKAGING HOLDING CO SEC ID: 388689101	22.2500	2,181.000	10,425.85	48,527.25	0.02%	38,101.40
GREEN DOT CORP SEC ID: 39304D102	15.8200	567.000	7,189.56	8,969.94	0.00%	1,780.38
GRIFFON CORP SEC ID: 398433102	35.7900	511.000	4,997.58	18,288.69	0.01%	13,291.11
GROUP 1 AUTOMOTIVE INC SEC ID: 398905109	180.3700	131.000	5,148.30	23,628.47	0.01%	18,480.17
GUARDANT HEALTH INC SEC ID: 40131M109	27.2000	931.000	41,401.57	25,323.20	0.01%	-16,078.37
GUIDEWIRE SOFTWARE INC SEC ID: 40171V100	62.5600	414.000	23,486.22	25,899.84	0.01%	2,413.62
H&E EQUIPMENT SERVICES INC SEC ID: 404030108	45.4000	379.000	4,839.83	17,206.60	0.01%	12,366.77
HCA HEALTHCARE INC SEC ID: 40412C101	239.9600	1,101.000	95,923.06	264,195.96	0.13%	168,272.90
HP INC SEC ID: 40434L105	26.8700	3,968.000	73,733.37	106,620.16	0.05%	32,886.79
HALLIBURTON CO SEC ID: 406216101	39.3500	2,991.000	33,369.60	117,695.85	0.06%	84,326.25



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HALOZYME THERAPEUTICS INC SEC ID: 40637H109	56.9000	758.000	4,972.48	43,130.20	0.02%	38,157.72
HANESBRANDS INC SEC ID: 410345102	6.3600	3,440.000	25,923.08	21,878.40	0.01%	-4,044.68
HANNON ARMSTRONG SUSTAINABLE I SEC ID: 41068X100	28.9800	1,521.000	29,078.91	44,078.58	0.02%	14,999.67
HANOVER INSURANCE GROUP INC/TH SEC ID: 410867105	135.1300	136.000	4,955.84	18,377.68	0.01%	13,421.84
HARLEY-DAVIDSON INC SEC ID: 412822108	41.6000	1,528.000	33,384.16	63,564.80	0.03%	30,180.64
HARTFORD FINANCIAL SERVICES GR SEC ID: 416515104	75.8300	2,153.000	52,917.27	163,261.99	0.08%	110,344.72
HASBRO INC SEC ID: 418056107	61.0100	1,154.000	62,531.89	70,405.54	0.04%	7,873.65
HAWAIIAN HOLDINGS INC SEC ID: 419879101	10.2600	879.000	5,054.25	9,018.54	0.00%	3,964.29
HEALTH CATALYST INC SEC ID: 42225T107	10.6300	10,408.000	89,868.71	110,637.04	0.06%	20,768.33
HEALTHPEAK PROPERTIES INC SEC ID: 42250P103	25.0700	3,780.000	89,240.39	94,764.60	0.05%	5,524.21
HECLA MINING CO SEC ID: 422704106	5.5600	19,109.000	30,674.94	106,246.04	0.05%	75,571.10
HEICO CORP SEC ID: 422806109	153.6400	414.000	15,066.94	63,606.96	0.03%	48,540.02
JACK HENRY & ASSOCIATES INC SEC ID: 426281101	175.5600	514.000	15,060.20	90,237.84	0.05%	75,177.64
HERITAGE COMMERCE CORP SEC ID: 426927109	13.0000	985.000	4,869.25	12,805.00	0.01%	7,935.75
HERSHEY CO/THE SEC ID: 427866108	231.5700	612.000	33,932.30	141,720.84	0.07%	107,788.54
HESS CORP SEC ID: 42809H107	141.8200	407.000	40,443.59	57,720.74	0.03%	17,277.15
HEWLETT PACKARD ENTERPRISE CO SEC ID: 42824C109	15.9600	4,727.000	26,504.17	75,442.92	0.04%	48,938.75
HEXCEL CORP SEC ID: 428291108	58.8500	1,134.000	33,214.19	66,735.90	0.03%	33,521.71
HILTON WORLDWIDE HOLDINGS INC SEC ID: 43300A203	126.3600	471.000	32,812.16	59,515.56	0.03%	26,703.40



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HOLOGIC INC SEC ID: 436440101	74.8100	1,984.000	36,485.40	148,423.04	0.08%	111,937.64
HOME BANCSHARES INC/AR SEC ID: 436893200	22.7900	2,217.000	22,420.27	50,525.43	0.03%	28,105.16
HOME DEPOT INC/THE SEC ID: 437076102	315.8600	5,293.000	193,567.67	1,671,846.98	0.85%	1,478,279.31
HOMESTREET INC SEC ID: 43785V102	27.5800	338.000	4,912.76	9,322.04	0.00%	4,409.28
HONEYWELL INTERNATIONAL INC SEC ID: 438516106	214.3000	4,540.000	209,303.48	972,922.00	0.49%	763,618.52
HORACE MANN EDUCATORS CORP SEC ID: 440327104	37.3700	331.000	4,951.76	12,369.47	0.01%	7,417.71
HORMEL FOODS CORP SEC ID: 440452100	45.5500	1,189.000	29,504.18	54,158.95	0.03%	24,654.77
HOST HOTELS & RESORTS INC SEC ID: 44107P104	16.0500	2,423.000	37,331.32	38,889.15	0.02%	1,557.83
HUBSPOT INC SEC ID: 443573100	289.1300	226.000	32,660.21	65,343.38	0.03%	32,683.17
HUMANA INC SEC ID: 444859102	512.1900	971.000	61,969.90	497,336.49	0.25%	435,366.59
JB HUNT TRANSPORT SERVICES INC SEC ID: 445658107	174.3600	544.000	24,871.68	94,851.84	0.05%	69,980.16
HUNTINGTON BANCSHARES INC/OH SEC ID: 446150104	14.1000	11,479.000	65,831.76	161,853.90	0.08%	96,022.14
HUNTINGTON INGALLS INDUSTRIES SEC ID: 446413106	230.6800	580.000	43,033.57	133,794.40	0.07%	90,760.83
HUNTSMAN CORP SEC ID: 447011107	27.4800	2,045.000	33,348.72	56,196.60	0.03%	22,847.88
HYATT HOTELS CORP SEC ID: 448579102	90.4500	263.000	10,325.38	23,788.35	0.01%	13,462.97
IAC INC SEC ID: 44891N208	44.4000	2,223.000	105,386.31	98,701.20	0.05%	-6,685.11
IAA INC SEC ID: 449253103	40.0000	1,007.000	32,479.23	40,280.00	0.02%	7,800.77
ICF INTERNATIONAL INC SEC ID: 44925C103	99.0500	198.000	4,950.00	19,611.90	0.01%	14,661.90
ISTAR INC SEC ID: 45031U101	7.6300	2,377.000	15,359.36	18,136.51	0.01%	2,777.15
ITT INC SEC ID: 45073V108	81.1000	809.000	15,859.06	65,609.90	0.03%	49,750.84

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IDACORP INC SEC ID: 451107106	107.8500	315.000	15,032.32	33,972.75	0.02%	18,940.43
IDEX CORP SEC ID: 45167R104	228.3300	516.000	46,208.50	117,818.28	0.06%	71,609.78
IDEXX LABORATORIES INC SEC ID: 45168D104	407.9600	428.000	16,000.78	174,606.88	0.09%	158,606.10
ILLINOIS TOOL WORKS INC SEC ID: 452308109	220.3000	1,747.000	78,739.92	384,864.10	0.19%	306,124.18
ILLUMINA INC SEC ID: 452327109	202.2000	832.000	55,240.54	168,230.40	0.09%	112,989.86
INCYTE CORP SEC ID: 45337C102	80.3200	1,021.000	16,407.47	82,006.72	0.04%	65,599.25
INDEPENDENCE REALTY TRUST INC SEC ID: 45378A106	16.8600	2,913.000	23,595.30	49,113.18	0.02%	25,517.88
INDEPENDENT BANK CORP SEC ID: 453836108	84.4300	190.000	4,932.40	16,041.70	0.01%	11,109.30
INGERSOLL RAND INC SEC ID: 45687V106	52.2500	1,920.000	13,475.09	100,320.00	0.05%	86,844.91
INGEVITY CORP SEC ID: 45688C107	70.4400	259.000	4,733.04	18,243.96	0.01%	13,510.92
INGLES MARKETS INC SEC ID: 457030104	96.4600	301.000	4,809.98	29,034.46	0.01%	24,224.48
INGREDION INC SEC ID: 457187102	97.9300	455.000	24,374.35	44,558.15	0.02%	20,183.80
INSIGHT ENTERPRISES INC SEC ID: 45765U103	100.2700	305.000	5,072.15	30,582.35	0.02%	25,510.20
INSMED INC SEC ID: 457669307	19.9800	1,748.000	29,991.94	34,925.04	0.02%	4,933.10
INSTALLED BUILDING PRODUCTS IN SEC ID: 45780R101	85.6000	678.000	27,669.18	58,036.80	0.03%	30,367.62
INSULET CORP SEC ID: 45784P101	294.3900	389.000	15,372.81	114,517.71	0.06%	99,144.90
INTEL CORP SEC ID: 458140100	26.4300	22,377.000	466,406.06	591,424.11	0.30%	125,018.05
INTELLIA THERAPEUTICS INC SEC ID: 45826J105	34.8900	836.000	42,443.72	29,168.04	0.01%	-13,275.68
INTER PARFUMS INC SEC ID: 458334109	96.5200	629.000	10,258.99	60,711.08	0.03%	50,452.09
INTERACTIVE BROKERS GROUP INC SEC ID: 45841N107	72.3500	1,474.000	24,203.52	106,643.90	0.05%	82,440.38



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INTERCONTINENTAL EXCHANGE INC SEC ID: 45866F104	102.5900	2,149.000	68,895.86	220,465.91	0.11%	151,570.05
INTERNATIONAL BANCSHARES CORP SEC ID: 459044103	45.7600	1,103.000	17,780.36	50,473.28	0.03%	32,692.92
INTERNATIONAL BUSINESS MACHINE SEC ID: 459200101	140.8900	4,165.000	327,595.61	586,806.85	0.30%	259,211.24
INTERNATIONAL FLAVORS & FRAGRA SEC ID: 459506101	104.8400	1,018.000	58,237.73	106,727.12	0.05%	48,489.39
INTERPUBLIC GROUP OF COS INC/T SEC ID: 460690100	33.3100	3,469.000	34,237.99	115,552.39	0.06%	81,314.40
INTUIT INC SEC ID: 461202103	389.2200	1,461.000	47,665.27	568,650.42	0.29%	520,985.15
INTUITIVE SURGICAL INC SEC ID: 46120E602	265.3500	2,220.000	92,722.04	589,077.00	0.30%	496,354.96
INVITATION HOMES INC SEC ID: 46187W107	29.6400	2,651.000	59,814.85	78,575.64	0.04%	18,760.79
IQVIA HOLDINGS INC SEC ID: 46266C105	204.8900	497.000	61,162.22	101,830.33	0.05%	40,668.11
IRIDIUM COMMUNICATIONS INC SEC ID: 46269C102	51.4000	4,789.000	38,654.72	246,154.60	0.12%	207,499.88
ITRON INC SEC ID: 465741106	50.6500	524.000	19,209.84	26,540.60	0.01%	7,330.76
JPMORGAN CHASE & CO SEC ID: 46625H100	134.1000	16,380.000	662,571.00	2,196,558.00	1.11%	1,533,987.00
JACK IN THE BOX INC SEC ID: 466367109	68.2300	225.000	5,033.25	15,351.75	0.01%	10,318.50
JACOBS SOLUTIONS INC SEC ID: 46982L108	120.0700	670.000	27,365.06	80,446.90	0.04%	53,081.84
JEFFERIES FINANCIAL GROUP INC SEC ID: 47233W109	34.2800	2,559.000	33,463.92	87,722.52	0.04%	54,258.60
JETBLUE AIRWAYS CORP SEC ID: 477143101	6.4800	852.000	4,311.12	5,520.96	0.00%	1,209.84
JOHNSON & JOHNSON SEC ID: 478160104	176.6500	12,458.000	839,678.83	2,200,705.70	1.11%	1,361,026.87
JONES LANG LASALLE INC SEC ID: 48020Q107	159.3700	493.000	37,568.51	78,569.41	0.04%	41,000.90
ZIFF DAVIS INC SEC ID: 48123V102	79.1000	180.000	4,238.52	14,238.00	0.01%	9,999.48
JUNIPER NETWORKS INC SEC ID: 48203R104	31.9600	3,157.000	58,783.90	100,897.72	0.05%	42,113.82



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KLA CORP SEC ID: 482480100	377.0300	654.000	98,423.30	246,577.62	0.12%	148,154.32
KARUNA THERAPEUTICS INC SEC ID: 48576A100	196.5000	340.000	39,110.20	66,810.00	0.03%	27,699.80
KB HOME SEC ID: 48666K109	31.8500	1,511.000	12,254.21	48,125.35	0.02%	35,871.14
KELLOGG CO SEC ID: 487836108	71.2400	1,514.000	81,137.48	107,857.36	0.05%	26,719.88
KEMPER CORP SEC ID: 488401100	49.2000	329.000	9,298.36	16,186.80	0.01%	6,888.44
KENNAMETAL INC SEC ID: 489170100	24.0600	1,353.000	27,247.65	32,553.18	0.02%	5,305.53
KENNEDY-WILSON HOLDINGS INC SEC ID: 489398107	15.7300	2,516.000	33,228.78	39,576.68	0.02%	6,347.90
KEURIG DR PEPPER INC SEC ID: 49271V100	35.6600	2,276.000	61,969.10	81,162.16	0.04%	19,193.06
KEYCORP SEC ID: 493267108	17.4200	6,524.000	48,212.36	113,648.08	0.06%	65,435.72
KEYSIGHT TECHNOLOGIES INC SEC ID: 49338L103	171.0700	1,187.000	20,815.68	203,060.09	0.10%	182,244.41
KFORCE INC SEC ID: 493732101	54.8300	380.000	4,913.40	20,835.40	0.01%	15,922.00
KILROY REALTY CORP SEC ID: 49427F108	38.6700	348.000	13,241.40	13,457.16	0.01%	215.76
KIMBERLY-CLARK CORP SEC ID: 494368103	135.7500	1,870.000	116,539.72	253,852.50	0.13%	137,312.78
KIMCO REALTY CORP SEC ID: 49446R109	21.1800	3,307.000	34,612.75	70,042.26	0.04%	35,429.51
KNIGHT-SWIFT TRANSPORTATION HO SEC ID: 499049104	52.4100	761.000	14,866.69	39,884.01	0.02%	25,017.32
KONTOOR BRANDS INC SEC ID: 50050N103	39.9900	236.000	3,466.47	9,437.64	0.00%	5,971.17
KRAFT HEINZ CO/THE SEC ID: 500754106	40.7100	1,296.000	37,115.94	52,760.16	0.03%	15,644.22
KROGER CO/THE SEC ID: 501044101	44.5800	7,233.000	82,470.29	322,447.14	0.16%	239,976.85
LKQ CORP SEC ID: 501889208	53.4100	1,508.000	32,581.12	80,542.28	0.04%	47,961.16
LPL FINANCIAL HOLDINGS INC SEC ID: 50212V100	216.1700	450.000	15,174.00	97,276.50	0.05%	82,102.50



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L3HARRIS TECHNOLOGIES INC SEC ID: 502431109	208.2100	999.000	38,806.55	208,001.79	0.11%	169,195.24
LA-Z-BOY INC SEC ID: 505336107	22.8200	514.000	4,821.32	11,729.48	0.01%	6,908.16
LABORATORY CORP OF AMERICA HOL SEC ID: 50540R409	235.4800	419.000	44,323.43	98,666.12	0.05%	54,342.69
LAKELAND FINANCIAL CORP SEC ID: 511656100	72.9700	346.000	5,102.35	25,247.62	0.01%	20,145.27
LAM RESEARCH CORP SEC ID: 512807108	420.3000	482.000	11,825.07	202,584.60	0.10%	190,759.53
LAMAR ADVERTISING CO SEC ID: 512816109	94.4000	725.000	17,624.75	68,440.00	0.03%	50,815.25
LAMB WESTON HOLDINGS INC SEC ID: 513272104	89.3600	752.000	12,444.91	67,198.72	0.03%	54,753.81
LANCASTER COLONY CORP SEC ID: 513847103	197.3000	68.000	4,872.20	13,416.40	0.01%	8,544.20
LAS VEGAS SANDS CORP SEC ID: 517834107	48.0700	1,373.000	36,896.67	66,000.11	0.03%	29,103.44
ESTEE LAUDER COS INC/THE SEC ID: 518439104	248.1100	1,134.000	161,513.19	281,356.74	0.14%	119,843.55
LEAR CORP SEC ID: 521865204	124.0200	769.000	35,204.07	95,371.38	0.05%	60,167.31
LEGGETT & PLATT INC SEC ID: 524660107	32.2300	1,131.000	32,300.70	36,452.13	0.02%	4,151.43
LEIDOS HOLDINGS INC SEC ID: 525327102	105.1900	830.000	24,715.57	87,307.70	0.04%	62,592.13
LENNAR CORP SEC ID: 526057104	90.5000	1,145.000	42,805.65	103,622.50	0.05%	60,816.85
LENNAR CORP SEC ID: 526057302	74.7800	28.000	904.28	2,093.84	0.00%	1,189.56
LENNOX INTERNATIONAL INC SEC ID: 526107107	239.2300	392.000	18,784.80	93,778.16	0.05%	74,993.36
LIBERTY MEDIA CORP-LIBERTY SIR SEC ID: 531229607	39.1300	1,056.000	33,079.52	41,321.28	0.02%	8,241.76
LIBERTY MEDIA CORP-LIBERTY FOR SEC ID: 531229854	59.7800	1,047.000	34,393.71	62,589.66	0.03%	28,195.95
LIFE STORAGE INC SEC ID: 53223X107	98.5000	447.000	19,937.37	44,029.50	0.02%	24,092.13
ELI LILLY & CO SEC ID: 532457108	365.8400	4,913.000	432,281.27	1,797,371.92	0.91%	1,365,090.65



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LINCOLN ELECTRIC HOLDINGS INC SEC ID: 533900106	144.4900	421.000	14,010.88	60,830.29	0.03%	46,819.41
LINDSAY CORP SEC ID: 535555106	162.8500	80.000	4,973.60	13,028.00	0.01%	8,054.40
LIONS GATE ENTERTAINMENT CORP SEC ID: 535919500	5.4300	5,325.000	27,934.62	28,914.75	0.01%	980.13
LITTELFUSE INC SEC ID: 537008104	220.2000	143.000	16,273.60	31,488.60	0.02%	15,215.00
LIVE NATION ENTERTAINMENT INC SEC ID: 538034109	69.7400	833.000	27,608.00	58,093.42	0.03%	30,485.42
LIVEPERSON INC SEC ID: 538146101	10.1400	10,777.000	86,167.11	109,278.78	0.06%	23,111.67
LIVERAMP HOLDINGS INC SEC ID: 53815P108	23.4400	1,265.000	16,031.23	29,651.60	0.02%	13,620.37
LOCKHEED MARTIN CORP SEC ID: 539830109	486.4900	858.000	214,308.21	417,408.42	0.21%	203,100.21
LOWE'S COS INC SEC ID: 548661107	199.2400	4,130.000	118,421.56	822,861.20	0.42%	704,439.64
LUCID GROUP INC SEC ID: 549498103	6.8300	7,953.000	97,150.89	54,318.99	0.03%	-42,831.90
LULULEMON ATHLETICA INC SEC ID: 550021109	320.3800	715.000	66,394.49	229,071.70	0.12%	162,677.21
LUMEN TECHNOLOGIES INC SEC ID: 550241103	5.2200	13,771.000	92,614.97	71,884.62	0.04%	-20,730.35
M&T BANK CORP SEC ID: 55261F104	145.0600	835.922	67,503.35	121,258.85	0.06%	53,755.50
MDC HOLDINGS INC SEC ID: 552676108	31.6000	1,391.000	32,981.62	43,955.60	0.02%	10,973.98
MGE ENERGY INC SEC ID: 55277P104	70.4000	550.000	16,324.79	38,720.00	0.02%	22,395.21
MGM RESORTS INTERNATIONAL SEC ID: 552953101	33.5300	2,953.000	32,134.93	99,014.09	0.05%	66,879.16
MKS INSTRUMENTS INC SEC ID: 55306N104	84.7300	310.000	7,777.90	26,266.30	0.01%	18,488.40
MSA SAFETY INC SEC ID: 553498106	144.1900	138.000	4,854.84	19,898.22	0.01%	15,043.38
MSC INDUSTRIAL DIRECT CO INC SEC ID: 553530106	81.7000	578.000	31,229.34	47,222.60	0.02%	15,993.26
MSCI INC SEC ID: 55354G100	465.1700	273.000	9,107.28	126,991.41	0.06%	117,884.13



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Base Currency: USD
Alternate Base Currency:
Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MACERICH CO/THE SEC ID: 554382101	11.2600	5,569.000	37,456.52	62,706.94	0.03%	25,250.42
MANHATTAN ASSOCIATES INC SEC ID: 562750109	121.4000	112.000	2,021.04	13,596.80	0.01%	11,575.76
MANPOWERGROUP INC SEC ID: 56418H100	83.2100	747.000	27,982.62	62,157.87	0.03%	34,175.25
MARATHON OIL CORP SEC ID: 565849106	27.0700	11,275.000	46,173.26	305,214.25	0.15%	259,040.99
MARATHON PETROLEUM CORP SEC ID: 56585A102	116.3900	2,346.000	35,740.09	273,050.94	0.14%	237,310.85
MARRIOTT VACATIONS WORLDWIDE C SEC ID: 57164Y107	134.5900	302.000	13,183.95	40,646.18	0.02%	27,462.23
MARSH & MCLENNAN COS INC SEC ID: 571748102	165.4800	3,078.000	88,666.54	509,347.44	0.26%	420,680.90
MARRIOTT INTERNATIONAL INC/MD SEC ID: 571903202	148.8900	2,106.000	91,596.52	313,562.34	0.16%	221,965.82
MARTEN TRANSPORT LTD SEC ID: 573075108	19.7800	1,860.000	9,869.66	36,790.80	0.02%	26,921.14
MARTIN MARIETTA MATERIALS INC SEC ID: 573284106	337.9700	263.000	24,547.70	88,886.11	0.05%	64,338.41
MARVELL TECHNOLOGY INC SEC ID: 573874104	37.0400	4,695.000	76,120.03	173,902.80	0.09%	97,782.77
MASCO CORP SEC ID: 574599106	46.6700	2,319.000	27,792.85	108,227.73	0.05%	80,434.88
MASTEC INC SEC ID: 576323109	85.3300	336.000	6,132.00	28,670.88	0.01%	22,538.88
MASTERCARD INC SEC ID: 57636Q104	347.7300	4,430.000	292,043.59	1,540,443.90	0.78%	1,248,400.31
MASTERBRAND INC SEC ID: 57638P104	7.5500	1,350.000	4,271.14	10,192.50	0.01%	5,921.36
MATCH GROUP INC SEC ID: 57667L107	41.4900	2,142.000	60,711.25	88,871.58	0.04%	28,160.33
MATSON INC SEC ID: 57686G105	62.5100	571.000	10,212.74	35,693.21	0.02%	25,480.47
MATTEL INC SEC ID: 577081102	17.8400	4,224.000	33,902.60	75,356.16	0.04%	41,453.56
MAXIMUS INC SEC ID: 577933104	73.3300	248.000	4,969.30	18,185.84	0.01%	13,216.54
MCCORMICK & CO INC/MD SEC ID: 579780206	82.8900	1,540.000	38,243.12	127,650.60	0.06%	89,407.48



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MCDONALD'S CORP SEC ID: 580135101	263.5300	4,396.000	174,695.73	1,158,477.88	0.59%	983,782.15
MCGRATH RENTCORP SEC ID: 580589109	98.7400	186.000	5,025.72	18,365.64	0.01%	13,339.92
MCKESSON CORP SEC ID: 58155Q103	375.1200	1,309.000	69,944.18	491,032.08	0.25%	421,087.90
MEDICAL PROPERTIES TRUST INC SEC ID: 58463J304	11.1400	8,524.000	92,618.26	94,957.36	0.05%	2,339.10
MERCK & CO INC SEC ID: 58933Y105	110.9500	14,193.000	571,020.23	1,574,713.35	0.80%	1,003,693.12
MERIT MEDICAL SYSTEMS INC SEC ID: 589889104	70.6200	1,001.000	29,149.11	70,690.62	0.04%	41,541.51
MERITAGE HOMES CORP SEC ID: 59001A102	92.2000	221.000	5,049.85	20,376.20	0.01%	15,326.35
MESA LABORATORIES INC SEC ID: 59064R109	166.2100	94.000	5,018.66	15,623.74	0.01%	10,605.08
METLIFE INC SEC ID: 59156R108	72.3700	4,345.000	138,344.47	314,447.65	0.16%	176,103.18
METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	1,445.4500	134.000	21,328.78	193,690.30	0.10%	172,361.52
MICROSOFT CORP SEC ID: 594918104	239.8200	38,818.000	1,609,923.76	9,309,332.76	4.71%	7,699,409.00
MICROCHIP TECHNOLOGY INC SEC ID: 595017104	70.2500	3,587.000	98,776.52	251,986.75	0.13%	153,210.23
MICRON TECHNOLOGY INC SEC ID: 595112103	49.9800	4,731.000	40,481.05	236,455.38	0.12%	195,974.33
MID-AMERICA APARTMENT COMMUNIT SEC ID: 59522J103	156.9900	822.000	61,758.20	129,045.78	0.07%	67,287.58
MIDDLEBY CORP/THE SEC ID: 596278101	133.9000	462.000	15,559.41	61,861.80	0.03%	46,302.39
MIDDLESEX WATER CO SEC ID: 596680108	78.6700	233.000	4,499.23	18,330.11	0.01%	13,830.88
MIDLAND STATES BANCORP INC SEC ID: 597742105	26.6200	2,899.000	36,604.87	77,171.38	0.04%	40,566.51
MIRATI THERAPEUTICS INC SEC ID: 60468T105	45.3100	604.000	39,803.60	27,367.24	0.01%	-12,436.36
MODEL N INC SEC ID: 607525102	40.5600	2,748.000	35,773.79	111,458.88	0.06%	75,685.09
MODERNA INC SEC ID: 60770K107	179.6200	1,775.000	30,437.37	318,825.50	0.16%	288,388.13



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MOHAWK INDUSTRIES INC SEC ID: 608190104	102.2200	385.000	24,321.24	39,354.70	0.02%	15,033.46
MOLINA HEALTHCARE INC SEC ID: 60855R100	330.2200	241.000	29,857.49	79,583.02	0.04%	49,725.53
MOLSON COORS BEVERAGE CO SEC ID: 60871R209	51.5200	1,123.000	37,159.45	57,856.96	0.03%	20,697.51
MONDELEZ INTERNATIONAL INC SEC ID: 609207105	66.6500	8,445.000	156,092.57	562,859.25	0.28%	406,766.68
MONOLITHIC POWER SYSTEMS INC SEC ID: 609839105	353.6100	345.000	5,226.75	121,995.45	0.06%	116,768.70
MONSTER BEVERAGE CORP SEC ID: 61174X109	101.5300	2,612.000	80,081.86	265,196.36	0.13%	185,114.50
MOODY'S CORP SEC ID: 615369105	278.6200	300.000	9,792.00	83,586.00	0.04%	73,794.00
MOOG INC SEC ID: 615394202	87.7600	270.000	11,134.80	23,695.20	0.01%	12,560.40
MORGAN STANLEY SEC ID: 617446448	85.0200	6,904.000	171,234.35	586,978.08	0.30%	415,743.73
MOSAIC CO/THE SEC ID: 61945C103	43.8700	892.000	40,363.00	39,132.04	0.02%	-1,230.96
MOTOROLA SOLUTIONS INC SEC ID: 620076307	257.7100	600.000	47,023.14	154,626.00	0.08%	107,602.86
MUELLER INDUSTRIES INC SEC ID: 624756102	59.0000	450.000	8,181.00	26,550.00	0.01%	18,369.00
MURPHY USA INC SEC ID: 626755102	279.5400	307.000	8,906.37	85,818.78	0.04%	76,912.41
MYERS INDUSTRIES INC SEC ID: 628464109	22.2300	2,670.000	33,180.28	59,354.10	0.03%	26,173.82
NRG ENERGY INC SEC ID: 629377508	31.8200	1,909.000	31,352.17	60,744.38	0.03%	29,392.21
NVR INC SEC ID: 62944T105	4,612.5800	22.000	15,137.32	101,476.76	0.05%	86,339.44
NASDAQ INC SEC ID: 631103108	61.3500	2,370.000	26,129.25	145,399.50	0.07%	119,270.25
NATIONAL HEALTHCARE CORP SEC ID: 635906100	59.5000	211.000	9,881.13	12,554.50	0.01%	2,673.37
NATIONAL STORAGE AFFILIATES TR SEC ID: 637870106	36.1200	1,062.000	21,760.38	38,359.44	0.02%	16,599.06
NEOGEN CORP SEC ID: 640491106	15.2300	7,759.000	87,953.26	118,169.57	0.06%	30,216.31



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NETFLIX INC SEC ID: 64110L106	294.8800	2,543.000	144,032.08	749,879.84	0.38%	605,847.76
NEUROCRINE BIOSCIENCES INC SEC ID: 64125C109	119.4400	858.000	39,193.44	102,479.52	0.05%	63,286.08
RITHM CAPITAL CORP SEC ID: 64828T201	8.1700	4,924.000	36,762.66	40,229.08	0.02%	3,466.42
NEW RELIC INC SEC ID: 64829B100	56.4500	777.000	37,098.32	43,861.65	0.02%	6,763.33
NEW YORK MORTGAGE TRUST INC SEC ID: 649604501	2.5600	14,182.000	34,963.63	36,305.92	0.02%	1,342.29
NEW YORK TIMES CO/THE SEC ID: 650111107	32.4600	1,492.000	11,785.88	48,430.32	0.02%	36,644.44
NEWMARK GROUP INC SEC ID: 65158N102	7.9700	1,455.000	3,800.03	11,596.35	0.01%	7,796.32
NEWMONT CORP SEC ID: 651639106	47.2000	2,043.000	51,261.74	96,429.60	0.05%	45,167.86
NEWS CORP SEC ID: 65249B109	18.2000	2,841.000	25,202.85	51,706.20	0.03%	26,503.35
NEXTIER OILFIELD SOLUTIONS INC SEC ID: 65290C105	9.2400	14,814.000	22,892.63	136,881.36	0.07%	113,988.73
NEXTERA ENERGY INC SEC ID: 65339F101	83.6000	12,294.000	230,899.46	1,027,778.40	0.52%	796,878.94
NIKE INC SEC ID: 654106103	117.0100	6,273.000	213,215.60	734,003.73	0.37%	520,788.13
NISOURCE INC SEC ID: 65473P105	27.4200	1,797.000	14,563.49	49,273.74	0.02%	34,710.25
NORDSON CORP SEC ID: 655663102	237.7200	217.000	29,036.77	51,585.24	0.03%	22,548.47
NORFOLK SOUTHERN CORP SEC ID: 655844108	246.4200	1,940.000	83,550.56	478,054.80	0.24%	394,504.24
NORTHERN TRUST CORP SEC ID: 665859104	88.4900	453.000	32,682.77	40,085.97	0.02%	7,403.20
NORTHROP GRUMMAN CORP SEC ID: 666807102	545.6100	764.000	47,299.50	416,846.04	0.21%	369,546.54
NUCOR CORP SEC ID: 670346105	131.8100	353.000	37,435.65	46,528.93	0.02%	9,093.28
NVIDIA CORP SEC ID: 67066G104	146.1400	12,423.000	323,175.36	1,815,497.22	0.92%	1,492,321.86
OGE ENERGY CORP SEC ID: 670837103	39.5500	1,308.000	37,233.46	51,731.40	0.03%	14,497.94



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
O'REILLY AUTOMOTIVE INC SEC ID: 67103H107	844.0300	308.000	40,713.36	259,961.24	0.13%	219,247.88
OCCIDENTAL PETROLEUM CORP SEC ID: 674599105	62.9900	2,162.000	134,714.31	136,184.38	0.07%	1,470.07
OIL STATES INTERNATIONAL INC SEC ID: 678026105	7.4600	11,874.000	31,649.21	88,580.04	0.04%	56,930.83
OKTA INC SEC ID: 679295105	68.3300	1,889.000	97,127.93	129,075.37	0.07%	31,947.44
OLD DOMINION FREIGHT LINE INC SEC ID: 679580100	283.7800	590.000	42,630.38	167,430.20	0.08%	124,799.82
OLD NATIONAL BANCORP/IN SEC ID: 680033107	17.9800	1,104.126	10,412.72	19,852.19	0.01%	9,439.47
OLD REPUBLIC INTERNATIONAL COR SEC ID: 680223104	24.1500	2,881.000	26,706.87	69,576.15	0.04%	42,869.28
OMNICOM GROUP INC SEC ID: 681919106	81.5700	1,197.000	56,002.42	97,639.29	0.05%	41,636.87
OMEGA HEALTHCARE INVESTORS INC SEC ID: 681936100	27.9500	1,711.000	42,276.07	47,822.45	0.02%	5,546.38
ON SEMICONDUCTOR CORP SEC ID: 682189105	62.3700	4,324.000	46,211.79	269,687.88	0.14%	223,476.09
1-800-FLOWERS.COM INC SEC ID: 68243Q106	9.5600	2,485.000	14,288.75	23,756.60	0.01%	9,467.85
ONEOK INC SEC ID: 682680103	65.7000	3,303.000	74,675.05	217,007.10	0.11%	142,332.05
ONEMAIN HOLDINGS INC SEC ID: 68268W103	33.3100	1,555.000	33,756.27	51,797.05	0.03%	18,040.78
ORACLE CORP SEC ID: 68389X105	81.7400	10,370.000	185,284.94	847,643.80	0.43%	662,358.86
ORGANON & CO SEC ID: 68622V106	27.9300	1,419.000	26,008.49	39,632.67	0.02%	13,624.18
ORMAT TECHNOLOGIES INC SEC ID: 686688102	86.4800	502.000	9,957.56	43,412.96	0.02%	33,455.40
OSHKOSH CORP SEC ID: 688239201	88.1900	216.000	8,340.48	19,049.04	0.01%	10,708.56
OTIS WORLDWIDE CORP SEC ID: 68902V107	78.3100	2,060.000	67,029.24	161,318.60	0.08%	94,289.36
OVINTIV INC SEC ID: 69047Q102	50.7100	827.000	35,486.57	41,937.17	0.02%	6,450.60
PG&E CORP SEC ID: 69331C108	16.2600	11,808.000	88,794.99	191,998.08	0.10%	103,203.09



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PNC FINANCIAL SERVICES GROUP I SEC ID: 693475105	157.9400	1,770.000	131,959.55	279,553.80	0.14%	147,594.25
PNM RESOURCES INC SEC ID: 69349H107	48.7900	1,383.000	25,490.37	67,476.57	0.03%	41,986.20
PPG INDUSTRIES INC SEC ID: 693506107	125.7400	1,500.000	50,790.90	188,610.00	0.10%	137,819.10
PRA GROUP INC SEC ID: 69354N106	33.7800	1,234.000	29,355.69	41,684.52	0.02%	12,328.83
PTC INC SEC ID: 69370C100	120.0400	708.000	16,156.56	84,988.32	0.04%	68,831.76
PACCAR INC SEC ID: 693718108	98.9700	2,393.000	90,780.85	236,835.21	0.12%	146,054.36
PACIFIC BIOSCIENCES OF CALIFOR SEC ID: 69404D108	8.1800	7,813.000	42,703.05	63,910.34	0.03%	21,207.29
PACKAGING CORP OF AMERICA SEC ID: 695156109	127.9100	651.000	41,650.41	83,269.41	0.04%	41,619.00
PACWEST BANCORP SEC ID: 695263103	22.9500	1,958.000	31,440.69	44,936.10	0.02%	13,495.41
PAGERDUTY INC SEC ID: 69553P100	26.5600	1,583.000	28,665.21	42,044.48	0.02%	13,379.27
PALANTIR TECHNOLOGIES INC SEC ID: 69608A108	6.4200	7,216.000	54,016.76	46,326.72	0.02%	-7,690.04
PALO ALTO NETWORKS INC SEC ID: 697435105	139.5400	1,731.000	47,888.74	241,543.74	0.12%	193,655.00
PARK HOTELS & RESORTS INC SEC ID: 700517105	11.7900	4,047.000	32,704.76	47,714.13	0.02%	15,009.37
PARKER-HANNIFIN CORP SEC ID: 701094104	291.0000	1,007.000	52,493.70	293,037.00	0.15%	240,543.30
PATTERSON-UTI ENERGY INC SEC ID: 703481101	16.8400	13,312.000	28,158.65	224,174.08	0.11%	196,015.43
PAYCHEX INC SEC ID: 704326107	115.5600	1,787.000	56,823.68	206,505.72	0.10%	149,682.04
PAYCOM SOFTWARE INC SEC ID: 70432V102	310.3100	481.000	16,873.48	149,259.11	0.08%	132,385.63
PAYLOCITY HOLDING CORP SEC ID: 70438V106	194.2600	326.000	29,750.76	63,328.76	0.03%	33,578.00
PAYPAL HOLDINGS INC SEC ID: 70450Y103	71.2200	6,757.000	207,740.78	481,233.54	0.24%	273,492.76
PEBBLEBROOK HOTEL TRUST SEC ID: 70509V100	13.3900	2,936.000	32,756.08	39,313.04	0.02%	6,556.96



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PENN ENTERTAINMENT INC SEC ID: 707569109	29.7000	1,343.000	38,300.65	39,887.10	0.02%	1,586.45
PENSKE AUTOMOTIVE GROUP INC SEC ID: 70959W103	114.9300	265.000	5,708.10	30,456.45	0.02%	24,748.35
PEPSICO INC SEC ID: 713448108	180.6600	6,142.000	475,347.01	1,109,613.72	0.56%	634,266.71
PERKINELMER INC SEC ID: 714046109	140.2200	441.000	14,886.81	61,837.02	0.03%	46,950.21
PFIZER INC SEC ID: 717081103	51.2400	27,744.000	774,917.29	1,421,602.56	0.72%	646,685.27
PHILIP MORRIS INTERNATIONAL IN SEC ID: 718172109	101.2100	7,892.000	325,549.66	798,749.32	0.40%	473,199.66
PHILLIPS 66 SEC ID: 718546104	104.0800	3,437.000	93,106.65	357,722.96	0.18%	264,616.31
PHREESIA INC SEC ID: 71944F106	32.3600	1,615.000	40,291.18	52,261.40	0.03%	11,970.22
PILGRIM'S PRIDE CORP SEC ID: 72147K108	23.7300	1,117.000	5,683.25	26,506.41	0.01%	20,823.16
PINNACLE WEST CAPITAL CORP SEC ID: 723484101	76.0400	460.000	20,363.55	34,978.40	0.02%	14,614.85
PIONEER NATURAL RESOURCES CO SEC ID: 723787107	228.3900	877.000	196,951.36	200,298.03	0.10%	3,346.67
PLANET FITNESS INC SEC ID: 72703H101	78.8000	560.000	29,153.60	44,128.00	0.02%	14,974.40
PLEXUS CORP SEC ID: 729132100	102.9300	158.000	5,040.20	16,262.94	0.01%	11,222.74
PLUG POWER INC SEC ID: 72919P202	12.3700	4,898.000	88,340.43	60,588.26	0.03%	-27,752.17
POLARIS INC SEC ID: 731068102	101.0000	432.000	34,305.12	43,632.00	0.02%	9,326.88
POPULAR INC SEC ID: 733174700	66.3200	1,034.000	24,703.68	68,574.88	0.03%	43,871.20
POST HOLDINGS INC SEC ID: 737446104	90.2600	434.000	12,733.20	39,172.84	0.02%	26,439.64
POSTAL REALTY TRUST INC SEC ID: 73757R102	14.5300	2,644.000	38,303.34	38,417.32	0.02%	113.98
POTLATCHDELTIC CORP SEC ID: 737630103	43.9900	1,076.000	33,059.72	47,333.24	0.02%	14,273.52
PREMIER FINANCIAL CORP SEC ID: 74052F108	26.9700	732.000	5,223.11	19,742.04	0.01%	14,518.93



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PRESTIGE CONSUMER HEALTHCARE I SEC ID: 74112D101	62.6000	1,069.000	30,273.73	66,919.40	0.03%	36,645.67
T ROWE PRICE GROUP INC SEC ID: 74144T108	109.0600	1,651.000	78,640.92	180,058.06	0.09%	101,417.14
PRIMIS FINANCIAL CORP SEC ID: 74167B109	11.8500	4,507.000	37,212.08	53,407.95	0.03%	16,195.87
PRINCIPAL FINANCIAL GROUP INC SEC ID: 74251V102	83.9200	2,478.000	80,623.31	207,953.76	0.11%	127,330.45
PROCTER & GAMBLE CO/THE SEC ID: 742718109	151.5600	11,230.000	733,803.63	1,702,018.80	0.86%	968,215.17
PROCORE TECHNOLOGIES INC SEC ID: 74275K108	47.1800	816.000	40,416.48	38,498.88	0.02%	-1,917.60
PROGRESSIVE CORP/THE SEC ID: 743315103	129.7100	2,268.000	44,656.92	294,182.28	0.15%	249,525.36
PROLOGIS INC SEC ID: 74340W103	112.7300	4,716.625	185,144.53	531,705.14	0.27%	346,560.61
PROSPERITY BANCSHARES INC SEC ID: 743606105	72.6800	471.000	16,733.67	34,232.28	0.02%	17,498.61
PRUDENTIAL FINANCIAL INC SEC ID: 744320102	99.4600	3,454.000	189,923.19	343,534.84	0.17%	153,611.65
PUBLIC SERVICE ENTERPRISE GROU SEC ID: 744573106	61.2700	3,279.000	100,870.89	200,904.33	0.10%	100,033.44
PUBLIC STORAGE SEC ID: 74460D109	280.1900	890.000	108,906.20	249,369.10	0.13%	140,462.90
PULTEGROUP INC SEC ID: 745867101	45.5300	1,297.000	32,906.90	59,052.41	0.03%	26,145.51
PURE STORAGE INC SEC ID: 74624M102	26.7600	1,503.000	39,992.32	40,220.28	0.02%	227.96
QUALCOMM INC SEC ID: 747525103	109.9400	7,005.000	300,613.54	770,129.70	0.39%	469,516.16
QUANTA SERVICES INC SEC ID: 74762E102	142.5000	1,366.000	31,598.99	194,655.00	0.10%	163,056.01
QUOTIENT TECHNOLOGY INC SEC ID: 749119103	3.4300	20,484.000	40,051.22	70,260.12	0.04%	30,208.90
RMR GROUP INC/THE SEC ID: 74967R106	28.2500	20.000	260.00	565.00	0.00%	305.00
RPM INTERNATIONAL INC SEC ID: 749685103	97.4500	859.000	24,731.52	83,709.55	0.04%	58,978.03
RXO INC SEC ID: 74982T103	17.2000	896.000	4,667.40	15,411.20	0.01%	10,743.80



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RANGE RESOURCES CORP SEC ID: 75281A109	25.0200	6,532.000	12,707.16	163,430.64	0.08%	150,723.48
RAYMOND JAMES FINANCIAL INC SEC ID: 754730109	106.8500	913.500	18,702.39	97,607.48	0.05%	78,905.09
RAYONIER INC SEC ID: 754907103	32.9600	1,219.000	27,609.25	40,178.24	0.02%	12,568.99
RAYTHEON TECHNOLOGIES CORP SEC ID: 75513E101	100.9200	9,546.000	309,309.18	963,382.32	0.49%	654,073.14
REALTY INCOME CORP SEC ID: 756109104	63.4300	1,697.000	83,432.55	107,640.71	0.05%	24,208.16
REDFIN CORP SEC ID: 75737F108	4.2400	21,359.000	87,683.69	90,562.16	0.05%	2,878.47
REGENERON PHARMACEUTICALS INC SEC ID: 75886F107	721.4900	468.000	171,354.06	337,657.32	0.17%	166,303.26
REGIONS FINANCIAL CORP SEC ID: 7591EP100	21.5600	7,014.000	48,588.92	151,221.84	0.08%	102,632.92
REINSURANCE GROUP OF AMERICA I SEC ID: 759351604	142.0900	345.000	18,554.10	49,021.05	0.02%	30,466.95
RELIANCE STEEL & ALUMINUM CO SEC ID: 759509102	202.4400	447.000	22,028.16	90,490.68	0.05%	68,462.52
REPLIGEN CORP SEC ID: 759916109	169.3100	343.000	32,406.64	58,073.33	0.03%	25,666.69
REPUBLIC SERVICES INC SEC ID: 760759100	128.9900	1,866.000	46,899.63	240,695.34	0.12%	193,795.71
RESMED INC SEC ID: 761152107	208.1300	915.000	23,601.94	190,438.95	0.10%	166,837.01
RETAIL OPPORTUNITY INVESTMENTS SEC ID: 76131N101	15.0300	6,652.000	57,809.70	99,979.56	0.05%	42,169.86
REVANCE THERAPEUTICS INC SEC ID: 761330109	18.4600	6,053.000	79,036.94	111,738.38	0.06%	32,701.44
REYNOLDS CONSUMER PRODUCTS INC SEC ID: 76171L106	29.9800	1,465.000	41,427.87	43,920.70	0.02%	2,492.83
RINGCENTRAL INC SEC ID: 76680R206	35.4000	3,024.000	83,638.17	107,049.60	0.05%	23,411.43
RIVIAN AUTOMOTIVE INC SEC ID: 76954A103	18.4300	2,638.000	76,883.45	48,618.34	0.02%	-28,265.11
ROBERT HALF INTERNATIONAL INC SEC ID: 770323103	73.8300	769.000	31,006.08	56,775.27	0.03%	25,769.19
ROBINHOOD MARKETS INC SEC ID: 770700102	8.1400	5,080.000	40,568.80	41,351.20	0.02%	782.40



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ROBLOX CORP SEC ID: 771049103	28.4600	2,778.000	95,804.33	79,061.88	0.04%	-16,742.45
ROCKWELL AUTOMATION INC SEC ID: 773903109	257.5700	1,001.000	57,419.76	257,827.57	0.13%	200,407.81
ROGERS CORP SEC ID: 775133101	119.3400	110.000	4,951.10	13,127.40	0.01%	8,176.30
ROKU INC SEC ID: 77543R102	40.7000	1,675.000	98,051.12	68,172.50	0.03%	-29,878.62
ROPER TECHNOLOGIES INC SEC ID: 776696106	432.0900	431.000	107,086.69	186,230.79	0.09%	79,144.10
ROSS STORES INC SEC ID: 778296103	116.0700	1,217.000	67,260.19	141,257.19	0.07%	73,997.00
ROYAL GOLD INC SEC ID: 780287108	112.7200	658.000	46,257.05	74,169.76	0.04%	27,912.71
RUSH STREET INTERACTIVE INC SEC ID: 782011100	3.5900	27,067.000	93,848.99	97,170.53	0.05%	3,321.54
RYMAN HOSPITALITY PROPERTIES I SEC ID: 78377T107	81.7800	488.000	13,519.13	39,908.64	0.02%	26,389.51
S&P GLOBAL INC SEC ID: 78409V104	334.9400	1,622.768	225,270.33	543,529.91	0.28%	318,259.58
SBA COMMUNICATIONS CORP SEC ID: 78410G104	280.3100	599.000	73,927.81	167,905.69	0.09%	93,977.88
SEI INVESTMENTS CO SEC ID: 784117103	58.3000	872.000	14,640.88	50,837.60	0.03%	36,196.72
SJW GROUP SEC ID: 784305104	81.1900	214.000	4,962.66	17,374.66	0.01%	12,412.00
SLM CORP SEC ID: 78442P106	16.6000	3,528.000	20,584.41	58,564.80	0.03%	37,980.39
SS&C TECHNOLOGIES HOLDINGS INC SEC ID: 78467J100	52.0600	1,386.000	61,492.76	72,155.16	0.04%	10,662.40
SVB FINANCIAL GROUP SEC ID: 78486Q101	230.1400	164.000	37,084.77	37,742.96	0.02%	658.19
SAFEHOLD INC SEC ID: 78645L100	28.6200	181.959	5,147.63	5,207.67	0.00%	60.04
SALESFORCE INC SEC ID: 79466L302	132.5900	4,476.000	294,150.77	593,472.84	0.30%	299,322.07
SANDY SPRING BANCORP INC SEC ID: 800363103	35.2300	276.000	4,832.76	9,723.48	0.00%	4,890.72
SANMINA CORP SEC ID: 801056102	57.2900	1,333.000	12,210.93	76,367.57	0.04%	64,156.64



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HENRY SCHEIN INC SEC ID: 806407102	79.8700	1,030.000	31,687.52	82,266.10	0.04%	50,578.58
SCHLUMBERGER LTD SEC ID: 806857108	53.4600	5,209.000	86,304.08	278,473.14	0.14%	192,169.06
CHARLES SCHWAB CORP/THE SEC ID: 808513105	83.2600	8,639.000	164,307.89	719,283.14	0.36%	554,975.25
SCIENCE APPLICATIONS INTERNATI SEC ID: 808625107	110.9300	583.000	35,570.66	64,672.19	0.03%	29,101.53
SEAGEN INC SEC ID: 81181C104	128.5100	886.000	19,069.78	113,859.86	0.06%	94,790.08
SEALED AIR CORP SEC ID: 81211K100	49.8800	899.000	19,824.16	44,842.12	0.02%	25,017.96
SELECT MEDICAL HOLDINGS CORP SEC ID: 81619Q105	24.8300	600.000	5,106.00	14,898.00	0.01%	9,792.00
SELECTIVE INSURANCE GROUP INC SEC ID: 816300107	88.6100	321.000	5,091.06	28,443.81	0.01%	23,352.75
SEMPRA ENERGY SEC ID: 816851109	154.5400	1,416.000	75,155.45	218,828.64	0.11%	143,673.19
SENSIENT TECHNOLOGIES CORP SEC ID: 81725T100	72.9200	136.000	4,944.96	9,917.12	0.01%	4,972.16
SERVICE CORP INTERNATIONAL/US SEC ID: 817565104	69.1400	1,420.000	15,804.60	98,178.80	0.05%	82,374.20
SERVICENOW INC SEC ID: 81762P102	388.2700	1,130.000	197,402.27	438,745.10	0.22%	241,342.83
SHENANDOAH TELECOMMUNICATIONS SEC ID: 82312B106	15.8800	5,407.000	93,735.34	85,863.16	0.04%	-7,872.18
SHERWIN-WILLIAMS CO/THE SEC ID: 824348106	237.3300	1,032.000	157,831.14	244,924.56	0.12%	87,093.42
SHOCKWAVE MEDICAL INC SEC ID: 82489T104	205.6100	709.000	110,632.36	145,777.49	0.07%	35,145.13
SIGNATURE BANK/NEW YORK NY SEC ID: 82669G104	115.2200	246.000	13,731.72	28,344.12	0.01%	14,612.40
SILICON LABORATORIES INC SEC ID: 826919102	135.6700	397.000	22,605.67	53,860.99	0.03%	31,255.32
SILGAN HOLDINGS INC SEC ID: 827048109	51.8400	588.000	11,780.58	30,481.92	0.02%	18,701.34
SIMMONS FIRST NATIONAL CORP SEC ID: 828730200	21.5800	404.000	4,930.82	8,718.32	0.00%	3,787.50
SIMON PROPERTY GROUP INC SEC ID: 828806109	117.4800	1,754.000	110,322.83	206,059.92	0.10%	95,737.09



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SIMPSON MANUFACTURING CO INC SEC ID: 829073105	88.6600	168.000	4,935.84	14,894.88	0.01%	9,959.04
SIRIUS XM HOLDINGS INC SEC ID: 82968B103	5.8400	22,006.000	43,119.42	128,515.04	0.07%	85,395.62
SITIO ROYALTIES CORP SEC ID: 82983N108	28.8500	3,895.750	36,297.80	112,392.39	0.06%	76,094.59
SIX FLAGS ENTERTAINMENT CORP SEC ID: 83001A102	23.2500	2,189.000	33,622.34	50,894.25	0.03%	17,271.91
SKECHERS USA INC SEC ID: 830566105	41.9500	1,053.000	4,794.66	44,173.35	0.02%	39,378.69
SKYWORKS SOLUTIONS INC SEC ID: 83088M102	91.1300	738.000	12,481.04	67,253.94	0.03%	54,772.90
A O SMITH CORP SEC ID: 831865209	57.2400	1,824.000	28,189.92	104,405.76	0.05%	76,215.84
J M SMUCKER CO/THE SEC ID: 832696405	158.4600	595.000	57,612.24	94,283.70	0.05%	36,671.46
SNAP-ON INC SEC ID: 833034101	228.4900	437.000	41,351.78	99,850.13	0.05%	58,498.35
SNOWFLAKE INC SEC ID: 833445109	143.5400	1,331.000	227,941.12	191,051.74	0.10%	-36,889.38
SONOCO PRODUCTS CO SEC ID: 835495102	60.7100	534.000	17,336.55	32,419.14	0.02%	15,082.59
SOUTH JERSEY INDUSTRIES INC SEC ID: 838518108	35.5300	1,979.000	36,586.81	70,313.87	0.04%	33,727.06
SOUTHSTATE CORP SEC ID: 840441109	76.3600	412.000	9,898.64	31,460.32	0.02%	21,561.68
SOUTHERN CO/THE SEC ID: 842587107	71.4100	4,090.000	150,847.82	292,066.90	0.15%	141,219.08
SOUTHERN COPPER CORP SEC ID: 84265V105	60.3900	1,128.000	31,166.00	68,119.92	0.03%	36,953.92
SOUTHSIDE BANCSHARES INC SEC ID: 84470P109	35.9900	345.000	5,037.90	12,416.55	0.01%	7,378.65
SOUTHWEST AIRLINES CO SEC ID: 844741108	33.6700	3,860.000	62,623.49	129,966.20	0.07%	67,342.71
SOUTHWESTERN ENERGY CO SEC ID: 845467109	5.8500	17,752.000	29,562.08	103,849.20	0.05%	74,287.12
SPIRIT REALTY CAPITAL INC SEC ID: 84860W300	39.9300	1,090.000	28,906.35	43,523.70	0.02%	14,617.35
SPLUNK INC SEC ID: 848637104	86.0900	1,212.000	71,438.64	104,341.08	0.05%	32,902.44



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SPROUT SOCIAL INC SEC ID: 85209W109	56.4600	1,895.000	98,232.32	106,991.70	0.05%	8,759.38
BLOCK INC SEC ID: 852234103	62.8400	1,739.000	59,029.11	109,278.76	0.06%	50,249.65
STAG INDUSTRIAL INC SEC ID: 85254J102	32.3100	1,148.000	28,102.30	37,091.88	0.02%	8,989.58
STANLEY BLACK & DECKER INC SEC ID: 854502101	75.1200	1,032.000	60,789.94	77,523.84	0.04%	16,733.90
STARBUCKS CORP SEC ID: 855244109	99.2000	7,342.000	125,724.04	728,326.40	0.37%	602,602.36
STARWOOD PROPERTY TRUST INC SEC ID: 85571B105	18.3300	2,717.000	34,116.93	49,802.61	0.03%	15,685.68
STATE STREET CORP SEC ID: 857477103	77.5700	617.000	31,948.26	47,860.69	0.02%	15,912.43
STEEL DYNAMICS INC SEC ID: 858119100	97.7000	3,431.000	66,434.97	335,208.70	0.17%	268,773.73
STEM INC SEC ID: 85859N102	8.9400	4,721.000	40,251.53	42,205.74	0.02%	1,954.21
STERICYCLE INC SEC ID: 858912108	49.8900	776.000	29,387.12	38,714.64	0.02%	9,327.52
STIFEL FINANCIAL CORP SEC ID: 860630102	58.3700	1,240.000	32,304.65	72,378.80	0.04%	40,074.15
STOCK YARDS BANCORP INC SEC ID: 861025104	64.9800	327.000	4,907.18	21,248.46	0.01%	16,341.28
STORE CAPITAL CORP SEC ID: 862121100	32.0600	1,884.000	35,245.22	60,401.04	0.03%	25,155.82
STRYKER CORP SEC ID: 863667101	244.4900	2,209.000	131,231.53	540,078.41	0.27%	408,846.88
STURM RUGER & CO INC SEC ID: 864159108	50.6200	79.000	2,193.04	3,998.98	0.00%	1,805.94
SUMMIT MATERIALS INC SEC ID: 86614U100	28.3900	2,935.062	34,738.01	83,326.41	0.04%	48,588.40
SUN COMMUNITIES INC SEC ID: 866674104	143.0000	355.000	22,741.35	50,765.00	0.03%	28,023.65
SYNAPTICS INC SEC ID: 87157D109	95.1600	194.000	4,855.82	18,461.04	0.01%	13,605.22
SYNOPSIS INC SEC ID: 871607107	319.2900	903.000	82,468.20	288,318.87	0.15%	205,850.67
SYNOVUS FINANCIAL CORP SEC ID: 87161C501	37.5500	1,368.000	17,524.08	51,368.40	0.03%	33,844.32



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TD SYNEX CORP SEC ID: 87162W100	94.7100	273.000	7,954.87	25,855.83	0.01%	17,900.96
SYNCHRONY FINANCIAL SEC ID: 87165B103	32.8600	4,982.000	87,862.57	163,708.52	0.08%	75,845.95
SYNEOS HEALTH INC SEC ID: 87166B102	36.6800	3,247.000	111,770.54	119,099.96	0.06%	7,329.42
SYSCO CORP SEC ID: 871829107	76.4500	1,647.000	60,448.68	125,913.15	0.06%	65,464.47
TJX COS INC/THE SEC ID: 872540109	79.6000	5,294.000	65,432.64	421,402.40	0.21%	355,969.76
T-MOBILE US INC SEC ID: 872590104	140.0000	3,323.000	91,283.09	465,220.00	0.24%	373,936.91
TAKE-TWO INTERACTIVE SOFTWARE SEC ID: 874054109	104.1300	1,006.396	75,336.82	104,796.02	0.05%	29,459.20
TALOS ENERGY INC SEC ID: 87484T108	18.8800	6,342.000	35,425.07	119,736.96	0.06%	84,311.89
TARGET CORP SEC ID: 87612E106	149.0400	2,698.000	151,033.77	402,109.92	0.20%	251,076.15
TARGA RESOURCES CORP SEC ID: 87612G101	73.5000	3,763.000	32,090.21	276,580.50	0.14%	244,490.29
TEGNA INC SEC ID: 87901J105	21.1900	2,000.000	13,706.07	42,380.00	0.02%	28,673.93
TELEDYNE TECHNOLOGIES INC SEC ID: 879360105	399.9100	125.000	11,670.59	49,988.75	0.03%	38,318.16
TELEFLEX INC SEC ID: 879369106	249.6300	154.000	12,679.52	38,443.02	0.02%	25,763.50
TEMPUR SEALY INTERNATIONAL INC SEC ID: 88023U101	34.3300	1,552.000	15,357.04	53,280.16	0.03%	37,923.12
TENET HEALTHCARE CORP SEC ID: 88033G407	48.7900	1,973.000	28,860.12	96,262.67	0.05%	67,402.55
TERADYNE INC SEC ID: 880770102	87.3500	1,170.000	16,169.40	102,199.50	0.05%	86,030.10
TERRENO REALTY CORP SEC ID: 88146M101	56.8700	2,392.000	42,955.92	136,033.04	0.07%	93,077.12
TESLA INC SEC ID: 88160R101	123.1800	12,376.000	184,038.92	1,524,475.68	0.77%	1,340,436.76
TETRA TECH INC SEC ID: 88162G103	145.1900	370.000	8,376.80	53,720.30	0.03%	45,343.50
TEXAS INSTRUMENTS INC SEC ID: 882508104	165.2200	5,084.000	170,492.95	839,978.48	0.43%	669,485.53



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TEXAS ROADHOUSE INC SEC ID: 882681109	90.9500	552.000	23,310.96	50,204.40	0.03%	26,893.44
TEXTRON INC SEC ID: 883203101	70.8000	1,384.000	36,674.08	97,987.20	0.05%	61,313.12
TRADE DESK INC/THE SEC ID: 88339J105	44.8300	2,651.000	62,517.71	118,844.33	0.06%	56,326.62
THERMO FISHER SCIENTIFIC INC SEC ID: 883556102	550.6900	1,920.000	104,009.46	1,057,324.80	0.54%	953,315.34
THOR INDUSTRIES INC SEC ID: 885160101	75.4900	264.000	6,293.76	19,929.36	0.01%	13,635.60
THOUGHTWORKS HOLDING INC SEC ID: 88546E105	10.1900	12,698.000	105,969.81	129,392.62	0.07%	23,422.81
3M CO SEC ID: 88579Y101	119.9200	3,021.000	226,057.80	362,278.32	0.18%	136,220.52
TOAST INC SEC ID: 888787108	18.0300	2,731.000	40,492.08	49,239.93	0.02%	8,747.85
TORO CO/THE SEC ID: 891092108	113.2000	736.000	10,992.16	83,315.20	0.04%	72,323.04
TOWNE BANK/PORTSMOUTH VA SEC ID: 89214P109	30.8400	249.000	3,215.24	7,679.16	0.00%	4,463.92
TRACTOR SUPPLY CO SEC ID: 892356106	224.9700	814.000	45,591.54	183,125.58	0.09%	137,534.04
TRANSDIGM GROUP INC SEC ID: 893641100	629.6500	262.000	78,939.22	164,968.30	0.08%	86,029.08
TRAVEL + LEISURE CO SEC ID: 894164102	36.4000	1,042.000	16,898.56	37,928.80	0.02%	21,030.24
TRAVELERS COS INC/THE SEC ID: 89417E109	187.4900	2,086.000	96,978.76	391,104.14	0.20%	294,125.38
TRICO BANCSHARES SEC ID: 896095106	50.9900	422.000	6,055.70	21,517.78	0.01%	15,462.08
TRIMBLE INC SEC ID: 896239100	50.5600	1,458.000	27,024.03	73,716.48	0.04%	46,692.45
TRINITY INDUSTRIES INC SEC ID: 896522109	29.5700	1,299.000	14,506.61	38,411.43	0.02%	23,904.82
TRUIST FINANCIAL CORP SEC ID: 89832Q109	43.0300	3,124.000	74,892.01	134,425.72	0.07%	59,533.71
TWIST BIOSCIENCE CORP SEC ID: 90184D100	23.8100	3,376.000	105,994.52	80,382.56	0.04%	-25,611.96
TYLER TECHNOLOGIES INC SEC ID: 902252105	322.4100	105.000	11,110.72	33,853.05	0.02%	22,742.33



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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TYSON FOODS INC SEC ID: 902494103	62.2500	2,338.000	38,339.08	145,540.50	0.07%	107,201.42
UDR INC SEC ID: 902653104	38.7300	1,181.000	26,938.61	45,740.13	0.02%	18,801.52
UGI CORP SEC ID: 902681105	37.0700	1,252.000	37,984.42	46,411.64	0.02%	8,427.22
UMB FINANCIAL CORP SEC ID: 902788108	83.5200	190.000	7,607.60	15,868.80	0.01%	8,261.20
US BANCORP SEC ID: 902973304	43.6100	3,162.000	84,003.72	137,894.82	0.07%	53,891.10
UMH PROPERTIES INC SEC ID: 903002103	16.1000	2,244.000	21,205.80	36,128.40	0.02%	14,922.60
USANA HEALTH SCIENCES INC SEC ID: 90328M107	53.2000	1,599.000	77,311.02	85,066.80	0.04%	7,755.78
UBER TECHNOLOGIES INC SEC ID: 90353T100	24.7300	5,388.000	155,857.46	133,245.24	0.07%	-22,612.22
UIPATH INC SEC ID: 90364P105	12.7100	8,009.000	89,105.12	101,794.39	0.05%	12,689.27
ULTA BEAUTY INC SEC ID: 90384S303	469.0700	441.000	47,813.11	206,859.87	0.10%	159,046.76
UNIFIRST CORP/MA SEC ID: 904708104	192.9900	97.000	4,938.27	18,720.03	0.01%	13,781.76
UNION PACIFIC CORP SEC ID: 907818108	207.0700	2,341.000	174,609.03	484,750.87	0.25%	310,141.84
UNITED BANKSHARES INC/WV SEC ID: 909907107	40.4900	586.000	10,942.20	23,727.14	0.01%	12,784.94
UNITED AIRLINES HOLDINGS INC SEC ID: 910047109	37.7000	1,594.000	37,962.17	60,093.80	0.03%	22,131.63
UNITED NATURAL FOODS INC SEC ID: 911163103	38.7100	1,061.000	41,824.32	41,071.31	0.02%	-753.01
UNITED PARCEL SERVICE INC SEC ID: 911312106	173.8400	2,906.000	267,334.11	505,179.04	0.26%	237,844.93
UNITED RENTALS INC SEC ID: 911363109	355.4200	436.000	19,284.28	154,963.12	0.08%	135,678.84
US FOODS HOLDING CORP SEC ID: 912008109	34.0200	1,792.000	32,897.16	60,963.84	0.03%	28,066.68
UNITED THERAPEUTICS CORP SEC ID: 91307C102	278.0900	548.000	24,908.59	152,393.32	0.08%	127,484.73
UNITEDHEALTH GROUP INC SEC ID: 91324P102	530.1800	4,964.000	383,035.01	2,631,813.52	1.33%	2,248,778.51



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UNITIL CORP SEC ID: 913259107	51.3600	537.000	14,936.01	27,580.32	0.01%	12,644.31
UNITY SOFTWARE INC SEC ID: 91332U101	28.5900	3,085.000	89,423.72	88,200.15	0.04%	-1,223.57
UNIVERSAL HEALTH SERVICES INC SEC ID: 913903100	140.8900	410.000	24,507.64	57,764.90	0.03%	33,257.26
URBAN OUTFITTERS INC SEC ID: 917047102	23.8500	1,785.000	28,288.32	42,572.25	0.02%	14,283.93
URBAN EDGE PROPERTIES SEC ID: 91704F104	14.0900	3,682.000	34,855.13	51,879.38	0.03%	17,024.25
VSE CORP SEC ID: 918284100	46.8800	370.000	4,713.80	17,345.60	0.01%	12,631.80
VAIL RESORTS INC SEC ID: 91879Q109	238.3500	208.000	9,195.68	49,576.80	0.03%	40,381.12
VALERO ENERGY CORP SEC ID: 91913Y100	126.8600	3,323.000	107,981.07	421,555.78	0.21%	313,574.71
VALMONT INDUSTRIES INC SEC ID: 920253101	330.6700	187.000	19,106.48	61,835.29	0.03%	42,728.81
VALVOLINE INC SEC ID: 92047W101	32.6500	1,589.000	15,933.02	51,880.85	0.03%	35,947.83
VAREX IMAGING CORP SEC ID: 92214X106	20.3000	3,150.000	37,316.75	63,945.00	0.03%	26,628.25
VENTAS INC SEC ID: 92276F100	45.0500	4,850.000	127,164.83	218,492.50	0.11%	91,327.67
VERISIGN INC SEC ID: 92343E102	205.4400	717.000	16,880.47	147,300.48	0.07%	130,420.01
VERIZON COMMUNICATIONS INC SEC ID: 92343V104	39.4000	16,432.000	562,598.42	647,420.80	0.33%	84,822.38
VERINT SYSTEMS INC SEC ID: 92343X100	36.2800	145.000	3,210.69	5,260.60	0.00%	2,049.91
VERISK ANALYTICS INC SEC ID: 92345Y106	176.4200	740.000	36,444.00	130,550.80	0.07%	94,106.80
VERTEX PHARMACEUTICALS INC SEC ID: 92532F100	288.7800	1,452.000	60,251.19	419,308.56	0.21%	359,057.37
PARAMOUNT GLOBAL SEC ID: 92556H206	16.8800	3,352.000	53,460.35	56,581.76	0.03%	3,121.41
VICI PROPERTIES INC SEC ID: 925652109	32.4000	2,775.000	47,859.87	89,910.00	0.05%	42,050.13
VICTORIA'S SECRET & CO SEC ID: 926400102	35.7800	898.000	7,448.56	32,130.44	0.02%	24,681.88



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VIMEO INC SEC ID: 92719V100	3.4300	24,593.000	91,367.99	84,353.99	0.04%	-7,014.00
VISA INC SEC ID: 92826C839	207.7600	8,370.000	186,127.88	1,738,951.20	0.88%	1,552,823.32
VLASIC FOODS INTL INC COM SEC ID: 928559103	0.0000	304.000	3,211.50	0.00	0.00%	-3,211.50
VMWARE INC SEC ID: 928563402	122.7600	346.000	17,511.65	42,474.96	0.02%	24,963.31
VONTIER CORP SEC ID: 928881101	19.3300	685.000	4,337.41	13,241.05	0.01%	8,903.64
VULCAN MATERIALS CO SEC ID: 929160109	175.1100	664.000	36,410.98	116,273.04	0.06%	79,862.06
W&T OFFSHORE INC SEC ID: 92922P106	5.5800	16,061.000	24,819.24	89,620.38	0.05%	64,801.14
WD-40 CO SEC ID: 929236107	161.2100	90.000	4,888.80	14,508.90	0.01%	9,620.10
WSFS FINANCIAL CORP SEC ID: 929328102	45.3400	810.000	14,728.33	36,725.40	0.02%	21,997.07
WEC ENERGY GROUP INC SEC ID: 92939U106	93.7600	2,104.000	46,908.39	197,271.04	0.10%	150,362.65
WESTINGHOUSE AIR BRAKE TECHNOL SEC ID: 929740108	99.8100	1,184.000	63,926.88	118,175.04	0.06%	54,248.16
WALMART INC SEC ID: 931142103	141.7900	7,475.000	529,961.88	1,059,880.25	0.54%	529,918.37
WALGREENS BOOTS ALLIANCE INC SEC ID: 931427108	37.3600	1,857.000	64,526.46	69,377.52	0.04%	4,851.06
WASHINGTON TRUST BANCORP INC SEC ID: 940610108	47.1800	218.000	4,848.32	10,285.24	0.01%	5,436.92
WASTE MANAGEMENT INC SEC ID: 94106L109	156.8800	2,557.000	207,772.93	401,142.16	0.20%	193,369.23
WATSCO INC SEC ID: 942622200	249.4000	273.000	37,437.89	68,086.20	0.03%	30,648.31
WATTS WATER TECHNOLOGIES INC SEC ID: 942749102	146.2300	149.000	4,936.37	21,788.27	0.01%	16,851.90
WEBSTER FINANCIAL CORP SEC ID: 947890109	47.3400	1,252.526	23,475.90	59,294.58	0.03%	35,818.68
WEIS MARKETS INC SEC ID: 948849104	82.2900	737.000	32,254.81	60,647.73	0.03%	28,392.92
WELLS FARGO & CO SEC ID: 949746101	41.2900	16,017.000	490,580.96	661,341.93	0.33%	170,760.97



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WELLTOWER INC SEC ID: 95040Q104	65.5500	1,311.000	56,640.36	85,936.05	0.04%	29,295.69
WENDY'S CO/THE SEC ID: 95058W100	22.6300	3,177.000	14,804.82	71,895.51	0.04%	57,090.69
WESBANCO INC SEC ID: 950810101	36.9800	1,866.000	36,380.43	69,004.68	0.03%	32,624.25
WEST PHARMACEUTICAL SERVICES I SEC ID: 955306105	235.3500	368.000	25,605.54	86,608.80	0.04%	61,003.26
WESTERN DIGITAL CORP SEC ID: 958102105	31.5500	1,340.000	36,034.55	42,277.00	0.02%	6,242.45
WESTLAKE CORP SEC ID: 960413102	102.5400	472.000	18,799.76	48,398.88	0.02%	29,599.12
WEX INC SEC ID: 96208T104	163.6500	504.000	41,150.17	82,479.60	0.04%	41,329.43
WEYERHAEUSER CO SEC ID: 962166104	31.0000	3,526.000	57,274.93	109,306.00	0.06%	52,031.07
WHIRLPOOL CORP SEC ID: 963320106	141.4600	453.000	38,455.39	64,081.38	0.03%	25,625.99
WILLIAMS COS INC/THE SEC ID: 969457100	32.9000	5,625.000	96,533.93	185,062.50	0.09%	88,528.57
WILLIAMS-SONOMA INC SEC ID: 969904101	114.9200	553.000	19,887.91	63,550.76	0.03%	43,662.85
WILLSCOT MOBILE MINI HOLDINGS SEC ID: 971378104	45.1700	601.000	5,065.39	27,147.17	0.01%	22,081.78
WINTRUST FINANCIAL CORP SEC ID: 97650W108	84.5200	390.000	11,633.70	32,962.80	0.02%	21,329.10
WISDOMTREE INC SEC ID: 97717P104	5.4500	12,233.000	32,926.44	66,669.85	0.03%	33,743.41
WOODWARD INC SEC ID: 980745103	96.6100	365.000	11,815.05	35,262.65	0.02%	23,447.60
WORKDAY INC SEC ID: 98138H101	167.3300	1,004.000	111,070.62	167,999.32	0.09%	56,928.70
WORTHINGTON INDUSTRIES INC SEC ID: 981811102	49.7100	342.000	6,730.56	17,000.82	0.01%	10,270.26
WYNDHAM HOTELS & RESORTS INC SEC ID: 98311A105	71.3100	1,042.000	20,555.30	74,305.02	0.04%	53,749.72
XPO INC SEC ID: 983793100	33.2900	896.000	7,548.50	29,827.84	0.02%	22,279.34
XPEL INC SEC ID: 98379L100	60.0600	2,318.000	102,286.75	139,219.08	0.07%	36,932.33



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XYLEM INC/NY SEC ID: 98419M100	110.5700	950.000	24,870.03	105,041.50	0.05%	80,171.47
YETI HOLDINGS INC SEC ID: 98585X104	41.3100	3,078.000	91,436.99	127,152.18	0.06%	35,715.19
YORK WATER CO/THE SEC ID: 987184108	44.9800	503.000	8,910.09	22,624.94	0.01%	13,714.85
YUM! BRANDS INC SEC ID: 988498101	128.0800	1,170.000	23,961.09	149,853.60	0.08%	125,892.51
YUM CHINA HOLDINGS INC SEC ID: 98850P109	54.6500	1,359.000	10,352.57	74,269.35	0.04%	63,916.78
ZEBRA TECHNOLOGIES CORP SEC ID: 989207105	256.4100	476.000	46,072.32	122,051.16	0.06%	75,978.84
ZILLOW GROUP INC SEC ID: 98954M200	32.2100	2,613.000	72,884.00	84,164.73	0.04%	11,280.73
ZIMMER BIOMET HOLDINGS INC SEC ID: 98956P102	127.5000	1,270.000	80,340.32	161,925.00	0.08%	81,584.68
ZIONS BANCORP NA SEC ID: 989701107	49.1600	1,713.000	26,568.63	84,211.08	0.04%	57,642.45
ZOETIS INC SEC ID: 98978V103	146.5500	2,631.000	212,912.16	385,573.05	0.20%	172,660.89
ZSCALER INC SEC ID: 98980G102	111.9000	699.000	31,573.83	78,218.10	0.04%	46,644.27
ZOOM VIDEO COMMUNICATIONS INC SEC ID: 98980L101	67.7400	1,275.000	92,181.12	86,368.50	0.04%	-5,812.62
ALKERMES PLC SEC ID: G01767105	26.1300	2,207.000	37,159.84	57,668.91	0.03%	20,509.07
ALLEGION PLC SEC ID: G0176J109	105.2600	726.000	15,000.95	76,418.76	0.04%	61,417.81
AMCOR PLC SEC ID: G0250X107	11.9100	3,437.000	22,287.87	40,934.67	0.02%	18,646.80
AMDOCS LTD SEC ID: G02602103	90.9000	985.000	29,981.22	89,536.50	0.05%	59,555.28
AON PLC SEC ID: G0403H108	300.1400	1,610.000	78,906.10	483,225.40	0.24%	404,319.30
ARCH CAPITAL GROUP LTD SEC ID: G0450A105	62.7800	4,209.000	35,251.56	264,241.02	0.13%	228,989.46
ARGO GROUP INTERNATIONAL HOLDI SEC ID: G0464B107	25.8500	261.000	4,844.35	6,746.85	0.00%	1,902.50
ASSURED GUARANTY LTD SEC ID: G0585R106	62.2600	1,919.000	26,139.79	119,476.94	0.06%	93,337.15



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AXIS CAPITAL HOLDINGS LTD SEC ID: G0692U109	54.1700	770.000	23,669.80	41,710.90	0.02%	18,041.10
AXALTA COATING SYSTEMS LTD SEC ID: G0750C108	25.4700	1,696.000	30,660.20	43,197.12	0.02%	12,536.92
BIOHAVEN LTD SEC ID: G1110E107	13.8800	131.500	959.95	1,825.22	0.00%	865.27
ACCENTURE PLC SEC ID: G1151C101	266.8400	3,508.000	201,998.16	936,074.72	0.47%	734,076.56
BUNGE LTD SEC ID: G16962105	99.7700	971.000	34,130.65	96,876.67	0.05%	62,746.02
EATON CORP PLC SEC ID: G29183103	156.9500	2,412.000	124,169.75	378,563.40	0.19%	254,393.65
ENSTAR GROUP LTD SEC ID: G3075P101	231.0400	50.000	5,024.00	11,552.00	0.01%	6,528.00
EVEREST RE GROUP LTD SEC ID: G3223R108	331.2700	268.000	24,972.24	88,780.36	0.04%	63,808.12
FRONTLINE LTD/BERMUDA SEC ID: G3682E192	12.1400	6,462.000	28,922.45	78,448.68	0.04%	49,526.23
FRUIT OF THE LOOM INC CL A SEC ID: G3682L105	0.0000	2,546.000	21,603.27	0.00	0.00%	-21,603.27
HELEN OF TROY LTD SEC ID: G4388N106	110.9100	183.000	5,927.37	20,296.53	0.01%	14,369.16
HERBALIFE NUTRITION LTD SEC ID: G4412G101	14.8800	1,306.000	24,980.22	19,433.28	0.01%	-5,546.94
HORIZON THERAPEUTICS PLC SEC ID: G46188101	113.8000	1,628.000	30,766.06	185,266.40	0.09%	154,500.34
INVESCO LTD SEC ID: G491BT108	17.9900	5,766.000	41,779.67	103,730.34	0.05%	61,950.67
JOHNSON CONTROLS INTERNATIONAL SEC ID: G51502105	64.0000	3,274.000	88,355.28	209,536.00	0.11%	121,180.72
LINDE PLC SEC ID: G5494J103	326.1800	1,995.000	589,311.68	650,729.10	0.33%	61,417.42
MEDTRONIC PLC SEC ID: G5960L103	77.7200	5,138.000	387,220.60	399,325.36	0.20%	12,104.76
APTIV PLC SEC ID: G6095L109	93.1300	1,757.000	65,558.98	163,629.41	0.08%	98,070.43
NVENT ELECTRIC PLC SEC ID: G6700G107	38.4700	1,399.000	17,314.78	53,819.53	0.03%	36,504.75
PENTAIR PLC SEC ID: G7S00T104	44.9800	992.000	22,304.84	44,620.16	0.02%	22,315.32



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SENSATA TECHNOLOGIES HOLDING P SEC ID: G8060N102	40.3800	956.000	34,396.88	38,603.28	0.02%	4,206.40
TRANE TECHNOLOGIES PLC SEC ID: G8994E103	168.0900	1,207.000	26,135.73	202,884.63	0.10%	176,748.90
TRITON INTERNATIONAL LTD SEC ID: G9078F107	68.7800	1,064.000	32,152.48	73,181.92	0.04%	41,029.44
TRONOX HOLDINGS PLC SEC ID: G9087Q102	13.7100	4,376.000	24,243.04	59,994.96	0.03%	35,751.92
CHUBB LTD SEC ID: H1467J104	220.6000	1,160.000	73,445.61	255,896.00	0.13%	182,450.39
SPOTIFY TECHNOLOGY SA SEC ID: L8681T102	78.9500	1,227.000	101,238.63	96,871.65	0.05%	-4,366.98
WIX.COM LTD SEC ID: M98068105	76.8300	633.000	41,562.78	48,633.39	0.02%	7,070.61
LYONDELLBASELL INDUSTRIES NV SEC ID: N53745100	83.0300	998.000	37,622.10	82,863.94	0.04%	45,241.84
QIAGEN NV SEC ID: N72482123	49.8700	1,152.000	38,222.60	57,450.24	0.03%	19,227.64
ROYAL CARIBBEAN CRUISES LTD SEC ID: V7780T103	49.4300	1,807.000	63,892.43	89,320.01	0.05%	25,427.58
SCORPIO TANKERS INC SEC ID: Y7542C130	53.7700	3,327.000	35,786.88	178,892.79	0.09%	143,105.91
TOTAL EQUITY U.S. DOLLAR		2,711,280.448	66,237,059.40	196,534,120.80	99.50%	130,297,061.40
TOTAL EQUITY		2,711,280.448	66,237,059.40	196,534,120.80	99.50%	130,297,061.40
TOTAL ASSETS - BASE:		3,524,353.998	67,223,195.85	197,520,257.25	100.00%	130,297,061.40



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CASH & CASH EQUIVALENTS						
AUSTRALIAN DOLLAR						
FOREIGN TAXES PAYABLE - DIVIDENDS			-716.61	-719.94	0.00%	-3.33
NON-BASE CURRENCY			122.07	122.30	0.00%	0.23
DIVIDENDS RECEIVABLE			4,777.39	4,799.67	0.01%	22.28
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			4,182.85	4,202.03	0.01%	19.18
DANISH KRONE						
NON-BASE CURRENCY			846.07	851.85	0.00%	5.78
DIVIDENDS RECEIVABLE RECLAIM			16,600.33	15,703.76	0.03%	-896.57
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE			17,446.40	16,555.61	0.03%	-890.79
EURO CURRENCY UNIT						
DIVIDENDS RECEIVABLE RECLAIM			135,632.10	128,290.39	0.22%	-7,341.71
DIVIDENDS RECEIVABLE			24,459.34	24,747.66	0.04%	288.32
NON-BASE CURRENCY			24,162.92	24,308.41	0.04%	145.49
FOREIGN TAXES PAYABLE - DIVIDENDS			-3,642.88	-3,678.39	-0.01%	-35.51
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			180,611.48	173,668.07	0.30%	-6,943.41
HONG KONG DOLLAR						
NON-BASE CURRENCY			3,066.28	3,065.48	0.01%	-0.80
ISRAELI SHEKEL						
NON-BASE CURRENCY			60.32	58.46	0.00%	-1.86
JAPANESE YEN						
FOREIGN TAXES PAYABLE - DIVIDENDS			-1,795.74	-1,835.49	0.00%	-39.75
DIVIDENDS RECEIVABLE RECLAIM			10,211.50	9,000.57	0.02%	-1,210.93
NON-BASE CURRENCY			50.53	50.65	0.00%	0.12
DIVIDENDS RECEIVABLE			17,065.83	17,445.92	0.03%	380.09
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN			25,532.12	24,661.65	0.04%	-870.47
NEW ZEALAND DOLLAR						



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NON-BASE CURRENCY			100.10	113.36	0.00%	13.26
NORWEGIAN KRONE						
NON-BASE CURRENCY			870.39	870.04	0.00%	-0.35
DIVIDENDS RECEIVABLE RECLAIM			2,214.12	2,016.75	0.00%	-197.37
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE			3,084.51	2,886.79	0.01%	-197.72
POUND STERLING						
DIVIDENDS RECEIVABLE			16,709.33	16,669.23	0.03%	-40.10
NON-BASE CURRENCY			2,189.26	2,189.31	0.00%	0.05
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			18,898.59	18,858.54	0.03%	-40.05
SINGAPORE DOLLAR						
NON-BASE CURRENCY			821.65	837.17	0.00%	15.52
SWEDISH KRONA						
NON-BASE CURRENCY			55.16	55.30	0.00%	0.14
DIVIDENDS RECEIVABLE RECLAIM			16,111.04	14,001.76	0.02%	-2,109.28
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA			16,166.20	14,057.06	0.02%	-2,109.14
SWISS FRANC						
NON-BASE CURRENCY			71.85	72.25	0.00%	0.40
DIVIDENDS RECEIVABLE RECLAIM			121,391.59	125,500.96	0.22%	4,109.37
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			121,463.44	125,573.21	0.22%	4,109.77
U.S. DOLLAR						
INTEREST RECEIVABLE			599.98	599.98	0.00%	0.00
DIVIDENDS RECEIVABLE			745.50	745.50	0.00%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	90,072.610	90,072.61	90,072.61	0.16%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		90,072.610	91,418.09	91,418.09	0.16%	0.00
TOTAL CASH & CASH EQUIVALENTS		90,072.610	482,852.03	475,955.52	0.82%	-6,896.51
PREFERRED SECURITIES						
EURO CURRENCY UNIT						



Asset Detail
by Asset Type
12/31/2022

Report ID: **GL8013**
Base Currency: **USD**
Alternate Base Currency:
Exchange Rate:
Status: **FINAL**

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HENKEL AG & CO KGAA SEC ID: ED5076705	69.3926	713.000	39,255.97	49,476.92	0.09%	10,220.95
VOLKSWAGEN AG SEC ID: ED5497166	124.2492	1,026.000	111,797.20	127,479.73	0.22%	15,682.53
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756033	84.8997	580.000	26,375.59	49,241.85	0.09%	22,866.26
SARTORIUS AG SEC ID: ED5843328	394.2422	135.000	27,446.78	53,222.69	0.09%	25,775.91
PORSCHE AUTOMOBIL HOLDING SE SEC ID: ED7101063	54.6859	993.000	52,449.14	54,303.09	0.09%	1,853.95
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		3,447.000	257,324.68	333,724.28	0.58%	76,399.60
TOTAL PREFERRED SECURITIES		3,447.000	257,324.68	333,724.28	0.58%	76,399.60

EQUITY**AUSTRALIAN DOLLAR**

RAMSAY HEALTH CARE LTD SEC ID: AA6041997	43.8763	1,152.000	42,959.43	50,545.50	0.09%	7,586.07
WESTPAC BANKING CORP SEC ID: AA6076142	15.8348	14,383.000	177,599.86	227,751.96	0.39%	50,152.10
FORTESCUE METALS GROUP LTD SEC ID: AA6086257	13.9089	8,580.000	23,278.75	119,337.99	0.21%	96,059.24
TELSTRA GROUP LTD SEC ID: AA6087289	2.7058	18,348.000	39,183.03	49,646.36	0.09%	10,463.33
ASX LTD SEC ID: AA6129222	46.1278	689.000	21,512.80	31,782.03	0.06%	10,269.23
BHP GROUP LTD SEC ID: AA6144692	30.9440	12,909.000	263,244.85	399,455.90	0.69%	136,211.05
COMPUTERSHARE LTD SEC ID: AA6180415	17.7675	3,777.000	28,250.18	67,107.96	0.12%	38,857.78
CSL LTD SEC ID: AA6185497	195.1444	1,974.000	76,151.72	385,215.13	0.67%	309,063.41
REA GROUP LTD SEC ID: AA6198573	75.1390	409.000	14,798.53	30,731.86	0.05%	15,933.33
TRANSURBAN GROUP SEC ID: AA6200882	8.8024	8,449.000	49,235.76	74,371.37	0.13%	25,135.61
COCHLEAR LTD SEC ID: AA6211798	138.4240	226.000	15,087.34	31,283.82	0.05%	16,196.48
COMMONWEALTH BANK OF AUSTRALIA SEC ID: AA6215039	69.5782	6,133.000	273,064.45	426,723.04	0.74%	153,658.59



Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RIO TINTO LTD SEC ID: AA6220104	78.9434	1,634.000	76,955.96	128,993.58	0.22%	52,037.62
APA GROUP SEC ID: AA6247305	7.2969	6,780.000	39,109.68	49,472.94	0.09%	10,363.26
ARISTOCRAT LEISURE LTD SEC ID: AA6253980	20.6971	2,910.000	29,277.03	60,228.67	0.10%	30,951.64
LENDLEASE CORP LTD SEC ID: AA6512005	5.3167	5,918.000	30,592.96	31,464.21	0.05%	871.25
SUNCORP GROUP LTD SEC ID: AA6585084	8.1649	6,275.000	36,594.87	51,234.91	0.09%	14,640.04
NATIONAL AUSTRALIA BANK LTD SEC ID: AA6624602	20.3852	12,821.000	166,652.01	261,358.51	0.45%	94,706.50
NEWCREST MINING LTD SEC ID: AA6637109	13.9970	4,156.000	45,678.53	58,171.60	0.10%	12,493.07
QANTAS AIRWAYS LTD SEC ID: AA6710344	4.0757	3,569.000	11,403.64	14,546.11	0.03%	3,142.47
QBE INSURANCE GROUP LTD SEC ID: AA6715749	9.1076	4,249.000	26,418.45	38,698.00	0.07%	12,279.55
NORTHERN STAR RESOURCES LTD SEC ID: AA6717455	7.3986	6,764.000	34,091.97	50,044.24	0.09%	15,952.27
REECE LTD SEC ID: AA6728809	9.5958	2,625.000	23,780.21	25,189.03	0.04%	1,408.82
SANTOS LTD SEC ID: AA6776709	4.8420	15,510.000	59,201.44	75,099.28	0.13%	15,897.84
SONIC HEALTHCARE LTD SEC ID: AA6821125	20.3242	2,195.000	31,317.86	44,611.52	0.08%	13,293.66
WASHINGTON H SOUL PATTINSON & SEC ID: AA6821802	18.7576	1,432.000	24,211.46	26,860.92	0.05%	2,649.46
WESFARMERS LTD SEC ID: AA6948837	31.1339	3,266.000	76,052.18	101,683.21	0.18%	25,631.03
WOOLWORTHS GROUP LTD SEC ID: AA6981234	22.7587	5,081.000	104,615.40	115,637.03	0.20%	11,021.63
DEXUS SEC ID: AAB033YN9	5.2557	5,067.000	24,906.24	26,630.44	0.05%	1,724.20
GOODMAN GROUP SEC ID: AAB03FYZ5	11.7727	10,939.000	70,926.78	128,781.39	0.22%	57,854.61
SEEK LTD SEC ID: AAB0767Y4	14.2072	3,153.000	35,158.23	44,795.44	0.08%	9,637.21
MINERAL RESOURCES LTD SEC ID: AAB17ZL55	52.3532	585.000	21,525.65	30,626.61	0.05%	9,100.96



Asset Detail
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12/31/2022

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BRAMBLES LTD SEC ID: AAB1FJ0C0	8.1853	4,296.000	29,636.97	35,163.92	0.06%	5,526.95
MACQUARIE GROUP LTD SEC ID: AAB28YTC2	113.2239	1,634.000	63,116.65	185,007.89	0.32%	121,891.24
JAMES HARDIE INDUSTRIES PLC SEC ID: AAB60QWJ9	17.9032	2,284.000	15,066.60	40,890.82	0.07%	25,824.22
TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	9.2296	4,023.000	17,577.77	37,130.77	0.06%	19,553.00
ONEMARKET LTD SEC ID: AABFM70D5	0.0000	297.000	342.33	0.00	0.00%	-342.33
SCENTRE GROUP SEC ID: AABLZH0Z7	1.9531	26,989.000	41,701.13	52,711.46	0.09%	11,010.33
AMPOL LTD SEC ID: AABM91204	19.1781	1,569.000	25,176.25	30,090.41	0.05%	4,914.16
WOODSIDE ENERGY GROUP LTD SEC ID: AABMGT163	24.0336	6,584.000	101,830.92	158,237.46	0.27%	56,406.54
LOTTERY CORP LTD/THE SEC ID: AABNRQW79	3.0381	14,902.000	48,573.08	45,273.95	0.08%	-3,299.13
ANZ GROUP HOLDINGS LTD SEC ID: AABR1YDF4	16.0450	14,550.000	192,384.00	233,455.17	0.40%	41,071.17
SOUTH32 LTD SEC ID: AABWSW5D2	2.7126	22,893.000	27,714.21	62,099.55	0.11%	34,385.34
VICINITY LTD SEC ID: AABY7QXS0	1.3563	30,225.000	26,805.14	40,994.17	0.07%	14,189.03
COLES GROUP LTD SEC ID: AABYWROT4	11.3387	5,802.000	54,976.12	65,786.95	0.11%	10,810.83
WISETECH GLOBAL LTD SEC ID: AABZ8GX82	34.4161	716.000	24,597.77	24,641.94	0.04%	44.17
TOTAL EQUITY AUSTRALIAN DOLLAR		318,722.000	2,662,336.19	4,269,565.02	7.40%	1,607,228.83
DANISH KRONE						
CARLSBERG AS SEC ID: SD4169217	132.4942	392.000	43,682.19	51,937.74	0.09%	8,255.55
AP MOLLER - MAERSK A/S SEC ID: SD4253045	2,241.7245	40.000	35,741.59	89,668.98	0.16%	53,927.39
GENMAB A/S SEC ID: SD4595734	422.0814	253.000	36,648.91	106,786.60	0.18%	70,137.69
ROCKWOOL A/S SEC ID: SD4713493	234.3621	169.000	28,142.53	39,607.20	0.07%	11,464.67
DSV A/S SEC ID: SDB1WT5G0	157.3656	1,012.000	18,898.77	159,254.00	0.28%	140,355.23



Asset Detail
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12/31/2022

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PANDORA A/S SEC ID: SDB44XTX3	70.0503	600.000	20,459.78	42,030.18	0.07%	21,570.40
NOVOZYMES A/S SEC ID: SDB798FW3	50.5034	1,000.000	26,215.68	50,503.38	0.09%	24,287.70
COLOPLAST A/S SEC ID: SDB8FMRX8	116.5352	500.000	14,432.49	58,267.61	0.10%	43,835.12
NOVO NORDISK A/S SEC ID: SDBHC8X98	134.6183	7,084.000	112,721.74	953,635.92	1.65%	840,914.18
VESTAS WIND SYSTEMS A/S SEC ID: SDBN4MYF8	29.0046	3,980.000	29,535.87	115,438.48	0.20%	85,902.61
ORSTED AS SEC ID: SDBYT16L1	90.6018	435.000	36,281.87	39,411.80	0.07%	3,129.93
DEMANT A/S SEC ID: SDBZ01RF9	27.6341	985.000	24,722.77	27,219.55	0.05%	2,496.78
TOTAL EQUITY DANISH KRONE		16,450.000	427,484.19	1,733,761.44	3.00%	1,306,277.25
EURO CURRENCY UNIT						
OMV AG SEC ID: EA4651454	51.3347	1,108.000	28,386.31	56,878.88	0.10%	28,492.57
VERBUND AG SEC ID: EA4661602	83.9392	319.000	28,240.87	26,776.61	0.05%	-1,464.26
VOESTALPINE AG SEC ID: EA4943406	26.4465	1,676.000	26,253.22	44,324.26	0.08%	18,071.04
D'IETEREN GROUP SEC ID: EB4247491	191.2512	223.000	33,336.82	42,649.02	0.07%	9,312.20
SOLVAY SA SEC ID: EB4821105	100.8124	600.000	42,651.41	60,487.46	0.10%	17,836.05
UCB SA SEC ID: EB5596995	78.5069	1,108.000	67,733.95	86,985.66	0.15%	19,251.71
PROXIMUS SADP SEC ID: EBB00D9P7	9.6010	2,469.000	28,078.84	23,704.82	0.04%	-4,374.02
AGEAS SA/NV SEC ID: EBB86S2N3	44.2055	1,147.000	39,380.98	50,703.70	0.09%	11,322.72
UMICORE SA SEC ID: EBBF44467	36.6280	1,615.000	38,471.38	59,154.25	0.10%	20,682.87
ARGENX SE SEC ID: EBBNHKXY8	371.7232	185.000	54,022.84	68,768.79	0.12%	14,745.95
ANHEUSER-BUSCH INBEV SA/NV SEC ID: EBBYYHL24	60.0542	3,419.000	177,775.40	205,325.16	0.36%	27,549.76
ADIDAS AG SEC ID: ED4031974	136.0317	928.000	55,386.02	126,237.40	0.22%	70,851.38



Asset Detail
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Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FRESENIUS SE & CO KGAA SEC ID: ED4352099	28.0153	2,795.000	62,209.89	78,302.80	0.14%	16,092.91
UNITED INTERNET AG SEC ID: ED4354137	20.1604	2,941.000	52,440.35	59,291.60	0.10%	6,851.25
HANNOVER RUECK SE SEC ID: ED4511801	197.9749	302.000	15,281.62	59,788.41	0.10%	44,506.79
GEA GROUP AG SEC ID: ED4557101	40.7690	1,088.000	24,128.95	44,356.62	0.08%	20,227.67
CONTINENTAL AG SEC ID: ED4598584	59.7447	597.000	38,246.77	35,667.56	0.06%	-2,579.21
DEUTSCHE POST AG SEC ID: ED4617855	37.5459	3,383.000	59,680.89	127,017.63	0.22%	67,336.74
MERCK KGAA SEC ID: ED4741846	193.0655	491.000	29,226.08	94,795.17	0.16%	65,569.09
RWE AG SEC ID: ED4768963	44.3869	3,015.000	86,916.38	133,826.59	0.23%	46,910.21
SAP SE SEC ID: ED4846280	102.8722	4,674.000	274,355.69	480,824.79	0.83%	206,469.10
E.ON SE SEC ID: ED4942907	9.9617	5,273.000	43,250.31	52,528.10	0.09%	9,277.79
HENKEL AG & CO KGAA SEC ID: ED5002461	64.3018	930.000	50,502.74	59,800.69	0.10%	9,297.95
BAYER AG SEC ID: ED5069213	51.5749	2,828.000	165,126.91	145,853.69	0.25%	-19,273.22
BASF SE SEC ID: ED5086571	49.5097	2,586.000	125,159.71	128,032.16	0.22%	2,872.45
FRESENIUS MEDICAL CARE AG & CO SEC ID: ED5129074	32.6258	921.000	28,819.35	30,048.39	0.05%	1,229.04
ALLIANZ SE SEC ID: ED5231482	214.4105	1,873.000	240,490.56	401,590.91	0.70%	161,100.35
DEUTSCHE LUFTHANSA AG SEC ID: ED5287484	8.2872	5,379.000	31,865.99	44,576.83	0.08%	12,710.84
MUENCHENER RUECKVERSICHERUNGS- SEC ID: ED5294126	324.4440	550.000	90,658.56	178,444.20	0.31%	87,785.64
RHEINMETALL AG SEC ID: ED5334583	198.5619	181.000	27,221.03	35,939.70	0.06%	8,718.67
VOLKSWAGEN AG SEC ID: ED5497109	157.5795	68.000	6,594.43	10,715.40	0.02%	4,120.97
MERCEDES-BENZ GROUP AG SEC ID: ED5529026	65.5292	2,792.000	95,427.29	182,957.39	0.32%	87,530.10



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12/31/2022

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SIEMENS AG SEC ID: ED5727976	138.3583	3,045.000	287,938.65	421,300.99	0.73%	133,362.34
DEUTSCHE BANK AG SEC ID: ED5750358	11.3000	10,374.000	71,960.04	117,226.64	0.20%	45,266.60
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756025	88.9873	999.000	47,567.26	88,898.32	0.15%	41,331.06
DEUTSCHE TELEKOM AG SEC ID: ED5842353	19.8914	11,723.000	171,703.33	233,186.94	0.40%	61,483.61
INFINEON TECHNOLOGIES AG SEC ID: ED5889503	30.3419	6,285.000	54,946.54	190,698.95	0.33%	135,752.41
RATIONAL AG SEC ID: ED5910606	592.3238	47.000	23,651.45	27,839.22	0.05%	4,187.77
CARL ZEISS MEDITEC AG SEC ID: ED5922965	125.8288	329.000	37,913.59	41,397.67	0.07%	3,484.08
DEUTSCHE BOERSE AG SEC ID: ED7021964	172.2542	484.000	60,848.44	83,371.01	0.14%	22,522.57
MTU AERO ENGINES AG SEC ID: EDB09DHL4	215.7980	188.000	23,742.23	40,570.01	0.07%	16,827.78
SYMRISE AG SEC ID: EDB1JB4K1	108.4860	492.000	41,827.09	53,375.09	0.09%	11,548.00
BRENNTAG SE SEC ID: EDB4YVF55	63.7362	945.000	35,365.15	60,230.68	0.10%	24,865.53
EVONIK INDUSTRIES AG SEC ID: EDB5ZQ9D2	19.1411	1,868.000	33,659.67	35,755.63	0.06%	2,095.96
COMMERZBANK AG SEC ID: EDB90LKT5	9.4302	9,225.000	31,926.07	86,993.79	0.15%	55,067.72
VONOVIA SE SEC ID: EDBBJPFY6	23.5008	1,523.000	45,955.38	35,791.79	0.06%	-10,163.59
SIEMENS HEALTHINEERS AG SEC ID: EDBD594Y5	49.8726	702.000	24,411.62	35,010.56	0.06%	10,598.94
AROUNDTOWN SA SEC ID: EDBFOCK46	2.3298	12,703.000	33,688.86	29,595.54	0.05%	-4,093.32
DAIMLER TRUCK HOLDING AG SEC ID: EDBP6VLQ6	30.8916	1,483.000	42,260.47	45,812.18	0.08%	3,551.71
COVESTRO AG SEC ID: EDBYTBWY7	39.0080	1,281.000	38,197.50	49,969.23	0.09%	11,771.73
QIAGEN NV SEC ID: EDBYXS699	50.1714	871.000	21,077.48	43,699.31	0.08%	22,621.83
UNIPER SE SEC ID: EDBZ6CZ40	2.7620	7,017.000	23,222.93	19,381.26	0.03%	-3,841.67



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DELIVERY HERO SE SEC ID: EDBZCNB45	47.7915	729.000	30,782.08	34,839.97	0.06%	4,057.89
BANCO BILBAO VIZCAYA ARGENTARI SEC ID: EE5501908	6.0129	27,096.000	83,497.62	162,925.17	0.28%	79,427.55
NATURGY ENERGY GROUP SA SEC ID: EE5650424	25.9448	1,869.000	33,102.56	48,490.92	0.08%	15,388.36
REPSOL SA SEC ID: EE5669358	15.8487	4,680.000	35,212.12	74,171.74	0.13%	38,959.62
BANCO SANTANDER SA SEC ID: EE5705947	2.9910	63,833.000	112,629.05	190,922.47	0.33%	78,293.42
TELEFONICA SA SEC ID: EE5732529	3.6126	21,891.000	81,367.26	79,084.33	0.14%	-2,282.93
ENAGAS SA SEC ID: EE7383073	16.5691	4,034.000	56,780.68	66,839.57	0.12%	10,058.89
ACS ACTIVIDADES DE CONSTRUCCIO SEC ID: EEB01FLQ9	28.5703	1,104.000	24,624.18	31,541.59	0.05%	6,917.41
FERROVIAL SA SEC ID: EEB038516	26.1156	2,110.000	27,391.34	55,103.93	0.10%	27,712.59
CAIXABANK SA SEC ID: EEB283W91	3.9189	23,970.000	43,022.78	93,937.04	0.16%	50,914.26
IBERDROLA SA SEC ID: EEB288C92	11.6650	24,458.000	167,085.16	285,303.61	0.49%	118,218.45
AMADEUS IT GROUP SA SEC ID: EEB3MSM24	51.8150	1,388.000	34,770.65	71,919.20	0.12%	37,148.55
RED ELECTRICA CORP SA SEC ID: EEBD6FXN0	17.3535	3,004.000	34,763.94	52,129.87	0.09%	17,365.93
INDUSTRIA DE DISENO TEXTIL SA SEC ID: EEBP9DL99	26.5212	5,117.000	77,082.21	135,708.79	0.24%	58,626.58
AENA SME SA SEC ID: EEBVRZ8L5	125.1884	350.000	29,942.47	43,815.95	0.08%	13,873.48
CELLNEX TELECOM SA SEC ID: EEBX90C09	32.9994	1,151.000	44,584.38	37,982.27	0.07%	-6,602.11
GRIFOLS SA SEC ID: EEBYY3DX0	11.4943	2,182.000	16,827.35	25,080.52	0.04%	8,253.17
BOUYGUES SA SEC ID: EF4002129	29.9257	956.000	24,261.10	28,608.96	0.05%	4,347.86
AIRBUS SE SEC ID: EF4012250	118.4861	2,417.000	76,530.23	286,380.89	0.50%	209,850.66
VEOLIA ENVIRONNEMENT SA SEC ID: EF4031870	25.6140	4,962.000	88,287.48	127,096.67	0.22%	38,809.19



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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
L'OREAL SA SEC ID: EF4057800	356.0346	976.000	111,431.09	347,489.77	0.60%	236,058.68
LVMH MOET HENNESSY LOUIS VUITT SEC ID: EF4061414	725.6233	1,071.000	139,333.39	777,142.53	1.35%	637,809.14
THALES SA SEC ID: EF4162790	127.3229	541.000	30,185.70	68,881.70	0.12%	38,696.00
CAPGEMINI SE SEC ID: EF4163434	166.4376	728.000	36,645.54	121,166.60	0.21%	84,521.06
PUBLICIS GROUPE SA SEC ID: EF4380426	63.4160	1,128.000	46,374.54	71,533.24	0.12%	25,158.70
BOLLORE SE SEC ID: EF4572709	5.5710	7,962.000	22,033.95	44,356.66	0.08%	22,322.71
PERNOD RICARD SA SEC ID: EF4682326	196.1072	796.000	69,290.08	156,101.32	0.27%	86,811.24
RENAULT SA SEC ID: EF4712792	33.3782	1,455.000	26,507.75	48,565.35	0.08%	22,057.60
REMY COINTREAU SA SEC ID: EF4741718	168.1986	194.000	18,035.33	32,630.53	0.06%	14,595.20
SCHNEIDER ELECTRIC SE SEC ID: EF4834109	139.5109	2,133.000	131,625.21	297,576.79	0.52%	165,951.58
ORANGE SA SEC ID: EF5176179	9.9051	7,819.000	73,692.12	77,448.35	0.13%	3,756.23
HERMES INTERNATIONAL SEC ID: EF5253978	1,542.1763	113.000	43,131.50	174,265.92	0.30%	131,134.42
KERING SA SEC ID: EF5505070	507.4774	339.000	48,476.11	172,034.83	0.30%	123,558.72
SANOFI SEC ID: EF5671732	95.8817	3,915.000	297,748.06	375,377.01	0.65%	77,628.95
NOKIA OYJ SEC ID: EF5946456	4.6297	4,216.000	27,418.81	19,518.95	0.03%	-7,899.86
STMICROELECTRONICS NV SEC ID: EF5962339	35.2139	3,006.000	37,113.46	105,853.02	0.18%	68,739.56
SOCIETE GENERALE SA SEC ID: EF5966512	25.0590	3,837.000	55,927.60	96,151.50	0.17%	40,223.90
TELEPERFORMANCE SEC ID: EF5999331	237.6766	195.000	30,485.06	46,346.93	0.08%	15,861.87
EURAZEO SE SEC ID: EF7042395	62.0072	554.000	27,881.23	34,352.00	0.06%	6,470.77
SODEXO SA SEC ID: EF7062716	95.4975	597.000	38,937.77	57,012.03	0.10%	18,074.26



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AXA SA SEC ID: EF7088422	27.8072	6,321.000	113,781.38	175,769.31	0.30%	61,987.93
ESSILORLUXOTTICA SA SEC ID: EF7212477	180.5787	1,148.000	97,909.37	207,304.35	0.36%	109,394.98
CREDIT AGRICOLE SA SEC ID: EF7262613	10.4921	10,331.000	77,885.74	108,394.24	0.19%	30,508.50
BNP PARIBAS SA SEC ID: EF7309687	56.8311	3,768.000	132,829.17	214,139.44	0.37%	81,310.27
CIE DE SAINT-GOBAIN SEC ID: EF7380480	48.7200	1,257.000	37,368.69	61,240.99	0.11%	23,872.30
WENDEL SE SEC ID: EF7390117	93.0642	392.000	28,161.39	36,481.17	0.06%	8,319.78
KLEPIERRE SA SEC ID: EF7582556	22.9779	2,138.000	29,149.80	49,126.73	0.09%	19,976.93
SAFRAN SA SEC ID: EFB058TZ0	124.7829	1,029.000	41,406.47	128,401.57	0.22%	86,995.10
ENGIE SA SEC ID: EFB0C2CQ3	14.2883	7,201.000	86,841.30	102,890.36	0.18%	16,049.06
ELECTRICITE DE FRANCE SA SEC ID: EFB0NJ12	12.8070	2,210.000	18,294.30	28,303.47	0.05%	10,009.17
IPSEN SA SEC ID: EFB0R7JF3	107.2586	117.000	10,644.53	12,549.26	0.02%	1,904.73
ARKEMA SA SEC ID: EFB0Z5YZ7	89.5209	384.000	24,441.64	34,376.04	0.06%	9,934.40
LEGRAND SA SEC ID: EFB11ZRK7	79.8516	1,015.000	46,808.65	81,049.42	0.14%	34,240.77
EIFFAGE SA SEC ID: EFB13X011	98.1016	420.000	24,757.83	41,202.68	0.07%	16,444.85
TOTALENERGIES SE SEC ID: EFB15C551	62.5942	9,731.000	377,913.92	609,104.28	1.06%	231,190.36
AEROPORTS DE PARIS SEC ID: EFB164FY4	133.6197	301.000	25,696.99	40,219.53	0.07%	14,522.54
VINCI SA SEC ID: EFB1XH021	99.5638	2,004.000	116,942.33	199,525.76	0.35%	82,583.43
DANONE SA SEC ID: EFB1Y9TB7	52.5407	1,453.000	86,359.05	76,341.66	0.13%	-10,017.39
AIR LIQUIDE SA SEC ID: EFB1YXBJ6	141.3039	2,054.901	156,116.65	290,365.52	0.50%	134,248.87
BUREAU VERITAS SA SEC ID: EFB28DTJ8	26.2650	1,628.000	29,434.12	42,759.46	0.07%	13,325.34



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EDENRED SEC ID: EFB62G1B5	54.3017	1,956.000	41,668.45	106,214.09	0.18%	64,545.64
VALEO SEC ID: EFBDC5ST5	17.8231	1,832.000	26,849.98	32,651.87	0.06%	5,801.89
BIOMERIEUX SEC ID: EFBFOLBX7	104.5051	263.000	17,574.49	27,484.85	0.05%	9,910.36
DASSAULT SYST SHS SEC ID: EFBM8H5Y8	35.7475	3,200.000	19,313.04	114,392.12	0.20%	95,079.08
STELLANTIS NV SEC ID: EFBMD8F96	14.1624	5,922.000	42,362.64	83,869.78	0.15%	41,507.14
EUROFINS SCIENTIFIC SE SEC ID: EFBNDPYV6	71.5698	715.000	38,171.70	51,172.40	0.09%	13,000.70
WORLDLINE SA/FRANCE SEC ID: EFBNFWR47	38.9866	1,114.000	67,856.01	43,431.12	0.08%	-24,424.89
MICHELIN (CGDE) EUR0.50 (POST SUBDIVISION) SEC ID: EFBPBJ08	27.7325	2,576.000	48,505.17	71,438.90	0.12%	22,933.73
SARTORIUS STEDIM BIOTECH SEC ID: EFBYZ2QP1	322.8431	116.000	30,580.90	37,449.80	0.06%	6,868.90
AMUNDI SA SEC ID: EFBYZR017	56.5643	720.000	28,778.15	40,726.26	0.07%	11,948.11
ASSICURAZIONI GENERALI SPA SEC ID: EI4056715	17.7324	3,433.000	48,239.96	60,875.19	0.11%	12,635.23
INTESA SANPAOLO SPA SEC ID: EI4076838	2.2177	80,682.000	136,167.04	178,932.15	0.31%	42,765.11
MEDIOBANCA BANCA DI CREDITO FI SEC ID: EI4574816	9.5882	4,008.000	22,676.56	38,429.40	0.07%	15,752.84
ENEL SPA SEC ID: EI7144567	5.3683	27,548.000	123,242.11	147,885.03	0.26%	24,642.92
ENI SPA SEC ID: EI7145051	14.1795	10,104.000	101,830.23	143,269.50	0.25%	41,439.27
SNAM SPA SEC ID: EI7251479	4.8314	6,330.000	26,519.04	30,583.02	0.05%	4,063.98
TENARIS SA SEC ID: EI7538511	17.3802	3,783.000	19,628.98	65,749.17	0.11%	46,120.19
TERNA - RETE ELETTRICA NAZIONA SEC ID: EIB01BN53	7.3640	11,837.000	52,665.18	87,167.96	0.15%	34,502.78
RECORDATI INDUSTRIA CHIMICA E SEC ID: EIB07DRZ3	41.3559	716.000	24,714.59	29,610.85	0.05%	4,896.26
PRYSMIAN SPA SEC ID: EIB1W4V62	36.9909	1,306.000	20,667.44	48,310.10	0.08%	27,642.66



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FERRARI NV SEC ID: EIBD6G500	213.6635	449.000	45,676.05	95,934.89	0.17%	50,258.84
CNH INDUSTRIAL NV SEC ID: EIBDSV2V8	15.9714	4,417.000	23,243.39	70,545.66	0.12%	47,302.27
MONCLER SPA SEC ID: EIBGLP233	52.8289	594.000	20,682.62	31,380.35	0.05%	10,697.73
NEXI SPA SEC ID: EIBJ1F884	7.8614	4,043.000	36,021.50	31,783.49	0.06%	-4,238.01
STELLANTIS NV SEC ID: EIBMD8KX1	14.1560	601.000	6,741.62	8,507.75	0.01%	1,766.13
DAVIDE CAMPARI-MILANO NV SEC ID: EIBM05W10	10.1218	3,399.000	21,011.44	34,404.00	0.06%	13,392.56
FINECOBANK BANCA FINECO SPA SEC ID: EIBNGN9Z1	16.5637	2,702.000	28,474.18	44,755.17	0.08%	16,280.99
UNICREDIT SPA SEC ID: EIBYMXPS6	14.1645	8,260.000	71,355.99	116,999.12	0.20%	45,643.13
POSTE ITALIANE SPA SEC ID: EIBYYN706	9.7397	4,229.000	31,471.07	41,189.29	0.07%	9,718.22
ASM INTERNATIONAL NV SEC ID: EN5165290	251.4975	130.000	34,516.24	32,694.67	0.06%	-1,821.57
RANDSTAD NV SEC ID: EN5228650	60.7906	793.000	37,492.84	48,206.91	0.08%	10,714.07
WOLTERS KLUWER NV SEC ID: EN5671511	104.3344	1,113.000	24,519.12	116,124.14	0.20%	91,605.02
AEGON NV SEC ID: EN5927376	5.0566	13,720.000	27,281.68	69,376.97	0.12%	42,095.29
KONINKLIJKE KPN NV SEC ID: EN5956078	3.0844	15,975.000	38,032.96	49,272.53	0.09%	11,239.57
HEINEKEN NV SEC ID: EN7792554	93.7899	1,059.000	58,702.73	99,323.54	0.17%	40,620.81
KONINKLIJKE DSM NV SEC ID: ENB0HZL96	121.9867	1,013.000	47,858.54	123,572.50	0.21%	75,713.96
ASML HOLDING NV SEC ID: ENB929F49	537.6806	1,621.000	104,411.60	871,580.17	1.51%	767,168.57
KONINKLIJKE AHOLD DELHAIZE NV SEC ID: ENBD0Q396	28.6450	5,979.000	96,085.85	171,268.40	0.30%	75,182.55
OCI NV SEC ID: ENBD4TZK6	35.6675	334.000	10,779.82	11,912.94	0.02%	1,133.12
UNIBAIL-RODAMCO-WESTFIELD SEC ID: ENBFYM468	51.9004	1,058.000	42,175.32	54,910.59	0.10%	12,735.27



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PROSUS NV SEC ID: ENBJS7L4	68.7843	2,917.000	179,030.55	200,643.69	0.35%	21,613.14
UNILEVER PLC SEC ID: ENBLRB269	50.0220	6,249.000	204,616.48	312,587.52	0.54%	107,971.04
JDE PEET'S NV SEC ID: ENBMC4ZZ9	28.8371	912.000	27,212.71	26,299.43	0.05%	-913.28
EXOR NV SEC ID: ENBMJ1821	72.8932	594.000	24,066.17	43,298.55	0.08%	19,232.38
IMCD NV SEC ID: ENBNCBD44	142.1043	323.000	40,534.46	45,899.70	0.08%	5,365.24
NN GROUP NV SEC ID: ENBNG8PQ5	40.7263	1,479.000	44,817.02	60,234.14	0.10%	15,417.12
UNIVERSAL MUSIC GROUP NV SEC ID: ENBNZGVV8	24.0238	2,462.000	48,420.24	59,146.59	0.10%	10,726.35
ARCELORMITTAL SA SEC ID: ENBYPBS65	26.2277	1,045.000	28,244.90	27,407.92	0.05%	-836.98
JUST EAT TAKEAWAY.COM NV SEC ID: ENBYQ7HZ1	21.0782	1,208.000	28,246.62	25,462.45	0.04%	-2,784.17
ABN AMRO BANK NV SEC ID: ENBYQP139	13.7942	3,280.000	24,541.32	45,245.00	0.08%	20,703.68
RELX PLC SEC ID: ENBYWLC62	27.5777	4,451.000	35,469.91	122,748.52	0.21%	87,278.61
ADYEN NV SEC ID: ENBZ1HM46	1,375.0449	55.000	54,443.83	75,627.47	0.13%	21,183.64
ING GROEP NV SEC ID: ENBZ57394	12.1538	13,249.000	69,815.76	161,026.26	0.28%	91,210.50
GALP ENERGIA SGPS SA SEC ID: EPB1FW752	13.4580	2,917.000	27,107.78	39,257.05	0.07%	12,149.27
JERONIMO MARTINS SGPS SA SEC ID: EPB1Y1SQ0	21.5371	2,220.000	23,692.96	47,812.37	0.08%	24,119.41
CRH PLC SEC ID: EZ4182240	39.4989	2,984.000	75,953.10	117,864.78	0.20%	41,911.68
KINGSPAN GROUP PLC SEC ID: EZ4491237	53.9815	841.000	34,576.15	45,398.45	0.08%	10,822.30
KERRY GROUP PLC SEC ID: EZ4519573	89.9051	805.000	25,659.93	72,373.64	0.13%	46,713.71
SMURFIT KAPPA GROUP PLC SEC ID: EZB1RR824	36.8842	815.000	21,076.45	30,060.59	0.05%	8,984.14
BANK OF IRELAND GROUP PLC SEC ID: EZBD1RP68	9.4985	3,200.000	28,494.63	30,395.28	0.05%	1,900.65



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FLUTTER ENTERTAINMENT PLC SEC ID: EZBWT6H87	136.3946	665.000	58,746.86	90,702.38	0.16%	31,955.52
UPM-KYMMENE OYJ SEC ID: SF5051252	37.2790	2,111.000	28,919.90	78,696.06	0.14%	49,776.16
STORA ENSO OYJ SEC ID: SF5072670	14.0343	2,783.000	21,666.48	39,057.56	0.07%	17,391.08
SAMPO OYJ SEC ID: SF5226037	52.1031	1,735.000	47,919.44	90,398.96	0.16%	42,479.52
FORTUM OYJ SEC ID: SF5579559	16.5851	1,878.000	30,124.39	31,146.75	0.05%	1,022.36
ELISA OYJ SEC ID: SF5701518	52.7862	729.000	15,096.99	38,481.13	0.07%	23,384.14
NOKIA OYJ SEC ID: SF5902942	4.6180	22,639.000	99,323.42	104,546.69	0.18%	5,223.27
NESTE OYJ SEC ID: SFB06YV43	45.9131	2,586.000	15,247.76	118,731.26	0.21%	103,483.50
KONE OYJ SEC ID: SFB09M9D1	51.5482	1,292.000	28,838.28	66,600.24	0.12%	37,761.96
ORION OYJ SEC ID: SFB17NY41	54.6859	912.000	24,830.27	49,873.53	0.09%	25,043.26
TOTAL EQUITY EURO CURRENCY UNIT		751,812.901	10,478,028.53	18,432,103.78	31.93%	7,954,075.25
HONG KONG DOLLAR						
CLP HOLDINGS LTD HK/00002 SEC ID: FH6097015	7.2967	8,500.000	61,660.43	62,021.54	0.11%	361.11
HONG KONG EXCHANGES & CLEARING HK/00388 SEC ID: FH6267352	43.2034	5,300.000	99,396.78	228,977.76	0.40%	129,580.98
MTR CORP LTD HK/00066 SEC ID: FH6290057	5.2979	6,000.000	22,820.12	31,787.52	0.06%	8,967.40
HANG SENG BANK LTD HK/00011 SEC ID: FH6408378	16.6305	4,200.000	65,053.93	69,847.98	0.12%	4,794.05
HENDERSON LAND DEVELOPMENT CO HK/00012 SEC ID: FH6420530	3.4914	10,000.000	30,992.99	34,913.74	0.06%	3,920.75



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GALAXY ENTERTAINMENT GROUP LTD HK/00027 SEC ID: FH6465873	6.6112	10,000.000	18,442.23	66,111.89	0.11%	47,669.66
BOC HONG KONG HOLDINGS LTD HK/02388 SEC ID: FH6536111	3.4081	18,000.000	45,560.22	61,345.68	0.11%	15,785.46
SUN HUNG KAI PROPERTIES LTD HK/00016 SEC ID: FH6859927	13.6836	6,000.000	68,794.02	82,101.74	0.14%	13,307.72
TECHTRONIC INDUSTRIES CO LTD HK/00669 SEC ID: FHB0190C9	11.1596	6,500.000	21,914.58	72,537.30	0.13%	50,622.72
LINK REIT HK/00823 SEC ID: FHB0PB4M2	7.3415	13,360.000	57,751.01	98,082.37	0.17%	40,331.36
CHOW TAI FOOK JEWELLERY GROUP HK/01929 SEC ID: FHB4R39F0	2.0397	12,400.000	22,694.38	25,292.67	0.04%	2,598.29
AIA GROUP LTD HK/01299 SEC ID: FHB4TX8S5	11.1211	47,800.000	150,684.05	531,590.85	0.92%	380,906.80
SANDS CHINA LTD HK/01928 SEC ID: FHB5B23W5	3.3184	8,400.000	13,823.96	27,874.62	0.05%	14,050.66
SITC INTERNATIONAL HOLDINGS CO HK/01308 SEC ID: FHB61X7R3	2.2242	14,000.000	26,766.16	31,139.21	0.05%	4,373.05
SWIRE PROPERTIES LTD HK/01972 SEC ID: FHB67C2G2	2.5420	2,100.000	3,862.12	5,338.15	0.01%	1,476.03
WHARF REAL ESTATE INVESTMENT C HK/01997 SEC ID: FHBFOGWS1	5.8296	8,000.000	28,899.50	46,637.07	0.08%	17,737.57
NEW WORLD DEVELOPMENT CO LTD HK/00017 SEC ID: FHBM94GQ6	2.8187	12,000.000	30,860.43	33,824.69	0.06%	2,964.26
CK HUTCHISON HOLDINGS LTD HK/00001 SEC ID: FHBW9P811	6.0026	4,392.000	28,981.10	26,363.42	0.05%	-2,617.68
CK INFRASTRUCTURE HOLDINGS LTD HK/01038 SEC ID: FHBVVS6J9	5.2339	7,000.000	33,573.06	36,637.01	0.06%	3,063.95



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Base Currency: USD
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CK ASSET HOLDINGS LTD HK/01113 SEC ID: FHBYZQ071	6.1564	10,392.000	44,351.69	63,976.78	0.11%	19,625.09
TOTAL EQUITY HONG KONG DOLLAR		214,344.000	876,882.76	1,636,401.99	2.83%	759,519.23
ISRAELI SHEKEL						
BANK HAPOALIM BM SEC ID: FZ6075805	8.9897	4,983.000	20,845.61	44,795.45	0.08%	23,949.84
BANK LEUMI LE-ISRAEL BM SEC ID: FZ6076423	8.3066	2,846.000	26,969.46	23,640.71	0.04%	-3,328.75
ISRAEL DISCOUNT BANK LTD SEC ID: FZ6451279	5.2374	6,713.000	33,266.50	35,158.35	0.06%	1,891.85
ICL GROUP LTD SEC ID: FZ6455536	7.2127	6,043.000	16,653.13	43,586.33	0.08%	26,933.20
NICE LTD SEC ID: FZ6647132	192.7165	489.000	13,979.53	94,238.35	0.16%	80,258.82
MIZRAHI TEFAHOT BANK LTD SEC ID: FZ6916701	32.2800	711.000	24,046.61	22,951.08	0.04%	-1,095.53
AZRIELI GROUP LTD SEC ID: FZB5MN1W9	66.2038	145.000	10,856.69	9,599.55	0.02%	-1,257.14
TOTAL EQUITY ISRAELI SHEKEL		21,930.000	146,617.53	273,969.82	0.47%	127,352.29
JAPANESE YEN						
AJINOMOTO CO INC SEC ID: FJ6010907	30.5506	3,000.000	29,769.06	91,651.82	0.16%	61,882.76
ANA HOLDINGS INC SEC ID: FJ6014909	21.2210	700.000	13,390.99	14,854.67	0.03%	1,463.68
ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	31.2176	1,900.000	38,526.08	59,313.35	0.10%	20,787.27
ASAHI KASEI CORP SEC ID: FJ6054608	7.1348	5,800.000	31,740.88	41,381.79	0.07%	9,640.91
Z HOLDINGS CORP SEC ID: FJ6084845	2.5162	12,500.000	31,315.60	31,452.50	0.05%	136.90
NTT DATA CORP SEC ID: FJ6125630	14.6425	3,000.000	19,803.45	43,927.39	0.08%	24,123.94
BRIDGESTONE CORP SEC ID: FJ6132107	35.5527	2,500.000	41,736.30	88,881.73	0.15%	47,145.43
OBIC CO LTD SEC ID: FJ6136744	147.1067	300.000	23,613.29	44,132.02	0.08%	20,518.73
BROTHER INDUSTRIES LTD SEC ID: FJ6146503	15.2109	1,300.000	15,765.03	19,774.15	0.03%	4,009.12



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USS CO LTD SEC ID: FJ6171493	15.8778	1,500.000	22,758.30	23,816.74	0.04%	1,058.44
CANON INC SEC ID: FJ6172327	21.6416	2,900.000	52,204.14	62,760.62	0.11%	10,556.48
CENTRAL JAPAN RAILWAY CO SEC ID: FJ6183555	122.8163	700.000	53,139.24	85,971.42	0.15%	32,832.18
CHUGAI PHARMACEUTICAL CO LTD SEC ID: FJ6196409	25.5258	2,700.000	17,152.34	68,919.62	0.12%	51,767.28
CYBERAGENT INC SEC ID: FJ6220506	8.8522	1,500.000	13,490.84	13,278.26	0.02%	-212.58
KDDI CORP SEC ID: FJ6248994	30.1792	7,300.000	65,124.86	220,308.45	0.38%	155,183.59
DAIFUKU CO LTD SEC ID: FJ6250024	46.8377	500.000	24,898.89	23,418.85	0.04%	-1,480.04
DAITO TRUST CONSTRUCTION CO LT SEC ID: FJ6250503	102.6185	400.000	19,398.86	41,047.40	0.07%	21,648.54
DAIKIN INDUSTRIES LTD SEC ID: FJ6250727	153.0941	1,000.000	42,055.71	153,094.08	0.27%	111,038.37
DAIWA HOUSE INDUSTRY CO LTD SEC ID: FJ6251360	23.0323	3,000.000	33,953.32	69,096.97	0.12%	35,143.65
DAIWA SECURITIES GROUP INC SEC ID: FJ6251444	4.4185	6,200.000	24,068.14	27,394.75	0.05%	3,326.61
OTSUKA CORP SEC ID: FJ6267051	31.4904	800.000	24,826.00	25,192.31	0.04%	366.31
MITSUBISHI HC CAPITAL INC SEC ID: FJ6268976	4.9187	4,200.000	15,159.21	20,658.61	0.04%	5,499.40
PAN PACIFIC INTERNATIONAL HOLD SEC ID: FJ6269867	18.5911	1,400.000	23,602.19	26,027.51	0.05%	2,425.32
DISCO CORP SEC ID: FJ6270949	286.1040	100.000	22,130.88	28,610.40	0.05%	6,479.52
EAST JAPAN RAILWAY CO SEC ID: FJ6298544	56.9934	1,100.000	57,163.70	62,692.78	0.11%	5,529.08
EISAI CO LTD SEC ID: FJ6307204	65.9669	1,100.000	39,468.48	72,563.56	0.13%	33,095.08
SBI HOLDINGS INC SEC ID: FJ6309465	19.0761	1,100.000	17,026.86	20,983.74	0.04%	3,956.88
FAST RETAILING CO LTD SEC ID: FJ6332434	610.3300	300.000	79,956.91	183,099.01	0.32%	103,142.10
MITSUBISHI UFJ FINANCIAL GROUP SEC ID: FJ6335171	6.7377	47,700.000	194,599.59	321,386.16	0.56%	126,786.57



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FUJI ELECTRIC CO LTD SEC ID: FJ6356367	38.1219	900.000	19,111.56	34,309.75	0.06%	15,198.19
SUBARU CORP SEC ID: FJ6356409	15.3663	3,000.000	15,395.58	46,098.75	0.08%	30,703.17
FUJIFILM HOLDINGS CORP SEC ID: FJ6356524	50.2103	1,000.000	32,595.17	50,210.31	0.09%	17,615.14
FANUC CORP SEC ID: FJ6356938	150.3278	800.000	92,719.55	120,262.22	0.21%	27,542.67
FUJITSU LTD SEC ID: FJ6356946	133.5026	700.000	49,861.77	93,451.81	0.16%	43,590.04
NOMURA RESEARCH INSTITUTE LTD SEC ID: FJ6390929	23.6083	2,541.000	15,949.23	59,988.74	0.10%	44,039.51
NIPPON BUILDING FUND INC SEC ID: FJ6396801	4,456.4020	6.000	25,552.84	26,738.41	0.05%	1,185.57
JAPAN REAL ESTATE INVESTMENT C SEC ID: FJ6397585	4,373.0340	3.000	12,568.81	13,119.10	0.02%	550.29
HAMAMATSU PHOTONICS KK SEC ID: FJ6405875	47.8987	800.000	17,914.41	38,318.99	0.07%	20,404.58
HANKYU HANSHIN HOLDINGS INC SEC ID: FJ6408663	29.7093	1,000.000	23,104.03	29,709.35	0.05%	6,605.32
DENTSU GROUP INC SEC ID: FJ6416286	31.4146	1,600.000	29,582.35	50,263.36	0.09%	20,681.01
HIKARI TSUSHIN INC SEC ID: FJ6416328	141.1194	200.000	24,877.63	28,223.88	0.05%	3,346.25
RESONA HOLDINGS INC SEC ID: FJ6421559	5.4811	12,100.000	37,225.97	66,320.96	0.11%	29,094.99
HITACHI LTD SEC ID: FJ6429107	50.7105	4,000.000	82,037.34	202,842.08	0.35%	120,804.74
SUMITOMO MITSUI TRUST HOLDINGS SEC ID: FJ6431897	34.7721	1,500.000	41,814.52	52,158.09	0.09%	10,343.57
HONDA MOTOR CO LTD SEC ID: FJ6435146	22.9793	4,500.000	105,451.11	103,406.72	0.18%	-2,044.39
HOYA CORP SEC ID: FJ6441508	96.2901	1,700.000	46,372.00	163,693.20	0.28%	117,321.20
ISUZU MOTORS LTD SEC ID: FJ6467107	11.7246	3,000.000	16,353.81	35,173.74	0.06%	18,819.93
ITOCHU CORP SEC ID: FJ6467800	31.4222	6,500.000	57,648.26	204,244.18	0.35%	146,595.92
JAPAN TOBACCO INC SEC ID: FJ6474533	20.1675	4,600.000	88,603.01	92,770.47	0.16%	4,167.46



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AEON CO LTD SEC ID: FJ6480043	21.0921	3,200.000	40,629.98	67,494.79	0.12%	26,864.81
KAJIMA CORP SEC ID: FJ6481322	11.6412	3,500.000	17,290.75	40,744.25	0.07%	23,453.50
KANSAI ELECTRIC POWER CO INC/T SEC ID: FJ6483484	9.6934	3,300.000	29,344.64	31,988.33	0.06%	2,643.69
KAO CORP SEC ID: FJ6483807	39.8272	2,700.000	74,073.77	107,533.44	0.19%	33,459.67
KIKKOMAN CORP SEC ID: FJ6490802	52.5977	1,400.000	16,470.93	73,636.74	0.13%	57,165.81
KEYENCE CORP SEC ID: FJ6490992	389.7078	880.000	48,358.74	342,942.87	0.59%	294,584.13
KOMATSU LTD SEC ID: FJ6496585	21.7970	2,200.000	42,877.59	47,953.31	0.08%	5,075.72
KONAMI GROUP CORP SEC ID: FJ6496684	45.2461	800.000	15,527.61	36,196.90	0.06%	20,669.29
KUBOTA CORP SEC ID: FJ6497500	13.7709	5,000.000	46,048.34	68,854.44	0.12%	22,806.10
KYOCERA CORP SEC ID: FJ6499266	49.6571	700.000	35,327.25	34,759.94	0.06%	-567.31
KYOWA KIRIN CO LTD SEC ID: FJ6499555	22.8883	2,000.000	21,017.20	45,776.65	0.08%	24,759.45
LASERTEC CORP SEC ID: FJ6506268	164.8035	200.000	24,607.23	32,960.70	0.06%	8,353.47
TOKIO MARINE HOLDINGS INC SEC ID: FJ6513124	21.4294	8,700.000	80,865.14	186,435.62	0.32%	105,570.48
JAPAN METROPOLITAN FUND INVEST SEC ID: FJ6513348	793.5124	32.000	17,287.42	25,392.40	0.04%	8,104.98
JFE HOLDINGS INC SEC ID: FJ6543790	11.6412	3,000.000	31,404.63	34,923.64	0.06%	3,519.01
MAKITA CORP SEC ID: FJ6555802	23.3431	1,400.000	25,418.38	32,680.28	0.06%	7,261.90
SUMITOMO MITSUI FINANCIAL GROU SEC ID: FJ6563020	40.1379	4,800.000	125,209.35	192,662.08	0.33%	67,452.73
MARUBENI CORP SEC ID: FJ6569464	11.4821	9,700.000	43,358.30	111,375.95	0.19%	68,017.65
PANASONIC HOLDINGS CORP SEC ID: FJ6572708	8.4164	6,600.000	50,891.02	55,548.14	0.10%	4,657.12
MIZUHO FINANCIAL GROUP INC SEC ID: FJ6591013	14.0665	6,780.000	76,198.52	95,370.64	0.17%	19,172.12



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MISUMI GROUP INC SEC ID: FJ6595170	21.8197	1,300.000	25,794.57	28,365.61	0.05%	2,571.04
MITSUBISHI ESTATE CO LTD SEC ID: FJ6596723	12.9675	1,900.000	27,659.92	24,638.29	0.04%	-3,021.63
MITSUBISHI CORP SEC ID: FJ6596780	32.4605	5,100.000	102,701.28	165,548.51	0.29%	62,847.23
MITSUBISHI ELECTRIC CORP SEC ID: FJ6597044	9.9549	6,900.000	63,179.38	68,688.84	0.12%	5,509.46
MITSUBISHI HEAVY INDUSTRIES LT SEC ID: FJ6597069	39.6680	700.000	24,539.02	27,767.63	0.05%	3,228.61
MITSUI & CO LTD SEC ID: FJ6597309	29.2016	6,200.000	90,025.90	181,049.67	0.31%	91,023.77
MITSUI CHEMICALS INC SEC ID: FJ6597366	22.5473	1,200.000	19,585.13	27,056.73	0.05%	7,471.60
MITSUI OSK LINES LTD SEC ID: FJ6597580	24.9346	2,700.000	14,720.39	67,323.50	0.12%	52,603.11
MITSUI FUDOSAN CO LTD SEC ID: FJ6597606	18.3182	3,600.000	64,959.20	65,945.66	0.11%	986.46
MURATA MANUFACTURING CO LTD SEC ID: FJ6610409	49.9299	2,700.000	50,690.44	134,810.71	0.23%	84,120.27
SEIKO EPSON CORP SEC ID: FJ6616505	14.5970	2,000.000	15,832.11	29,193.98	0.05%	13,361.87
NINTENDO CO LTD SEC ID: FJ6639556	41.9266	5,000.000	57,394.42	209,632.79	0.36%	152,238.37
DENSO CORP SEC ID: FJ6640380	49.5358	1,900.000	56,338.67	94,118.00	0.16%	37,779.33
NEC CORP SEC ID: FJ6640406	35.1283	1,300.000	38,394.67	45,666.75	0.08%	7,272.08
NIDEC CORP SEC ID: FJ6640687	51.8322	1,900.000	59,146.77	98,481.18	0.17%	39,334.41
NISSHIN SEIFUN GROUP INC SEC ID: FJ6640968	12.5279	1,210.000	13,074.53	15,158.82	0.03%	2,084.29
NIPPON TELEGRAPH & TELEPHONE C SEC ID: FJ6641370	28.5119	6,400.000	67,374.31	182,476.02	0.32%	115,101.71
NISSAN CHEMICAL CORP SEC ID: FJ6641586	43.8061	1,000.000	14,192.47	43,806.13	0.08%	29,613.66
NISSIN FOODS HOLDINGS CO LTD SEC ID: FJ6641768	78.9723	400.000	13,330.06	31,588.92	0.05%	18,258.86
NITTO DENKO CORP SEC ID: FJ6641800	57.9787	700.000	28,426.87	40,585.09	0.07%	12,158.22



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YAMAHA CORP SEC ID: FJ6642386	37.2883	1,100.000	14,440.55	41,017.09	0.07%	26,576.54
MINEBEA MITSUMI INC SEC ID: FJ6642402	14.9380	2,000.000	12,329.24	29,876.08	0.05%	17,546.84
NIPPON STEEL CORP SEC ID: FJ6642568	17.3709	3,500.000	27,178.78	60,798.06	0.11%	33,619.28
NISSAN MOTOR CO LTD SEC ID: FJ6642865	3.1687	11,600.000	39,579.53	36,757.43	0.06%	-2,822.10
NIPPON YUSEN KK SEC ID: FJ6643962	23.5704	1,200.000	29,015.75	28,284.51	0.05%	-731.24
NITORI HOLDINGS CO LTD SEC ID: FJ6644804	129.2205	300.000	11,339.06	38,766.15	0.07%	27,427.09
ORIENTAL LAND CO LTD/JAPAN SEC ID: FJ6648896	145.2120	800.000	13,841.12	116,169.61	0.20%	102,328.49
OBAYASHI CORP SEC ID: FJ6656402	7.5638	3,000.000	13,255.53	22,691.27	0.04%	9,435.74
OLYMPUS CORP SEC ID: FJ6658804	17.8256	5,200.000	34,099.39	92,693.16	0.16%	58,593.77
OMRON CORP SEC ID: FJ6659422	48.5430	800.000	18,457.66	38,834.36	0.07%	20,376.70
ONO PHARMACEUTICAL CO LTD SEC ID: FJ6660107	23.3658	1,800.000	22,604.90	42,058.43	0.07%	19,453.53
ORIX CORP SEC ID: FJ6661147	16.0559	4,100.000	36,231.78	65,829.32	0.11%	29,597.54
OSAKA GAS CO LTD SEC ID: FJ6661766	16.1431	2,400.000	35,971.81	38,743.41	0.07%	2,771.60
JAPAN EXCHANGE GROUP INC SEC ID: FJ6743887	14.3810	2,000.000	23,115.52	28,761.98	0.05%	5,646.46
T&D HOLDINGS INC SEC ID: FJ6744299	14.4151	3,300.000	27,079.59	47,569.82	0.08%	20,490.23
ROHM CO LTD SEC ID: FJ6747201	72.2271	600.000	42,297.69	43,336.24	0.08%	1,038.55
SMC CORP SEC ID: FJ6763968	421.2361	200.000	27,128.60	84,247.22	0.15%	57,118.62
SOFTBANK GROUP CORP SEC ID: FJ6770625	42.7754	5,900.000	73,716.20	252,374.84	0.44%	178,658.64
SECOM CO LTD SEC ID: FJ6791597	57.1678	700.000	30,855.05	40,017.43	0.07%	9,162.38
SEKISUI CHEMICAL CO LTD SEC ID: FJ6793825	13.9831	2,000.000	13,670.77	27,966.20	0.05%	14,295.43



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SEKISUI HOUSE LTD SEC ID: FJ6793908	17.6854	2,700.000	29,835.84	47,750.58	0.08%	17,914.74
SHIMADZU CORP SEC ID: FJ6804366	28.3830	1,000.000	8,070.43	28,383.04	0.05%	20,312.61
SHIMIZU CORP SEC ID: FJ6804408	5.3356	3,000.000	12,520.89	16,006.67	0.03%	3,485.78
SHIN-ETSU CHEMICAL CO LTD SEC ID: FJ6804580	122.9679	1,500.000	112,294.96	184,451.84	0.32%	72,156.88
SHIONOGI & CO LTD SEC ID: FJ6804689	49.9147	1,500.000	33,530.39	74,872.10	0.13%	41,341.71
SHIMANO INC SEC ID: FJ6804820	158.5509	300.000	13,351.35	47,565.27	0.08%	34,213.92
SHISEIDO CO LTD SEC ID: FJ6805264	49.0432	2,000.000	74,020.94	98,086.32	0.17%	24,065.38
SONY GROUP CORP SEC ID: FJ6821501	76.0544	4,600.000	178,022.49	349,850.30	0.61%	171,827.81
SUMITOMO CHEMICAL CO LTD SEC ID: FJ6858560	3.5924	9,000.000	26,669.27	32,331.65	0.06%	5,662.38
SUMITOMO METAL MINING CO LTD SEC ID: FJ6858842	35.4011	900.000	28,854.52	31,861.00	0.06%	3,006.48
SUMITOMO REALTY & DEVELOPMENT SEC ID: FJ6858909	23.6538	1,020.000	20,735.89	24,126.87	0.04%	3,390.98
SUMITOMO CORP SEC ID: FJ6858941	16.6433	4,400.000	46,802.52	73,230.51	0.13%	26,427.99
SUZUKI MOTOR CORP SEC ID: FJ6865508	32.3695	1,400.000	31,182.97	45,317.36	0.08%	14,134.39
TDK CORP SEC ID: FJ6869302	32.8546	1,800.000	45,078.57	59,138.27	0.10%	14,059.70
TAISEI CORP SEC ID: FJ6870102	32.2104	1,200.000	13,223.59	38,652.47	0.07%	25,428.88
TAKEDA PHARMACEUTICAL CO LTD SEC ID: FJ6870441	31.1569	4,046.000	113,807.91	126,060.90	0.22%	12,252.99
ADVANTEST CORP SEC ID: FJ6870490	64.2692	800.000	35,124.45	51,415.36	0.09%	16,290.91
SYSMEX CORP SEC ID: FJ6883808	60.6162	800.000	26,540.74	48,492.93	0.08%	21,952.19
TERUMO CORP SEC ID: FJ6885076	28.3906	1,900.000	49,094.72	53,942.17	0.09%	4,847.45
TOHO CO LTD/TOKYO SEC ID: FJ6895208	38.5009	900.000	14,383.04	34,650.80	0.06%	20,267.76



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TOKYO ELECTRIC POWER CO HOLDIN SEC ID: FJ6895406	3.6076	7,800.000	29,929.35	28,139.00	0.05%	-1,790.35
TOKYO GAS CO LTD SEC ID: FJ6895448	19.5915	2,200.000	38,384.92	43,101.29	0.07%	4,716.37
TOKYO ELECTRON LTD SEC ID: FJ6895679	294.6682	600.000	40,692.89	176,800.93	0.31%	136,108.04
TOKYU CORP SEC ID: FJ6896545	12.6037	3,163.000	28,444.36	39,865.62	0.07%	11,421.26
TOPPAN INC SEC ID: FJ6897022	14.8092	2,400.000	32,340.86	35,542.08	0.06%	3,201.22
TORAY INDUSTRIES INC SEC ID: FJ6897147	5.5826	6,400.000	28,422.91	35,728.82	0.06%	7,305.91
TOSHIBA CORP SEC ID: FJ6897212	34.8857	1,500.000	38,351.80	52,328.62	0.09%	13,976.82
TOTO LTD SEC ID: FJ6897469	34.1051	1,000.000	13,670.77	34,105.12	0.06%	20,434.35
LIXIL CORP SEC ID: FJ6900214	15.1654	1,700.000	20,101.50	25,781.20	0.04%	5,679.70
TOSOH CORP SEC ID: FJ6900289	11.8989	2,100.000	24,314.76	24,987.68	0.04%	672.92
MAZDA MOTOR CORP SEC ID: FJ6900305	7.6168	5,100.000	27,551.82	38,845.73	0.07%	11,293.91
TOYOTA INDUSTRIES CORP SEC ID: FJ6900545	54.8713	700.000	19,884.36	38,409.94	0.07%	18,525.58
TOYOTA TSUSHO CORP SEC ID: FJ6900586	37.0230	1,200.000	21,427.87	44,427.60	0.08%	22,999.73
TOYOTA MOTOR CORP SEC ID: FJ6900644	13.7368	42,200.000	342,301.04	579,692.26	1.00%	237,391.22
UNICHARM CORP SEC ID: FJ6911484	38.4099	1,600.000	32,688.83	61,455.91	0.11%	28,767.08
WEST JAPAN RAILWAY CO SEC ID: FJ6957990	43.4196	700.000	24,759.48	30,393.72	0.05%	5,634.24
YAKULT HONSHA CO LTD SEC ID: FJ6985116	64.8755	600.000	18,180.29	38,925.31	0.07%	20,745.02
YAMAHA MOTOR CO LTD SEC ID: FJ6985264	22.8125	1,800.000	21,007.57	41,062.56	0.07%	20,054.99
ASTELLAS PHARMA INC SEC ID: FJ6985389	15.2071	9,000.000	65,447.20	136,863.84	0.24%	71,416.64
YAMATO HOLDINGS CO LTD SEC ID: FJ6985561	15.8172	2,300.000	34,091.63	36,379.55	0.06%	2,287.92



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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
YASKAWA ELECTRIC CORP SEC ID: FJ6986049	32.0209	1,100.000	12,081.08	35,223.01	0.06%	23,141.93
YOKOGAWA ELECTRIC CORP SEC ID: FJ6986429	15.9536	1,700.000	15,004.83	27,121.15	0.05%	12,116.32
M3 INC SEC ID: FJB02K2M5	27.1174	1,800.000	25,644.99	48,811.24	0.08%	23,166.25
SEVEN & I HOLDINGS CO LTD SEC ID: FJB0FS5D1	42.8967	3,000.000	74,071.28	128,689.98	0.22%	54,618.70
DAIICHI SANKYO CO LTD SEC ID: FJB0J7D93	32.2104	6,800.000	110,110.23	219,030.64	0.38%	108,920.41
BANDAI NAMCO HOLDINGS INC SEC ID: FJB0JDQD7	63.0111	1,500.000	28,614.24	94,516.65	0.16%	65,902.41
SUMCO CORP SEC ID: FJB0MOC87	13.3162	2,300.000	28,416.33	30,627.15	0.05%	2,210.82
DAIWA HOUSE REIT INVESTMENT CO SEC ID: FJB0Z6WY1	2,223.6537	12.000	26,395.07	26,683.84	0.05%	288.77
NOMURA REAL ESTATE HOLDINGS IN SEC ID: FJB1CWJM8	21.4483	400.000	9,502.14	8,579.33	0.01%	-922.81
NIHON M&A CENTER HOLDINGS INC SEC ID: FJB1DN468	12.3461	2,200.000	26,615.03	27,161.32	0.05%	546.29
IDEMITSU KOSAN CO LTD SEC ID: FJB1FF8P7	23.2673	2,789.000	69,937.24	64,892.41	0.11%	-5,044.83
ZOZO INC SEC ID: FJB292RC9	24.7073	1,200.000	24,771.50	29,648.72	0.05%	4,877.22
WELCIA HOLDINGS CO LTD SEC ID: FJB3CF1G3	23.3052	1,200.000	25,392.73	27,966.20	0.05%	2,573.47
OTSUKA HOLDINGS CO LTD SEC ID: FJB5LTM91	32.6272	1,600.000	44,343.14	52,203.57	0.09%	7,860.43
DAI-ICHI LIFE HOLDINGS INC SEC ID: FJB601QS7	22.6913	2,900.000	33,544.47	65,804.69	0.11%	32,260.22
MELJI HOLDINGS CO LTD SEC ID: FJB60DQV4	51.0819	600.000	11,706.38	30,649.13	0.05%	18,942.75
ENEOS HOLDINGS INC SEC ID: FJB627LW8	3.3954	11,500.000	39,414.08	39,046.57	0.07%	-367.51
SOMPO HOLDINGS INC SEC ID: FJB62G7K0	44.4124	1,400.000	43,658.07	62,177.42	0.11%	18,519.35
NEXON CO LTD SEC ID: FJB63QM79	22.4487	2,100.000	26,243.21	47,142.37	0.08%	20,899.16
GLP J-REIT SEC ID: FJB8RBZV5	1,146.6898	23.000	24,773.54	26,373.87	0.05%	1,600.33



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NIPPON PROLOGIS REIT INC SEC ID: FJB98BC64	2,338.0953	11.000	23,306.74	25,719.05	0.04%	2,412.31
CONCORDIA FINANCIAL GROUP LTD SEC ID: FJBD97JW9	4.1684	10,400.000	28,356.33	43,351.39	0.08%	14,995.06
SOFTBANK CORP SEC ID: FJBF5MOK1	11.2774	6,200.000	72,034.98	69,920.04	0.12%	-2,114.94
SG HOLDINGS CO LTD SEC ID: FJBFFY883	13.8694	2,400.000	24,005.18	33,286.59	0.06%	9,281.41
NIPPON EXPRESS HOLDINGS INC SEC ID: FJBKSH60	57.1450	300.000	17,774.72	17,143.51	0.03%	-631.21
SHIZUOKA FINANCIAL GROUP INC SEC ID: FJBP38QJ7	7.9958	4,100.000	24,999.73	32,782.60	0.06%	7,782.87
RECRUIT HOLDINGS CO LTD SEC ID: FJBQRRZ08	31.6571	5,100.000	90,124.99	161,451.35	0.28%	71,326.36
JAPAN POST HOLDINGS CO LTD SEC ID: FJBYT8140	8.4088	9,200.000	64,913.64	77,361.02	0.13%	12,447.38
JAPAN POST BANK CO LTD SEC ID: FJBYT8165	8.5490	3,600.000	23,741.39	30,776.46	0.05%	7,035.07
TOTAL EQUITY JAPANESE YEN		566,716.000	7,062,990.48	12,514,085.78	21.68%	5,451,095.30
NEW ZEALAND DOLLAR						
SPARK NEW ZEALAND LTD SEC ID: AN6881436	3.4152	13,883.000	21,491.99	47,413.64	0.08%	25,921.65
MERCURY NZ LTD SEC ID: ANB8W6K59	3.5164	8,618.000	25,434.16	30,304.52	0.05%	4,870.36
AUCKLAND INTERNATIONAL AIRPORT SEC ID: ANBKX3XG0	4.9394	6,947.000	25,143.09	34,314.25	0.06%	9,171.16
MERIDIAN ENERGY LTD SEC ID: ANBWFD052	3.3140	9,485.000	20,317.24	31,433.65	0.05%	11,116.41
TOTAL EQUITY NEW ZEALAND DOLLAR		38,933.000	92,386.48	143,466.06	0.25%	51,079.58
NORWEGIAN KRONE						
EQUINOR ASA SEC ID: SN7133606	35.7121	4,055.000	39,514.40	144,812.61	0.25%	105,298.21
YARA INTERNATIONAL ASA SEC ID: SN7751258	43.7113	1,071.000	37,448.92	46,814.80	0.08%	9,365.88
MOWI ASA SEC ID: SNB02L489	16.9729	1,920.000	29,640.04	32,587.96	0.06%	2,947.92
AKER BP ASA SEC ID: SNB1L95G4	30.8700	2,196.000	75,814.63	67,790.44	0.12%	-8,024.19
GJENSIDIGE FORSIKRING ASA SEC ID: SNB4PH0C0	19.5107	3,317.000	54,632.73	64,717.02	0.11%	10,084.29



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DNB BANK ASA SEC ID: SNBNG7113	19.7391	1,173.000	23,343.46	23,153.98	0.04%	-189.48
TOTAL EQUITY NORWEGIAN KRONE		13,732.000	260,394.18	379,876.81	0.66%	119,482.63
POUND STERLING						
ANTOFAGASTA PLC SEC ID: EX0045610	18.5908	2,890.000	27,668.26	53,727.47	0.09%	26,059.21
ASHTREAD GROUP PLC SEC ID: EX0053671	56.7769	2,049.000	35,873.35	116,335.83	0.20%	80,462.48
BHP GROUP LTD SEC ID: EX0144405	30.9145	7,307.000	133,633.22	225,892.47	0.39%	92,259.25
DIAGEO PLC SEC ID: EX0237407	43.9059	10,353.000	186,980.36	454,557.27	0.79%	267,576.91
BAE SYSTEMS PLC SEC ID: EX0263494	10.2968	10,316.000	64,392.64	106,222.04	0.18%	41,829.40
BRITISH AMERICAN TOBACCO PLC SEC ID: EX0287584	39.4732	8,256.000	285,210.96	325,890.44	0.56%	40,679.48
HALMA PLC SEC ID: EX0405202	23.7452	2,079.000	47,827.87	49,366.37	0.09%	1,538.50
STANDARD CHARTERED PLC SEC ID: EX0408289	7.4869	12,677.000	67,498.98	94,910.79	0.16%	27,411.81
IMPERIAL BRANDS PLC SEC ID: EX0454499	24.9121	3,594.000	64,661.29	89,533.94	0.16%	24,872.65
HSBC HOLDINGS PLC SEC ID: EX0540529	6.2034	71,579.000	356,266.87	444,029.97	0.77%	87,763.10
LEGAL & GENERAL GROUP PLC SEC ID: EX0560394	3.0012	29,049.000	45,335.91	87,182.90	0.15%	41,846.99
PEARSON PLC SEC ID: EX0677602	11.2976	3,880.000	35,667.31	43,834.83	0.08%	8,167.52
PRUDENTIAL PLC SEC ID: EX0709959	13.5627	10,123.000	75,830.00	137,295.19	0.24%	61,465.19
RIO TINTO PLC SEC ID: EX0718877	69.7441	4,076.000	176,500.59	284,277.12	0.49%	107,776.53
ST JAMES'S PLACE PLC SEC ID: EX0766934	13.1718	3,605.000	37,925.70	47,484.18	0.08%	9,558.48
SSE PLC SEC ID: EX0790876	20.5936	3,199.000	44,001.44	65,879.08	0.11%	21,877.64
BP PLC SEC ID: EX0798051	5.7126	68,091.000	281,694.01	388,974.75	0.67%	107,280.74
LLOYDS BANKING GROUP PLC SEC ID: EX0870611	0.5462	302,982.000	96,197.37	165,499.95	0.29%	69,302.58



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SMITH & NEPHEW PLC SEC ID: EX0922321	13.3462	5,245.000	54,245.38	70,000.70	0.12%	15,755.32
ASTRAZENECA PLC SEC ID: EX0989528	134.9413	5,735.000	294,883.53	773,888.48	1.34%	479,004.95
BT GROUP PLC SEC ID: EX3091355	1.3478	35,836.000	47,877.12	48,301.54	0.08%	424.42
BARCLAYS PLC SEC ID: EX3134866	1.9068	59,205.000	72,745.60	112,894.29	0.20%	40,148.69
INTERTEK GROUP PLC SEC ID: EX3163832	48.5250	1,324.000	44,614.65	64,247.08	0.11%	19,632.43
BURBERRY GROUP PLC SEC ID: EX3174300	24.4189	2,307.000	30,017.59	56,334.33	0.10%	26,316.74
NEXT PLC SEC ID: EX3208983	69.8404	788.000	26,435.13	55,034.21	0.10%	28,599.08
J SAINSBURY PLC SEC ID: EXB019KW9	2.6187	28,872.000	61,161.74	75,607.49	0.13%	14,445.75
BUNZL PLC SEC ID: EXB0744B8	33.1880	1,629.000	21,100.58	54,063.27	0.09%	32,962.69
RENTOKIL INITIAL PLC SEC ID: EXB082RF7	6.1107	4,409.000	28,060.21	26,942.22	0.05%	-1,117.99
HIKMA PHARMACEUTICALS PLC SEC ID: EXB0LCW07	18.6690	2,158.000	30,487.91	40,287.72	0.07%	9,799.81
LONDON STOCK EXCHANGE GROUP PL SEC ID: EXB0SWJX9	85.8389	1,082.000	46,340.35	92,877.74	0.16%	46,537.39
UNILEVER PLC SEC ID: EXB10RZP7	50.3053	4,709.000	155,762.53	236,887.55	0.41%	81,125.02
EXPERIAN PLC SEC ID: EXB19NLV9	33.8376	4,130.000	41,363.46	139,749.19	0.24%	98,385.73
MONDI PLC SEC ID: EXB1CRLC8	16.9549	2,546.000	41,228.68	43,167.11	0.07%	1,938.43
SEVERN TRENT PLC SEC ID: EXB1FH8J7	31.8889	2,782.000	62,644.47	88,714.86	0.15%	26,070.39
WHITBREAD PLC SEC ID: EXB1KJJ48	30.9145	1,568.000	37,932.75	48,473.98	0.08%	10,541.23
HARGREAVES LANSDOWN PLC SEC ID: EXB1VZOM0	10.2992	3,269.000	28,664.57	33,668.18	0.06%	5,003.61
SMITHS GROUP PLC SEC ID: EXB1WY232	19.2284	1,429.000	23,745.15	27,477.33	0.05%	3,732.18
ANGLO AMERICAN PLC SEC ID: EXB1XZS89	38.9319	5,613.000	95,591.52	218,524.53	0.38%	122,933.01



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3I GROUP PLC SEC ID: EXB1YW440	16.1369	4,938.000	28,687.29	79,684.03	0.14%	50,996.74
RECKITT BENCKISER GROUP PLC SEC ID: EXB24CGK6	69.2149	2,987.000	162,940.92	206,744.80	0.36%	43,803.88
RELX PLC SEC ID: EXB2B0DG6	27.5224	4,848.000	39,186.98	133,428.36	0.23%	94,241.38
UNITED UTILITIES GROUP PLC SEC ID: EXB39J2M5	11.9256	7,467.000	67,340.02	89,048.09	0.15%	21,708.07
OCADO GROUP PLC SEC ID: EXB3MBS72	7.4195	2,943.000	27,116.49	21,835.55	0.04%	-5,280.94
GLENCORE PLC SEC ID: EXB4T3BW4	6.6448	39,798.000	75,984.95	264,450.53	0.46%	188,465.58
ENTAIN PLC SEC ID: EXB5VQMV7	15.8963	4,218.000	38,972.81	67,050.69	0.12%	28,077.88
SEGRO PLC SEC ID: EXB5ZN1N1	9.1853	6,750.000	35,908.15	62,001.07	0.11%	26,092.92
SAGE GROUP PLC/THE SEC ID: EXB8C3BL7	8.9688	5,277.000	21,436.24	47,328.47	0.08%	25,892.23
WPP PLC SEC ID: EXB8KF9B6	9.8662	4,674.000	35,406.29	46,114.55	0.08%	10,708.26
COCA-COLA HBC AG SEC ID: EXB9895B6	23.7332	1,832.000	35,750.08	43,479.25	0.08%	7,729.17
AVEVA GROUP PLC SEC ID: EXBBG9VN7	38.6492	765.000	23,717.49	29,566.62	0.05%	5,849.13
COMPASS GROUP PLC SEC ID: EXBD6K458	23.0656	7,457.000	71,733.71	172,000.24	0.30%	100,266.53
NATIONAL GRID PLC SEC ID: EXBDR05C3	11.9977	11,100.000	109,487.51	133,174.74	0.23%	23,687.23
PHOENIX GROUP HOLDINGS PLC SEC ID: EXBGXQNP3	7.3208	5,701.000	32,167.02	41,736.17	0.07%	9,569.15
VODAFONE GROUP PLC SEC ID: EXBH4HKS0	1.0133	60,345.000	82,563.75	61,148.98	0.11%	-21,414.77
INTERCONTINENTAL HOTELS GROUP SEC ID: EXBHJYC07	57.0656	872.000	26,429.14	49,761.18	0.09%	23,332.04
CRODA INTERNATIONAL PLC SEC ID: EXBJFFLV0	79.4395	608.000	23,212.46	48,299.23	0.08%	25,086.77
FERGUSON PLC SEC ID: EXBJVNSS5	125.5828	994.000	27,819.99	124,829.26	0.22%	97,009.27
M&G PLC SEC ID: EXBKFB1C0	2.2596	20,208.000	29,249.02	45,662.96	0.08%	16,413.94



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TESCO PLC SEC ID: EXBLGZ985	2.6969	10,252.000	32,029.52	27,648.63	0.05%	-4,380.89
BERKELEY GROUP HOLDINGS PLC SEC ID: EXBLJNXL3	45.3854	676.000	26,344.73	30,680.54	0.05%	4,335.81
NATWEST GROUP PLC ORD GBP1.0769 SEC ID: EXBM8PJY6	3.1901	24,063.929	34,788.51	76,766.12	0.13%	41,977.61
INFORMA PLC SEC ID: EXBMJ6DW6	7.4532	6,409.000	37,371.75	47,767.35	0.08%	10,395.60
HALEON PLC SEC ID: EXBMX86B0	3.9377	19,850.000	75,559.80	78,163.22	0.14%	2,603.42
GSK PLC SEC ID: EXBN7SWP3	17.2929	15,053.000	347,453.56	260,309.88	0.45%	-87,143.68
SHELL PLC SEC ID: EXBP6MXD8	27.9795	27,613.000	553,384.46	772,596.66	1.34%	219,212.20
SCHRODERS PLC ORD GBP0.20 SEC ID: EXBP9LHF0	5.2446	7,886.000	31,336.92	41,359.26	0.07%	10,022.34
AVIVA PLC SEC ID: EXBPQY8M8	5.3264	5,556.920	26,619.98	29,598.61	0.05%	2,978.63
WOODSIDE ENERGY GROUP LTD SEC ID: EXBPXZF72	23.9377	0.383	8.65	9.17	0.00%	0.52
SPIRAX-SARCO ENGINEERING PLC SEC ID: EXBWFQON2	127.6878	356.000	34,905.88	45,456.87	0.08%	10,550.99
TOTAL EQUITY POUND STERLING		1,042,239.232	5,502,983.12	8,665,737.47	15.01%	3,162,754.35
SINGAPORE DOLLAR						
DBS GROUP HOLDINGS LTD SEC ID: FM6175208	25.2908	9,100.000	92,457.16	230,146.14	0.40%	137,688.98
CITY DEVELOPMENTS LTD SEC ID: FM6197921	6.1363	4,600.000	24,459.25	28,226.96	0.05%	3,767.71
CAPITALAND ASCENDAS REIT SEC ID: FM6563874	2.0429	21,500.000	35,276.28	43,923.35	0.08%	8,647.07
SINGAPORE AIRLINES LTD SEC ID: FM6811737	4.1232	9,600.000	25,600.41	39,582.46	0.07%	13,982.05
UNITED OVERSEAS BANK LTD SEC ID: FM6916783	22.8899	4,800.000	67,789.32	109,871.76	0.19%	42,082.44
UOL GROUP LTD SEC ID: FM6916841	5.0104	5,500.000	24,108.71	27,557.41	0.05%	3,448.70
VENTURE CORP LTD SEC ID: FM6927376	12.7200	2,600.000	27,253.89	33,071.88	0.06%	5,817.99



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SINGAPORE TELECOMMUNICATIONS L SEC ID: FMB02PY18	1.9162	32,900.000	63,487.25	63,042.80	0.11%	-444.45
OVERSEA-CHINESE BANKING CORP L SEC ID: FMB0F9V21	9.0814	11,500.000	74,488.21	104,436.33	0.18%	29,948.12
WILMAR INTERNATIONAL LTD SEC ID: FMB17KC65	3.1092	19,500.000	45,239.28	60,628.54	0.11%	15,389.26
KEPPEL CORP LTD SEC ID: FMB1VQ5C0	5.4131	11,900.000	39,230.74	64,415.45	0.11%	25,184.71
TOTAL EQUITY SINGAPORE DOLLAR		133,500.000	519,390.50	804,903.08	1.39%	285,512.58
SWEDISH KRONA						
SKANDINAVISKA ENSKILDA BANKEN SEC ID: SS4813340	11.5121	8,381.000	54,635.95	96,482.65	0.17%	41,846.70
SWEDBANK AB SEC ID: SS4846522	17.0162	4,559.000	49,367.02	77,576.73	0.13%	28,209.71
SECURITAS AB SEC ID: SS5554042	8.3459	3,158.000	23,138.97	26,356.32	0.05%	3,217.35
H & M HENNES & MAURITZ AB SEC ID: SS5687438	10.7721	2,360.000	28,253.51	25,422.18	0.04%	-2,831.33
TELEFONAKTIEBOLAGET LM ERICSSO SEC ID: SS5959373	5.8448	8,345.000	49,967.64	48,774.94	0.08%	-1,192.70
TELIA CO AB SEC ID: SS5978381	2.5587	14,023.000	39,194.44	35,880.15	0.06%	-3,314.29
ALFA LAVAL AB SEC ID: SS7332686	28.8977	1,716.000	29,978.35	49,588.52	0.09%	19,610.17
GETINGE AB SEC ID: SS7698359	20.7592	1,620.000	27,136.04	33,629.83	0.06%	6,493.79
SKF AB SEC ID: SSB1Q3J35	15.2742	1,798.000	24,849.11	27,463.09	0.05%	2,613.98
VOLVO AB SEC ID: SSB1QH836	18.0892	5,597.000	59,527.42	101,245.03	0.18%	41,717.61
SANDVIK AB SEC ID: SSB1VQ251	18.0815	4,258.000	57,048.10	76,990.95	0.13%	19,942.85
INDUSTRIVARDEN AB SEC ID: SSB1VSK57	24.2814	1,519.000	27,796.93	36,883.44	0.06%	9,086.51
SVENSKA CELLULOSA AB SCA SEC ID: SSB1VVGZ9	12.6638	3,132.000	12,012.43	39,662.88	0.07%	27,650.45
SAGAX AB SEC ID: SSB9M3PK7	22.6978	1,306.000	24,482.62	29,643.36	0.05%	5,160.74



Asset Detail
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12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ESSITY AB SEC ID: SSBF1K7P7	26.2297	2,705.000	34,686.51	70,951.25	0.12%	36,264.74
EVOLUTION AB SEC ID: SSBJXSCH9	97.4519	404.000	31,471.28	39,370.56	0.07%	7,899.28
BOLIDEN AB NPV (POST SPLIT) SEC ID: SSBL54C21	37.5498	1,407.000	21,920.98	52,832.55	0.09%	30,911.57
ATLAS COPCO AB SEC ID: SSBLDBN40	11.8144	10,400.000	29,584.31	122,869.62	0.21%	93,285.31
ATLAS COPCO AB SEC ID: SSBLDBN57	10.6627	9,763.000	50,741.39	104,099.94	0.18%	53,358.55
EPIROC AB SEC ID: SSBMD58R7	18.2206	2,600.000	8,730.05	47,373.67	0.08%	38,643.62
EPIROC AB SEC ID: SSBMD58W6	16.0900	2,459.000	17,169.37	39,565.37	0.07%	22,396.00
INVESTOR AB SEC ID: SSBMV7PQ6	18.0968	9,848.000	54,712.76	178,217.66	0.31%	123,504.90
VOLVO CAR AB SEC ID: SSBMXCOX5	4.5472	6,010.000	23,548.03	27,328.93	0.05%	3,780.90
NIBE INDUSTRIER AB SEC ID: SSBN7BZM0	9.3191	5,975.000	45,017.19	55,681.41	0.10%	10,664.22
KINNEVIK AB SEC ID: SSBNKF606	13.7435	2,371.000	31,453.94	32,585.75	0.06%	1,131.81
HEXAGON AB SEC ID: SSBNZFHC2	10.4612	8,113.000	19,908.24	84,871.35	0.15%	64,963.11
ELECTROLUX AB SEC ID: SSBP81614	13.5112	2,803.000	29,465.13	37,871.91	0.07%	8,406.78
SVENSKA HANDELSBANKEN AB SEC ID: SSBXDZ9Q8	10.0869	3,195.000	25,501.01	32,227.51	0.06%	6,726.50
ASSA ABLOY AB SEC ID: SSBYPC1T6	21.4694	4,200.000	27,660.10	90,171.31	0.16%	62,511.21
NORDEA BANK ABP SEC ID: SSBYZF9J2	10.7184	13,793.000	95,927.13	147,838.40	0.26%	51,911.27
INVESTMENT AB LATOUR SEC ID: SSBZ404X0	18.9165	1,626.000	25,029.55	30,758.16	0.05%	5,728.61
TOTAL EQUITY SWEDISH KRONA		149,444.000	1,079,915.50	1,900,215.42	3.29%	820,299.92
SWISS FRANC						
SGS SA SEC ID: ES4824771	2,323.8219	22.000	31,118.38	51,124.08	0.09%	20,005.70
BARRY CALLEBAUT AG SEC ID: ES5476928	1,976.8699	21.000	37,871.92	41,514.27	0.07%	3,642.35



Asset Detail

by Asset Type

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Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SWISSCOM AG SEC ID: ES5533975	547.5573	107.000	40,460.91	58,588.63	0.10%	18,127.72
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962281	10,192.3908	5.000	47,826.77	50,961.95	0.09%	3,135.18
GIVAUDAN SA SEC ID: ES5980614	3,062.0406	35.000	39,927.88	107,171.42	0.19%	67,243.54
ZURICH INSURANCE GROUP AG SEC ID: ES5983816	478.0588	515.000	149,535.30	246,200.28	0.43%	96,664.98
NOVARTIS AG SEC ID: ES7103066	90.3480	8,617.000	413,470.48	778,529.00	1.35%	365,058.52
ABB LTD SEC ID: ES7108891	30.3286	7,005.000	123,050.83	212,451.69	0.37%	89,400.86
ROCHE HOLDING AG SEC ID: ES7108917	387.3757	105.000	40,557.76	40,674.45	0.07%	116.69
ROCHE HOLDING AG SEC ID: ES7110384	313.9862	2,728.000	451,258.15	856,554.26	1.48%	405,296.11
HOLCIM AG SEC ID: ES7110756	51.7510	1,985.000	73,172.73	102,725.68	0.18%	29,552.95
NESTLE SA SEC ID: ES7123874	115.8020	11,399.000	599,350.10	1,320,026.87	2.29%	720,676.77
BALOISE HOLDING AG SEC ID: ES7124591	154.2369	283.000	28,581.39	43,649.05	0.08%	15,067.66
SONOVA HOLDING AG SEC ID: ES7156031	237.0298	280.000	42,997.51	66,368.35	0.11%	23,370.84
CREDIT SUISSE GROUP AG SEC ID: ES7171584	2.9875	6,239.000	26,947.60	18,638.78	0.03%	-8,308.82
SWATCH GROUP AG/THE SEC ID: ES7184728	284.2629	159.000	30,744.81	45,197.80	0.08%	14,452.99
LONZA GROUP AG SEC ID: ES7333374	489.7320	383.000	31,786.10	187,567.34	0.32%	155,781.24
SWISS LIFE HOLDING AG SEC ID: ES7437803	515.3480	123.000	18,511.97	63,387.81	0.11%	44,875.84
EMS-CHEMIE HOLDING AG SEC ID: ES7635612	676.6105	50.000	32,116.16	33,830.52	0.06%	1,714.36
SWISS PRIME SITE AG SEC ID: ESB083BH9	86.6299	573.000	44,517.97	49,638.94	0.09%	5,120.97
PARTNERS GROUP HOLDING AG SEC ID: ESB119QG7	882.8361	115.000	30,129.42	101,526.16	0.18%	71,396.74
SCHINDLER HOLDING AG SEC ID: ESB11TCY9	187.9594	194.000	17,521.30	36,464.12	0.06%	18,942.82



Asset Detail
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12/31/2022

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KUEHNE + NAGEL INTERNATIONAL A SEC ID: ESB142S69	232.5984	201.000	21,489.37	46,752.27	0.08%	25,262.90
GEBERIT AG SEC ID: ESB1WGG94	470.7090	155.000	28,368.29	72,959.90	0.13%	44,591.61
JULIUS BAER GROUP LTD SEC ID: ESB4R2R51	58.2144	938.000	34,007.17	54,605.14	0.09%	20,597.97
SWISS RE AG SEC ID: ESB545MG7	93.4717	1,548.000	79,047.50	144,694.16	0.25%	65,646.66
CIE FINANCIERE RICHEMONT SA SEC ID: ESBCRWZ17	129.5936	2,513.000	82,065.19	325,668.72	0.56%	243,603.53
SIG GROUP AG SEC ID: ESD5GN66	21.8331	1,240.000	23,853.31	27,073.07	0.05%	3,219.76
SIKA AG SEC ID: ESBF2DSG4	239.6239	600.000	18,597.62	143,774.32	0.25%	125,176.70
ALCON INC SEC ID: ESBJT1GR2	68.2879	1,759.000	54,737.36	120,118.48	0.21%	65,381.12
BACHEM HOLDING AG CHF0.01 (REGD) (SUBD) SEC ID: ESBMXVKB4	86.3057	377.000	25,004.89	32,537.24	0.06%	7,532.35
ACCELERON INDUSTRIES AG SEC ID: ESNM73Q3	20.6928	0.250	3.07	5.18	0.00%	2.11
STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT) SEC ID: ESBQ7ZV07	114.1375	380.000	27,250.35	43,372.24	0.08%	16,121.89
UBS GROUP AG SEC ID: ESRJL171	18.5960	11,385.000	109,609.54	211,715.23	0.37%	102,105.69
VAT GROUP AG SEC ID: ESBYZWMR7	273.2382	158.000	32,483.28	43,171.64	0.07%	10,688.36
TOTAL EQUITY SWISS FRANC		62,197.250	2,887,972.38	5,779,239.04	10.01%	2,891,266.66
U.S. DOLLAR						
FUTU HOLDINGS LTD ADR SEC ID: 36118L106	40.6500	692.000	24,988.12	28,129.80	0.05%	3,141.68
SEA LTD ADR SEC ID: 81141R100	52.0300	754.000	54,009.02	39,230.62	0.07%	-14,778.40
TEVA PHARMACEUTICAL INDUSTRIES ADR SEC ID: 881624209	9.1200	5,306.000	36,956.29	48,390.72	0.08%	11,434.43
HONGKONG LAND HOLDINGS LTD SEC ID: FM6434910	4.6000	8,500.000	32,127.44	39,100.00	0.07%	6,972.56



Asset Detail
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12/31/2022

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JARDINE MATHESON HOLDINGS LTD SEC ID: FM6472118	50.9000	900.000	37,817.01	45,810.00	0.08%	7,992.99
COCA-COLA EUROPACIFIC PARTNERS SEC ID: G25839104	55.3200	637.000	24,537.11	35,238.84	0.06%	10,701.73
GRAB HOLDINGS LTD SEC ID: G4124C109	3.2200	9,910.000	26,366.93	31,910.20	0.06%	5,543.27
CHECK POINT SOFTWARE TECHNOLOG SEC ID: M22465104	126.1600	284.000	29,120.08	35,829.44	0.06%	6,709.36
CYBERARK SOFTWARE LTD SEC ID: M2682V108	129.6500	282.000	24,469.14	36,561.30	0.06%	12,092.16
AERCAP HOLDINGS NV SEC ID: N00985106	58.3200	784.000	37,757.44	45,722.88	0.08%	7,965.44
TOTAL EQUITY U.S. DOLLAR		28,049.000	328,148.58	385,923.80	0.67%	57,775.22
TOTAL EQUITY		3,358,069.383	32,325,530.42	56,919,249.51	98.60%	24,593,719.09
TOTAL ASSETS - BASE:		3,451,588.993	33,065,707.13	57,728,929.31	100.00%	24,663,222.18

 BNY MELLON WELLINGTON EMD PI1 - ██████████	Asset Detail	Report ID: GL8013
	by Asset Type	Base Currency: USD
	12/31/2022	Alternate Base Currency:
		Exchange Rate:
		Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIXED INCOME SECURITIES						
U.S. DOLLAR						
WTC-CTF JPM PAG EMERGING MARKETS DEBT SEC ID: 99VVAJY68	8.3200	2,056,920.354	20,644,276.63	17,113,577.35	100.00%	-3,530,699.28
TOTAL ASSETS - BASE:		2,056,920.354	20,644,276.63	17,113,577.35	100.00%	-3,530,699.28



Asset Detail
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12/31/2022

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRIVATE EQUITY						
U.S. DOLLAR						
STEPSTONE XL OPP FUND LP SEC ID: 99VVAKD50	1.0000	39,478,048.000	21,651,565.47	39,478,048.00	33.80%	17,826,482.53
STEPSTONE XL OP FUND II-A SEC ID: 99VVBW13	1.0000	49,441,765.000	26,367,616.80	49,441,765.00	42.33%	23,074,148.20
STEPSTONE CAP PARTNERS IV LP SEC ID: 99VBNR66	1.0000	27,881,999.000	14,507,603.00	27,881,999.00	23.87%	13,374,396.00
TOTAL PRIVATE EQUITY U.S. DOLLAR		116,801,812.000	62,526,785.27	116,801,812.00	100.00%	54,275,026.73
TOTAL PRIVATE EQUITY		116,801,812.000	62,526,785.27	116,801,812.00	100.00%	54,275,026.73
TOTAL ASSETS - BASE:		116,801,812.000	62,526,785.27	116,801,812.00	100.00%	54,275,026.73



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
CASH			1.61	1.61	100.00%	0.00
TOTAL ASSETS - BASE:		0.000	1.61	1.61	100.00%	0.00



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUITY						
U.S. DOLLAR						
MARATHON EAFE SEC ID: 99VVA3995	1,936.0614	13,276.177	19,255,609.36	25,703,494.24	100.00%	6,447,884.88
TOTAL ASSETS - BASE:		13,276.177	19,255,609.36	25,703,494.24	100.00%	6,447,884.88



Asset Detail
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12/31/2022

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
EURO CURRENCY UNIT						
INTEREST RECEIVABLE			4,914.97	5,175.42	0.01%	260.45
NON-BASE CURRENCY			988.35	1,067.25	0.00%	78.90
FFX CONTRACTS RECEIVABLE			24,999.53	25,117.12	0.05%	117.59
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-366,648.91	-387,176.62	-0.82%	-20,527.71
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			-335,746.06	-355,816.83	-0.75%	-20,070.77
U.S. DOLLAR						
FFX CONTRACTS RECEIVABLE			372,757.03	372,757.03	0.79%	0.00
CASH			-2,792.72	-2,792.72	-0.01%	0.00
PAYABLE FOR INVESTMENTS PURCHASED			-14,740.68	-14,740.68	-0.03%	0.00
INTEREST RECEIVABLE			694,996.35	694,996.35	1.47%	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-24,999.53	-24,999.53	-0.05%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	2,007,558.670	2,007,558.67	2,007,558.67	4.25%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,007,558.670	3,032,779.12	3,032,779.12	6.41%	0.00
TOTAL CASH & CASH EQUIVALENTS		2,007,558.670	2,697,033.06	2,676,962.29	5.66%	-20,070.77
FIXED INCOME SECURITIES						
EURO CURRENCY UNIT						
VIVION INVESTMENTS SARL REGS 3.000% 08/08/2024 SEC ID: ELBKLKVS9	82.4984	200,000.000	220,175.11	164,996.85	0.35%	-55,178.26
IQVIA INC REGS 2.250% 03/15/2029 SEC ID: NABKP8GG1	89.9073	100,000.000	76,805.74	89,907.27	0.19%	13,101.53
AVANTOR FUNDING INC REGS 3.875% 07/15/2028 SEC ID: NABMW0Y35	98.0269	100,000.000	95,475.27	98,026.91	0.21%	2,551.64
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT		400,000.000	392,456.12	352,931.03	0.75%	-39,525.09
U.S. DOLLAR						



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
API GROUP DE INC 144A 4.750% 10/15/2029 DD 10/21/21 SEC ID: 00185PAA9	86.6856	180,000.000	163,361.26	156,034.00	0.33%	-7,327.26
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21 SEC ID: 00253XAA9	96.1647	114,000.000	117,442.06	109,627.70	0.23%	-7,814.36
ADAPTHEALTH LLC 144A 6.125% 08/01/2028 DD 07/29/20 SEC ID: 00653VAA9	91.6689	60,000.000	58,142.30	55,001.34	0.12%	-3,140.96
ADAPTHEALTH LLC 144A 4.625% 08/01/2029 DD 01/04/21 SEC ID: 00653VAC5	83.7250	50,000.000	50,063.34	41,862.50	0.09%	-8,200.84
ADAPTHEALTH LLC 144A 5.125% 03/01/2030 DD 08/19/21 SEC ID: 00653VAE1	85.1290	42,000.000	42,237.71	35,754.18	0.08%	-6,483.53
ADTALEM GLOBAL EDUCATION 144A 5.500% 03/01/2028 DD 03/01/21 SEC ID: 00737WAA7	90.7500	178,000.000	168,266.33	161,535.00	0.34%	-6,731.33
AETHON UNITED BR LP / AET 144A 8.250% 02/15/2026 DD 02/02/21 SEC ID: 00810GAC8	99.1946	179,000.000	182,523.38	177,558.35	0.38%	-4,965.03
AG TTMT ESCROW ISSUER LLC 144A 8.625% 09/30/2027 DD 08/23/22 SEC ID: 00840KAA7	100.5000	115,000.000	115,837.07	115,575.00	0.24%	-262.07
AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21 SEC ID: 008911BK4	88.5733	70,000.000	70,000.00	62,001.29	0.13%	-7,998.71
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19 SEC ID: 013092AB7	95.0680	94,000.000	94,000.00	89,363.92	0.19%	-4,636.08
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20 SEC ID: 013092AE1	89.2460	162,000.000	157,493.30	144,578.52	0.31%	-12,914.78
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21 SEC ID: 01642PBB1	99.0360	66,810.000	66,799.22	66,165.95	0.14%	-633.27
ALLEGHENY LUDLUM LLC 6.950% 12/15/2025 DD 12/15/95 SEC ID: 016900AC6	99.0000	87,000.000	89,464.01	86,130.00	0.18%	-3,334.01
ATI INC 5.875% 12/01/2027 DD 11/22/19 SEC ID: 01741RAH5	95.6285	32,000.000	32,000.00	30,601.13	0.06%	-1,398.87



Asset Detail
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BREAD FINANCIAL HOLDINGS 144A 4.750% 12/15/2024 DD 12/20/19 SEC ID: 018581AK4	88.6738	76,000.000	76,000.00	67,392.09	0.14%	-8,607.91
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19 SEC ID: 01883LAA1	89.8860	131,000.000	132,069.19	117,750.66	0.25%	-14,318.53
ALLIED UNIVERSAL HOLDCO L 144A 6.625% 07/15/2026 DD 07/12/19 SEC ID: 019576AA5	91.5000	214,000.000	213,014.90	195,810.00	0.41%	-17,204.90
ALLIED UNIVERSAL HOLDCO L 144A 9.750% 07/15/2027 DD 07/12/19 SEC ID: 019576AB3	87.0000	60,000.000	61,924.49	52,200.00	0.11%	-9,724.49
ALLISON TRANSMISSION INC 144A 3.750% 01/30/2031 DD 11/19/20 SEC ID: 019736AG2	82.2500	24,000.000	20,944.65	19,740.00	0.04%	-1,204.65
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18 SEC ID: 02156LAA9	91.0880	200,000.000	203,703.82	182,176.00	0.39%	-21,527.82
AMWINS GROUP INC 144A 4.875% 06/30/2029 DD 07/19/21 SEC ID: 031921AB5	84.8147	159,000.000	144,033.19	134,855.33	0.29%	-9,177.86
ANTERO MIDSTREAM PARTNERS 144A 5.750% 03/01/2027 DD 02/25/19 SEC ID: 03690AAD8	94.5357	129,000.000	123,797.50	121,951.09	0.26%	-1,846.41
ANTERO MIDSTREAM PARTNERS 144A 7.875% 05/15/2026 DD 11/10/20 SEC ID: 03690EAA6	101.2266	43,000.000	43,000.00	43,527.45	0.09%	527.45
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20 SEC ID: 039524AA1	78.2101	70,000.000	57,669.58	54,747.10	0.12%	-2,922.48
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20 SEC ID: 039524AB9	80.2500	150,000.000	119,067.65	120,375.00	0.25%	1,307.35
ARCHROCK PARTNERS LP / AR 144A 6.875% 04/01/2027 DD 03/21/19 SEC ID: 03959KAA8	95.4664	100,000.000	103,109.02	95,466.43	0.20%	-7,642.59
ARCONIC CORP 144A 6.125% 02/15/2028 DD 02/07/20 SEC ID: 03966VAA5	93.8265	33,000.000	33,793.74	30,962.75	0.07%	-2,830.99



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by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21 SEC ID: 03969YAB4	79.2527	200,000.000	163,490.02	158,505.46	0.34%	-4,984.56
ARKO CORP 144A 5.125% 11/15/2029 DD 10/21/21 SEC ID: 041242AA6	78.5200	178,000.000	165,758.51	139,765.60	0.30%	-25,992.91
ASBURY AUTOMOTIVE GROUP INC 4.500% 03/01/2028 DD 09/01/20 SEC ID: 043436AU8	88.0400	17,000.000	17,064.81	14,966.80	0.03%	-2,098.01
ASBURY AUTOMOTIVE GROUP INC 4.750% 03/01/2030 DD 09/01/20 SEC ID: 043436AV6	83.6352	138,000.000	125,201.61	115,416.52	0.24%	-9,785.09
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21 SEC ID: 043436AW4	84.2640	28,000.000	27,615.02	23,593.92	0.05%	-4,021.10
ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21 SEC ID: 043436AX2	82.2700	12,000.000	12,000.00	9,872.40	0.02%	-2,127.60
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20 SEC ID: 04624VAB5	82.3034	22,000.000	22,000.00	18,106.76	0.04%	-3,893.24
ATHENAHEALTH 2/22 COV-LITE TLB 0.000% 02/15/2029 DD 01/14/22 SEC ID: 04686RAB9	90.0360	115,380.190	114,803.29	103,883.71	0.22%	-10,919.58
ATHENAHEALTH 2/22 COV-LITE DEL 0.000% 02/15/2029 DD 01/14/22 SEC ID: 04686RAC7	90.0360	19,654.240	19,654.24	17,695.89	0.04%	-1,958.35
AVIENT CORP 144A 7.125% 08/01/2030 DD 08/10/22 SEC ID: 05368VAA4	97.7532	105,000.000	103,056.58	102,640.85	0.22%	-415.73
AVIS BUDGET CAR RENTAL LL 144A 5.375% 03/01/2029 DD 03/01/21 SEC ID: 053773BF3	85.5439	50,000.000	48,498.64	42,771.93	0.09%	-5,726.71
BCPE EMPIRE HOLDINGS INC 144A 7.625% 05/01/2027 DD 04/28/21 SEC ID: 05552VAA0	89.6780	286,000.000	274,767.16	256,479.08	0.54%	-18,288.08
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20 SEC ID: 05605HAB6	89.8750	77,000.000	74,089.79	69,203.75	0.15%	-4,886.04
BWX TECHNOLOGIES INC 144A 4.125% 04/15/2029 DD 04/13/21 SEC ID: 05605HAC4	87.5197	109,000.000	101,198.09	95,396.48	0.20%	-5,801.61



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BALL CORP 3.125% 09/15/2031 DD 09/14/21 SEC ID: 058498AX4	80.3130	190,000.000	147,784.69	152,594.70	0.32%	4,810.01
BEASLEY MEZZANINE HOLDING 144A 8.625% 02/01/2026 DD 02/02/21 SEC ID: 07403VAA7	60.0000	50,000.000	50,730.77	30,000.00	0.06%	-20,730.77
BELLRING BRANDS INC 144A 7.000% 03/15/2030 DD 03/10/22 SEC ID: 07831CAA1	96.2250	194,000.000	194,442.96	186,676.50	0.39%	-7,766.46
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20 SEC ID: 092174AA9	87.2000	30,000.000	29,684.56	26,160.00	0.06%	-3,524.56
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19 SEC ID: 097751BT7	97.0000	89,000.000	86,423.47	86,330.00	0.18%	-93.47
BOMBARDIER INC 144A 7.125% 06/15/2026 DD 06/08/21 SEC ID: 097751BV2	97.0214	39,000.000	39,000.00	37,838.36	0.08%	-1,161.64
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20 SEC ID: 09951LAA1	88.5963	67,000.000	67,000.00	59,359.50	0.13%	-7,640.50
BOOZ ALLEN HAMILTON INC 144A 4.000% 07/01/2029 DD 06/17/21 SEC ID: 09951LAB9	88.0144	38,000.000	38,000.00	33,445.47	0.07%	-4,554.53
BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21 SEC ID: 11135RAA3	85.1081	170,000.000	155,602.51	144,683.83	0.31%	-10,918.68
BROOKFIELD PROPERTY REIT 144A 5.750% 05/15/2026 DD 05/01/19 SEC ID: 11284DAA3	91.3467	51,000.000	51,000.00	46,586.83	0.10%	-4,413.17
BROOKFIELD PROPERTY REIT 144A 4.500% 04/01/2027 DD 09/29/21 SEC ID: 11284DAC9	83.5815	77,000.000	77,000.00	64,357.78	0.14%	-12,642.22
BUILDERS FIRSTSOURCE INC 144A 5.000% 03/01/2030 DD 02/11/20 SEC ID: 12008RAN7	88.6079	24,000.000	24,211.32	21,265.90	0.04%	-2,945.42
BUILDERS FIRSTSOURCE INC 144A 4.250% 02/01/2032 DD 07/23/21 SEC ID: 12008RAP2	81.0728	261,000.000	230,138.86	211,599.96	0.45%	-18,538.90
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17 SEC ID: 1248EPBT9	93.2070	200,000.000	199,872.30	186,414.00	0.39%	-13,458.30



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CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17 SEC ID: 1248EPBX0	90.7990	237,000.000	230,623.18	215,193.63	0.46%	-15,429.55
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19 SEC ID: 1248EPCB7	90.4270	54,000.000	54,756.17	48,830.58	0.10%	-5,925.59
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20 SEC ID: 1248EPCE1	82.6155	337,000.000	310,133.76	278,414.24	0.59%	-31,719.52
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20 SEC ID: 1248EPCK7	80.2115	180,000.000	166,391.23	144,380.70	0.31%	-22,010.53
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21 SEC ID: 1248EPCN1	79.6000	38,000.000	38,000.00	30,248.00	0.06%	-7,752.00
CCO HOLDINGS LLC / CCO HO 144A 4.750% 02/01/2032 DD 01/19/22 SEC ID: 1248EPCQ4	81.0700	58,000.000	58,000.00	47,020.60	0.10%	-10,979.40
CCO HOLDINGS LLC / CCO HO 144A 6.375% 09/01/2029 DD 08/09/22 SEC ID: 1248EPCS0	93.9740	123,000.000	123,000.00	115,588.02	0.24%	-7,411.98
CDI ESCROW ISSUER INC 144A 5.750% 04/01/2030 DD 04/13/22 SEC ID: 12511VAA6	89.6429	178,000.000	173,945.24	159,564.39	0.34%	-14,380.85
CTR PARTNERSHIP LP / CARE 144A 3.875% 06/30/2028 DD 06/17/21 SEC ID: 126458AE8	84.5027	30,000.000	25,218.90	25,350.80	0.05%	131.90
CVR ENERGY INC 144A 5.750% 02/15/2028 DD 01/27/20 SEC ID: 12662PAD0	87.0500	173,000.000	169,018.93	150,596.50	0.32%	-18,422.43
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21 SEC ID: 12769GAA8	81.3810	85,000.000	77,077.09	69,173.85	0.15%	-7,903.24
CALLON PETROLEUM CO 144A 8.000% 08/01/2028 DD 07/06/21 SEC ID: 13123XBD3	95.3284	81,000.000	80,853.86	77,215.99	0.16%	-3,637.87
CALLON PETROLEUM CO 144A 7.500% 06/15/2030 DD 06/24/22 SEC ID: 13123XBF8	91.5000	65,000.000	62,571.07	59,475.00	0.13%	-3,096.07
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16 SEC ID: 131347CK0	95.2528	12,000.000	12,000.00	11,430.33	0.02%	-569.67



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CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19 SEC ID: 131347CM6	89.1978	155,000.000	147,793.36	138,256.62	0.29%	-9,536.74
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19 SEC ID: 131347CN4	89.2293	122,000.000	116,933.27	108,859.72	0.23%	-8,073.55
CALPINE CORP 144A 4.625% 02/01/2029 DD 08/10/20 SEC ID: 131347CP9	85.8054	35,000.000	35,000.00	30,031.89	0.06%	-4,968.11
CALPINE CORP 144A 5.000% 02/01/2031 DD 08/10/20 SEC ID: 131347CQ7	83.8904	45,000.000	45,000.00	37,750.68	0.08%	-7,249.32
CARGO AIRCRAFT MANAGEMENT 144A 4.750% 02/01/2028 DD 01/28/20 SEC ID: 14180LAA4	90.7610	113,000.000	110,157.16	102,559.93	0.22%	-7,597.23
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21 SEC ID: 143658BN1	71.4040	66,000.000	66,000.00	47,126.64	0.10%	-18,873.36
CARS.COM INC 144A 6.375% 11/01/2028 DD 10/30/20 SEC ID: 14575EAA3	88.7853	185,000.000	175,329.94	164,252.71	0.35%	-11,077.23
CATALENT PHARMA SOLUTIONS 144A 3.500% 04/01/2030 DD 09/29/21 SEC ID: 14879EAK4	78.9590	199,000.000	162,495.21	157,128.41	0.33%	-5,366.80
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19 SEC ID: 15135BAR2	93.7863	98,000.000	97,459.63	91,910.59	0.19%	-5,549.04
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	91.3836	172,000.000	172,000.00	157,179.76	0.33%	-14,820.24
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20 SEC ID: 15135BAV3	84.5370	105,000.000	97,213.01	88,763.85	0.19%	-8,449.16
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20 SEC ID: 15135BAW1	81.9749	140,000.000	140,100.13	114,764.89	0.24%	-25,335.24
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21 SEC ID: 15135BAX9	78.2473	82,000.000	82,062.32	64,162.80	0.14%	-17,899.52
PERMIAN RESOURCES OPERATI 144A 5.375% 01/15/2026 DD 11/30/17 SEC ID: 15138AAA8	91.0285	107,000.000	106,978.56	97,400.46	0.21%	-9,578.10



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CENTRAL GARDEN & PET CO 5.125% 02/01/2028 DD 12/14/17 SEC ID: 153527AM8	93.0280	68,000.000	68,122.66	63,259.05	0.13%	-4,863.61
CENTRAL GARDEN & PET CO 4.125% 10/15/2030 DD 10/16/20 SEC ID: 153527AN6	82.1403	76,000.000	66,775.11	62,426.66	0.13%	-4,348.45
CHART INDUSTRIES INC 144A 9.500% 01/01/2031 DD 12/22/22 SEC ID: 16115QAG5	102.5610	97,000.000	97,285.12	99,484.17	0.21%	2,199.05
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20 SEC ID: 16411QAG6	89.9221	212,000.000	208,706.41	190,634.95	0.40%	-18,071.46
CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21 SEC ID: 16411QAK7	85.1360	59,000.000	59,000.00	50,230.24	0.11%	-8,769.76
CHENIERE ENERGY INC 4.625% 10/15/2028 DD 04/15/21 SEC ID: 16411RAK5	90.3867	99,000.000	97,638.23	89,482.87	0.19%	-8,155.36
CHOBANI LLC / CHOBANI FIN 144A 7.500% 04/15/2025 DD 04/13/17 SEC ID: 17027NAA0	97.3750	121,000.000	117,672.31	117,823.75	0.25%	151.44
CIENA CORP 144A 4.000% 01/31/2030 DD 01/18/22 SEC ID: 171779AL5	88.0110	133,000.000	122,779.90	117,054.63	0.25%	-5,725.27
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20 SEC ID: 172441BC0	100.9819	15,000.000	15,401.68	15,147.28	0.03%	-254.40
CINEMARK USA INC 144A 5.875% 03/15/2026 DD 03/16/21 SEC ID: 172441BD8	83.2957	93,000.000	84,958.22	77,465.00	0.16%	-7,493.22
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21 SEC ID: 172441BF3	74.2590	79,000.000	78,377.07	58,664.61	0.12%	-19,712.46
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20 SEC ID: 18060TAA3	100.2311	21,000.000	20,999.99	21,048.54	0.04%	48.55
CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21 SEC ID: 18064PAD1	85.0350	130,000.000	113,177.02	110,545.50	0.23%	-2,631.52
CLEAN HARBORS INC 144A 5.125% 07/15/2029 DD 07/02/19 SEC ID: 184496AP2	92.7452	190,000.000	190,265.65	176,215.85	0.37%	-14,049.80



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CLEAR CHANNEL OUTDOOR HOL 144A 5.125% 08/15/2027 DD 08/23/19 SEC ID: 18453HAA4	86.6500	45,000.000	40,183.45	38,992.50	0.08%	-1,190.95
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21 SEC ID: 18453HAC0	73.0009	73,000.000	73,573.06	53,290.68	0.11%	-20,282.38
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19 SEC ID: 18539UAC9	92.2946	104,000.000	99,806.48	95,986.35	0.20%	-3,820.13
CLEVELAND-CLIFFS INC 144A 6.750% 03/15/2026 DD 03/13/20 SEC ID: 185899AG6	100.2500	197,000.000	197,573.64	197,492.50	0.42%	-81.14
PERMIAN RESOURCES OPERATI 144A 7.750% 02/15/2026 DD 01/27/21 SEC ID: 19416MAA7	97.0040	63,000.000	62,575.23	61,112.51	0.13%	-1,462.72
PERMIAN RESOURCES OPERATI 144A 5.875% 07/01/2029 DD 06/30/21 SEC ID: 19416MAB5	85.8861	199,000.000	193,094.64	170,913.25	0.36%	-22,181.39
COMPASS MINERALS INTERNAT 144A 6.750% 12/01/2027 DD 11/26/19 SEC ID: 20451NAG6	96.0000	227,000.000	230,747.17	217,920.00	0.46%	-12,827.17
COMPASS GROUP DIVERSIFIED 144A 5.250% 04/15/2029 DD 03/23/21 SEC ID: 20451RAB8	85.5791	110,000.000	94,179.40	94,137.01	0.20%	-42.39
CONNECT FINCO SARL / CONN 144A 6.750% 10/01/2026 DD 10/07/19 SEC ID: 20752TAA2	92.6760	200,000.000	200,724.70	185,351.90	0.39%	-15,372.80
COVANTA HOLDING CORP 5.000% 09/01/2030 DD 08/25/20 SEC ID: 22282EAJ1	80.7538	22,000.000	21,370.60	17,765.84	0.04%	-3,604.76
COVANTA HOLDING CORP 144A 4.875% 12/01/2029 DD 11/30/21 SEC ID: 22303XAA3	81.9270	255,000.000	231,537.59	208,913.85	0.44%	-22,623.74
CROWN AMERICAS LLC / CROWN AME 4.250% 09/30/2026 DD 03/31/17 SEC ID: 22819KAB6	95.3580	215,000.000	205,744.18	205,019.70	0.43%	-724.48
CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21 SEC ID: 228701AG3	89.8516	75,000.000	73,382.51	67,388.68	0.14%	-5,993.83



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DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21 SEC ID: 23345MAA5	85.9110	134,000.000	127,337.13	115,120.74	0.24%	-12,216.39
DARLING INGREDIENTS INC 144A 6.000% 06/15/2030 DD 06/09/22 SEC ID: 237266AJ0	97.7500	115,000.000	114,233.39	112,412.50	0.24%	-1,820.89
DAVE & BUSTER'S 6/22 COV-LITE 0.000% 06/29/2029 DD 04/06/22 SEC ID: 23833EAV6	99.4380	68,827.500	65,386.12	68,440.69	0.14%	3,054.57
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20 SEC ID: 23833NAH7	100.5000	212,000.000	217,449.16	213,060.00	0.45%	-4,389.16
DIAMOND BC BV 144A 4.625% 10/01/2029 DD 09/29/21 SEC ID: 25257DAA6	80.2500	53,000.000	42,208.47	42,532.50	0.09%	324.03
DYCOM INDUSTRIES INC 144A 4.500% 04/15/2029 DD 04/01/21 SEC ID: 267475AD3	87.0394	116,000.000	110,951.42	100,965.75	0.21%	-9,985.67
EQT CORP VAR RT 02/01/2030 DD 01/21/20 SEC ID: 26884LAG4	103.7120	29,000.000	29,531.98	30,076.48	0.06%	544.50
EQT CORP VAR RT 02/01/2025 DD 01/21/20 SEC ID: 26884LAH2	100.2350	20,000.000	19,965.55	20,047.00	0.04%	81.45
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20 SEC ID: 26885BAF7	96.4997	13,000.000	13,000.00	12,544.96	0.03%	-455.04
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20 SEC ID: 26885BAH3	95.5750	34,000.000	34,000.00	32,495.50	0.07%	-1,504.50
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21 SEC ID: 26885BAK6	83.9927	193,000.000	177,089.60	162,105.92	0.34%	-14,983.68
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21 SEC ID: 26885BAL4	81.7500	55,000.000	54,349.21	44,962.50	0.10%	-9,386.71
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2030 DD 06/07/22 SEC ID: 26885BAN0	96.3520	67,000.000	66,698.54	64,555.84	0.14%	-2,142.70
EDGEWELL PERSONAL CARE CO 144A 5.500% 06/01/2028 DD 05/22/20 SEC ID: 28035QAA0	93.5230	63,000.000	62,620.54	58,919.49	0.12%	-3,701.05



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EDGEWELL PERSONAL CARE CO 144A 4.125% 04/01/2029 DD 03/08/21 SEC ID: 28035QAB8	85.2479	46,000.000	42,678.94	39,214.02	0.08%	-3,464.92
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20 SEC ID: 28470RAH5	97.1676	153,000.000	152,514.40	148,666.35	0.31%	-3,848.05
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20 SEC ID: 28470RAK8	98.2550	97,000.000	97,522.29	95,307.35	0.20%	-2,214.94
ELDORADO GOLD CORP 144A 6.250% 09/01/2029 DD 08/26/21 SEC ID: 284902AF0	87.4832	111,000.000	105,352.26	97,106.35	0.21%	-8,245.91
ENCOMPASS HEALTH CORP 4.750% 02/01/2030 DD 09/18/19 SEC ID: 29261AAB6	87.8142	164,000.000	150,324.89	144,015.29	0.30%	-6,309.60
ENERGIZER HOLDINGS INC 144A 4.750% 06/15/2028 DD 07/01/20 SEC ID: 29272WAC3	86.6603	176,000.000	157,635.18	152,522.18	0.32%	-5,113.00
ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20 SEC ID: 29278NAR4	79.8931	188,000.000	157,106.72	150,199.00	0.32%	-6,907.72
ENDO LUXEMBOURG FINANCE C 144A 6.125% 04/01/2029 DD 03/25/21 SEC ID: 29280BAA3	75.8629	127,000.000	124,563.15	96,345.83	0.20%	-28,217.32
ENTEGRIS INC 144A 4.375% 04/15/2028 DD 04/30/20 SEC ID: 29362UAC8	88.4234	46,000.000	44,888.54	40,674.78	0.09%	-4,213.76
ENTEGRIS ESCROW CORP 144A 4.750% 04/15/2029 DD 04/14/22 SEC ID: 29365BAA1	91.1937	51,000.000	48,129.92	46,508.80	0.10%	-1,621.12
AUDACY CAPITAL CORP 144A 6.750% 03/31/2029 DD 03/25/21 SEC ID: 29365DAB5	17.3209	83,000.000	84,314.14	14,376.36	0.03%	-69,937.78
ENVIVA PARTNERS LP / ENVI 144A 6.500% 01/15/2026 DD 12/09/19 SEC ID: 29413XAD9	94.1840	291,000.000	284,264.40	274,075.44	0.58%	-10,188.96
FAIR ISAAC CORP 144A 4.000% 06/15/2028 DD 12/06/19 SEC ID: 303250AF1	90.7506	116,000.000	111,823.94	105,270.70	0.22%	-6,553.24



BNY MELLON

EATON VANCE HY PII - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FERTITTA ENTERTAINMENT LL 144A 4.625% 01/15/2029 DD 01/27/22 SEC ID: 31556TAA7	84.6235	41,000.000	41,000.00	34,695.64	0.07%	-6,304.36
FERTITTA ENTERTAINMENT LL 144A 6.750% 01/15/2030 DD 01/27/22 SEC ID: 31556TAC3	80.6600	110,000.000	110,000.00	88,726.00	0.19%	-21,274.00
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17 SEC ID: 337932AH0	93.0248	81,000.000	86,697.09	75,350.12	0.16%	-11,346.97
FIRSTENERGY CORP 2.650% 03/01/2030 DD 02/20/20 SEC ID: 337932AL1	81.5340	24,000.000	22,470.81	19,568.16	0.04%	-2,902.65
FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99 SEC ID: 345370CA6	102.2112	109,000.000	122,001.91	111,410.21	0.24%	-10,591.70
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13 SEC ID: 345370CQ1	71.7793	33,000.000	32,893.52	23,687.17	0.05%	-9,206.35
FORD MOTOR CO 9.625% 04/22/2030 DD 04/22/20 SEC ID: 345370CX6	113.1230	11,000.000	15,504.11	12,443.53	0.03%	-3,060.58
FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21 SEC ID: 345370DA5	74.9942	241,000.000	223,131.61	180,735.95	0.38%	-42,395.66
FORD MOTOR CREDIT CO LLC 3.087% 01/09/2023 DD 01/09/20 SEC ID: 345397A29	99.9063	200,000.000	199,897.36	199,812.61	0.42%	-84.75
FORD MOTOR CREDIT CO LLC 4.125% 08/17/2027 DD 08/17/20 SEC ID: 345397A86	89.5000	200,000.000	185,247.00	179,000.00	0.38%	-6,247.00
FORD MOTOR CREDIT CO LLC 5.113% 05/03/2029 DD 05/03/19 SEC ID: 345397ZR7	90.5545	375,000.000	391,501.73	339,579.38	0.72%	-51,922.35
FREEPOR-T-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13 SEC ID: 35671DBC8	90.2040	95,000.000	87,587.36	85,693.80	0.18%	-1,893.56
GEMS MENASA CAYMAN LTD / 144A 7.125% 07/31/2026 DD 08/08/19 SEC ID: 36166LAA5	96.0807	235,000.000	237,078.31	225,789.72	0.48%	-11,288.59
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20 SEC ID: 36168QAK0	94.5000	38,000.000	38,000.00	35,910.00	0.08%	-2,090.00



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20 SEC ID: 36168QAM6	87.9163	159,000.000	148,320.54	139,786.84	0.30%	-8,533.70
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21 SEC ID: 36168QAN4	87.5250	310,000.000	287,121.85	271,327.50	0.57%	-15,794.35
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20 SEC ID: 366651AC1	93.2330	44,000.000	44,035.92	41,022.52	0.09%	-3,013.40
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20 SEC ID: 366651AE7	86.1967	181,000.000	162,701.30	156,016.09	0.33%	-6,685.21
GARTNER INC 144A 3.625% 06/15/2029 DD 06/18/21 SEC ID: 366651AG2	87.8720	22,000.000	22,000.00	19,331.84	0.04%	-2,668.16
GOODYEAR TIRE & RUBBER CO/THE 5.000% 07/15/2029 DD 01/15/22 SEC ID: 382550BNO	83.4150	107,000.000	107,259.11	89,254.01	0.19%	-18,005.10
GOODYEAR TIRE & RUBBER CO/THE 5.250% 07/15/2031 DD 01/15/22 SEC ID: 382550BR1	81.7940	86,000.000	86,000.00	70,342.84	0.15%	-15,657.16
GREYSTAR REAL ESTATE PART 144A 5.750% 12/01/2025 DD 11/24/17 SEC ID: 39807UAB2	97.7253	282,000.000	282,000.00	275,585.21	0.58%	-6,414.79
GRIFOLS ESCROW ISSUER SA 144A 4.750% 10/15/2028 DD 10/05/21 SEC ID: 39843UAA0	86.3470	224,000.000	197,304.04	193,417.28	0.41%	-3,886.76
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20 SEC ID: 398905AN9	84.6430	142,000.000	131,790.58	120,193.09	0.25%	-11,597.49
GTCR AP FINANCE INC 144A 8.000% 05/15/2027 DD 05/13/19 SEC ID: 40060QAA3	95.7880	76,000.000	77,387.02	72,798.88	0.15%	-4,588.14
HCA INC 5.500% 06/15/2047 DD 06/22/17 SEC ID: 404119BV0	88.8121	100,000.000	100,000.00	88,812.11	0.19%	-11,187.89
HCA INC 5.875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	99.6876	91,000.000	91,000.00	90,715.68	0.19%	-284.32
HCA INC 5.625% 09/01/2028 DD 08/23/18 SEC ID: 404121AJ4	99.4332	128,000.000	127,901.00	127,274.53	0.27%	-626.47



EATON VANCE HY PII - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HAT HOLDINGS I LLC / HAT 144A 6.000% 04/15/2025 DD 04/21/20 SEC ID: 418751AB9	96.8280	36,000.000	36,000.00	34,858.08	0.07%	-1,141.92
HAT HOLDINGS I LLC / HAT 144A 3.750% 09/15/2030 DD 08/25/20 SEC ID: 418751AD5	73.4816	206,000.000	176,925.83	151,372.04	0.32%	-25,553.79
HAT HOLDINGS I LLC / HAT 144A 3.375% 06/15/2026 DD 06/28/21 SEC ID: 418751AE3	86.8800	45,000.000	40,695.22	39,096.00	0.08%	-1,599.22
HEALTH EQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21 SEC ID: 42226AAA5	87.3900	162,000.000	152,147.60	141,571.80	0.30%	-10,575.80
HERBALIFE NUTRITION LTD / 144A 7.875% 09/01/2025 DD 05/29/20 SEC ID: 42704MAA0	88.8990	90,000.000	89,247.04	80,009.10	0.17%	-9,237.94
HERTZ CORP/THE 144A 4.625% 12/01/2026 DD 11/23/21 SEC ID: 42804DA4	83.7500	12,000.000	11,893.40	10,050.00	0.02%	-1,843.40
HERTZ CORP/THE 144A 5.000% 12/01/2029 DD 11/23/21 SEC ID: 42804DB2	75.8600	96,000.000	95,680.78	72,825.60	0.15%	-22,855.18
HERTZ CORP 144A ESCROW 6.000% 01/15/2028 DD 11/25/19 SEC ID: 428ESCAD9	8.5000	19,000.000	0.00	1,615.00	0.00%	1,615.00
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21 SEC ID: 431318AU8	89.0067	34,000.000	34,000.00	30,262.26	0.06%	-3,737.74
HILCORP ENERGY I LP / HIL 144A 6.000% 02/01/2031 DD 01/22/21 SEC ID: 431318AV6	86.2559	27,000.000	27,000.00	23,289.08	0.05%	-3,710.92
HUDBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20 SEC ID: 443628AH5	90.5550	20,000.000	20,104.91	18,111.00	0.04%	-1,993.91
HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21 SEC ID: 443628AJ1	90.8340	107,000.000	101,698.57	97,192.34	0.21%	-4,506.23
ILIAD HOLDING SASU 144A 6.500% 10/15/2026 DD 10/27/21 SEC ID: 449691AA2	92.7454	200,000.000	200,000.00	185,490.77	0.39%	-14,509.23
ARBYS/INSPIRE BRANDS 1/22 TLB 0.000% 12/15/2027 DD 01/20/22 SEC ID: 44988LAH0	96.9250	72,705.000	72,037.50	70,469.32	0.15%	-1,568.18



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20 SEC ID: 44988MAC9	99.7500	162,000.000	162,291.88	161,595.00	0.34%	-696.88
ICAHN ENTERPRISES LP / ICAHN E 6.250% 05/15/2026 DD 05/10/19 SEC ID: 451102BT3	96.0896	98,000.000	98,000.00	94,167.81	0.20%	-3,832.19
ICAHN ENTERPRISES LP / ICAHN E 5.250% 05/15/2027 DD 12/12/19 SEC ID: 451102BZ9	91.5600	129,000.000	125,235.59	118,112.40	0.25%	-7,123.19
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19 SEC ID: 45174HBC0	92.0000	8,068.000	8,250.51	7,422.56	0.02%	-827.95
IMOLA MERGER CORP 144A 4.750% 05/15/2029 DD 04/22/21 SEC ID: 45258LAA5	86.7614	213,000.000	206,996.63	184,801.69	0.39%	-22,194.94
INFRABUILD AUSTRALIA PTY 144A 12.000% 10/01/2024 DD 10/03/19 SEC ID: 45682RAA8	97.0000	61,000.000	61,000.00	59,170.00	0.13%	-1,830.00
INGLES MARKETS INC 144A 4.000% 06/15/2031 DD 06/17/21 SEC ID: 457030AK0	84.1040	137,000.000	124,449.35	115,222.48	0.24%	-9,226.87
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15 SEC ID: 460599AC7	100.6090	200,000.000	201,217.12	201,218.00	0.43%	0.88
JBS USA LUX SA / JBS USA 144A 5.500% 01/15/2030 DD 08/06/19 SEC ID: 46590XAB2	95.1520	112,000.000	116,815.05	106,570.24	0.23%	-10,244.81
JACOBS ENTERTAINMENT INC 144A 6.750% 02/15/2029 DD 02/04/22 SEC ID: 469815AK0	90.2631	188,000.000	178,798.36	169,694.63	0.36%	-9,103.73
JANE STREET GROUP / JSG F 144A 4.500% 11/15/2029 DD 11/09/21 SEC ID: 47077WAA6	86.0000	164,000.000	157,686.31	141,040.00	0.30%	-16,646.31
JEFFERSON CAPITAL HOLDING 144A 6.000% 08/15/2026 DD 08/04/21 SEC ID: 472481AA8	82.7430	88,000.000	84,726.73	72,813.84	0.15%	-11,912.89
JONES DESLAURIERS INSURAN 144A 10.500% 12/15/2030 DD 12/15/22 SEC ID: 48020RAA3	98.4854	113,000.000	110,055.09	111,288.51	0.24%	1,233.42
KFC HOLDING CO/PIZZA HUT 144A 4.750% 06/01/2027 DD 06/15/17 SEC ID: 48250NAC9	96.0000	25,000.000	25,000.00	24,000.00	0.05%	-1,000.00



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KB HOME 4.800% 11/15/2029 DD 11/04/19 SEC ID: 48666KAY5	86.9590	100,000.000	89,962.99	86,959.00	0.18%	-3,003.99
KB HOME 4.000% 06/15/2031 DD 06/09/21 SEC ID: 48666KAZ2	80.3850	5,000.000	4,252.99	4,019.25	0.01%	-233.74
KEN GARFF AUTOMOTIVE LLC 144A 4.875% 09/15/2028 DD 09/23/20 SEC ID: 48850PAA2	83.6528	77,000.000	72,521.11	64,412.65	0.14%	-8,108.46
KINETIK HOLDINGS LP 144A 5.875% 06/15/2030 DD 06/08/22 SEC ID: 49461MAA8	93.7783	165,000.000	161,886.99	154,734.20	0.33%	-7,152.79
KORN FERRY 144A 4.625% 12/15/2027 DD 12/16/19 SEC ID: 50067PAA7	92.1010	213,000.000	197,842.13	196,175.13	0.41%	-1,667.00
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 SEC ID: 50077LAB2	81.2603	12,000.000	11,576.81	9,751.24	0.02%	-1,825.57
KRAFT HEINZ FOODS CO 4.625% 10/01/2039 DD 10/01/20 SEC ID: 50077LAX4	87.7232	21,000.000	23,073.29	18,421.88	0.04%	-4,651.41
KRAFT HEINZ FOODS CO 3.875% 05/15/2027 DD 11/15/20 SEC ID: 50077LBC9	95.5397	60,000.000	60,000.00	57,323.81	0.12%	-2,676.19
KRAFT HEINZ FOODS CO 4.250% 03/01/2031 DD 09/01/20 SEC ID: 50077LBF2	93.4855	70,000.000	75,018.40	65,439.86	0.14%	-9,578.54
KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20 SEC ID: 50077LBJ4	95.5696	12,000.000	12,000.00	11,468.36	0.02%	-531.64
LABL INC 144A 5.875% 11/01/2028 DD 10/29/21 SEC ID: 50168QAC9	87.1270	28,000.000	28,257.26	24,395.56	0.05%	-3,861.70
LABL INC 144A 8.250% 11/01/2029 DD 10/29/21 SEC ID: 50168QAD7	79.6472	56,000.000	55,751.25	44,602.45	0.09%	-11,148.80
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15 SEC ID: 501797AL8	88.8900	101,000.000	105,085.49	89,778.90	0.19%	-15,306.59
BATH & BODY WORKS INC 6.750% 07/01/2036 DD 06/16/16 SEC ID: 501797AM6	87.8900	11,000.000	11,689.33	9,667.90	0.02%	-2,021.43



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BATH & BODY WORKS INC 144A 9.375% 07/01/2025 DD 06/18/20 SEC ID: 501797AU8	106.5185	10,000.000	10,000.00	10,651.85	0.02%	651.85
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20 SEC ID: 501797AW4	93.8403	53,000.000	52,143.89	49,735.36	0.11%	-2,408.53
LCM INVESTMENTS HOLDINGS 144A 4.875% 05/01/2029 DD 04/27/21 SEC ID: 50190EAA2	80.0789	164,000.000	152,617.80	131,329.33	0.28%	-21,288.47
LCPR SENIOR SECURED FINAN 144A 6.750% 10/15/2027 DD 10/25/19 SEC ID: 50201DAA1	93.5000	200,000.000	189,357.11	187,000.00	0.40%	-2,357.11
VITAL ENERGY INC 9.500% 01/15/2025 DD 01/24/20 SEC ID: 516806AF3	98.5715	40,000.000	40,000.00	39,428.60	0.08%	-571.40
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21 SEC ID: 524590AA4	85.2143	136,000.000	123,629.53	115,891.43	0.25%	-7,738.10
LEVEL 3 FINANCING INC 144A 4.250% 07/01/2028 DD 06/15/20 SEC ID: 527298BR3	78.7700	66,000.000	66,494.05	51,988.20	0.11%	-14,505.85
LIFE TIME INC 144A 5.750% 01/15/2026 DD 01/22/21 SEC ID: 53190FAA3	93.0500	148,000.000	144,894.33	137,714.00	0.29%	-7,180.33
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21 SEC ID: 53190FAC9	90.0000	26,000.000	26,355.84	23,400.00	0.05%	-2,955.84
REGIONALCARE HOSPITAL PAR 144A 9.750% 12/01/2026 DD 11/16/18 SEC ID: 53219LAR0	80.4710	25,000.000	23,738.27	20,117.75	0.04%	-3,620.52
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20 SEC ID: 53219LAS8	84.5820	117,000.000	107,557.26	98,960.94	0.21%	-8,596.32
LEGACY LIFEPOINT HEALTH L 144A 6.750% 04/15/2025 DD 04/13/20 SEC ID: 53219LAT6	94.1090	37,000.000	37,000.00	34,820.33	0.07%	-2,179.67
LIFEPOINT HEALTH INC 144A 5.375% 01/15/2029 DD 12/04/20 SEC ID: 53219LAU3	56.5100	138,000.000	136,437.08	77,983.80	0.16%	-58,453.28
BATH & BODY WORKS INC 6.950% 03/01/2033 DD 06/03/03 SEC ID: 532716AK3	87.2501	21,000.000	23,268.83	18,322.51	0.04%	-4,946.32



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BATH & BODY WORKS INC 7.600% 07/15/2037 DD 07/17/07 SEC ID: 532716AN7	84.5000	13,000.000	12,940.41	10,985.00	0.02%	-1,955.41
LINDBLAD EXPEDITIONS LLC 144A 6.750% 02/15/2027 DD 02/04/22 SEC ID: 53523LAA8	90.7170	178,000.000	171,525.86	161,476.26	0.34%	-10,049.60
LITHIA MOTORS INC 144A 4.625% 12/15/2027 DD 12/09/19 SEC ID: 536797AE3	90.1940	59,000.000	57,897.61	53,214.44	0.11%	-4,683.17
LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20 SEC ID: 536797AF0	81.3605	96,000.000	90,218.13	78,106.11	0.17%	-12,112.02
LITHIA MOTORS INC 144A 3.875% 06/01/2029 DD 05/27/21 SEC ID: 536797AG8	82.2110	44,000.000	42,303.84	36,172.84	0.08%	-6,131.00
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19 SEC ID: 538034AR0	89.0325	157,000.000	150,733.17	139,781.03	0.30%	-10,952.14
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14 SEC ID: 552953CC3	99.6450	130,000.000	130,278.52	129,538.49	0.27%	-740.03
MGM RESORTS INTERNATIONAL 5.500% 04/15/2027 DD 04/10/19 SEC ID: 552953CF6	93.0209	25,000.000	25,925.17	23,255.23	0.05%	-2,669.94
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20 SEC ID: 552953CH2	87.2854	56,000.000	56,000.00	48,879.83	0.10%	-7,120.17
M/I HOMES INC 4.950% 02/01/2028 DD 01/22/20 SEC ID: 55305BAS0	88.8460	55,000.000	53,734.34	48,865.30	0.10%	-4,869.04
MIWD HOLDCO II LLC / MIWD 144A 5.500% 02/01/2030 DD 01/19/22 SEC ID: 55337PAA0	79.6150	93,000.000	86,377.65	74,041.96	0.16%	-12,335.69
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20 SEC ID: 55354GAK6	83.1250	75,000.000	67,402.11	62,343.75	0.13%	-5,058.36
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20 SEC ID: 55354GAL4	83.1425	138,000.000	128,595.51	114,736.65	0.24%	-13,858.86
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21 SEC ID: 55760LAB3	68.5399	193,000.000	168,968.63	132,281.98	0.28%	-36,686.65



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MASONITE INTERNATIONAL CO 144A 5.375% 02/01/2028 DD 07/25/19 SEC ID: 575385AD1	92.4610	121,000.000	121,045.15	111,877.81	0.24%	-9,167.34
MATCH GROUP HOLDINGS II L 144A 3.625% 10/01/2031 DD 10/04/21 SEC ID: 57667JAA0	76.6864	215,000.000	172,257.85	164,875.76	0.35%	-7,382.09
MCGRAW-HILL EDUCATION INC 144A 5.750% 08/01/2028 DD 07/30/21 SEC ID: 57767XAA8	84.0370	66,000.000	61,479.00	55,464.42	0.12%	-6,014.58
MCGRAW-HILL EDUCATION INC 144A 8.000% 08/01/2029 DD 07/30/21 SEC ID: 57767XAB6	82.6968	215,000.000	201,416.81	177,798.01	0.38%	-23,618.80
MCAFEE CORP 144A 7.375% 02/15/2030 DD 02/17/22 SEC ID: 579063AB4	80.4031	136,000.000	126,306.40	109,348.20	0.23%	-16,958.20
MCAFEE 3/22 (USD) COV-LITE TLB 0.000% 03/01/2029 DD 01/24/22 SEC ID: 57906HAD9	92.8390	92,535.000	92,072.32	85,908.57	0.18%	-6,163.75
METIS MERGER SUB LLC 144A 6.500% 05/15/2029 DD 05/04/21 SEC ID: 59155LAA0	83.9483	142,000.000	120,186.27	119,206.56	0.25%	-979.71
ATHENAHEALTH GROUP INC 144A 6.500% 02/15/2030 DD 02/15/22 SEC ID: 60337JAA4	73.6932	216,000.000	195,042.98	159,177.35	0.34%	-35,865.63
MODIVCARE ESCROW ISSUER I 144A 5.000% 10/01/2029 DD 08/24/21 SEC ID: 60783XAA2	84.3300	51,000.000	49,452.10	43,008.30	0.09%	-6,443.80
MOLINA HEALTHCARE INC 144A 3.875% 11/15/2030 DD 11/17/20 SEC ID: 60855RAK6	84.7440	94,000.000	93,314.35	79,659.33	0.17%	-13,655.02
MOLINA HEALTHCARE INC 144A 3.875% 05/15/2032 DD 11/16/21 SEC ID: 60855RAL4	83.0439	98,000.000	94,965.33	81,383.06	0.17%	-13,582.27
MONEYGRAM INTERNATIONAL I 144A 5.375% 08/01/2026 DD 07/21/21 SEC ID: 60935YAA7	101.3658	87,000.000	87,795.22	88,188.22	0.19%	393.00
MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19 SEC ID: 615394AM5	92.5000	162,000.000	157,259.79	149,850.00	0.32%	-7,409.79
MEDLINE BORROWER LP 144A 5.250% 10/01/2029 DD 10/15/21 SEC ID: 62482BAB8	79.4270	284,000.000	271,920.05	225,572.68	0.48%	-46,347.37



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MURPHY OIL USA INC 5.625% 05/01/2027 DD 04/25/17 SEC ID: 626738AD0	97.1010	222,000.000	221,149.34	215,564.22	0.46%	-5,585.12
MURPHY OIL USA INC 4.750% 09/15/2029 DD 09/13/19 SEC ID: 626738AE8	91.5030	16,000.000	16,107.29	14,640.48	0.03%	-1,466.81
NCR CORP 144A 5.250% 10/01/2030 DD 08/20/20 SEC ID: 62886EAZ1	82.5000	59,000.000	47,960.61	48,675.00	0.10%	714.39
NCR CORP 144A 5.125% 04/15/2029 DD 04/06/21 SEC ID: 62886EBA5	83.6323	24,000.000	19,940.81	20,071.76	0.04%	130.95
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20 SEC ID: 62886HBA8	78.5470	32,000.000	32,000.00	25,135.04	0.05%	-6,864.96
NCL CORP LTD 144A 5.875% 02/15/2027 DD 02/18/22 SEC ID: 62886HBEO	86.6300	29,000.000	29,000.00	25,122.70	0.05%	-3,877.30
NCL CORP LTD 144A 7.750% 02/15/2029 DD 02/18/22 SEC ID: 62886HBG5	75.2540	25,000.000	25,000.00	18,813.50	0.04%	-6,186.50
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21 SEC ID: 62888HAA7	73.8221	18,000.000	18,000.00	13,287.98	0.03%	-4,712.02
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18 SEC ID: 629377CEO	93.8670	135,000.000	133,045.39	126,720.45	0.27%	-6,324.94
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19 SEC ID: 629377CH3	88.2740	60,000.000	60,000.00	52,964.40	0.11%	-7,035.60
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20 SEC ID: 629377CQ3	80.6620	33,000.000	33,000.00	26,618.46	0.06%	-6,381.54
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20 SEC ID: 629377CR1	76.0198	55,000.000	55,000.00	41,810.86	0.09%	-13,189.14
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21 SEC ID: 629377CS9	75.1050	99,000.000	95,005.70	74,353.95	0.16%	-20,651.75
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20 SEC ID: 629571AA8	94.2399	60,000.000	60,000.00	56,543.94	0.12%	-3,456.06



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NABORS INDUSTRIES INC 144A 9.000% 02/01/2025 DD 12/01/20 SEC ID: 62957HAH8	101.2488	78,000.000	79,448.03	78,974.10	0.17%	-473.93
NATIONAL CINEMEDIA LLC 5.750% 08/15/2026 DD 08/19/16 SEC ID: 63530QAH2	2.1055	61,000.000	54,038.68	1,284.38	0.00%	-52,754.30
NATIONAL CINEMEDIA LLC 144A 5.875% 04/15/2028 DD 10/08/19 SEC ID: 63530QAJ8	23.0000	75,000.000	65,606.69	17,250.00	0.04%	-48,356.69
NESCO HOLDINGS II INC 144A 5.500% 04/15/2029 DD 04/01/21 SEC ID: 64083YAA9	87.5000	66,000.000	67,601.93	57,750.00	0.12%	-9,851.93
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18 SEC ID: 64110LAT3	101.3530	145,000.000	145,000.00	146,961.85	0.31%	1,961.85
NEW FORTRESS ENERGY INC 144A 6.500% 09/30/2026 DD 04/12/21 SEC ID: 644393AB6	92.8700	184,000.000	182,520.85	170,880.80	0.36%	-11,640.05
NEW GOLD INC 144A 7.500% 07/15/2027 DD 06/24/20 SEC ID: 644535AH9	87.7554	103,000.000	104,305.52	90,388.07	0.19%	-13,917.45
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17 SEC ID: 65342QAB8	91.7268	169,000.000	159,984.89	155,018.26	0.33%	-4,966.63
NEXTERA ENERGY OPERATING 144A 4.250% 09/15/2024 DD 09/25/17 SEC ID: 65342QAC6	92.9700	3,000.000	3,000.00	2,789.10	0.01%	-210.90
NOVA CHEMICALS CORP 144A 4.875% 06/01/2024 DD 06/09/17 SEC ID: 66977WAQ2	96.7496	60,000.000	58,772.04	58,049.77	0.12%	-722.27
NOVA CHEMICALS CORP 144A 4.250% 05/15/2029 DD 05/11/21 SEC ID: 66977WAS8	81.7500	142,000.000	130,902.84	116,085.00	0.25%	-14,817.84
BRUNDAGE-BONE CONCRETE PU 144A 6.000% 02/01/2026 DD 01/28/21 SEC ID: 66981QAA4	91.1646	102,000.000	99,205.03	92,987.89	0.20%	-6,217.14
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20 SEC ID: 670001AE6	88.6565	100,000.000	100,081.66	88,656.50	0.19%	-11,425.16
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21 SEC ID: 670001AG1	89.6510	47,000.000	45,854.44	42,135.97	0.09%	-3,718.47



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Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NUFARM AUSTRALIA LTD / NU 144A 5.000% 01/27/2030 DD 01/27/22 SEC ID: 67052NAB1	86.2500	181,000.000	167,607.77	156,112.50	0.33%	-11,495.27
CHORD ENERGY CORP 144A 6.375% 06/01/2026 DD 06/09/21 SEC ID: 674215AL2	97.3930	128,000.000	127,650.61	124,663.04	0.26%	-2,987.57
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19 SEC ID: 674599DJ1	97.8596	23,000.000	16,929.98	22,507.70	0.05%	5,577.72
OCCIDENTAL PETROLEUM CORP 8.500% 07/15/2027 DD 07/13/20 SEC ID: 674599DZ5	107.6806	136,000.000	139,472.67	146,445.59	0.31%	6,972.92
OCCIDENTAL PETROLEUM CORP 8.875% 07/15/2030 DD 07/13/20 SEC ID: 674599EA9	112.9005	223,000.000	245,594.27	251,768.00	0.53%	6,173.73
OCCIDENTAL PETROLEUM CORP 6.375% 09/01/2028 DD 08/26/20 SEC ID: 674599EC5	100.9339	28,000.000	28,000.00	28,261.48	0.06%	261.48
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20 SEC ID: 674599ED3	103.3380	105,000.000	105,918.70	108,504.90	0.23%	2,586.20
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20 SEC ID: 674599EF8	100.9190	59,000.000	59,000.00	59,542.19	0.13%	542.19
OI EUROPEAN GROUP BV 144A 4.750% 02/15/2030 DD 11/16/21 SEC ID: 67777LAD5	87.5700	147,000.000	124,605.24	128,727.90	0.27%	4,122.66
ON SEMICONDUCTOR CORP 144A 3.875% 09/01/2028 DD 08/21/20 SEC ID: 682189AQ8	87.2591	97,000.000	94,660.18	84,641.32	0.18%	-10,018.86
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19 SEC ID: 68245XAH2	89.4545	65,000.000	65,128.78	58,145.46	0.12%	-6,983.32
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19 SEC ID: 68245XAJ8	89.5406	118,000.000	115,606.54	105,657.90	0.22%	-9,948.64
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20 SEC ID: 68245XAK5	99.2198	19,000.000	19,000.00	18,851.77	0.04%	-148.23
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20 SEC ID: 68245XAM1	80.9810	230,000.000	214,646.48	186,256.30	0.39%	-28,390.18



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OPEN TEXT CORP 144A 3.875% 02/15/2028 DD 02/18/20 SEC ID: 683715AC0	85.8130	122,000.000	119,774.20	104,691.86	0.22%	-15,082.34
OPTION CARE HEALTH INC 144A 4.375% 10/31/2029 DD 10/27/21 SEC ID: 68404LAA0	87.4710	191,000.000	178,919.05	167,069.61	0.35%	-11,849.44
ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/21/21 SEC ID: 68622TAB7	86.5880	200,000.000	182,957.16	173,176.05	0.37%	-9,781.11
OSCAR ACQUISITIONCO LLC / 144A 9.500% 04/15/2030 DD 04/29/22 SEC ID: 687785AB1	89.7400	93,000.000	83,743.60	83,458.20	0.18%	-285.40
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19 SEC ID: 69007TAC8	82.7324	59,000.000	52,313.75	48,812.09	0.10%	-3,501.66
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20 SEC ID: 69007TAD6	99.0696	40,000.000	40,000.00	39,627.86	0.08%	-372.14
OXFORD FINANCE LLC / OXFO 144A 6.375% 02/01/2027 DD 02/07/22 SEC ID: 69145LAC8	93.0000	89,000.000	88,176.48	82,770.00	0.18%	-5,406.48
P&L DEVELOPMENT LLC / PLD 144A 7.750% 11/15/2025 DD 11/03/20 SEC ID: 69306RAA4	81.0000	147,000.000	116,598.06	119,070.00	0.25%	2,471.94
PGT INNOVATIONS INC 144A 4.375% 10/01/2029 DD 09/24/21 SEC ID: 69336VAB7	83.7243	119,000.000	110,022.37	99,631.86	0.21%	-10,390.51
PERFORMANCE FOOD GROUP IN 144A 5.500% 10/15/2027 DD 09/27/19 SEC ID: 69346VAA7	94.3165	118,000.000	119,311.33	111,293.47	0.24%	-8,017.86
PRA GROUP INC 144A 7.375% 09/01/2025 DD 08/27/20 SEC ID: 69354NAC0	97.1500	78,000.000	78,336.98	75,777.00	0.16%	-2,559.98
PRA GROUP INC 144A 5.000% 10/01/2029 DD 09/22/21 SEC ID: 69354NAD8	82.5000	15,000.000	15,000.00	12,375.00	0.03%	-2,625.00
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19 SEC ID: 69867DAA6	97.7502	161,000.000	161,091.72	157,377.84	0.33%	-3,713.88
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19 SEC ID: 69867DAC2	97.6497	154,000.000	154,406.34	150,380.46	0.32%	-4,025.88



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PARKLAND CORP 144A 4.500% 10/01/2029 DD 04/13/21 SEC ID: 70137WAG3	83.3266	26,000.000	24,580.51	21,664.93	0.05%	-2,915.58
PARKLAND CORP 144A 4.625% 05/01/2030 DD 11/23/21 SEC ID: 70137WAL2	82.7500	130,000.000	122,947.69	107,575.00	0.23%	-15,372.69
PATRICK INDUSTRIES INC 144A 7.500% 10/15/2027 DD 09/17/19 SEC ID: 703343AC7	97.0029	45,000.000	43,022.07	43,651.29	0.09%	629.22
PATRICK INDUSTRIES INC 144A 4.750% 05/01/2029 DD 04/20/21 SEC ID: 703343AD5	83.0000	91,000.000	85,943.43	75,530.00	0.16%	-10,413.43
PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20 SEC ID: 70339PAA7	89.6634	69,000.000	68,721.06	61,867.78	0.13%	-6,853.28
PELTON INTERACTIVE 5/22 COV-L 0.000% 05/25/2027 DD 05/16/22 SEC ID: 70614EAD2	98.0830	62,685.000	59,864.18	61,483.33	0.13%	1,619.15
PERFORMANCE FOOD GROUP IN 144A 4.250% 08/01/2029 DD 07/26/21 SEC ID: 71376LAE0	86.6620	159,000.000	154,407.87	137,792.58	0.29%	-16,615.29
PERRIGO FINANCE UNLIMITED CO VAR RT 06/15/2030 DD 06/19/20 SEC ID: 71429MAC9	85.2017	200,000.000	172,536.98	170,403.46	0.36%	-2,133.52
PETSMART 2/21 COV-LITE TL 0.000% 02/11/2028 DD 01/27/21 SEC ID: 71677HAL9	97.6560	121,462.500	120,247.87	118,615.42	0.25%	-1,632.45
PETSMART INC / PETSMART F 144A 7.750% 02/15/2029 DD 02/12/21 SEC ID: 71677KAB4	93.9193	250,000.000	253,410.52	234,798.13	0.50%	-18,612.39
PILGRIM'S PRIDE CORP 144A 3.500% 03/01/2032 DD 09/02/21 SEC ID: 72147KAG3	78.2500	210,000.000	195,769.83	164,325.00	0.35%	-31,444.83
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21 SEC ID: 72814CAF5	95.2610	87,573.240	86,256.43	83,423.14	0.18%	-2,833.29
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21 SEC ID: 72815LAA5	78.4950	107,000.000	98,245.50	83,989.65	0.18%	-14,255.85
ACCENTCARE 6/21 TL 0.000% 06/20/2026 DD 06/07/21 SEC ID: 72941DAF9	67.0000	95,702.820	84,103.27	64,120.89	0.14%	-19,982.38



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17 SEC ID: 737446AM6	96.7080	106,000.000	104,594.74	102,510.48	0.22%	-2,084.26
PRECISION DRILLING CORP 144A 7.125% 01/15/2026 DD 11/22/17 SEC ID: 740212AL9	96.7500	35,000.000	35,000.00	33,862.50	0.07%	-1,137.50
PRECISION DRILLING CORP 144A 6.875% 01/15/2029 DD 06/15/21 SEC ID: 740212AM7	93.1007	59,000.000	57,950.94	54,929.40	0.12%	-3,021.54
PRESIDIO HOLDINGS INC 144A 4.875% 02/01/2027 DD 01/22/20 SEC ID: 74101XAE0	91.1930	54,000.000	51,584.65	49,244.22	0.10%	-2,340.43
PRESIDIO HOLDINGS INC 144A 8.250% 02/01/2028 DD 01/22/20 SEC ID: 74101XAF7	92.7080	147,000.000	149,750.96	136,280.76	0.29%	-13,470.20
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19 SEC ID: 74112BAL9	93.8732	44,000.000	43,199.33	41,304.19	0.09%	-1,895.14
PROG HOLDINGS INC 144A 6.000% 11/15/2029 DD 11/26/21 SEC ID: 74319RAA9	80.4680	58,000.000	58,000.00	46,671.44	0.10%	-11,328.56
MODIVCARE INC 144A 5.875% 11/15/2025 DD 11/04/20 SEC ID: 743815AE2	93.9326	128,000.000	124,758.82	120,233.79	0.25%	-4,525.03
ROCKET MORTGAGE LLC / ROC 144A 3.625% 03/01/2029 DD 09/14/20 SEC ID: 74841CAA9	79.2438	176,000.000	150,668.03	139,469.10	0.29%	-11,198.93
REAL HERO MERGER SUB 2 IN 144A 6.250% 02/01/2029 DD 01/29/21 SEC ID: 75602BAA7	68.5500	51,000.000	51,800.49	34,960.50	0.07%	-16,839.99
ROCKET MORTGAGE LLC / ROC 144A 2.875% 10/15/2026 DD 10/05/21 SEC ID: 77313LAA1	85.7162	62,000.000	57,317.33	53,144.07	0.11%	-4,173.26
ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21 SEC ID: 77313LAB9	74.6860	15,000.000	11,574.82	11,202.90	0.02%	-371.92
ROLLER BEARING CO OF AMER 144A 4.375% 10/15/2029 DD 10/07/21 SEC ID: 775631AD6	86.4700	139,000.000	133,410.41	120,193.30	0.25%	-13,217.11
ROYAL CARIBBEAN CRUISES L 144A 11.625% 08/15/2027 DD 08/18/22 SEC ID: 780153BL5	100.4230	98,000.000	98,214.11	98,414.54	0.21%	200.43

**Asset Detail****by Asset Type****12/31/2022**

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19 SEC ID: 78466CAC0	93.6396	102,000.000	103,479.72	95,512.40	0.20%	-7,967.32
SPDR BLOOMBERG HIGH YIELD BO SEC ID: 78468R622	90.0000	7,841.000	717,686.73	705,690.00	1.49%	-11,996.73
SRS DISTRIBUTION INC 144A 6.125% 07/01/2029 DD 06/04/21 SEC ID: 78471RAC0	80.8520	183,000.000	165,276.11	147,959.16	0.31%	-17,316.95
SRS DISTRIBUTION INC 144A 6.000% 12/01/2029 DD 11/12/21 SEC ID: 78471RAD8	79.5853	59,000.000	59,000.00	46,955.33	0.10%	-12,044.67
SABRE GBL INC 144A 9.250% 04/15/2025 DD 04/17/20 SEC ID: 78573NAC6	99.6127	105,000.000	111,778.64	104,593.33	0.22%	-7,185.31
SABRE GBL INC 144A 11.250% 12/15/2027 DD 12/06/22 SEC ID: 78573NAH5	102.9725	73,000.000	71,652.64	75,169.93	0.16%	3,517.29
SCIENCE APPLICATIONS INTE 144A 4.875% 04/01/2028 DD 03/13/20 SEC ID: 808625AA5	92.4998	220,000.000	213,581.45	203,499.56	0.43%	-10,081.89
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19 SEC ID: 80874YBC3	95.3910	184,000.000	185,961.39	175,519.44	0.37%	-10,441.95
SEAGATE HDD CAYMAN 144A 9.625% 12/01/2032 DD 11/30/22 SEC ID: 81180WBG5	109.6800	120,120.000	125,704.97	131,747.62	0.28%	6,042.65
SEASPAN CORP 144A 5.500% 08/01/2029 DD 07/14/21 SEC ID: 81254UAK2	75.7800	168,000.000	161,904.82	127,310.40	0.27%	-34,594.42
SEAWORLD PARKS & ENTERTAI 144A 8.750% 05/01/2025 DD 04/30/20 SEC ID: 81282UAC6	102.3750	74,000.000	75,784.55	75,757.50	0.16%	-27.05
SEAWORLD PARKS & ENTERTAI 144A 5.250% 08/15/2029 DD 08/25/21 SEC ID: 81282UAG7	87.0699	127,000.000	119,452.96	110,578.75	0.23%	-8,874.21
SENSATA TECHNOLOGIES BV 144A 5.000% 10/01/2025 DD 03/26/15 SEC ID: 81725WAJ2	97.6611	25,000.000	24,741.89	24,415.27	0.05%	-326.62
SENSATA TECHNOLOGIES INC 144A 3.750% 02/15/2031 DD 08/17/20 SEC ID: 81728UAB0	82.2640	117,000.000	104,134.20	96,248.88	0.20%	-7,885.32



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SHELF DRILLING HOLDINGS L 144A 8.250% 02/15/2025 DD 02/07/18 SEC ID: 822538AE4	86.5000	80,000.000	80,276.50	69,200.00	0.15%	-11,076.50
SHELF DRILLING HOLDINGS L 144A 8.875% 11/15/2024 DD 03/26/21 SEC ID: 822538AG9	98.0000	23,000.000	22,762.15	22,540.00	0.05%	-222.15
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17 SEC ID: 82967NBA5	92.4361	381,000.000	382,018.44	352,181.58	0.74%	-29,836.86
SIRIUS XM RADIO INC 144A 3.125% 09/01/2026 DD 08/16/21 SEC ID: 82967NBL1	88.7940	51,000.000	51,000.00	45,284.94	0.10%	-5,715.06
SIRIUS XM RADIO INC 144A 3.875% 09/01/2031 DD 08/16/21 SEC ID: 82967NBM9	78.0169	87,000.000	80,805.48	67,874.72	0.14%	-12,930.76
SONIC AUTOMOTIVE INC 144A 4.625% 11/15/2029 DD 10/27/21 SEC ID: 83545GBD3	80.0708	90,000.000	86,241.81	72,063.71	0.15%	-14,178.10
SONIC AUTOMOTIVE INC 144A 4.875% 11/15/2031 DD 10/27/21 SEC ID: 83545GBE1	78.6185	59,000.000	59,000.00	46,384.89	0.10%	-12,615.11
SOUTHWESTERN ENERGY CO 4.750% 02/01/2032 DD 12/22/21 SEC ID: 845467AT6	85.4590	82,000.000	82,343.58	70,076.38	0.15%	-12,267.20
SPECTRUM BRANDS INC 144A 5.000% 10/01/2029 DD 09/24/19 SEC ID: 84762LAV7	86.5426	38,000.000	38,000.00	32,886.20	0.07%	-5,113.80
SPECTRUM BRANDS INC 144A 5.500% 07/15/2030 DD 06/30/20 SEC ID: 84762LAW5	88.2534	110,000.000	102,667.37	97,078.70	0.21%	-5,588.67
SPEEDWAY MOTORSPORTS LLC 144A 4.875% 11/01/2027 DD 10/23/19 SEC ID: 84779MAA2	88.7361	189,000.000	182,469.28	167,711.28	0.35%	-14,758.00
COINMACH/CSC SERVICEWORKS/AIR- 0.000% 03/04/2028 DD 02/19/21 SEC ID: 84850XAK8	83.9750	120,468.460	120,946.76	101,163.39	0.21%	-19,783.37
SPIRIT AEROSYSTEMS INC 144A 9.375% 11/30/2029 DD 11/23/22 SEC ID: 85205TAN0	105.2700	66,000.000	66,578.46	69,478.20	0.15%	2,899.74
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98 SEC ID: 852060AD4	103.7940	265,000.000	282,623.92	275,054.10	0.58%	-7,569.82



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SPRINT LLC 7.875% 09/15/2023 DD 09/15/14 SEC ID: 85207UAF2	101.3986	107,000.000	107,424.36	108,496.50	0.23%	1,072.14
SPRINT LLC 7.125% 06/15/2024 DD 06/15/14 SEC ID: 85207UAH8	101.9540	100,000.000	100,008.90	101,954.00	0.22%	1,945.10
SPRINT LLC 7.625% 03/01/2026 DD 02/22/18 SEC ID: 85207UAK1	105.2306	93,000.000	93,766.04	97,864.46	0.21%	4,098.42
SMYRNA READY MIX CONCRETE 144A 6.000% 11/01/2028 DD 11/06/20 SEC ID: 85236FAA1	89.4700	274,000.000	269,897.50	245,147.80	0.52%	-24,749.70
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17 SEC ID: 853496AC1	92.2733	98,000.000	93,535.40	90,427.84	0.19%	-3,107.56
STANDARD INDUSTRIES INC/N 144A 4.375% 07/15/2030 DD 06/30/20 SEC ID: 853496AG2	81.4925	273,000.000	256,574.41	222,474.41	0.47%	-34,100.00
STANDARD INDUSTRIES INC/N 144A 3.375% 01/15/2031 DD 08/21/20 SEC ID: 853496AH0	75.2503	31,000.000	27,842.09	23,327.60	0.05%	-4,514.49
SUBURBAN PROPANE PARTNERS 144A 5.000% 06/01/2031 DD 05/24/21 SEC ID: 864486AL9	84.9983	154,000.000	139,428.63	130,897.31	0.28%	-8,531.32
SUMMER BC BIDCO B LLC 144A 5.500% 10/31/2026 DD 07/01/21 SEC ID: 865632AA1	81.1440	200,000.000	197,023.91	162,288.00	0.34%	-34,735.91
SUNOCO LP / SUNOCO FINANCE COR 4.500% 05/15/2029 DD 05/15/21 SEC ID: 86765LAT4	87.4700	43,000.000	43,000.00	37,612.10	0.08%	-5,387.90
SUNOCO LP / SUNOCO FINANCE COR 4.500% 04/30/2030 DD 04/30/22 SEC ID: 86765LAZ0	86.8050	195,000.000	182,817.91	169,269.75	0.36%	-13,548.16
SUPERIOR PLUS LP / SUPERI 144A 4.500% 03/15/2029 DD 03/11/21 SEC ID: 86828LAC6	85.5000	138,000.000	131,622.41	117,990.00	0.25%	-13,632.41
TMS INTERNATIONAL CORP/DE 144A 6.250% 04/15/2029 DD 04/21/21 SEC ID: 87261QAC7	71.5260	74,000.000	70,090.81	52,929.24	0.11%	-17,161.57
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17 SEC ID: 87264AAT2	100.9559	25,000.000	25,000.00	25,238.98	0.05%	238.98



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18 SEC ID: 87264AAV7	97.2288	65,000.000	63,882.52	63,198.71	0.13%	-683.81
T-MOBILE USA INC 2.250% 02/15/2026 DD 01/14/21 SEC ID: 87264ABR5	90.9641	42,000.000	42,000.00	38,204.92	0.08%	-3,795.08
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21 SEC ID: 87264ABS3	84.6531	52,000.000	52,000.00	44,019.60	0.09%	-7,980.40
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21 SEC ID: 87264ABT1	82.6328	31,000.000	31,000.00	25,616.17	0.05%	-5,383.83
TAP ROCK RESOURCES LLC 144A 7.000% 10/01/2026 DD 09/27/21 SEC ID: 87602LAA0	93.0100	176,000.000	174,034.72	163,697.60	0.35%	-10,337.12
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	100.6340	49,000.000	49,000.00	49,310.66	0.10%	310.66
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19 SEC ID: 87612BBN1	100.7958	97,000.000	97,414.38	97,771.92	0.21%	357.54
TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19 SEC ID: 87612BBQ4	94.0920	11,000.000	11,582.73	10,350.12	0.02%	-1,232.61
TARGA RESOURCES PARTNERS LP / 4.875% 02/01/2031 DD 08/18/20 SEC ID: 87612BBS0	90.2950	12,000.000	12,488.98	10,835.40	0.02%	-1,653.58
TARGA RESOURCES PARTNERS LP / 4.000% 01/15/2032 DD 02/02/21 SEC ID: 87612BBU5	84.1390	54,000.000	53,343.54	45,435.06	0.10%	-7,908.48
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19 SEC ID: 87724RAA0	96.0121	112,000.000	114,644.46	107,533.58	0.23%	-7,110.88
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20 SEC ID: 879369AG1	91.2860	50,000.000	45,121.71	45,643.00	0.10%	521.29
TEMPUR SEALY INTERNATIONA 144A 3.875% 10/15/2031 DD 09/24/21 SEC ID: 88023UAJ0	78.5025	241,000.000	213,518.46	189,191.03	0.40%	-24,327.43
TENET HEALTHCARE CORP 6.875% 11/15/2031 DD 11/06/01 SEC ID: 88033GAV2	90.0831	50,000.000	47,362.37	45,041.56	0.10%	-2,320.81



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TENET HEALTHCARE CORP 144A 6.250% 02/01/2027 DD 02/05/19 SEC ID: 88033GCX6	96.0510	75,000.000	71,261.94	72,038.25	0.15%	776.31
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19 SEC ID: 88033GDA5	93.0240	76,000.000	76,000.00	70,698.24	0.15%	-5,301.76
TENET HEALTHCARE CORP 144A 4.625% 09/01/2024 DD 08/26/19 SEC ID: 88033GDC1	97.1257	75,000.000	74,008.97	72,844.28	0.15%	-1,164.69
TENET HEALTHCARE CORP 144A 6.125% 10/01/2028 DD 09/16/20 SEC ID: 88033GDJ6	89.5320	93,000.000	91,890.74	83,264.76	0.18%	-8,625.98
TENET HEALTHCARE CORP 144A 4.375% 01/15/2030 DD 12/01/21 SEC ID: 88033GDN7	86.5565	11,000.000	11,003.09	9,521.22	0.02%	-1,481.87
TEAM HEALTH HOLDINGS INC 144A 6.375% 02/01/2025 DD 02/01/17 SEC ID: 88047PAA2	57.6240	102,000.000	97,146.28	58,776.48	0.12%	-38,369.80
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17 SEC ID: 88104LAE3	89.9990	150,000.000	148,417.75	134,998.50	0.29%	-13,419.25
CMG MEDIA CORP 144A 8.875% 12/15/2027 DD 12/17/19 SEC ID: 88146LAA1	75.2700	124,000.000	124,794.67	93,334.80	0.20%	-31,459.87
TERVITA CORP 144A 11.000% 12/01/2025 DD 11/19/20 SEC ID: 88159EAA1	107.5069	71,000.000	74,486.91	76,329.87	0.16%	1,842.96
TOPBUILD CORP 144A 4.125% 02/15/2032 DD 10/14/21 SEC ID: 89055FAC7	81.2610	109,000.000	104,458.38	88,574.49	0.19%	-15,883.89
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21 SEC ID: 892231AB7	88.7502	120,000.000	118,037.87	106,500.18	0.23%	-11,537.69
TRANSALTA CORP 7.750% 11/15/2029 DD 11/17/22 SEC ID: 89346DAH0	102.1281	75,000.000	75,456.47	76,596.10	0.16%	1,139.63
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19 SEC ID: 893647BE6	98.6190	70,000.000	69,647.28	69,033.30	0.15%	-613.98
TRANSDIGM INC 7.500% 03/15/2027 DD 09/15/19 SEC ID: 893647BH9	98.9407	108,000.000	109,101.69	106,855.98	0.23%	-2,245.71



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20 SEC ID: 893647BL0	93.9050	359,000.000	352,112.72	337,118.95	0.71%	-14,993.77
TRANSDIGM 2/20 COV-LITE TLE SEC ID: 89364MBQ6	98.8210	59,372.070	59,550.17	58,672.07	0.12%	-878.10
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19 SEC ID: 89383JAA6	97.3120	49,875.000	49,286.89	48,534.36	0.10%	-752.53
COHERENT CORP 144A 5.000% 12/15/2029 DD 12/10/21 SEC ID: 902104AC2	86.2430	147,000.000	138,894.74	126,777.21	0.27%	-12,117.53
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21 SEC ID: 90290MAD3	88.7920	208,000.000	197,758.47	184,687.36	0.39%	-13,071.11
US ACUTE CARE SOLUTIONS L 144A 6.375% 03/01/2026 DD 03/05/21 SEC ID: 90367UAA9	88.7424	263,000.000	255,115.22	233,392.40	0.49%	-21,722.82
ASP UNIFRAX HOLDINGS INC 144A 5.250% 09/30/2028 DD 09/30/21 SEC ID: 90473LAA0	80.4667	91,000.000	84,669.91	73,224.67	0.15%	-11,445.24
UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21 SEC ID: 90932LAG2	92.6926	43,000.000	43,000.00	39,857.82	0.08%	-3,142.18
UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21 SEC ID: 90932LAH0	87.0696	110,000.000	106,899.37	95,776.53	0.20%	-11,122.84
UNITED AIR LINES 4/21 TLB 0.000% 04/21/2028 DD 04/12/21 SEC ID: 90932RAJ3	98.5560	78,600.000	78,207.00	77,465.02	0.16%	-741.98
UNIVAR SOLUTIONS USA INC/ 144A 5.125% 12/01/2027 DD 11/22/19 SEC ID: 91337CAA4	94.8350	193,000.000	184,329.19	183,031.55	0.39%	-1,297.64
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21 SEC ID: 914906AV4	83.6260	84,000.000	80,245.39	70,245.84	0.15%	-9,999.55
UNIVISION COMMUNICATIONS 144A 7.375% 06/30/2030 DD 06/24/22 SEC ID: 914906AX0	95.5700	62,000.000	62,009.88	59,253.40	0.13%	-2,756.48
URBAN ONE INC 144A 7.375% 02/01/2028 DD 01/25/21 SEC ID: 91705JAC9	84.5310	68,000.000	63,033.01	57,481.08	0.12%	-5,551.93



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VM CONSOLIDATED INC 144A 5.500% 04/15/2029 DD 03/26/21 SEC ID: 91835HAA0	88.0760	210,000.000	199,655.93	184,959.60	0.39%	-14,696.33
VALVOLINE INC 144A 4.250% 02/15/2030 DD 02/25/20 SEC ID: 92047WAD3	97.0121	123,000.000	120,876.77	119,324.87	0.25%	-1,551.90
VALVOLINE INC 144A 3.625% 06/15/2031 DD 01/04/21 SEC ID: 92047WAG6	82.0530	40,000.000	40,000.00	32,821.20	0.07%	-7,178.80
VAREX IMAGING CORP 144A 7.875% 10/15/2027 DD 09/30/20 SEC ID: 92214XAC0	99.3170	58,000.000	61,236.71	57,603.86	0.12%	-3,632.85
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21 SEC ID: 92328MAA1	87.5000	70,000.000	68,692.87	61,250.00	0.13%	-7,442.87
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21 SEC ID: 92328MAB9	85.1995	83,000.000	78,498.20	70,715.59	0.15%	-7,782.61
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21 SEC ID: 92328MAC7	81.6900	36,000.000	36,000.00	29,408.40	0.06%	-6,591.60
VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21 SEC ID: 92531HAD9	99.1610	76,823.900	77,218.90	76,179.35	0.16%	-1,039.55
VIASAT INC 144A 5.625% 04/15/2027 DD 03/27/19 SEC ID: 92552VAL4	90.8350	145,000.000	134,731.95	131,710.75	0.28%	-3,021.20
VIAVI SOLUTIONS INC 144A 3.750% 10/01/2029 DD 09/29/21 SEC ID: 925550AF2	84.0455	251,000.000	221,442.38	210,954.09	0.45%	-10,488.29
VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19 SEC ID: 92564RAA3	93.2924	80,000.000	80,000.00	74,633.90	0.16%	-5,366.10
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19 SEC ID: 92564RAB1	91.0000	154,000.000	154,000.00	140,140.00	0.30%	-13,860.00
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20 SEC ID: 92564RAE5	87.5165	106,000.000	106,000.00	92,767.49	0.20%	-13,232.51
VICI PROPERTIES LP / VICI 144A 5.750% 02/01/2027 DD 02/01/22 SEC ID: 92564RAJ4	97.4761	114,000.000	115,043.89	111,122.74	0.24%	-3,921.15



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
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Alternate Base Currency:
Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VICTORIA'S SECRET & CO 144A 4.625% 07/15/2029 DD 07/15/21 SEC ID: 926400AA0	78.5100	120,000.000	115,719.35	94,212.00	0.20%	-21,507.35
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17 SEC ID: 92676XAD9	81.5164	340,000.000	324,416.26	277,155.91	0.59%	-47,260.35
VIKING CRUISES LTD 144A 7.000% 02/15/2029 DD 02/02/21 SEC ID: 92676XAF4	82.7500	33,000.000	32,989.05	27,307.50	0.06%	-5,681.55
VIKING OCEAN CRUISES SHIP 144A 5.625% 02/15/2029 DD 02/02/21 SEC ID: 92682RAA0	80.5000	21,000.000	21,000.00	16,905.00	0.04%	-4,095.00
VISTAJET MALTA FINANCE PL 144A 6.375% 02/01/2030 DD 01/31/22 SEC ID: 92840JAB5	80.1825	208,000.000	187,576.53	166,779.60	0.35%	-20,796.93
VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/2029 DD 05/10/21 SEC ID: 92840VAH5	86.1617	171,000.000	155,933.61	147,336.49	0.31%	-8,597.12
WR GRACE HOLDINGS LLC 144A 5.625% 10/01/2024 DD 04/01/21 SEC ID: 92943GAC5	98.5000	149,000.000	156,046.88	146,765.00	0.31%	-9,281.88
WR GRACE HOLDINGS LLC 144A 4.875% 06/15/2027 DD 06/15/21 SEC ID: 92943GAD3	88.6130	75,000.000	78,092.91	66,459.75	0.14%	-11,633.16
WASH MULTIFAMILY ACQUISIT 144A 5.750% 04/15/2026 DD 04/19/21 SEC ID: 93710WAA3	94.2500	210,000.000	205,630.54	197,925.00	0.42%	-7,705.54
WATCO COS LLC / WATCO FIN 144A 6.500% 06/15/2027 DD 06/18/20 SEC ID: 941130AB2	95.0000	124,000.000	120,623.39	117,800.00	0.25%	-2,823.39
WEATHERFORD INTERNATIONAL 144A 8.625% 04/30/2030 DD 10/27/21 SEC ID: 947075AU1	96.0308	175,000.000	172,585.82	168,053.94	0.36%	-4,531.88
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20 SEC ID: 95081QAN4	101.2512	51,000.000	51,000.00	51,638.12	0.11%	638.12
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20 SEC ID: 95081QAP9	101.2974	197,000.000	200,651.70	199,555.87	0.42%	-1,095.83



Asset Detail
by Asset Type
12/31/2022

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18 SEC ID: 958254AH7	91.7500	7,000.000	6,461.96	6,422.50	0.01%	-39.46
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20 SEC ID: 958667AC1	87.2920	181,000.000	165,300.93	157,998.52	0.33%	-7,302.41
WHEEL PROS INC 144A 6.500% 05/15/2029 DD 05/07/21 SEC ID: 96289WAA7	35.0000	67,000.000	67,212.76	23,450.00	0.05%	-43,762.76
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20 SEC ID: 96350RAA2	86.5009	24,000.000	24,600.52	20,760.21	0.04%	-3,840.31
WHITE CAP PARENT LLC 144A 8.250% 03/15/2026 DD 02/01/21 SEC ID: 96351CAA4	86.4490	34,000.000	33,880.65	29,392.66	0.06%	-4,487.99
WILLIAM CARTER CO/THE 144A 5.625% 03/15/2027 DD 03/14/19 SEC ID: 96926JAC1	95.9220	90,000.000	89,333.96	86,329.80	0.18%	-3,004.16
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20 SEC ID: 988498AN1	83.8500	205,000.000	176,919.26	171,892.50	0.36%	-5,026.76
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16 SEC ID: 98954UAB9	93.0420	220,000.000	224,400.00	204,692.40	0.43%	-19,707.60
HARD ROCK NORTHERN INDIANA 11/ 0.000% 11/17/2028 DD 11/05/21 SEC ID: 99AAI8037	92.5000	140,251.140	137,624.14	129,732.30	0.27%	-7,891.84
RIVERBED TECHNOLOGY 12/21 EXIT 0.000% 12/08/2026 DD 11/17/21 SEC ID: 99AAI9621	41.4500	44,871.580	42,699.29	18,599.27	0.04%	-24,100.02
AIR CANADA 8/21 TLB SEC ID: C0102MAP0	98.6250	98,505.000	97,519.95	97,150.56	0.21%	-369.39
JAZZ PHARMACEUTICALS 5/21 USD TL SEC ID: G5080AAF9	98.9840	150,011.480	149,261.42	148,487.36	0.31%	-774.06
TRAVELPORT 9/20 STUB TL 0.000% 02/28/2025 DD 09/17/20 SEC ID: L9308UAU4	99.9890	95,029.360	92,996.60	95,018.91	0.20%	2,022.31
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		48,983,172.480	47,915,048.05	44,109,172.49	93.29%	-3,805,875.56
TOTAL FIXED INCOME SECURITIES		49,383,172.480	48,307,504.17	44,462,103.52	94.03%	-3,845,400.65



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CONVERTIBLE OR EXCHANGEABLE SECURITIES						
U.S. DOLLAR						
1LIFE HEALTHCARE INC 3.000% 06/15/2025 DD 05/29/20 SEC ID: 68269GAB3	96.4000	35,000.000	31,305.80	33,740.00	0.07%	2,434.20
PELTON INTERACTIVE INC 0.000% 02/15/2026 DD 02/11/21 SEC ID: 70614WAB6	70.8819	155,000.000	129,191.45	109,866.88	0.23%	-19,324.57
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES U.S. DOLLAR		190,000.000	160,497.25	143,606.88	0.30%	-16,890.37
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES		190,000.000	160,497.25	143,606.88	0.30%	-16,890.37
EQUITY						
U.S. DOLLAR						
RIVERBED TECHNOLOGY COMMON STOCK SEC ID: 99VVCMBF4	0.5025	991.290	15,897.66	498.12	0.00%	-15,399.54
RIVERBED TECHNOLOGY PREFERRED STOCK SEC ID: 99VVCMBG2	0.7550	712.760	21,382.80	538.13	0.00%	-20,844.67
TOTAL EQUITY U.S. DOLLAR		1,704.050	37,280.46	1,036.25	0.00%	-36,244.21
TOTAL EQUITY		1,704.050	37,280.46	1,036.25	0.00%	-36,244.21
TOTAL ASSETS - BASE:		51,582,435.200	51,202,314.94	47,283,708.94	100.00%	-3,918,606.00

 BNY MELLON MARATHON EMD P11 - [REDACTED]	Asset Detail			Report ID: GL8013
	by Asset Type			Base Currency: USD
	12/31/2022			Alternate Base Currency:
				Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIXED INCOME SECURITIES						
U.S. DOLLAR						
MARATHON EM BOND FUND SEC ID: 99VVBK5X7	0.9532	14,546,494.055	14,800,000.00	13,866,160.42	100.00%	-933,839.58
TOTAL ASSETS - BASE:		14,546,494.055	14,800,000.00	13,866,160.42	100.00%	-933,839.58

 WELLINGTON EME PI1 - [REDACTED]	Asset Detail	Report ID: GL8013
	by Asset Type	Base Currency: USD
	12/31/2022	Alternate Base Currency:
		Exchange Rate:
		Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUITY						
U.S. DOLLAR						
WELLINGTON EME SEC ID: 99VVBUE1	10.0500	2,133,812.761	21,739,535.61	21,444,818.25	100.00%	-294,717.36
TOTAL ASSETS - BASE:		2,133,812.761	21,739,535.61	21,444,818.25	100.00%	-294,717.36

 BNY MELLON TOWNSEND FOO PI 1 - [REDACTED]	Asset Detail	Report ID: GL8013
	by Asset Type	Base Currency: USD
	12/31/2022	Alternate Base Currency:
		Exchange Rate:
		Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRIVATE EQUITY						
U.S. DOLLAR						
GREAT LAKES NDT LP SEC ID: 99VVB3EZ0	1.0000	82,564,200.780	36,510,881.76	82,564,200.78	100.00%	46,053,319.02
TOTAL ASSETS - BASE:		82,564,200.780	36,510,881.76	82,564,200.78	100.00%	46,053,319.02

 BNY MELLON TOWNSEND QOF PI 1 - [REDACTED]	Asset Detail	Report ID: GL8013
	by Asset Type	Base Currency: USD
	12/31/2022	Alternate Base Currency:
		Exchange Rate:
		Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRIVATE EQUITY						
U.S. DOLLAR						
TOWNSEND OPP ZONE FD LP SEC ID: 99VVCACY8	1.0000	18,268,360.000	17,348,500.00	18,268,360.00	100.00%	919,860.00
TOTAL ASSETS - BASE:		18,268,360.000	17,348,500.00	18,268,360.00	100.00%	919,860.00

 BNY MELLON AXIOM EME PI 1 - [REDACTED]	Asset Detail	Report ID: GL8013
	by Asset Type	Base Currency: USD
	12/31/2022	Alternate Base Currency:
		Exchange Rate:
		Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUITY						
U.S. DOLLAR						
AXIOM EMERGING MARKET FUND SEC ID: 99VVB4JN0	15.9816	1,026,733.724	17,302,801.72	16,408,879.04	100.00%	-893,922.68
TOTAL ASSETS - BASE:		1,026,733.724	17,302,801.72	16,408,879.04	100.00%	-893,922.68



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
INTEREST RECEIVABLE			121,367.45	121,367.45	0.37%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	19,263.260	19,263.26	19,263.26	0.06%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		19,263.260	140,630.71	140,630.71	0.43%	0.00
TOTAL CASH & CASH EQUIVALENTS		19,263.260	140,630.71	140,630.71	0.43%	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
US TREAS-CPI INFLAT 2.125% 02/15/2040 DD 02/15/10 SEC ID: 912810QF8	105.7872	1,418,599.979	1,644,515.67	1,500,696.97	4.62%	-143,818.70
US TREAS-CPI INFLAT 2.125% 02/15/2041 DD 02/15/11 SEC ID: 912810QP6	105.8638	1,768,857.989	2,240,138.86	1,872,580.50	5.76%	-367,558.36
US TREAS-CPI INFLAT 0.750% 02/15/2042 DD 02/15/12 SEC ID: 912810QV3	83.6407	7,206,695.491	6,771,344.04	6,027,727.74	18.55%	-743,616.30
US TREAS-CPI INFLAT 0.625% 02/15/2043 DD 02/15/13 SEC ID: 912810RA8	80.6185	4,199,169.593	4,021,013.98	3,385,306.24	10.42%	-635,707.74
US TREAS-CPI INFLAT 1.375% 02/15/2044 DD 02/15/14 SEC ID: 912810RF7	92.7953	51,141.189	56,300.26	47,456.62	0.15%	-8,843.64
US TREAS-CPI INFLAT 0.750% 02/15/2045 DD 02/15/15 SEC ID: 912810RL4	80.8031	5,827,074.891	5,784,839.32	4,708,456.39	14.49%	-1,076,382.93
US TREAS-CPI INFLAT 1.000% 02/15/2046 DD 02/15/16 SEC ID: 912810RR1	84.8544	3,024,455.846	3,183,508.77	2,566,382.98	7.90%	-617,125.79
US TREAS-CPI INFLAT 0.875% 02/15/2047 DD 02/15/17 SEC ID: 912810RW0	81.9027	3,281,008.621	3,234,018.85	2,687,234.75	8.27%	-546,784.10
US TREAS-CPI INFLAT 1.000% 02/15/2048 DD 02/15/18 SEC ID: 912810SB5	84.0848	3,383,351.999	3,366,310.83	2,844,884.39	8.76%	-521,426.44
US TREAS-CPI INFLAT 1.000% 02/15/2049 DD 02/15/19 SEC ID: 912810SG4	83.4992	2,403,824.494	2,500,659.06	2,007,175.18	6.18%	-493,483.88



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
US TREAS-CPI INFLAT 0.250% 02/15/2050 DD 02/15/20 SEC ID: 912810SM1	67.3576	2,317,999.995	2,006,487.38	1,561,349.16	4.81%	-445,138.22
US TREAS-CPI INFLAT 0.125% 02/15/2051 DD 02/15/21 SEC ID: 912810SV1	64.3252	1,630,912.492	1,586,257.44	1,049,087.17	3.23%	-537,170.27
US TREAS-CPI INFLAT 0.125%002/15/2052 DD 02/15/22 SEC ID: 912810TE8	64.6806	3,232,608.013	2,515,993.43	2,090,870.32	6.44%	-425,123.11
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		39,745,700.592	38,911,387.89	32,349,208.41	99.57%	-6,562,179.48
TOTAL FIXED INCOME SECURITIES		39,745,700.592	38,911,387.89	32,349,208.41	99.57%	-6,562,179.48
TOTAL ASSETS - BASE:		39,764,963.852	39,052,018.60	32,489,839.12	100.00%	-6,562,179.48



NISA INT CREDIT PI 1 - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

 Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
RECEIVABLE FOR INVESTMENTS SOLD			445,427.24	445,427.24	1.26%	0.00
PAYABLE FOR INVESTMENTS PURCHASED			-577,826.89	-577,826.89	-1.64%	0.00
CASH			0.25	0.25	0.00%	0.00
INTEREST RECEIVABLE			331,576.59	331,576.59	0.94%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	193,481.150	193,481.15	193,481.15	0.55%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		193,481.150	392,658.34	392,658.34	1.11%	0.00
TOTAL CASH & CASH EQUIVALENTS		193,481.150	392,658.34	392,658.34	1.11%	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AT&T INC 4.500% 05/15/2035 DD 05/04/15 SEC ID: 00206RCP5	90.9049	55,000.000	47,814.15	49,997.69	0.14%	2,183.54
ABBOTT LABORATORIES 3.750% 11/30/2026 DD 11/22/16 SEC ID: 002824BF6	97.3528	123,000.000	125,512.75	119,743.90	0.34%	-5,768.85
ABBVIE INC 2.950% 11/21/2026 DD 05/21/20 SEC ID: 00287YBV0	92.9984	477,000.000	464,496.70	443,602.44	1.26%	-20,894.26
ADOBE INC 2.300% 02/01/2030 DD 02/03/20 SEC ID: 00724PAD1	85.2669	35,000.000	31,974.22	29,843.41	0.08%	-2,130.81
ADVANCED MICRO DEVICES INC 3.924% 06/01/2032 DD 06/09/22 SEC ID: 007903BF3	92.9130	75,000.000	66,917.19	69,684.77	0.20%	2,767.58
AGILENT TECHNOLOGIES INC 2.100% 06/04/2030 DD 06/04/20 SEC ID: 00846UAM3	80.9136	54,000.000	46,444.98	43,693.37	0.12%	-2,751.61
AIRCASTLE LTD 4.125% 05/01/2024 DD 03/20/17 SEC ID: 00928QAQ4	96.6649	201,000.000	199,881.71	194,296.49	0.55%	-5,585.22
AMAZON.COM INC 3.300% 04/13/2027 DD 04/13/22 SEC ID: 023135CF1	94.9003	95,000.000	95,146.77	90,155.31	0.26%	-4,991.46



NISA INT CREDIT PI 1 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMERICAN EXPRESS CO 3.950% 08/01/2025 DD 08/03/22 SEC ID: 025816CY3	97.9638	145,000.000	144,874.23	142,047.52	0.40%	-2,826.71
AMERICAN FINANCIAL GROUP INC/O 5.250% 04/02/2030 DD 04/02/20 SEC ID: 025932AP9	97.9060	58,000.000	59,921.26	56,785.49	0.16%	-3,135.77
AMERICAN INTERNATIONAL GROUP I VAR RT 04/01/2048 DD 03/26/18 SEC ID: 026874DM6	95.5176	106,000.000	99,242.89	101,248.70	0.29%	2,005.81
ANGLOGOLD ASHANTI HOLDINGS PLC 3.750% 10/01/2030 DD 10/01/20 SEC ID: 03512TAE1	86.7334	67,000.000	58,320.85	58,111.41	0.16%	-209.44
ELEVANCE HEALTH INC 5.350% 10/15/2025 DD 11/04/22 SEC ID: 036752AV5	101.1069	130,000.000	129,664.21	131,438.92	0.37%	1,774.71
APPALACHIAN POWER CO 4.500% 08/01/2032 DD 08/01/22 SEC ID: 037735DA2	93.2390	45,000.000	42,269.85	41,957.54	0.12%	-312.31
APPLE INC 3.250% 02/23/2026 DD 02/23/16 SEC ID: 037833BY5	96.0669	273,000.000	274,576.31	262,262.57	0.74%	-12,313.74
APPLE INC 2.450% 08/04/2026 DD 08/04/16 SEC ID: 037833BZ2	92.7382	164,000.000	160,653.22	152,090.72	0.43%	-8,562.50
APPLIED MATERIALS INC 1.750% 06/01/2030 DD 05/29/20 SEC ID: 038222AN5	81.5454	70,000.000	61,365.41	57,081.78	0.16%	-4,283.63
ATHENE GLOBAL FUNDING 144A 2.646% 10/04/2031 DD 10/04/21 SEC ID: 04685A3E9	76.3954	25,000.000	18,497.52	19,098.86	0.05%	601.34
ATLANTIC CITY ELECTRIC CO 4.000% 10/15/2028 DD 10/16/18 SEC ID: 048303CH2	95.1919	264,000.000	265,356.16	251,306.66	0.71%	-14,049.50
AVALONBAY COMMUNITIES INC 3.450% 06/01/2025 DD 05/13/15 SEC ID: 05348EAV1	96.2980	197,000.000	196,751.67	189,707.04	0.54%	-7,044.63
PNC BANK NA 2.500% 08/27/2024 DD 08/27/19 SEC ID: 05552JAA7	95.8817	234,000.000	231,558.46	224,363.17	0.64%	-7,195.29
BAIDU INC 4.375% 03/29/2028 DD 03/29/18 SEC ID: 056752AL2	93.6120	17,000.000	16,866.52	15,914.04	0.05%	-952.48



NISA INT CREDIT PI 1 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BAIDU INC 4.875% 11/14/2028 DD 11/14/18 SEC ID: 056752AN8	96.0401	10,000.000	10,169.19	9,604.01	0.03%	-565.18
BAIDU INC 2.375% 10/09/2030 DD 10/09/20 SEC ID: 056752AT5	79.9098	35,000.000	30,022.23	27,968.44	0.08%	-2,053.79
BAKER HUGHES HOLDINGS LLC / BA 4.486% 05/01/2030 DD 05/01/20 SEC ID: 05724BAA7	95.3082	72,000.000	73,443.27	68,621.93	0.19%	-4,821.34
BANCO SANTANDER SA VAR RT 06/30/2024 DD 06/30/21 SEC ID: 05971KAK5	97.2370	454,000.000	444,668.45	441,455.83	1.25%	-3,212.62
BANK OF AMERICA CORP VAR RT 10/22/2030 DD 10/22/19 SEC ID: 06051GHX0	83.6575	535,000.000	458,020.61	447,567.65	1.27%	-10,452.96
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20 SEC ID: 06051GJB6	81.4436	442,000.000	439,171.54	359,980.68	1.02%	-79,190.86
BANK OF MONTREAL VAR RT 01/10/2037 DD 01/10/22 SEC ID: 06368DH72	75.6104	35,000.000	29,924.75	26,463.63	0.08%	-3,461.12
BANK OF NOVA SCOTIA/THE 1.300% 06/11/2025 DD 06/11/20 SEC ID: 064159VL7	91.6214	119,000.000	112,780.43	109,029.42	0.31%	-3,751.01
BARCLAYS PLC VAR RT 08/09/2028 DD 08/09/22 SEC ID: 06738EBY0	96.8537	345,000.000	350,693.81	334,145.22	0.95%	-16,548.59
BARINGS BDC INC 3.300% 11/23/2026 DD 05/23/22 SEC ID: 06759LAC7	84.7578	80,000.000	72,932.65	67,806.26	0.19%	-5,126.39
TRUIST BANK VAR RT 09/17/2029 DD 09/16/19 SEC ID: 07330MAC1	93.5187	293,000.000	285,504.09	274,009.88	0.78%	-11,494.21
BECTON DICKINSON AND CO 3.700% 06/06/2027 DD 06/06/17 SEC ID: 075887BW8	94.4826	139,000.000	142,346.60	131,330.78	0.37%	-11,015.82
AMCOR FLEXIBLES NORTH AMERICA 2.630% 06/19/2030 DD 06/19/20 SEC ID: 081437AT2	81.3735	73,000.000	63,793.35	59,402.66	0.17%	-4,390.69
BLACKROCK INC 1.900% 01/28/2031 DD 05/06/20 SEC ID: 09247XAR2	80.9310	44,000.000	37,647.60	35,609.66	0.10%	-2,037.94



NISA INT CREDIT PI 1 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BOEING CO/THE 3.250% 03/01/2028 DD 02/23/18 SEC ID: 097023BX2	89.3842	190,000.000	165,592.19	169,830.04	0.48%	4,237.85
BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20 SEC ID: 097023CT0	99.2343	90,000.000	88,092.19	89,310.87	0.25%	1,218.68
BOOKING HOLDINGS INC 4.625% 04/13/2030 DD 04/13/20 SEC ID: 09857LAR9	96.5778	19,000.000	19,633.10	18,349.79	0.05%	-1,283.31
BRISTOL-MYERS SQUIBB CO 3.900% 02/20/2028 DD 02/20/20 SEC ID: 110122DE5	96.2848	345,000.000	349,824.87	332,182.50	0.94%	-17,642.37
BRITISH TELECOMMUNICATIONS PLC VAR RT 12/15/2030 DD 12/12/00 SEC ID: 111021AE1	119.7529	68,000.000	87,072.03	81,431.97	0.23%	-5,640.06
BROADCOM CORP / BROADCOM CAYMA 3.500% 01/15/2028 DD 10/17/17 SEC ID: 11134LAR0	90.9741	40,000.000	35,415.04	36,389.63	0.10%	974.59
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21 SEC ID: 11135FBP5	73.5266	50,000.000	34,802.92	36,763.32	0.10%	1,960.40
BROOKFIELD FINANCE INC 4.250% 06/02/2026 DD 06/02/16 SEC ID: 11271LAA0	96.2851	158,000.000	159,738.55	152,130.50	0.43%	-7,608.05
CBRE SERVICES INC 2.500% 04/01/2031 DD 03/18/21 SEC ID: 12505BAE0	78.8195	59,000.000	50,735.65	46,503.48	0.13%	-4,232.17
CDW LLC / CDW FINANCE CORP 3.250% 02/15/2029 DD 08/13/20 SEC ID: 12513GBF5	85.1690	109,000.000	97,649.79	92,834.21	0.26%	-4,815.58
CGI INC 2.300% 09/14/2031 DD 03/14/22 SEC ID: 12532HAF1	75.9293	57,000.000	47,791.17	43,279.72	0.12%	-4,511.45
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 SEC ID: 126650CX6	96.7243	97,000.000	104,058.95	93,822.54	0.27%	-10,236.41
CANADIAN NATIONAL RAILWAY CO 2.750% 03/01/2026 DD 02/23/16 SEC ID: 136375CJ9	94.1954	112,000.000	109,999.09	105,498.86	0.30%	-4,500.23



NISA INT CREDIT PI 1 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04 SEC ID: 136385AG6	96.2074	50,000.000	52,593.47	48,103.72	0.14%	-4,489.75
CARGILL INC 144A 5.125% 10/11/2032 DD 10/11/22 SEC ID: 141781BZ6	100.1756	45,000.000	45,793.01	45,079.02	0.13%	-713.99
CARLISLE COS INC 2.750% 03/01/2030 DD 02/28/20 SEC ID: 142339AJ9	83.2092	74,000.000	66,351.30	61,574.78	0.17%	-4,776.52
CATERPILLAR FINANCIAL SERVICES 1.150% 09/14/2026 DD 09/14/21 SEC ID: 14913R2Q9	88.2594	143,000.000	132,754.33	126,210.88	0.36%	-6,543.45
CELANESE US HOLDINGS LLC 6.050% 03/15/2025 DD 07/14/22 SEC ID: 15089QAL8	99.6109	50,000.000	49,998.05	49,805.47	0.14%	-192.58
CELULOSA ARAUCO Y CONSTITUCION 4.500% 08/01/2024 DD 07/22/14 SEC ID: 151191AZ6	98.4562	196,000.000	196,740.64	192,974.16	0.55%	-3,766.48
CHEVRON USA INC 1.018% 08/12/2027 DD 08/12/20 SEC ID: 166756AL0	85.7592	114,000.000	102,733.43	97,765.50	0.28%	-4,967.93
CHURCH & DWIGHT CO INC 5.600% 11/15/2032 DD 11/02/22 SEC ID: 17136MAC6	103.4358	55,000.000	57,650.19	56,889.70	0.16%	-760.49
CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17 SEC ID: 172967LP4	91.8389	121,000.000	121,000.00	111,125.11	0.32%	-9,874.89
CITIGROUP INC VAR RT 03/20/2030 DD 03/20/19 SEC ID: 172967ME8	90.1886	493,000.000	505,367.12	444,629.67	1.26%	-60,737.45
CITIGROUP INC VAR RT 10/30/2024 DD 10/30/20 SEC ID: 172967MT5	95.8159	59,000.000	59,000.00	56,531.37	0.16%	-2,468.63
CITIZENS FINANCIAL GROUP INC 2.850% 07/27/2026 DD 07/25/19 SEC ID: 174610AR6	92.4696	19,000.000	18,252.01	17,569.22	0.05%	-682.79
COCA-COLA FEMSA SAB DE CV 1.850% 09/01/2032 DD 09/01/20 SEC ID: 191241AJ7	75.2811	30,000.000	23,175.56	22,584.32	0.06%	-591.24
COMCAST CORP 3.200% 07/15/2036 DD 07/19/16 SEC ID: 20030NBT7	81.0645	225,000.000	200,644.36	182,395.20	0.52%	-18,249.16



NISA INT CREDIT PI 1 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CONOCOPHILLIPS CO 3.350% 11/15/2024 DD 11/12/14 SEC ID: 20826FAD8	97.2746	249,000.000	250,868.12	242,213.65	0.69%	-8,654.47
COREBRIDGE FINANCIAL INC 144A 3.850% 04/05/2029 DD 04/05/22 SEC ID: 21871XAE9	91.0808	70,000.000	61,298.37	63,756.53	0.18%	2,458.16
COSTCO WHOLESALE CORP 1.600% 04/20/2030 DD 04/20/20 SEC ID: 22160KAPO	81.9267	92,000.000	80,386.66	75,372.52	0.21%	-5,014.14
CREDIT SUISSE AG/NEW YORK NY 3.625% 09/09/2024 DD 09/09/14 SEC ID: 22546QAP2	93.2438	11,000.000	10,997.58	10,256.82	0.03%	-740.76
JOHN DEERE CAPITAL CORP 2.000% 06/17/2031 DD 06/17/21 SEC ID: 24422EV55	80.7846	15,000.000	12,344.02	12,117.70	0.03%	-226.32
JOHN DEERE CAPITAL CORP 4.150% 09/15/2027 DD 09/08/22 SEC ID: 24422EWK1	98.0720	35,000.000	33,899.26	34,325.19	0.10%	425.93
JOHN DEERE CAPITAL CORP 4.350% 09/15/2032 DD 09/08/22 SEC ID: 24422EWL9	97.1442	120,000.000	113,692.49	116,573.03	0.33%	2,880.54
DELL INTERNATIONAL LLC / EMC C 5.300% 10/01/2029 DD 04/01/21 SEC ID: 24703TAG1	97.8002	126,000.000	128,433.88	123,228.26	0.35%	-5,205.62
DELL INTERNATIONAL LLC / EMC C 6.200% 07/15/2030 DD 01/15/21 SEC ID: 24703TAH9	101.6623	1,000.000	1,219.49	1,016.62	0.00%	-202.87
DEUTSCHE BANK AG/NEW YORK NY VAR RT 04/01/2025 DD 04/01/21 SEC ID: 251526CG2	92.8751	293,000.000	281,357.27	272,123.93	0.77%	-9,233.34
DEVON ENERGY CORP 5.250% 10/15/2027 DD 10/15/21 SEC ID: 25179MBD4	98.9531	21,000.000	21,459.30	20,780.14	0.06%	-679.16
DICK'S SPORTING GOODS INC 3.150% 01/15/2032 DD 01/14/22 SEC ID: 253393AF9	78.0489	105,000.000	80,341.29	81,951.31	0.23%	1,610.02
DISCOVER BANK VAR RT 08/09/2028 DD 08/09/18 SEC ID: 25466AAN1	95.9780	351,000.000	351,290.37	336,882.77	0.96%	-14,407.60
WALT DISNEY CO/THE 3.350% 03/24/2025 DD 03/23/20 SEC ID: 254687FN1	96.8588	323,000.000	324,627.94	312,854.00	0.89%	-11,773.94



NISA INT CREDIT PI 1 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WALT DISNEY CO/THE 2.650% 01/13/2031 DD 05/13/20 SEC ID: 254687FX9	85.3564	46,000.000	41,600.42	39,263.97	0.11%	-2,336.45
DISCOVERY COMMUNICATIONS LLC 4.125% 05/15/2029 DD 05/21/19 SEC ID: 25470DBF5	86.6565	75,000.000	63,703.72	64,992.38	0.18%	1,288.66
DUKE ENERGY OHIO INC 3.650% 02/01/2029 DD 01/08/19 SEC ID: 26442EAF7	92.5963	20,000.000	19,619.81	18,519.25	0.05%	-1,100.56
DUKE ENERGY OHIO INC 2.125% 06/01/2030 DD 05/21/20 SEC ID: 26442EAH3	81.6151	246,000.000	215,562.22	200,773.04	0.57%	-14,789.18
ERP OPERATING LP 3.375% 06/01/2025 DD 05/14/15 SEC ID: 26884ABD4	96.0595	176,000.000	175,547.91	169,064.69	0.48%	-6,483.22
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16 SEC ID: 29250NAL9	96.1411	177,000.000	178,772.74	170,169.67	0.48%	-8,603.07
ENBRIDGE INC 3.700% 07/15/2027 DD 07/07/17 SEC ID: 29250NAR6	93.6082	65,000.000	64,242.14	60,845.31	0.17%	-3,396.83
ENERGY TRANSFER LP 4.950% 06/15/2028 DD 06/08/18 SEC ID: 29278NAF0	96.6985	18,000.000	19,077.11	17,405.74	0.05%	-1,671.37
ENERGY TRANSFER LP 5.500% 06/01/2027 DD 12/01/18 SEC ID: 29278NAN3	99.2899	46,000.000	49,256.28	45,673.36	0.13%	-3,582.92
ENERGY TRANSFER LP 3.750% 05/15/2030 DD 01/22/20 SEC ID: 29278NAQ6	88.1686	212,000.000	220,264.57	186,917.40	0.53%	-33,347.17
ENTERGY LOUISIANA LLC 1.600% 12/15/2030 DD 11/13/20 SEC ID: 29364WBE7	76.8199	235,000.000	196,741.39	180,526.73	0.51%	-16,214.66
ENTERPRISE PRODUCTS OPERATING VAR RT 02/15/2078 DD 02/15/18 SEC ID: 29379VBR3	76.2557	106,000.000	91,649.77	80,831.06	0.23%	-10,818.71
EQUINOR ASA 1.750% 01/22/2026 DD 05/22/20 SEC ID: 29446MAJ1	91.3927	83,000.000	78,989.32	75,855.90	0.22%	-3,133.42
ESSEX PORTFOLIO LP 3.875% 05/01/2024 DD 04/15/14 SEC ID: 29717PAN7	97.9104	308,000.000	309,491.31	301,564.08	0.86%	-7,927.23



NISA INT CREDIT PI 1 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EVERSOURCE ENERGY 4.600% 07/01/2027 DD 06/27/22 SEC ID: 30040WAR9	98.6082	130,000.000	124,725.85	128,190.64	0.36%	3,464.79
EXXON MOBIL CORP 2.992% 03/19/2025 DD 03/19/20 SEC ID: 30231GBH4	96.3206	203,000.000	202,531.94	195,530.75	0.55%	-7,001.19
FS KKR CAPITAL CORP 4.625% 07/15/2024 DD 07/15/19 SEC ID: 302635AD9	96.8660	119,000.000	118,885.79	115,270.59	0.33%	-3,615.20
META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 SEC ID: 30303M8H8	87.9937	90,000.000	76,199.70	79,194.32	0.22%	2,994.62
FIFTH THIRD BANCORP 2.550% 05/05/2027 DD 05/05/20 SEC ID: 316773DA5	89.7789	192,000.000	181,708.68	172,375.57	0.49%	-9,333.11
FISERV INC 3.500% 07/01/2029 DD 06/24/19 SEC ID: 337738AU2	90.0918	267,000.000	251,414.20	240,545.16	0.68%	-10,869.04
FOX CORP 4.709% 01/25/2029 DD 01/25/20 SEC ID: 35137LAH8	96.6277	87,000.000	88,333.64	84,066.11	0.24%	-4,267.53
FRANKLIN RESOURCES INC 1.600% 10/30/2030 DD 10/19/20 SEC ID: 354613AL5	77.0645	63,000.000	52,364.41	48,550.66	0.14%	-3,813.75
GLP CAPITAL LP / GLP FINANCING 5.375% 04/15/2026 DD 04/28/16 SEC ID: 361841AH2	98.1067	57,000.000	57,236.22	55,920.83	0.16%	-1,315.39
GLP CAPITAL LP / GLP FINANCING 5.250% 06/01/2025 DD 05/21/18 SEC ID: 361841AJ8	98.3015	127,000.000	126,950.35	124,842.85	0.35%	-2,107.50
GE HEALTHCARE TECHNOLOGIE 144A 5.650% 11/15/2027 DD 11/22/22 SEC ID: 36267VAE3	101.1700	145,000.000	148,267.09	146,696.57	0.42%	-1,570.52
GENERAL MOTORS FINANCIAL CO IN 3.850% 01/05/2028 DD 01/05/18 SEC ID: 37045XCG9	91.2588	70,000.000	66,255.19	63,881.14	0.18%	-2,374.05
GENERAL MOTORS FINANCIAL CO IN 3.100% 01/12/2032 DD 01/11/22 SEC ID: 37045XDS2	78.3542	117,000.000	111,404.87	91,674.38	0.26%	-19,730.49
GENUINE PARTS CO 1.875% 11/01/2030 DD 10/29/20 SEC ID: 372460AA3	76.9942	44,000.000	36,109.82	33,877.45	0.10%	-2,232.37



NISA INT CREDIT PI 1 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 SEC ID: 375558BF9	96.4066	67,000.000	67,137.05	64,592.44	0.18%	-2,544.61
GLOBAL PAYMENTS INC 5.300% 08/15/2029 DD 08/22/22 SEC ID: 37940XAN2	96.6770	100,000.000	93,674.25	96,677.05	0.27%	3,002.80
GLOBAL PAYMENTS INC 5.400% 08/15/2032 DD 08/22/22 SEC ID: 37940XAQ5	95.2351	45,000.000	44,926.98	42,855.77	0.12%	-2,071.21
GOLDMAN SACHS GROUP INC/THE VAR RT 03/09/2027 DD 03/08/21 SEC ID: 38141GYA6	87.6908	719,000.000	656,954.47	630,496.80	1.79%	-26,457.67
GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2024 DD 06/10/21 SEC ID: 38141GYE8	96.2036	320,000.000	311,817.03	307,851.65	0.87%	-3,965.38
HCA INC 5.250% 04/15/2025 DD 10/17/14 SEC ID: 404119BQ1	99.4173	57,000.000	60,012.76	56,667.87	0.16%	-3,344.89
HCA INC 5.875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	99.6876	255,000.000	261,293.65	254,203.28	0.72%	-7,090.37
HSBC HOLDINGS PLC VAR RT 05/24/2027 DD 11/24/20 SEC ID: 404280CM9	86.2211	17,000.000	15,431.39	14,657.59	0.04%	-773.80
HSBC HOLDINGS PLC VAR RT 11/22/2032 DD 11/22/21 SEC ID: 404280CY3	76.4239	96,000.000	82,271.95	73,366.99	0.21%	-8,904.96
HSBC HOLDINGS PLC VAR RT 11/03/2028 DD 11/03/22 SEC ID: 404280DR7	105.0950	200,000.000	200,000.00	210,190.08	0.60%	10,190.08
WELLTOWER OP LLC 4.000% 06/01/2025 DD 05/26/15 SEC ID: 42217KBF2	97.4040	40,000.000	39,744.93	38,961.60	0.11%	-783.33
HOME DEPOT INC/THE 2.500% 04/15/2027 DD 03/30/20 SEC ID: 437076CA8	92.0179	41,000.000	39,682.68	37,727.32	0.11%	-1,955.36
HOME DEPOT INC/THE 2.700% 04/15/2030 DD 03/30/20 SEC ID: 437076CB6	87.1947	168,000.000	156,797.61	146,487.13	0.42%	-10,310.48
HOME DEPOT INC/THE 1.375% 03/15/2031 DD 01/07/21 SEC ID: 437076CF7	77.4676	65,000.000	54,580.79	50,353.97	0.14%	-4,226.82



NISA INT CREDIT PI 1 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HONEYWELL INTERNATIONAL INC 1.950% 06/01/2030 DD 05/18/20 SEC ID: 438516BZ8	82.5171	98,000.000	97,919.22	80,866.77	0.23%	-17,052.45
HORMEL FOODS CORP 1.800% 06/11/2030 DD 06/11/20 SEC ID: 440452AF7	81.3648	70,000.000	60,476.14	56,955.37	0.16%	-3,520.77
HUNTINGTON INGALLS INDUSTRIES 3.844% 05/01/2025 DD 11/01/20 SEC ID: 446413AS5	96.6208	155,000.000	163,370.78	149,762.28	0.42%	-13,608.50
HUNTINGTON NATIONAL BANK/THE 5.650% 01/10/2030 DD 11/18/22 SEC ID: 44644MAJ0	100.7634	95,000.000	95,821.45	95,725.21	0.27%	-96.24
HUNTSMAN INTERNATIONAL LLC 4.500% 05/01/2029 DD 03/13/19 SEC ID: 44701QBE1	89.8080	69,000.000	75,785.99	61,967.52	0.18%	-13,818.47
INTEL CORP 2.450% 11/15/2029 DD 11/21/19 SEC ID: 458140BH2	85.8905	170,000.000	151,553.09	146,013.81	0.41%	-5,539.28
INTERCONTINENTAL EXCHANGE INC 1.850% 09/15/2032 DD 08/20/20 SEC ID: 45866FAN4	75.4703	68,000.000	63,444.19	51,319.82	0.15%	-12,124.37
IPALCO ENTERPRISES INC 3.700% 09/01/2024 DD 08/22/17 SEC ID: 462613AM2	96.9018	201,000.000	204,583.58	194,772.71	0.55%	-9,810.87
ITC HOLDINGS CORP 3.650% 06/15/2024 DD 06/04/14 SEC ID: 465685AJ4	97.5511	191,000.000	191,642.77	186,322.61	0.53%	-5,320.16
JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 SEC ID: 46647PAX4	93.9357	14,000.000	14,118.75	13,151.00	0.04%	-967.75
JPMORGAN CHASE & CO VAR RT 10/15/2025 DD 09/12/19 SEC ID: 46647PBF2	94.2352	386,000.000	375,629.05	363,748.03	1.03%	-11,881.02
JPMORGAN CHASE & CO VAR RT 02/04/2027 DD 02/04/21 SEC ID: 46647PBW5	86.9869	599,000.000	589,679.44	521,051.23	1.48%	-68,628.21
JPMORGAN CHASE & CO VAR RT 06/14/2030 DD 06/14/22 SEC ID: 46647PDF0	94.0864	135,000.000	124,400.11	127,016.67	0.36%	2,616.56
JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 SEC ID: 46647PDK9	97.6053	195,000.000	195,000.00	190,330.42	0.54%	-4,669.58



NISA INT CREDIT PI 1 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JAPAN BANK FOR INTERNATIONAL C 2.000% 10/17/2029 DD 10/17/19 SEC ID: 471048CF3	84.8252	63,000.000	59,057.69	53,439.90	0.15%	-5,617.79
JAPAN BANK FOR INTERNATIONAL C 1.250% 01/21/2031 DD 01/21/21 SEC ID: 471048CL0	77.8390	134,000.000	117,018.98	104,304.25	0.30%	-12,714.73
JAPAN BANK FOR INTERNATIONAL C 1.875% 04/15/2031 DD 04/15/21 SEC ID: 471048CM8	81.4986	104,000.000	95,109.51	84,758.59	0.24%	-10,350.92
JAPAN INTERNATIONAL COOPERATIO 1.750% 04/28/2031 DD 04/28/21 SEC ID: 47109LAE4	80.7434	60,000.000	54,159.55	48,446.03	0.14%	-5,713.52
KREDITANSTALT FUER WIEDERAUFBA 1.750% 09/14/2029 DD 09/17/19 SEC ID: 500769JD7	86.2081	147,000.000	137,885.59	126,725.98	0.36%	-11,159.61
KREDITANSTALT FUER WIEDERAUFBA 0.750% 09/30/2030 DD 08/25/20 SEC ID: 500769JG0	78.0923	72,000.000	61,885.81	56,226.46	0.16%	-5,659.35
KROGER CO/THE 2.650% 10/15/2026 DD 10/03/16 SEC ID: 501044DE8	91.7858	130,000.000	125,980.83	119,321.60	0.34%	-6,659.23
LABORATORY CORP OF AMERICA HOL 3.250% 09/01/2024 DD 08/22/17 SEC ID: 50540RAT9	96.8979	216,000.000	224,094.34	209,299.52	0.59%	-14,794.82
LAM RESEARCH CORP 4.000% 03/15/2029 DD 03/04/19 SEC ID: 512807AU2	95.2215	30,000.000	30,352.71	28,566.46	0.08%	-1,786.25
LANDWIRTSCHAFTLICHE RENTENBANK 0.875% 09/03/2030 DD 09/03/20 SEC ID: 515110BY9	78.7272	60,000.000	51,973.37	47,236.31	0.13%	-4,737.06
LEGG MASON INC 4.750% 03/15/2026 DD 03/22/16 SEC ID: 524901AV7	100.1901	100,000.000	103,491.86	100,190.12	0.28%	-3,301.74
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17 SEC ID: 526057BZ6	98.6631	255,000.000	260,257.74	251,590.92	0.71%	-8,666.82
LOWE'S COS INC 3.650% 04/05/2029 DD 04/05/19 SEC ID: 548661DR5	92.3931	100,000.000	103,779.42	92,393.12	0.26%	-11,386.30



NISA INT CREDIT PI 1 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WARNERMEDIA HOLDINGS INC 144A 3.755% 03/15/2027 DD 03/15/22 SEC ID: 55903VAG8	90.0529	80,000.000	71,115.91	72,042.36	0.20%	926.45
MAIN STREET CAPITAL CORP 3.000% 07/14/2026 DD 01/14/21 SEC ID: 56035LAE4	86.1804	73,000.000	67,741.41	62,911.72	0.18%	-4,829.69
MANULIFE FINANCIAL CORP VAR RT 02/24/2032 DD 02/24/17 SEC ID: 56501RAE6	91.0530	110,000.000	107,021.99	100,158.34	0.28%	-6,863.65
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18 SEC ID: 56585ABC5	99.3790	106,000.000	111,161.72	105,341.70	0.30%	-5,820.02
MARSH & MCLENNAN COS INC 4.375% 03/15/2029 DD 01/15/19 SEC ID: 571748BG6	96.5888	90,000.000	91,445.41	86,929.94	0.25%	-4,515.47
MARRIOTT INTERNATIONAL INC/MD 3.125% 06/15/2026 DD 06/10/16 SEC ID: 571903AS2	93.6133	146,000.000	149,742.73	136,675.46	0.39%	-13,067.27
MID-AMERICA APARTMENTS LP 3.600% 06/01/2027 DD 05/09/17 SEC ID: 59523UAN7	94.7465	29,000.000	28,525.06	27,476.47	0.08%	-1,048.59
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 01/19/2028 DD 01/19/22 SEC ID: 606822CC6	88.0184	13,000.000	12,073.81	11,442.39	0.03%	-631.42
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/20/2028 DD 07/20/22 SEC ID: 606822CL6	97.6125	385,000.000	385,000.00	375,808.10	1.07%	-9,191.90
MIZUHO FINANCIAL GROUP INC VAR RT 09/13/2028 DD 09/13/22 SEC ID: 60687YCL1	100.0183	200,000.000	200,000.00	200,036.56	0.57%	36.56
MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 SEC ID: 609207BB0	85.5384	55,000.000	49,953.09	47,046.11	0.13%	-2,906.98
MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17 SEC ID: 61744YAK4	91.7251	649,000.000	646,961.88	595,295.67	1.69%	-51,666.21
MORGAN STANLEY VAR RT 07/20/2033 DD 07/20/22 SEC ID: 61747YEU5	93.9521	20,000.000	20,000.00	18,790.43	0.05%	-1,209.57
MORGAN STANLEY DIRECT LENDING 4.500% 02/11/2027 DD 02/11/22 SEC ID: 61774AAD5	92.3479	60,000.000	56,752.43	55,408.73	0.16%	-1,343.70



NISA INT CREDIT PI 1 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MOTOROLA SOLUTIONS INC 2.750% 05/24/2031 DD 05/24/21 SEC ID: 620076BU2	79.9542	78,000.000	66,064.75	62,364.27	0.18%	-3,700.48
NATIONAL HEALTH INVESTORS INC 3.000% 02/01/2031 DD 01/26/21 SEC ID: 63633DAF1	72.0914	62,000.000	50,572.40	44,696.68	0.13%	-5,875.72
NATIONAL RURAL UTILITIES COOPE 5.450% 10/30/2025 DD 10/31/22 SEC ID: 63743HFF4	101.1943	95,000.000	95,300.20	96,134.55	0.27%	834.35
NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 SEC ID: 651639AX4	85.0135	72,000.000	73,342.12	61,209.72	0.17%	-12,132.40
NEXTERA ENERGY CAPITAL HOLDING VAR RT 12/01/2077 DD 11/02/17 SEC ID: 65339KAV2	81.6909	297,000.000	261,958.30	242,622.09	0.69%	-19,336.21
NEXTERA ENERGY CAPITAL HOLDING VAR RT 05/01/2079 DD 04/04/19 SEC ID: 65339KBK5	90.8204	71,000.000	66,389.98	64,482.52	0.18%	-1,907.46
NIKE INC 2.850% 03/27/2030 DD 03/27/20 SEC ID: 654106AK9	89.3645	78,000.000	73,840.28	69,704.31	0.20%	-4,135.97
NORFOLK SOUTHERN CORP 2.550% 11/01/2029 DD 11/04/19 SEC ID: 655844CE6	85.7214	83,000.000	83,847.38	71,148.73	0.20%	-12,698.65
NORTHERN TRUST CORP VAR RT 05/08/2032 DD 05/08/17 SEC ID: 665859AS3	90.8268	107,000.000	104,210.06	97,184.72	0.28%	-7,025.34
NORTHROP GRUMMAN CORP 4.400% 05/01/2030 DD 03/23/20 SEC ID: 666807BS0	95.9588	79,000.000	80,583.27	75,807.48	0.22%	-4,775.79
OESTERREICHISCHE KONTROLLBANK 0.375% 09/17/2025 DD 09/17/20 SEC ID: 676167CB3	89.6799	117,000.000	109,871.82	104,925.44	0.30%	-4,946.38
OKLAHOMA GAS AND ELECTRIC CO 3.250% 04/01/2030 DD 04/01/20 SEC ID: 678858BV2	87.1823	12,000.000	11,399.48	10,461.87	0.03%	-937.61
ORACLE CORP 2.875% 03/25/2031 DD 03/24/21 SEC ID: 68389XCE3	82.9127	295,000.000	253,669.14	244,592.48	0.69%	-9,076.66
PPG INDUSTRIES INC 1.200% 03/15/2026 DD 03/04/21 SEC ID: 693506BU0	88.6385	1,000.000	997.88	886.39	0.00%	-111.49



NISA INT CREDIT PI 1 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PACCAR FINANCIAL CORP 2.150% 08/15/2024 DD 08/15/19 SEC ID: 69371RQ25	95.4293	191,000.000	191,922.00	182,269.88	0.52%	-9,652.12
PARKER-HANNIFIN CORP 4.500% 09/15/2029 DD 06/15/22 SEC ID: 701094AS3	95.8249	95,000.000	88,775.29	91,033.69	0.26%	2,258.40
PEPSICO INC 2.750% 03/19/2030 DD 03/19/20 SEC ID: 713448ES3	88.5444	26,000.000	24,667.78	23,021.55	0.07%	-1,646.23
PEPSICO INC 1.625% 05/01/2030 DD 05/01/20 SEC ID: 713448EZ7	81.3374	161,000.000	140,987.50	130,953.28	0.37%	-10,034.22
PHARMACIA LLC VAR RT 12/01/2028 DD 12/01/99 SEC ID: 71713UAW2	109.7748	234,000.000	267,480.64	256,872.94	0.73%	-10,607.70
PHILIP MORRIS INTERNATIONAL IN 3.375% 08/15/2029 DD 05/01/19 SEC ID: 718172CJ6	90.0446	40,000.000	34,482.69	36,017.83	0.10%	1,535.14
PIEDMONT OPERATING PARTNERSHIP 3.150% 08/15/2030 DD 08/12/20 SEC ID: 720198AEO	76.0627	63,000.000	55,047.98	47,919.50	0.14%	-7,128.48
PROCTER & GAMBLE CO/THE 3.000% 03/25/2030 DD 03/25/20 SEC ID: 742718FH7	91.3622	240,000.000	231,935.99	219,269.36	0.62%	-12,666.63
PROGRESSIVE CORP/THE 3.200% 03/26/2030 DD 03/26/20 SEC ID: 743315AW3	89.7277	73,000.000	69,792.94	65,501.23	0.19%	-4,291.71
PROLOGIS LP 2.250% 01/15/2032 DD 07/15/22 SEC ID: 74340XCB5	79.2632	65,000.000	52,675.20	51,521.06	0.15%	-1,154.14
PRUDENTIAL FINANCIAL INC VAR RT 05/15/2045 DD 05/18/15 SEC ID: 744320AV4	96.6974	133,000.000	129,204.56	128,607.61	0.36%	-596.95
PRUDENTIAL PLC 3.625% 03/24/2032 DD 03/24/22 SEC ID: 74435KAB1	87.2526	54,000.000	51,520.62	47,116.41	0.13%	-4,404.21
PUBLIC SERVICE ENTERPRISE GROU 2.450% 11/15/2031 DD 11/08/21 SEC ID: 744573AU0	79.9171	70,000.000	53,481.77	55,941.99	0.16%	2,460.22
PUBLIC STORAGE 0.875% 02/15/2026 DD 01/19/21 SEC ID: 74460WAA5	88.5310	9,000.000	8,326.84	7,967.79	0.02%	-359.05



NISA INT CREDIT PI 1 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
QORVO INC 4.375% 10/15/2029 DD 04/15/20 SEC ID: 74736KAH4	88.4240	80,000.000	73,914.42	70,739.20	0.20%	-3,175.22
QUALCOMM INC 5.400% 05/20/2033 DD 11/09/22 SEC ID: 747525BS1	104.1120	35,000.000	34,979.92	36,439.19	0.10%	1,459.27
REALTY INCOME CORP 0.750% 03/15/2026 DD 12/14/20 SEC ID: 756109AZ7	86.9156	437,000.000	397,990.16	379,821.12	1.08%	-18,169.04
REGENCY CENTERS LP 3.700% 06/15/2030 DD 05/13/20 SEC ID: 75884RBA0	87.2328	66,000.000	62,457.36	57,573.62	0.16%	-4,883.74
REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 SEC ID: 760759AU4	95.8287	256,000.000	253,353.01	245,321.56	0.70%	-8,031.45
REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15 SEC ID: 761713BA3	90.2662	70,000.000	59,277.36	63,186.36	0.18%	3,909.00
ROYAL BANK OF CANADA 6.000% 11/01/2027 DD 10/25/22 SEC ID: 78016FZU1	104.2441	120,000.000	119,770.19	125,092.87	0.35%	5,322.68
S&P GLOBAL INC 144A 4.250% 05/01/2029 DD 11/01/21 SEC ID: 78409VAZ7	95.4496	110,000.000	111,345.31	104,994.55	0.30%	-6,350.76
SVB FINANCIAL GROUP VAR RT 04/29/2028 DD 04/29/22 SEC ID: 78486QAR2	94.5634	11,000.000	10,985.65	10,401.97	0.03%	-583.68
SAN DIEGO GAS & ELECTRIC CO 1.700% 10/01/2030 DD 09/28/20 SEC ID: 797440BZ6	79.0737	60,000.000	51,245.84	47,444.21	0.13%	-3,801.63
SAN DIEGO GAS & ELECTRIC CO 3.000% 03/15/2032 DD 03/11/22 SEC ID: 797440CB8	85.4505	25,000.000	23,076.79	21,362.63	0.06%	-1,714.16
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/11/2028 DD 01/11/22 SEC ID: 80281LAR6	85.3959	85,000.000	71,758.00	72,586.55	0.21%	828.55
CHARLES SCHWAB CORP/THE 1.650% 03/11/2031 DD 12/11/20 SEC ID: 808513BG9	77.8424	83,000.000	69,063.49	64,609.16	0.18%	-4,454.33
CHARLES SCHWAB CORP/THE 3.625% 04/01/2025 DD 04/01/21 SEC ID: 808513BV6	97.3498	18,000.000	18,118.99	17,522.96	0.05%	-596.03



NISA INT CREDIT PI 1 - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OFFICE PROPERTIES INCOME TRUST 4.500% 02/01/2025 DD 02/03/15 SEC ID: 81618TAC4	90.6153	159,000.000	157,588.45	144,078.30	0.41%	-13,510.15
7-ELEVEN INC 144A 1.800% 02/10/2031 DD 02/10/21 SEC ID: 817826AE0	76.3693	55,000.000	52,788.81	42,003.11	0.12%	-10,785.70
SHELL INTERNATIONAL FINANCE BV 2.875% 05/10/2026 DD 05/10/16 SEC ID: 822582BT8	94.1701	111,000.000	109,747.64	104,528.80	0.30%	-5,218.84
SHERWIN-WILLIAMS CO/THE 4.250% 08/08/2025 DD 08/10/22 SEC ID: 824348BR6	98.2549	65,000.000	64,993.77	63,865.68	0.18%	-1,128.09
SOUTHERN CALIFORNIA EDISON CO 5.625% 02/01/2036 DD 01/31/06 SEC ID: 842400FC2	97.2595	35,000.000	36,857.69	34,040.83	0.10%	-2,816.86
SOUTHERN CALIFORNIA GAS CO 2.550% 02/01/2030 DD 01/09/20 SEC ID: 842434CU4	85.0986	100,000.000	91,105.93	85,098.64	0.24%	-6,007.29
SOUTHERN COPPER CORP 3.875% 04/23/2025 DD 04/23/15 SEC ID: 84265VAH8	96.4601	130,000.000	129,959.60	125,398.08	0.36%	-4,561.52
STATE STREET CORP VAR RT 12/03/2029 DD 12/03/18 SEC ID: 857477BD4	94.2451	243,000.000	243,882.39	229,015.64	0.65%	-14,866.75
STEEL DYNAMICS INC 5.000% 12/15/2026 DD 12/06/16 SEC ID: 858119BF6	100.0634	210,000.000	213,408.86	210,133.21	0.60%	-3,275.65
SUMITOMO MITSUI BANKING CORP 3.650% 07/23/2025 DD 07/23/15 SEC ID: 865622BW3	95.8198	16,000.000	16,021.06	15,331.17	0.04%	-689.89
SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19 SEC ID: 86562MBP4	86.4657	105,000.000	87,162.57	90,789.00	0.26%	3,626.43
SUMITOMO MITSUI FINANCIAL GROU 1.902% 09/17/2028 DD 09/17/21 SEC ID: 86562MCG3	82.4015	80,000.000	64,074.54	65,921.24	0.19%	1,846.70
SUNCOR ENERGY INC 7.150% 02/01/2032 DD 01/29/02 SEC ID: 867229AC0	107.5657	47,000.000	55,060.63	50,555.87	0.14%	-4,504.76
ENERGY TRANSFER LP 4.000% 10/01/2027 DD 09/21/17 SEC ID: 86765BAU3	93.3278	1,000.000	997.30	933.28	0.00%	-64.02



NISA INT CREDIT PI 1 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SYNCHRONY FINANCIAL 4.500% 07/23/2025 DD 07/23/15 SEC ID: 87165BAG8	95.8559	171,000.000	177,088.12	163,913.54	0.46%	-13,174.58
SYSCO CORP 5.950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	103.4956	76,000.000	88,569.30	78,656.65	0.22%	-9,912.65
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 SEC ID: 87264ABF1	90.5815	322,000.000	344,093.20	291,672.35	0.83%	-52,420.85
TSMC ARIZONA CORP 4.250% 04/22/2032 DD 04/22/22 SEC ID: 872898AH4	96.6888	70,000.000	70,630.11	67,682.16	0.19%	-2,947.95
TAMPA ELECTRIC CO 2.400% 03/15/2031 DD 03/18/21 SEC ID: 875127BH4	81.0937	54,000.000	54,566.33	43,790.59	0.12%	-10,775.74
TENCENT MUSIC ENTERTAINMENT GR 2.000% 09/03/2030 DD 09/03/20 SEC ID: 88034PAB5	75.6484	65,000.000	52,521.61	49,171.47	0.14%	-3,350.14
3M CO 3.050% 04/15/2030 DD 03/27/20 SEC ID: 88579YBNO	87.7929	88,000.000	84,830.04	77,257.78	0.22%	-7,572.26
TORONTO-DOMINION BANK/THE VAR RT 09/15/2031 DD 09/15/16 SEC ID: 891160MJ9	92.1053	180,000.000	177,660.53	165,789.53	0.47%	-11,871.00
TOTALENERGIES CAPITAL INTERNAT 2.434% 01/10/2025 DD 07/10/19 SEC ID: 89153VAS8	95.5313	91,000.000	89,928.49	86,933.45	0.25%	-2,995.04
TOYOTA MOTOR CREDIT CORP 1.800% 02/13/2025 DD 02/13/20 SEC ID: 89236TGT6	93.9683	339,000.000	329,633.25	318,552.38	0.90%	-11,080.87
TOYOTA MOTOR CREDIT CORP 4.550% 09/20/2027 DD 09/20/22 SEC ID: 89236TKJ3	98.6220	85,000.000	82,392.77	83,828.69	0.24%	1,435.92
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16 SEC ID: 893574AH6	106.7265	293,000.000	335,019.83	312,708.64	0.89%	-22,311.19
TRITON CONTAINER INTERNAT 144A 3.150% 06/15/2031 DD 06/07/21 SEC ID: 89680YAC9	77.8461	50,000.000	39,111.00	38,923.03	0.11%	-187.97
TRUIST FINANCIAL CORP 1.125% 08/03/2027 DD 08/03/20 SEC ID: 89788MAC6	84.2993	228,000.000	220,129.27	192,202.31	0.55%	-27,926.96



BNY MELLON

NISA INT CREDIT PI 1 - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TUCSON ELECTRIC POWER CO 1.500% 08/01/2030 DD 08/10/20 SEC ID: 898813AS9	76.4947	65,000.000	54,156.32	49,721.55	0.14%	-4,434.77
TYSON FOODS INC 4.000% 03/01/2026 DD 02/19/19 SEC ID: 902494BJ1	96.8929	142,000.000	143,645.38	137,587.88	0.39%	-6,057.50
UNILEVER CAPITAL CORP 1.375% 09/14/2030 DD 09/14/20 SEC ID: 904764BK2	78.1107	232,000.000	195,117.92	181,216.75	0.51%	-13,901.17
UNITED PARCEL SERVICE INC 4.450% 04/01/2030 DD 03/24/20 SEC ID: 911312BY1	98.4301	78,000.000	81,848.76	76,775.52	0.22%	-5,073.24
US BANCORP VAR RT 11/03/2036 DD 11/03/21 SEC ID: 91159HJB7	76.0972	252,000.000	213,921.97	191,764.87	0.54%	-22,157.10
U S TREASURY NOTE 0.250% 09/30/2025 DD 09/30/20 SEC ID: 91282CAM3	89.7891	285,000.000	254,895.02	255,898.83	0.73%	1,003.81
U S TREASURY NOTE 1.125% 02/15/2031 DD 02/15/21 SEC ID: 91282CBL4	81.5039	165,000.000	134,578.13	134,481.44	0.38%	-96.69
U S TREASURY NOTE 4.250% 10/15/2025 DD 10/15/22 SEC ID: 91282CFP1	99.9219	1,460,000.000	1,446,613.48	1,458,859.38	4.14%	12,245.90
U S TREASURY NOTE 4.125% 10/31/2027 DD 10/31/22 SEC ID: 91282CFU0	100.3672	440,000.000	436,780.61	441,615.63	1.25%	4,835.02
U S TREASURY NOTE 4.125% 11/15/2032 DD 11/15/22 SEC ID: 91282CFV8	102.0469	130,000.000	135,045.15	132,660.94	0.38%	-2,384.21
U S TREASURY NOTE 3.875% 11/30/2027 DD 11/30/22 SEC ID: 91282CFZ9	99.4531	815,000.000	817,948.01	810,542.97	2.30%	-7,405.04
RAYTHEON TECHNOLOGIES CORP 7.500% 09/15/2029 DD 09/17/99 SEC ID: 913017BA6	112.5399	220,000.000	262,994.53	247,587.88	0.70%	-15,406.65
UNITEDHEALTH GROUP INC 5.300% 02/15/2030 DD 10/28/22 SEC ID: 91324PEQ1	103.0442	85,000.000	84,532.88	87,587.55	0.25%	3,054.67
UNITEDHEALTH GROUP INC 5.350% 02/15/2033 DD 10/28/22 SEC ID: 91324PER9	103.1688	75,000.000	74,728.48	77,376.59	0.22%	2,648.11



NISA INT CREDIT PI 1 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VENTAS REALTY LP 3.500% 02/01/2025 DD 01/14/15 SEC ID: 92277GAE7	96.0401	215,000.000	220,441.79	206,486.25	0.59%	-13,955.54
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18 SEC ID: 92343VER1	96.1484	85,000.000	79,983.65	81,726.12	0.23%	1,742.47
VERIZON COMMUNICATIONS INC 1.750% 01/20/2031 DD 11/20/20 SEC ID: 92343VPRO	77.5838	90,000.000	66,949.92	69,825.46	0.20%	2,875.54
VERIZON COMMUNICATIONS INC 7.750% 12/01/2030 DD 06/01/01 SEC ID: 92344GAM8	115.6351	75,000.000	83,754.54	86,726.33	0.25%	2,971.79
VERIZON MASTER TRUST 7 A1A VAR RT 11/22/2027 DD 11/23/22 SEC ID: 92348KBC6	100.5427	75,000.000	74,986.90	75,406.99	0.21%	420.09
VISA INC 3.150% 12/14/2025 DD 12/14/15 SEC ID: 92826CAD4	96.4072	21,000.000	21,059.92	20,245.52	0.06%	-814.40
VODAFONE GROUP PLC 4.125% 05/30/2025 DD 05/30/18 SEC ID: 92857WBJ8	98.4076	190,000.000	198,434.69	186,974.48	0.53%	-11,460.21
WP CAREY INC 4.000% 02/01/2025 DD 01/26/15 SEC ID: 92936UAC3	97.4423	183,000.000	184,073.86	178,319.50	0.51%	-5,754.36
WEC ENERGY GROUP INC 1.800% 10/15/2030 DD 10/09/20 SEC ID: 92939UAE6	77.9724	70,000.000	58,744.90	54,580.69	0.15%	-4,164.21
WALMART INC 4.150% 09/09/2032 DD 09/09/22 SEC ID: 931142EY5	97.4144	100,000.000	95,314.03	97,414.40	0.28%	2,100.37
WALGREENS BOOTS ALLIANCE INC 3.450% 06/01/2026 DD 06/01/16 SEC ID: 931427AQ1	95.0660	116,000.000	115,856.02	110,276.53	0.31%	-5,579.49
WASTE MANAGEMENT INC 3.125% 03/01/2025 DD 02/26/15 SEC ID: 94106LBA6	96.6319	210,000.000	203,378.70	202,927.08	0.58%	-451.62
WEIBO CORP 3.375% 07/08/2030 DD 07/08/20 SEC ID: 948596AE1	77.6880	68,000.000	56,845.26	52,827.85	0.15%	-4,017.41
WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 SEC ID: 94974BGL8	96.2327	447,000.000	450,853.59	430,160.15	1.22%	-20,693.44



NISA INT CREDIT PI 1 - [REDACTED]

Asset Detail**by Asset Type****12/31/2022**
Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WELLS FARGO & CO VAR RT 10/30/2025 DD 10/31/19 SEC ID: 95000U2H5	94.5676	399,000.000	389,061.91	377,324.76	1.07%	-11,737.15
WELLTOWER OP LLC 2.750% 01/15/2032 DD 11/19/21 SEC ID: 95040QAP9	78.1894	135,000.000	115,902.36	105,555.73	0.30%	-10,346.63
WESTERN DIGITAL CORP 4.750% 02/15/2026 DD 02/13/18 SEC ID: 958102AM7	94.1720	57,000.000	56,943.66	53,678.04	0.15%	-3,265.62
WESTERN DIGITAL CORP 2.850% 02/01/2029 DD 12/10/21 SEC ID: 958102AQ8	77.3670	50,000.000	43,337.61	38,683.50	0.11%	-4,654.11
WESTPAC BANKING CORP VAR RT 02/04/2030 DD 01/31/20 SEC ID: 961214EM1	91.6781	408,000.000	391,692.22	374,046.80	1.06%	-17,645.42
WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21 SEC ID: 961214EX7	74.3467	119,000.000	99,291.81	88,472.60	0.25%	-10,819.21
WILLIS NORTH AMERICA INC 3.600% 05/15/2024 DD 05/16/17 SEC ID: 970648AF8	97.2730	222,000.000	222,204.44	215,946.16	0.61%	-6,258.28
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		37,718,000.000	36,526,526.91	34,858,811.16	98.89%	-1,667,715.75
TOTAL FIXED INCOME SECURITIES		37,718,000.000	36,526,526.91	34,858,811.16	98.89%	-1,667,715.75
TOTAL ASSETS - BASE:		37,911,481.150	36,919,185.25	35,251,469.50	100.00%	-1,667,715.75



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
CASH			-4,678.08	-4,678.08	-0.01%	0.00
INTEREST RECEIVABLE			620,510.58	620,510.58	0.88%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	402,425.500	402,425.50	402,425.50	0.57%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		402,425.500	1,018,258.00	1,018,258.00	1.44%	0.00
TOTAL CASH & CASH EQUIVALENTS		402,425.500	1,018,258.00	1,018,258.00	1.44%	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AT&T INC 4.300% 02/15/2030 DD 08/15/18 SEC ID: 00206RGQ9	94.1597	760,000.000	829,244.58	715,613.55	1.01%	-113,631.03
APTIV PLC / APTIV CORP 2.396% 02/18/2025 DD 02/18/22 SEC ID: 00217GAA1	94.2992	225,000.000	218,467.98	212,173.22	0.30%	-6,294.76
ABBVIE INC 3.800% 03/15/2025 DD 09/15/20 SEC ID: 00287YCX5	97.4610	210,000.000	208,965.00	204,668.00	0.29%	-4,297.00
CHUBB INA HOLDINGS INC 4.150% 03/13/2043 DD 03/13/13 SEC ID: 00440EAQ0	84.3125	150,000.000	128,614.82	126,468.69	0.18%	-2,146.13
AERCAP IRELAND CAPITAL DAC / A 3.875% 01/23/2028 DD 01/23/18 SEC ID: 00774MAE5	89.9346	235,000.000	241,383.79	211,346.29	0.30%	-30,037.50
AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 SEC ID: 00914AAM4	86.8538	250,000.000	248,790.54	217,134.38	0.31%	-31,656.16
AKER BP ASA 144A 4.000% 01/15/2031 DD 09/30/20 SEC ID: 00973RAJ2	87.6397	250,000.000	233,166.19	219,099.24	0.31%	-14,066.95
ALAMEDA CA CORRIDOR TRANSPRTNA 6.600% 10/01/2029 DD 01/01/99 SEC ID: 010869KF1	105.7500	175,000.000	184,897.77	185,062.50	0.26%	164.73
ALPHABET INC 2.050% 08/15/2050 DD 08/05/20 SEC ID: 02079KAF4	58.4457	100,000.000	66,552.92	58,445.69	0.08%	-8,107.23



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALTRIA GROUP INC 4.800% 02/14/2029 DD 02/14/19 SEC ID: 02209SBD4	95.9528	225,000.000	223,936.89	215,893.78	0.31%	-8,043.11
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18 SEC ID: 023135BF2	88.5920	300,000.000	305,500.41	265,775.94	0.38%	-39,724.47
AMERICAN EXPRESS CO 4.050% 05/03/2029 DD 05/03/22 SEC ID: 025816CW7	95.2246	225,000.000	220,480.66	214,255.25	0.30%	-6,225.41
AMERICAN INTERNATIONAL GROUP I 3.900% 04/01/2026 DD 03/22/16 SEC ID: 026874DH7	96.8659	113,000.000	112,278.44	109,458.43	0.15%	-2,820.01
AMERICAN TOWER CORP 3.950% 03/15/2029 DD 03/15/19 SEC ID: 03027XAU4	92.1856	225,000.000	212,387.45	207,417.70	0.29%	-4,969.75
AMERICAN WATER CAPITAL CORP 3.450% 06/01/2029 DD 05/13/19 SEC ID: 03040WAU9	91.3099	210,000.000	196,419.26	191,750.80	0.27%	-4,668.46
ANHEUSER-BUSCH INBEV WORLDWIDE 4.900% 01/23/2031 DD 01/23/19 SEC ID: 035240AR1	100.0446	200,000.000	206,714.33	200,089.24	0.28%	-6,625.09
ELEVANCE HEALTH INC 1.500% 03/15/2026 DD 03/17/21 SEC ID: 036752AR4	89.8782	230,000.000	212,776.77	206,719.95	0.29%	-6,056.82
AON CORP 3.750% 05/02/2029 DD 05/02/19 SEC ID: 037389BC6	92.2444	225,000.000	213,423.11	207,549.83	0.29%	-5,873.28
APIDOS CLO XL LTD 40A B 144A VAR RT 07/15/2035 DD 07/28/22 SEC ID: 03769RAE5	99.8053	320,000.000	320,000.00	319,376.96	0.45%	-623.04
APPLE INC 4.650% 02/23/2046 DD 02/23/16 SEC ID: 037833BX7	94.6725	210,000.000	266,797.65	198,812.18	0.28%	-67,985.47
ARES XXXIV CLO LTD 2A BR2 144A VAR RT 04/17/2033 DD 03/20/20 SEC ID: 04015GAR0	95.8535	750,000.000	750,000.00	718,901.25	1.02%	-31,098.75
ASHTREAD CAPITAL INC 144A 4.000% 05/01/2028 DD 11/04/19 SEC ID: 045054AJ2	91.1724	225,000.000	215,861.64	205,137.90	0.29%	-10,723.74
ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07 SEC ID: 046353AD0	112.7267	180,000.000	249,765.96	202,908.03	0.29%	-46,857.93



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AUSTRALIA & NEW ZEALAND B 144A VAR RT 07/22/2030 DD 01/22/20 SEC ID: 052528AL0	90.4038	300,000.000	300,000.00	271,211.38	0.38%	-28,788.62
AUTOZONE INC 3.750% 06/01/2027 DD 04/18/17 SEC ID: 053332AV4	95.3717	250,000.000	263,298.76	238,429.37	0.34%	-24,869.39
AVANGRID INC 3.200% 04/15/2025 DD 04/09/20 SEC ID: 05351WAC7	95.5633	225,000.000	222,006.99	215,017.50	0.30%	-6,989.49
EQUITABLE HOLDINGS INC 4.350% 04/20/2028 DD 10/20/18 SEC ID: 054561AJ4	95.2764	225,000.000	224,804.22	214,372.01	0.30%	-10,432.21
BAT CAPITAL CORP 3.462% 09/06/2029 DD 09/06/19 SEC ID: 05526DBH7	85.9375	90,000.000	72,498.04	77,343.72	0.11%	4,845.68
BPCE SA 144A 4.500% 03/15/2025 DD 09/15/14 SEC ID: 05578QAD5	96.0517	225,000.000	224,743.41	216,116.24	0.31%	-8,627.17
BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17 SEC ID: 06051GGM5	84.9515	250,000.000	214,749.02	212,378.73	0.30%	-2,370.29
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21 SEC ID: 06051GJQ3	88.4704	475,000.000	424,204.54	420,234.19	0.59%	-3,970.35
BANK OF MONTREAL 2.650% 03/08/2027 DD 03/08/22 SEC ID: 06368FAJ8	91.3302	225,000.000	212,486.65	205,492.92	0.29%	-6,993.73
BANK OF NOVA SCOTIA/THE 2.450% 02/02/2032 DD 01/10/22 SEC ID: 06417XAE1	80.4285	250,000.000	210,774.94	201,071.20	0.28%	-9,703.74
BANNER HEALTH 2.480% 01/01/2032 DD 11/04/21 SEC ID: 06654DAF4	80.0331	250,000.000	215,093.36	200,082.75	0.28%	-15,010.61
BARCLAYS PLC 4.375% 01/12/2026 DD 01/12/16 SEC ID: 06738EAN5	96.7691	225,000.000	224,002.26	217,730.45	0.31%	-6,271.81
BARINGS CLO LTD 20 2A B2R 144A VAR RT 10/20/2030 DD 10/20/17 SEC ID: 06759FAD8	96.8645	300,000.000	292,150.44	290,593.50	0.41%	-1,556.94
BARINGS CLO LTD 2022 2A A 144A VAR RT 07/15/2035 DD 08/02/22 SEC ID: 06759UAA1	98.3511	310,000.000	310,000.00	304,888.41	0.43%	-5,111.59



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BARINGS CLO LTD 20 2A AR2 144A VAR RT 01/20/2032 DD 12/29/21 SEC ID: 06761CAL3	98.1184	300,000.000	296,029.19	294,355.20	0.42%	-1,673.99
BAY AREA CA TOLL AUTH TOLL BRI 2.069% 04/01/2031 DD 03/17/21 SEC ID: 072024XH0	80.5570	300,000.000	255,889.73	241,671.00	0.34%	-14,218.73
BNP PARIBAS SA 144A VAR RT 04/19/2032 DD 04/19/21 SEC ID: 09659W2P8	78.2004	300,000.000	300,000.00	234,601.28	0.33%	-65,398.72
BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 SEC ID: 097023DC6	87.6167	250,000.000	263,229.89	219,041.75	0.31%	-44,188.14
BOSTON PROPERTIES LP 3.650% 02/01/2026 DD 01/20/16 SEC ID: 10112RAX2	94.7891	225,000.000	222,452.99	213,275.52	0.30%	-9,177.47
BOSTON SCIENTIFIC CORP 4.000% 03/01/2029 DD 02/25/19 SEC ID: 101137AX5	92.9541	230,000.000	250,379.43	213,794.41	0.30%	-36,585.02
BP CAPITAL MARKETS AMERICA INC 3.410% 02/11/2026 DD 02/11/19 SEC ID: 10373QBE9	96.0034	190,000.000	197,288.21	182,406.38	0.26%	-14,881.83
BRAVO RESIDENTIAL NQM2 A1 144A VAR RT 11/25/2061 DD 05/01/22 SEC ID: 10568KAA6	94.8226	86,247.530	86,246.26	81,782.17	0.12%	-4,464.09
BRIXMOR OPERATING PARTNERSHIP 4.050% 07/01/2030 DD 06/10/20 SEC ID: 11120VAJ2	87.4805	200,000.000	187,166.43	174,960.99	0.25%	-12,205.44
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21 SEC ID: 11135FBP5	73.5266	235,000.000	233,170.62	172,787.58	0.24%	-60,383.04
BROOKFIELD FINANCE INC 4.350% 04/15/2030 DD 04/09/20 SEC ID: 11271LAE2	90.9240	225,000.000	219,668.94	204,579.07	0.29%	-15,089.87
BROOKLYN UNION GAS CO/THE 144A 4.632% 08/05/2027 DD 08/05/22 SEC ID: 114259AV6	95.3788	220,000.000	220,110.91	209,833.36	0.30%	-10,277.55
CIFC FUNDING 2015- 1A ARR 144A VAR RT 01/22/2031 DD 12/21/17 SEC ID: 12548MBF1	98.6220	300,000.000	297,318.22	295,866.00	0.42%	-1,452.22
CIGNA CORP 3.400% 03/01/2027 DD 03/01/20 SEC ID: 125523CB4	93.7982	225,000.000	232,859.00	211,046.04	0.30%	-21,812.96



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CME GROUP INC 2.650% 03/15/2032 DD 03/08/22 SEC ID: 12572QAK1	83.7638	225,000.000	198,927.80	188,468.48	0.27%	-10,459.32
CNH INDUSTRIAL CAPITAL LLC 1.450% 07/15/2026 DD 05/24/21 SEC ID: 12592BAM6	88.1306	250,000.000	248,980.15	220,326.58	0.31%	-28,653.57
CSX CORP 4.250% 03/15/2029 DD 11/15/18 SEC ID: 126408HM8	96.1882	225,000.000	225,882.32	216,423.54	0.31%	-9,458.78
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 SEC ID: 126650CX6	96.7243	225,000.000	225,051.52	217,629.61	0.31%	-7,421.91
CAMDEN PROPERTY TRUST 2.800% 05/15/2030 DD 04/20/20 SEC ID: 133131AZ5	86.0428	250,000.000	226,707.53	215,107.06	0.30%	-11,600.47
CANADIAN PACIFIC RAILWAY CO 2.900% 02/01/2025 DD 02/02/15 SEC ID: 13645RAS3	95.5280	215,000.000	210,254.74	205,385.14	0.29%	-4,869.60
CAPITAL ONE FINANCIAL CORP 3.800% 01/31/2028 DD 01/30/18 SEC ID: 14040HBW4	93.4673	230,000.000	243,468.28	214,974.87	0.30%	-28,493.41
CARLYLE GLOBAL MA 4A A1R3 144A VAR RT 04/22/2032 DD 09/21/21 SEC ID: 14309YBQ6	97.9293	300,000.000	295,879.06	293,787.90	0.42%	-2,091.16
CARLYLE GLOBAL MAR 1A AR3 144A VAR RT 07/20/2031 DD 05/14/21 SEC ID: 14311DBN5	98.4594	296,932.410	293,801.68	292,357.87	0.41%	-1,443.81
CENTERPOINT ENERGY RESOURCES C 1.750% 10/01/2030 DD 10/01/20 SEC ID: 15189YAF3	78.8379	275,000.000	229,779.56	216,804.13	0.31%	-12,975.43
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19 SEC ID: 161175BR4	94.0838	225,000.000	248,693.12	211,688.46	0.30%	-37,004.66
CITIGROUP INC VAR RT 04/08/2026 DD 04/08/20 SEC ID: 172967MQ1	94.6583	475,000.000	463,443.89	449,626.76	0.64%	-13,817.13
CITIGROUP COMMERCIAL M GC19 A4 4.023% 03/11/2047 DD 03/01/14 SEC ID: 17322AAD4	98.0259	275,000.000	276,715.75	269,571.12	0.38%	-7,144.63



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CITIZENS FINANCIAL GROUP INC 2.850% 07/27/2026 DD 07/25/19 SEC ID: 174610AR6	92.4696	200,000.000	188,489.83	184,939.11	0.26%	-3,550.72
CLECO CORPORATE HOLDINGS LLC VAR RT 05/01/2026 DD 11/01/16 SEC ID: 18551PAC3	94.4106	225,000.000	223,400.09	212,423.88	0.30%	-10,976.21
CLEVELAND OH ARPT SYS REVENUE 2.592% 01/01/2026 DD 10/01/19 SEC ID: 186352SJ0	92.4850	250,000.000	241,663.64	231,212.50	0.33%	-10,451.14
CLOROX CO/THE 4.400% 05/01/2029 DD 05/11/22 SEC ID: 189054AY5	96.3224	225,000.000	225,235.43	216,725.31	0.31%	-8,510.12
COMCAST CORP 4.250% 01/15/2033 DD 01/14/13 SEC ID: 20030NBH3	94.2557	225,000.000	223,789.28	212,075.37	0.30%	-11,713.91
COMM 2015-LC19 MORTGAG LC19 A4 3.183% 02/10/2048 DD 02/01/15 SEC ID: 200474BC7	95.2638	300,000.000	295,004.46	285,791.28	0.40%	-9,213.18
CONNECTICUT ST 1.990% 06/01/2030 DD 06/04/21 SEC ID: 20772KPB9	81.6290	300,000.000	260,477.11	244,887.00	0.35%	-15,590.11
CONOCOPHILLIPS CO 6.950% 04/15/2029 DD 04/20/99 SEC ID: 208251AE8	110.5773	200,000.000	231,979.44	221,154.64	0.31%	-10,824.80
CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 SEC ID: 209111FX6	89.9363	225,000.000	212,311.51	202,356.75	0.29%	-9,954.76
COREVEST AMERICAN FIN 1 A 144A VAR RT 06/17/2055 DD 06/01/22 SEC ID: 21873EAA7	97.5034	345,719.634	345,704.76	337,088.26	0.48%	-8,616.50
CREDIT AGRICOLE SA 144A 4.375% 03/17/2025 DD 03/17/15 SEC ID: 225313AF2	96.4645	200,000.000	197,754.83	192,928.97	0.27%	-4,825.86
CROWN CASTLE INC 4.450% 02/15/2026 DD 02/08/16 SEC ID: 22822VAB7	97.7253	210,000.000	222,467.40	205,223.04	0.29%	-17,244.36
DTE ENERGY CO 1.050% 06/01/2025 DD 08/06/20 SEC ID: 233331BG1	90.5763	250,000.000	234,605.11	226,440.83	0.32%	-8,164.28
DALLAS-FORT WORTH TX INTERNATI 2.416% 11/01/2032 DD 08/12/20 SEC ID: 2350366U9	78.8650	300,000.000	254,859.60	236,595.00	0.33%	-18,264.60



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DEEPHAVEN RESIDENTIA 2 A1 144A VAR RT 04/25/2066 DD 05/01/21 SEC ID: 24381WAA6	84.0449	210,785.260	199,064.31	177,154.26	0.25%	-21,910.05
JOHN DEERE CAPITAL CORP 3.450% 03/07/2029 DD 03/07/19 SEC ID: 24422EUU1	92.7509	225,000.000	240,846.10	208,689.53	0.30%	-32,156.57
DENVER CITY & CNTY CO ARPT REV 5.500% 11/15/2030 DD 11/15/22 SEC ID: 249182SY3	113.3570	155,000.000	165,812.53	175,703.35	0.25%	9,890.82
DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00 SEC ID: 25156PAC7	117.9257	175,000.000	219,238.72	206,370.05	0.29%	-12,868.67
DEVON ENERGY CORP 4.500% 01/15/2030 DD 07/15/21 SEC ID: 25179MBF9	93.0993	225,000.000	219,202.80	209,473.53	0.30%	-9,729.27
DIAMONDBACK ENERGY INC 3.500% 12/01/2029 DD 12/05/19 SEC ID: 25278XAN9	87.7321	225,000.000	211,725.56	197,397.32	0.28%	-14,328.24
WALT DISNEY CO/THE 6.650% 11/15/2037 DD 11/15/19 SEC ID: 254687EH5	113.2497	125,000.000	153,279.64	141,562.08	0.20%	-11,717.56
DISCOVERY COMMUNICATIONS LLC 4.125% 05/15/2029 DD 05/21/19 SEC ID: 25470DBF5	86.6565	250,000.000	267,149.78	216,641.26	0.31%	-50,508.52
DOMINION ENERGY INC 1.450% 04/15/2026 DD 04/05/21 SEC ID: 25746UDJ5	89.0263	250,000.000	231,223.23	222,565.80	0.32%	-8,657.43
DUKE ENERGY CORP 2.650% 09/01/2026 DD 08/12/16 SEC ID: 26441CAS4	92.3614	230,000.000	225,467.13	212,431.26	0.30%	-13,035.87
ERP OPERATING LP 1.850% 08/01/2031 DD 08/09/21 SEC ID: 26884ABN2	77.7757	125,000.000	105,965.30	97,219.58	0.14%	-8,745.72
EASTMAN CHEMICAL CO 4.500% 12/01/2028 DD 11/06/18 SEC ID: 277432AW0	94.6965	250,000.000	272,876.98	236,741.24	0.34%	-36,135.74
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19 SEC ID: 281020AN7	100.3094	200,000.000	206,850.96	200,618.86	0.28%	-6,232.10
ENERGY TRANSFER LP 4.050% 03/15/2025 DD 03/12/15 SEC ID: 29273RBD0	96.8594	225,000.000	229,533.50	217,933.76	0.31%	-11,599.74



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUIFAX INC 2.600% 12/01/2024 DD 11/19/19 SEC ID: 294429AQ8	95.3186	150,000.000	147,187.71	142,977.83	0.20%	-4,209.88
EQUIFAX INC 3.100% 05/15/2030 DD 04/27/20 SEC ID: 294429AS4	84.1346	75,000.000	68,368.40	63,100.95	0.09%	-5,267.45
EQUINIX INC 2.900% 11/18/2026 DD 11/18/19 SEC ID: 29444UBD7	91.3996	225,000.000	214,497.15	205,649.16	0.29%	-8,847.99
EXELON CORP 3.400% 04/15/2026 DD 04/07/16 SEC ID: 30161NAU5	94.9485	225,000.000	221,523.11	213,634.24	0.30%	-7,888.87
TELEDYNE FLIR LLC 2.500% 08/01/2030 DD 08/03/20 SEC ID: 302445AE1	80.6698	250,000.000	215,460.02	201,674.46	0.29%	-13,785.56
FHLMC POOL #SD-1218 4.000% 07/01/2049 DD 06/01/22 SEC ID: 3132DNK77	95.4617	711,150.508	660,353.01	678,876.27	0.96%	18,523.26
FHLMC POOL #SD-8213 3.000% 05/01/2052 DD 04/01/22 SEC ID: 3132DWDS9	87.8097	412,533.127	388,348.71	362,244.08	0.51%	-26,104.63
FHLMC POOL #RA-5661 2.000% 07/01/2051 DD 07/01/21 SEC ID: 3133KMJE6	82.0722	1,055,593.420	924,947.40	866,348.27	1.23%	-58,599.13
FHLMC POOL #RA-7778 4.500% 08/01/2052 DD 08/01/22 SEC ID: 3133KPUB2	96.3792	760,053.790	711,697.33	732,534.12	1.04%	20,836.79
FHLMC POOL #RA-7928 4.500% 09/01/2052 DD 09/01/22 SEC ID: 3133KPYZ5	96.3483	454,699.340	428,013.77	438,095.17	0.62%	10,081.40
FHLMC MULTICLASS MTG K118 X1 VAR RT 09/25/2030 DD 10/01/20 SEC ID: 3137F62P1	5.5962	3,457,125.771	214,584.86	193,467.33	0.27%	-21,117.53
FHLMC MULTICLASS MTG 5179 GM 2.000% 01/25/2048 DD 12/01/21 SEC ID: 3137H4YP9	69.5527	500,000.000	374,098.83	347,763.40	0.49%	-26,335.43
FHLMC MULTICLASS MTG K142 A2 2.400% 03/25/2032 DD 04/01/22 SEC ID: 3137H73P6	84.2436	200,000.000	180,124.89	168,487.26	0.24%	-11,637.63
FHLMC MULTICLASS MT VAR RT 06/25/2055 DD 06/01/22 SEC ID: 3137H7Z22	2.5170	4,267,356.300	119,242.74	107,407.22	0.15%	-11,835.52



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PFLMC MULTICLASS MT VAR RT 06/25/2054 DD 06/01/22 SEC ID: 3137H7ZD8	1.9745	16,052,806.870	346,243.01	316,961.07	0.45%	-29,281.94
PFLMC MULTICLASS MT VAR RT 06/25/2032 DD 07/01/22 SEC ID: 3137H8BN0	2.9117	10,935,046.310	345,700.56	318,390.28	0.45%	-27,310.28
FNMA POOL #0CB1273 2.000% 08/01/2051 DD 07/01/21 SEC ID: 3140QLMX1	81.8468	1,053,932.069	922,834.05	862,609.43	1.22%	-60,224.62
FNMA POOL #0FM3004 4.000% 01/01/2046 DD 04/01/20 SEC ID: 3140X6KS9	95.8681	658,641.988	637,998.62	631,427.30	0.89%	-6,571.32
FNMA POOL #0FM4129 4.000% 09/01/2050 DD 08/01/20 SEC ID: 3140X7ST7	94.6025	297,585.193	294,454.61	281,523.15	0.40%	-12,931.46
FNMA POOL #0FM9518 2.500% 11/01/2051 DD 11/01/21 SEC ID: 3140XDSG2	85.2471	920,862.074	839,125.87	785,008.13	1.11%	-54,117.74
FNMA POOL #0FM9993 3.500% 07/01/2051 DD 12/01/21 SEC ID: 3140XEC77	91.8163	468,527.909	429,973.88	430,185.17	0.61%	211.29
FNMA POOL #0FS2715 3.500% 04/01/2052 DD 08/01/22 SEC ID: 3140XJAR4	91.0048	467,722.720	429,009.40	425,650.07	0.60%	-3,359.33
FNMA POOL #0MA4379 2.500% 07/01/2051 DD 06/01/21 SEC ID: 31418D2M3	84.9242	918,577.870	836,213.21	780,095.00	1.10%	-56,118.21
FNMA POOL #0MA4398 2.000% 08/01/2051 DD 07/01/21 SEC ID: 31418D3G5	81.6066	1,057,776.767	924,895.66	863,215.27	1.22%	-61,680.39
FNMA POOL #0MA4238 2.500% 01/01/2051 DD 12/01/20 SEC ID: 31418DV82	85.0102	908,316.299	828,021.22	772,161.56	1.09%	-55,859.66
FNMA POOL #0MA4684 4.500% 05/01/2052 DD 05/01/22 SEC ID: 31418EF21	96.2634	494,994.967	483,860.03	476,498.96	0.67%	-7,361.07
FIDELITY NATIONAL INFORMATION 5.100% 07/15/2032 DD 07/13/22 SEC ID: 31620MBY1	96.3224	155,000.000	155,197.35	149,299.74	0.21%	-5,897.61
FIFTH THIRD BANCORP 2.375% 01/28/2025 DD 10/28/19 SEC ID: 316773CY4	94.8185	225,000.000	218,805.59	213,341.66	0.30%	-5,463.93



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIFTH THIRD BANCORP 2.550% 05/05/2027 DD 05/05/20 SEC ID: 316773DA5	89.7789	300,000.000	312,365.39	269,336.83	0.38%	-43,028.56
FIRSTKEY HOMES 202 SFR2 A 144A 4.250% 07/17/2039 DD 06/29/22 SEC ID: 33767PAA6	94.4217	119,325.170	115,184.64	112,668.85	0.16%	-2,515.79
FIRSTKEY HOMES 202 SFR3 A 144A 2.135% 12/17/2038 DD 12/09/21 SEC ID: 33768JAA9	86.4538	202,793.059	188,092.60	175,322.24	0.25%	-12,770.36
FISERV INC 3.500% 07/01/2029 DD 06/24/19 SEC ID: 337738AU2	90.0918	250,000.000	263,428.40	225,229.55	0.32%	-38,198.85
FLORIDA ST BRD OF ADMIN FIN CO 1.258% 07/01/2025 DD 09/16/20 SEC ID: 341271AD6	91.8150	200,000.000	188,997.99	183,630.00	0.26%	-5,367.99
FLORIDA ST MUNI PWR AGY 3.059% 10/01/2025 DD 06/27/17 SEC ID: 342816P90	94.7380	250,000.000	246,498.77	236,845.00	0.34%	-9,653.77
FORD CREDIT AUTO OWNER TRU B B 4.510% 10/15/2027 DD 06/27/22 SEC ID: 34534LAF4	98.6536	220,000.000	219,997.82	217,037.99	0.31%	-2,959.83
FOX CORP 4.709% 01/25/2029 DD 01/25/20 SEC ID: 35137LAH8	96.6277	225,000.000	242,958.84	217,412.35	0.31%	-25,546.49
GCAT 2022-NQM3 TR NQM3 A1 144A VAR RT 04/25/2067 DD 05/01/22 SEC ID: 36168MAA1	95.6072	300,538.280	296,663.08	287,336.32	0.41%	-9,326.76
GM FINANCIAL CONSUMER AUT 4 A3 0.680% 09/16/2026 DD 10/21/21 SEC ID: 362554AC1	94.4803	275,000.000	265,661.08	259,820.74	0.37%	-5,840.34
GILBERT PARK CLO LTD 1A A 144A VAR RT 10/15/2030 DD 10/24/17 SEC ID: 375415AA4	98.6724	355,000.000	349,748.03	350,287.02	0.50%	538.99
GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15 SEC ID: 375558BG7	94.9833	220,000.000	263,643.88	208,963.15	0.30%	-54,680.73
GOLDEN ST TOBACCO SECURITIZATI 1.400% 06/01/2025 DD 10/07/21 SEC ID: 38122NA77	91.6640	200,000.000	188,750.19	183,328.00	0.26%	-5,422.19
GOLDMAN SACHS GROUP INC/THE VAR RT 08/23/2028 DD 08/23/22 SEC ID: 38141GZU1	95.8415	355,000.000	354,454.43	340,237.15	0.48%	-14,217.28



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17 SEC ID: 38148YAA6	82.2166	200,000.000	165,659.65	164,433.17	0.23%	-1,226.48
HONO 2021-LULU MOR LULU A 144A VAR RT 10/15/2036 DD 10/15/21 SEC ID: 40390MAA3	95.2054	150,000.000	145,263.63	142,808.07	0.20%	-2,455.56
HCA INC 5.250% 06/15/2026 DD 03/15/16 SEC ID: 404119BT5	98.7930	200,000.000	205,127.44	197,585.90	0.28%	-7,541.54
HSBC HOLDINGS PLC 4.300% 03/08/2026 DD 03/08/16 SEC ID: 404280AW9	96.7242	310,000.000	327,526.30	299,844.91	0.42%	-27,681.39
HIT TRUST 2022-HI3 HI32 A 144A VAR RT 07/15/2024 DD 07/06/22 SEC ID: 40442AAA7	98.4207	160,000.000	159,352.84	157,473.10	0.22%	-1,879.74
L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 06/04/18 SEC ID: 413875AW5	95.7216	225,000.000	225,720.47	215,373.56	0.30%	-10,346.91
HEALTHPEAK PROPERTIES INC 3.000% 01/15/2030 DD 11/21/19 SEC ID: 42250PAA1	85.9992	250,000.000	228,187.79	214,997.93	0.30%	-13,189.86
HUNTINGTON BANCSHARES INC/OH 2.550% 02/04/2030 DD 02/04/20 SEC ID: 446150AS3	82.2554	100,000.000	89,070.60	82,255.43	0.12%	-6,815.17
HUNTINGTON BANCSHARES INC/OH VAR RT 08/15/2036 DD 02/15/22 SEC ID: 446150AX2	71.9150	175,000.000	143,758.77	125,851.28	0.18%	-17,907.49
HUNTSMAN INTERNATIONAL LLC 4.500% 05/01/2029 DD 03/13/19 SEC ID: 44701QBE1	89.8080	125,000.000	119,981.66	112,260.00	0.16%	-7,721.66
ILLINOIS ST 5.000% 03/01/2027 DD 06/02/22 SEC ID: 452153DG1	103.2100	250,000.000	261,620.73	258,025.00	0.37%	-3,595.73
ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 SEC ID: 452327AP4	101.2455	70,000.000	69,904.98	70,871.88	0.10%	966.90
IMPERIAL FUND MOR NQM4 A1 144A VAR RT 06/25/2067 DD 05/01/22 SEC ID: 45276NAA9	94.8841	304,746.072	304,744.25	289,155.66	0.41%	-15,588.59
TRANE TECHNOLOGIES LUXEMBOURG 3.800% 03/21/2029 DD 03/21/19 SEC ID: 456873ADO	92.0376	225,000.000	216,524.90	207,084.53	0.29%	-9,440.37



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
INTEL CORP 2.800% 08/12/2041 DD 08/12/21 SEC ID: 458140BV1	69.8240	230,000.000	172,582.68	160,595.18	0.23%	-11,987.50
INTERCONTINENTAL EXCHANGE INC 2.100% 06/15/2030 DD 05/26/20 SEC ID: 45866FAK0	81.8922	75,000.000	64,559.71	61,419.13	0.09%	-3,140.58
INTERPUBLIC GROUP OF COS INC/T 4.650% 10/01/2028 DD 09/21/18 SEC ID: 460690BP4	95.6793	225,000.000	227,630.43	215,278.37	0.30%	-12,352.06
IOWA ST STUDENT LOAN LIQUIDITY 2.639% 12/01/2028 DD 10/23/19 SEC ID: 462590MF4	84.9980	225,000.000	198,499.52	191,245.50	0.27%	-7,254.02
IOWA ST STUDENT LOAN LIQUIDITY 4.021% 12/01/2025 DD 06/23/22 SEC ID: 462590MY3	96.3710	80,000.000	80,000.00	77,096.80	0.11%	-2,903.20
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17 SEC ID: 46647PAJ5	82.9997	125,000.000	125,000.00	103,749.60	0.15%	-21,250.40
JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20 SEC ID: 46647PBPO	82.3956	525,000.000	466,891.76	432,576.77	0.61%	-34,314.99
JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17 SEC ID: 478160CF9	88.8409	300,000.000	299,407.39	266,522.76	0.38%	-32,884.63
KEYCORP 2.550% 10/01/2029 DD 09/11/19 SEC ID: 49326EEJ8	84.2326	250,000.000	224,468.10	210,581.50	0.30%	-13,886.60
KEYSIGHT TECHNOLOGIES INC 3.000% 10/30/2029 DD 10/22/19 SEC ID: 49338LAF0	86.6646	250,000.000	227,674.69	216,661.48	0.31%	-11,013.21
KRAFT HEINZ FOODS CO 3.875% 05/15/2027 DD 11/15/20 SEC ID: 50077LBC9	95.5397	225,000.000	216,527.67	214,964.28	0.30%	-1,563.39
ELI LILLY & CO 2.250% 05/15/2050 DD 05/05/20 SEC ID: 532457BY3	62.6473	100,000.000	69,532.24	62,647.28	0.09%	-6,884.96
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09 SEC ID: 544646XZ0	104.4580	220,000.000	246,040.19	229,807.60	0.33%	-16,232.59
LOWE'S COS INC 4.500% 04/15/2030 DD 03/26/20 SEC ID: 548661DU8	95.8351	225,000.000	226,393.92	215,628.87	0.31%	-10,765.05



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
M&T BANK CORP VAR RT 08/16/2028 DD 08/16/22 SEC ID: 55261FAQ7	97.3970	215,000.000	215,000.00	209,403.55	0.30%	-5,596.45
MACQUARIE GROUP LTD 144A VAR RT 09/23/2027 DD 06/23/21 SEC ID: 55607PAF2	85.1791	250,000.000	250,000.00	212,947.79	0.30%	-37,052.21
MANULIFE FINANCIAL CORP 4.150% 03/04/2026 DD 03/04/16 SEC ID: 56501RACO	97.3814	225,000.000	227,099.45	219,108.20	0.31%	-7,991.25
MARSH & MCLENNAN COS INC 4.375% 03/15/2029 DD 01/15/19 SEC ID: 571748BG6	96.5888	225,000.000	226,709.68	217,324.86	0.31%	-9,384.82
MARVELL TECHNOLOGY INC 2.450% 04/15/2028 DD 04/12/21 SEC ID: 573874AF1	84.6441	250,000.000	226,090.06	211,610.30	0.30%	-14,479.76
MASSACHUSETTS ST DEV FIN AGY R 3.967% 07/01/2025 DD 09/02/15 SEC ID: 57584XCS8	97.1950	260,000.000	261,441.50	252,707.00	0.36%	-8,734.50
METLIFE INC 5.875% 02/06/2041 DD 08/06/10 SEC ID: 59156RAY4	102.7104	200,000.000	201,224.16	205,420.83	0.29%	4,196.67
MET TRANSPRTN AUTH NY REVENUE 6.200% 11/15/2026 DD 07/07/10 SEC ID: 59259YDK2	101.6420	190,000.000	199,206.91	193,119.80	0.27%	-6,087.11
MIAMI-DADE CNTY FL AVIATION RE 1.229% 10/01/2025 DD 12/17/20 SEC ID: 59333P6A1	90.5450	250,000.000	235,033.77	226,362.50	0.32%	-8,671.27
MICROCHIP TECHNOLOGY INC 0.972% 02/15/2024 DD 12/17/20 SEC ID: 595017BB9	94.9628	225,000.000	218,679.98	213,666.27	0.30%	-5,013.71
MID-AMERICA APARTMENTS LP 1.100% 09/15/2026 DD 08/19/21 SEC ID: 59523UAT4	86.4801	240,000.000	214,809.36	207,552.25	0.29%	-7,257.11
BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06 SEC ID: 59562VAM9	104.9330	197,000.000	248,288.32	206,718.04	0.29%	-41,570.28
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20 SEC ID: 599191AA1	99.4202	213,750.000	214,682.09	212,510.65	0.30%	-2,171.44
MITSUBISHI UFJ FINANCIAL GROUP 3.195% 07/18/2029 DD 07/18/19 SEC ID: 606822BM5	87.3170	235,000.000	244,625.53	205,194.85	0.29%	-39,430.68



Asset Detail
by Asset Type
12/31/2022

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MIZUHO FINANCIAL GROUP INC 3.663% 02/28/2027 DD 02/28/17 SEC ID: 60687YAK5	92.6898	300,000.000	300,000.00	278,069.39	0.39%	-21,930.61
MORGAN STANLEY VAR RT 04/28/2026 DD 04/28/20 SEC ID: 6174468Q5	92.9265	325,000.000	310,115.46	302,011.22	0.43%	-8,104.24
MORGAN STANLEY 3.950% 04/23/2027 DD 04/23/15 SEC ID: 61761JZN2	94.4393	225,000.000	217,871.93	212,488.41	0.30%	-5,383.52
MOTOROLA SOLUTIONS INC 4.600% 05/23/2029 DD 05/23/19 SEC ID: 620076BN8	95.1728	225,000.000	220,574.52	214,138.72	0.30%	-6,435.80
NRG ENERGY INC 144A 4.450% 06/15/2029 DD 05/28/19 SEC ID: 629377CL4	88.4348	225,000.000	205,787.73	198,978.37	0.28%	-6,809.36
NXP BV / NXP FUNDING LLC 4.875% 03/01/2024 DD 03/01/22 SEC ID: 62947QBA5	99.2345	250,000.000	257,770.42	248,086.33	0.35%	-9,684.09
NATIONAL AUSTRALIA BANK LTD/NE 2.500% 07/12/2026 DD 07/12/16 SEC ID: 63254AAS7	92.0966	250,000.000	240,835.61	230,241.62	0.33%	-10,593.99
NATIONWIDE BUILDING SOCIE 144A VAR RT 08/01/2024 DD 08/01/18 SEC ID: 63861VAC1	98.6919	225,000.000	225,921.49	222,056.78	0.31%	-3,864.71
NEW JERSEY ST TURNPIKE AUTH TU 1.863% 01/01/2031 DD 02/04/21 SEC ID: 646140DU4	78.7770	300,000.000	255,310.22	236,331.00	0.33%	-18,979.22
NEW YORK NY 1.823% 08/01/2030 DD 01/06/21 SEC ID: 64966QRP7	78.9640	560,000.000	482,810.92	442,198.40	0.63%	-40,612.52
NEW YORK CITY NY TRANSITIONAL 3.900% 08/01/2031 DD 09/25/18 SEC ID: 64971XGG7	90.5350	480,000.000	473,231.39	434,568.00	0.62%	-38,663.39
NEW YORK ST DORM AUTH ST PERSO 2.657% 02/15/2028 DD 01/03/20 SEC ID: 64990FS96	88.5260	475,000.000	444,557.69	420,498.50	0.60%	-24,059.19
NEXTERA ENERGY CAPITAL HOLDING 3.500% 04/01/2029 DD 04/04/19 SEC ID: 65339KBJ8	90.8398	225,000.000	213,458.28	204,389.45	0.29%	-9,068.83
NISOURCE INC 0.950% 08/15/2025 DD 08/18/20 SEC ID: 65473PAK1	90.1494	250,000.000	231,737.19	225,373.54	0.32%	-6,363.65



Asset Detail
by Asset Type
12/31/2022

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Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NISSAN AUTO RECEIVABLES 2 B A3 4.460% 05/17/2027 DD 09/28/22 SEC ID: 65480JAC4	99.1863	200,000.000	199,960.72	198,372.60	0.28%	-1,588.12
NORTH CAROLINA ST HSG FIN AGY 6.000% 07/01/2053 DD 12/13/22 SEC ID: 658207T88	109.0610	130,000.000	139,671.95	141,779.30	0.20%	2,107.35
NORTHERN TRUST CORP 1.950% 05/01/2030 DD 05/01/20 SEC ID: 665859AV6	82.1520	250,000.000	218,515.02	205,379.89	0.29%	-13,135.13
NORTHROP GRUMMAN CORP 2.930% 01/15/2025 DD 10/13/17 SEC ID: 666807BM3	95.9001	210,000.000	206,348.34	201,390.18	0.29%	-4,958.16
O'REILLY AUTOMOTIVE INC 4.700% 06/15/2032 DD 06/15/22 SEC ID: 67103HAL1	96.6571	50,000.000	49,848.95	48,328.54	0.07%	-1,520.41
OHIO ST AIR QUALITY DEV AUTH VAR RT 11/01/2039 DD 06/02/22 SEC ID: 677525WV5	99.7230	25,000.000	25,000.00	24,930.75	0.04%	-69.25
ONE GAS INC 4.250% 09/01/2032 DD 08/08/22 SEC ID: 68235PAM0	94.6896	215,000.000	213,329.64	203,582.71	0.29%	-9,746.93
ONEOK INC 5.850% 01/15/2026 DD 05/07/20 SEC ID: 682680BD4	101.1976	200,000.000	209,476.16	202,395.21	0.29%	-7,080.95
ORACLE CORP 2.950% 04/01/2030 DD 04/01/20 SEC ID: 68389XBV6	85.2602	100,000.000	82,527.81	85,260.23	0.12%	2,732.42
ORACLE CORP 2.875% 03/25/2031 DD 03/24/21 SEC ID: 68389XCE3	82.9127	150,000.000	128,969.66	124,369.06	0.18%	-4,600.60
OREGON ST SCH BRDS ASSN SHORT- 5.550% 06/30/2028 DD 10/31/02 SEC ID: 686053BN8	101.7680	225,000.000	226,367.68	228,978.00	0.32%	2,610.32
PNC BANK NA 2.700% 10/22/2029 DD 10/22/19 SEC ID: 69349LAS7	84.3801	250,000.000	225,959.53	210,950.27	0.30%	-15,009.26
PACIFIC GAS AND ELECTRIC CO 5.900% 06/15/2032 DD 06/08/22 SEC ID: 694308KG1	97.5790	200,000.000	200,736.04	195,157.99	0.28%	-5,578.05
PENSKE TRUCK LEASING CO L 144A 5.875% 11/15/2027 DD 11/21/22 SEC ID: 709599BR4	100.7018	135,000.000	134,596.42	135,947.43	0.19%	1,351.01



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PHILADELPHIA PA AUTH FOR INDL 3.964% 04/15/2026 DD 12/19/12 SEC ID: 71783DAD7	97.8380	250,000.000	248,958.23	244,595.00	0.35%	-4,363.23
PHILIP MORRIS INTERNATIONAL IN 3.375% 08/15/2029 DD 05/01/19 SEC ID: 718172CJ6	90.0446	225,000.000	211,561.62	202,600.32	0.29%	-8,961.30
PHILLIPS 66 1.300% 02/15/2026 DD 11/18/20 SEC ID: 718546AZ7	89.5860	250,000.000	231,650.90	223,965.03	0.32%	-7,685.87
PORT OF OAKLAND CA 2.099% 05/01/2030 DD 12/03/20 SEC ID: 735000TS0	80.8340	290,000.000	251,243.43	234,418.60	0.33%	-16,824.83
PRINCIPAL FINANCIAL GROUP INC 3.700% 05/15/2029 DD 05/10/19 SEC ID: 74251VAR3	92.6562	225,000.000	217,322.46	208,476.38	0.30%	-8,846.08
PROGRESS RESIDENTI SFR1 A 144A 1.052% 04/17/2038 DD 02/26/21 SEC ID: 74331FAA9	86.1737	164,678.866	147,570.26	141,909.86	0.20%	-5,660.40
PROGRESS RESIDENTI SFR5 A 144A 4.451% 06/17/2039 DD 06/23/22 SEC ID: 74332YAA7	93.7871	99,735.400	99,126.46	93,538.89	0.13%	-5,587.57
PRUDENTIAL PLC 3.625% 03/24/2032 DD 03/24/22 SEC ID: 74435KAB1	87.2526	225,000.000	210,438.06	196,318.38	0.28%	-14,119.68
PUBLIC SERVICE ELECTRIC AND GA 3.100% 03/15/2032 DD 03/11/22 SEC ID: 74456QCJ3	87.4126	225,000.000	206,767.19	196,678.25	0.28%	-10,088.94
REALTY INCOME CORP 5.625% 10/13/2032 DD 10/13/22 SEC ID: 756109BP8	101.5628	140,000.000	139,833.43	142,187.86	0.20%	2,354.43
REGIONS FINANCIAL CORP 1.800% 08/12/2028 DD 08/12/21 SEC ID: 7591EPAT7	84.8345	250,000.000	221,072.83	212,086.14	0.30%	-8,986.69
ROYAL BANK OF CANADA 3.875% 05/04/2032 DD 04/14/22 SEC ID: 78016FZQ0	91.0566	225,000.000	216,278.78	204,877.40	0.29%	-11,401.38
ROYALTY PHARMA PLC 1.200% 09/02/2025 DD 03/02/21 SEC ID: 78081BAH6	89.4941	250,000.000	232,431.90	223,735.36	0.32%	-8,696.54
SANTANDER DRIVE AUTO RECEI 3 B 4.130% 08/16/2027 DD 05/18/22 SEC ID: 80285UAE1	97.5574	130,000.000	129,987.35	126,824.56	0.18%	-3,162.79



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SANTANDER DRIVE AUTO RECE 6 A3 4.490% 11/16/2026 DD 09/21/22 SEC ID: 802918AC6	98.7599	205,000.000	204,994.87	202,457.80	0.29%	-2,537.07
CHARLES SCHWAB CORP/THE 2.300% 05/13/2031 DD 05/13/21 SEC ID: 808513BS3	81.7712	250,000.000	216,911.33	204,428.10	0.29%	-12,483.23
SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18 SEC ID: 816851BG3	92.8100	225,000.000	216,683.62	208,822.45	0.30%	-7,861.17
SOUTHERN CO/THE 3.250% 07/01/2026 DD 05/24/16 SEC ID: 842587CV7	94.0301	225,000.000	219,539.75	211,567.65	0.30%	-7,972.10
STARBUCKS CORP 3.550% 08/15/2029 DD 05/13/19 SEC ID: 855244AT6	92.1454	125,000.000	120,012.54	115,181.70	0.16%	-4,830.84
STATE STREET CORP VAR RT 05/13/2033 DD 05/13/22 SEC ID: 857477BU6	94.6244	220,000.000	220,000.00	208,173.78	0.29%	-11,826.22
TD SYNEX CORP 1.250% 08/09/2024 DD 02/09/22 SEC ID: 87162WAD2	92.8740	225,000.000	216,269.94	208,966.40	0.30%	-7,303.54
SYSCO CORP 5.950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	103.4956	200,000.000	216,814.41	206,991.17	0.29%	-9,823.24
T-MOBILE USA INC 3.500% 04/15/2025 DD 04/15/21 SEC ID: 87264ABBO	96.1705	225,000.000	223,162.38	216,383.68	0.31%	-6,778.70
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	100.6340	200,000.000	205,338.54	201,267.99	0.28%	-4,070.55
TEXTRON INC 3.000% 06/01/2030 DD 03/17/20 SEC ID: 883203CB5	84.9827	175,000.000	157,765.41	148,719.74	0.21%	-9,045.67
TORONTO-DOMINION BANK/THE 3.200% 03/10/2032 DD 03/10/22 SEC ID: 89114TZV7	86.0968	250,000.000	228,115.67	215,242.08	0.30%	-12,873.59
TOWD POINT MORTGAGE 1 A1 144A VAR RT 01/25/2058 DD 02/01/18 SEC ID: 89176EAA8	96.4214	276,509.894	274,368.81	266,614.68	0.38%	-7,754.13
TOWD POINT MORTGAGE 5 A1 144A VAR RT 07/25/2058 DD 09/01/18 SEC ID: 89176VAA0	93.0666	147,898.058	145,148.93	137,643.69	0.19%	-7,505.24



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TRANSCANADA PIPELINES LTD 4.250% 05/15/2028 DD 05/07/18 SEC ID: 89352HAW9	94.6608	225,000.000	225,199.23	212,986.76	0.30%	-12,212.47
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16 SEC ID: 893574AH6	106.7265	200,000.000	220,883.19	213,453.00	0.30%	-7,430.19
TRUIST BANK 2.250% 03/11/2030 DD 03/09/20 SEC ID: 89788KAA4	81.0860	250,000.000	217,857.54	202,714.93	0.29%	-15,142.61
TUFTS MEDICAL CENTER INC 7.000% 01/01/2044 DD 08/13/13 SEC ID: 899042AC9	102.2696	149,000.000	165,426.86	152,381.72	0.22%	-13,045.14
UBS COMMERCIAL MORTGAGE C4 A4 3.563% 10/15/2050 DD 10/01/17 SEC ID: 90276RBE7	91.9573	190,000.000	186,523.92	174,718.93	0.25%	-11,804.99
UMASS MEMORIAL HEALTH CARE OBL 5.363% 07/01/2052 DD 06/08/22 SEC ID: 90407JAA6	92.0500	200,000.000	199,745.86	184,099.93	0.26%	-15,645.93
UNION PACIFIC CORP 3.375% 02/01/2035 DD 01/29/15 SEC ID: 907818EBO	84.4730	250,000.000	264,885.11	211,182.54	0.30%	-53,702.57
US BANCORP 3.000% 07/30/2029 DD 07/29/19 SEC ID: 91159HHW3	87.7976	225,000.000	209,849.94	197,544.66	0.28%	-12,305.28
U S TREASURY BOND 5.375% 02/15/2031 DD 02/15/01 SEC ID: 912810FP8	109.7539	625,000.000	696,331.44	685,961.91	0.97%	-10,369.53
U S TREASURY BOND 1.250% 05/15/2050 DD 05/15/20 SEC ID: 912810SN9	53.8164	1,950,000.000	1,273,368.17	1,049,419.92	1.49%	-223,948.25
U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20 SEC ID: 912810SP4	55.5664	900,000.000	607,500.68	500,097.65	0.71%	-107,403.03
U S TREASURY BOND 1.125% 05/15/2040 DD 05/15/20 SEC ID: 912810SR0	62.5859	1,140,000.000	819,407.54	713,479.69	1.01%	-105,927.85
U S TREASURY BOND 3.250% 05/15/2042 DD 05/15/22 SEC ID: 912810TH1	87.6719	470,000.000	447,368.36	412,057.81	0.58%	-35,310.55
U S TREASURY NOTE 2.500% 01/31/2025 DD 01/31/18 SEC ID: 9128283V0	96.2031	725,000.000	700,911.02	697,472.66	0.99%	-3,438.36



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
U S TREASURY NOTE 0.375% 11/30/2025 DD 11/30/20 SEC ID: 91282CAZ4	89.4453	800,000.000	720,605.58	715,562.50	1.01%	-5,043.08
U S TREASURY NOTE 2.750% 05/15/2025 DD 05/15/22 SEC ID: 91282CEQ0	96.4297	640,000.000	640,462.79	617,150.00	0.87%	-23,312.79
U S TREASURY NOTE 2.625% 05/31/2027 DD 05/31/22 SEC ID: 91282CET4	94.2617	220,000.000	213,371.70	207,375.78	0.29%	-5,995.92
U S TREASURY NOTE 3.125% 08/15/2025 DD 08/15/22 SEC ID: 91282CFE6	97.0859	1,170,000.000	1,137,296.08	1,135,905.47	1.61%	-1,390.61
U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 SEC ID: 91282CFH9	96.1797	875,000.000	851,549.39	841,572.27	1.19%	-9,977.12
UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11 SEC ID: 91324PBQ4	105.5631	130,000.000	133,792.14	137,231.99	0.19%	3,439.85
UNITEDHEALTH GROUP INC 5.300% 02/15/2030 DD 10/28/22 SEC ID: 91324PEQ1	103.0442	120,000.000	119,827.49	123,653.01	0.18%	3,825.52
VAR ENERGI ASA 144A 7.500% 01/15/2028 DD 11/15/22 SEC ID: 92212WAD2	101.8602	200,000.000	201,624.07	203,720.36	0.29%	2,096.29
VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 SEC ID: 92343VEU4	93.4052	225,000.000	220,104.01	210,161.61	0.30%	-9,942.40
VERUS SECURITIZATION 5 A1 144A VAR RT 04/25/2067 DD 05/01/22 SEC ID: 924921AA7	91.5370	307,830.710	301,272.34	281,778.84	0.40%	-19,493.50
PARAMOUNT GLOBAL 4.750% 05/15/2025 DD 04/01/20 SEC ID: 92556HAA5	98.4477	200,000.000	204,005.43	196,895.42	0.28%	-7,110.01
VOLKSWAGEN AUTO LEASE TRU A A3 3.440% 07/21/2025 DD 06/14/22 SEC ID: 92868AAC9	97.8505	100,000.000	99,993.33	97,850.48	0.14%	-2,142.85
VOYA FINANCIAL INC 3.650% 06/15/2026 DD 06/13/16 SEC ID: 929089AB6	94.2915	215,000.000	209,185.99	202,726.80	0.29%	-6,459.19
VOYA CLO 2015-3 LT 3A A3R 144A VAR RT 10/20/2031 DD 11/16/18 SEC ID: 92913UAS5	95.2563	250,000.000	244,663.31	238,140.75	0.34%	-6,522.56



Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VOYA CLO 2014-4 L 4A A2RA 144A VAR RT 07/14/2031 DD 07/16/18 SEC ID: 92914RBA9	94.6291	300,000.000	292,677.98	283,887.30	0.40%	-8,790.68
VOYA CLO 2016-1 LT 1A A1R 144A VAR RT 01/20/2031 DD 02/08/18 SEC ID: 92915CAQ7	98.7001	300,000.000	297,046.02	296,100.30	0.42%	-945.72
WALMART INC 2.500% 09/22/2041 DD 09/22/21 SEC ID: 931142EU3	72.9554	150,000.000	119,379.95	109,433.05	0.15%	-9,946.90
WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 SEC ID: 94974BGL8	96.2327	100,000.000	98,520.18	96,232.70	0.14%	-2,287.48
WELLS FARGO COMMERCIAL RB1 A5 3.635% 03/15/2050 DD 03/01/17 SEC ID: 95000TBS4	92.7109	325,000.000	319,838.51	301,310.56	0.43%	-18,527.95
WELLS FARGO & CO VAR RT 06/17/2027 DD 06/17/19 SEC ID: 95000U2F9	92.7582	440,000.000	411,555.17	408,136.21	0.58%	-3,418.96
WEST VIRGINIA ST ECON DEV AUTH VAR RT 12/01/2042 DD 06/01/22 SEC ID: 95648VBM0	99.1510	325,000.000	325,000.00	322,240.75	0.46%	-2,759.25
WESTPAC BANKING CORP 3.400% 01/25/2028 DD 01/25/18 SEC ID: 961214DW0	93.1525	235,000.000	248,862.70	218,908.41	0.31%	-29,954.29
WORKDAY INC 3.700% 04/01/2029 DD 04/01/22 SEC ID: 98138HAH4	91.7449	150,000.000	140,401.21	137,617.28	0.19%	-2,783.93
WORLD OMNI SELECT AUTO TR A A3 0.530% 03/15/2027 DD 09/22/21 SEC ID: 98163HAC3	96.6123	325,000.000	315,746.39	313,989.91	0.44%	-1,756.48
WORLD OMNI AUTO RECEIVAB B A2A 2.770% 10/15/2025 DD 06/01/22 SEC ID: 98163QAB5	98.6766	167,987.780	167,975.12	165,764.66	0.23%	-2,210.46
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 SEC ID: NABK7K1Y1	90.7854	200,000.000	191,522.75	181,570.89	0.26%	-9,951.86
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		111,002,781.415	73,612,580.65	69,611,455.67	98.56%	-4,001,124.98
TOTAL FIXED INCOME SECURITIES		111,002,781.415	73,612,580.65	69,611,455.67	98.56%	-4,001,124.98
TOTAL ASSETS - BASE:		111,405,206.915	74,630,838.65	70,629,713.67	100.00%	-4,001,124.98



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
CASH			739.50	739.50	0.03%	0.00
INTEREST RECEIVABLE			10,813.39	10,813.39	0.49%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	2,211,730.920	2,211,730.92	2,211,730.92	99.48%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,211,730.920	2,223,283.81	2,223,283.81	100.00%	0.00
TOTAL CASH & CASH EQUIVALENTS		2,211,730.920	2,223,283.81	2,223,283.81	100.00%	0.00
TOTAL ASSETS - BASE:		2,211,730.920	2,223,283.81	2,223,283.81	100.00%	0.00

 BNY MELLON PARAMETRIC US P12 - [REDACTED]	Asset Detail	Report ID: GL8013
	by Asset Type	Base Currency: USD
	12/31/2022	Alternate Base Currency:
		Exchange Rate:
		Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
DIVIDENDS RECEIVABLE			183,417.92	183,417.92	0.08%	0.00
CASH			-19.86	-19.86	0.00%	0.00
INTEREST RECEIVABLE			2,184.64	2,184.64	0.00%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	922,387.070	922,387.07	922,387.07	0.42%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		922,387.070	1,107,969.77	1,107,969.77	0.51%	0.00
TOTAL CASH & CASH EQUIVALENTS		922,387.070	1,107,969.77	1,107,969.77	0.51%	0.00
EQUITY						
U.S. DOLLAR						
AFLAC INC SEC ID: 001055102	71.9400	2,724.000	79,502.76	195,964.56	0.09%	116,461.80
AGCO CORP SEC ID: 001084102	138.6900	558.000	20,210.76	77,389.02	0.04%	57,178.26
AT&T INC SEC ID: 00206R102	18.4100	29,569.000	541,755.07	544,365.29	0.25%	2,610.22
ABBOTT LABORATORIES SEC ID: 002824100	109.7900	10,686.000	400,700.24	1,173,215.94	0.54%	772,515.70
ABBVIE INC SEC ID: 00287Y109	161.6100	10,892.000	326,377.18	1,760,256.12	0.80%	1,433,878.94
CONTRA ABIOMED INC SEC ID: 003CVR016	1.0200	247.000	0.00	251.94	0.00%	251.94
ACCOLADE INC SEC ID: 00437E102	7.7900	6,394.000	49,206.83	49,809.26	0.02%	602.43
ACI WORLDWIDE INC SEC ID: 004498101	23.0000	492.000	5,180.76	11,316.00	0.01%	6,135.24
ACTIVISION BLIZZARD INC SEC ID: 00507V109	76.5500	4,049.000	123,991.17	309,950.95	0.14%	185,959.78
ACUITY BRANDS INC SEC ID: 00508Y102	165.6100	273.000	14,927.64	45,211.53	0.02%	30,283.89
ADOBE INC SEC ID: 00724F101	336.5300	3,068.000	108,142.53	1,032,474.04	0.47%	924,331.51
ADVANCE AUTO PARTS INC SEC ID: 00751Y106	147.0300	314.000	30,304.14	46,167.42	0.02%	15,863.28
AECOM SEC ID: 00766T100	84.9300	1,410.000	30,098.87	119,751.30	0.05%	89,652.43



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ADVANCED MICRO DEVICES INC SEC ID: 007903107	64.7700	11,568.948	323,554.45	749,320.76	0.34%	425,766.31
ADVANCED DRAINAGE SYSTEMS INC SEC ID: 00790R104	81.9700	1,092.000	37,709.36	89,511.24	0.04%	51,801.88
AFFILIATED MANAGERS GROUP INC SEC ID: 008252108	158.4300	517.000	31,800.67	81,908.31	0.04%	50,107.64
AGILENT TECHNOLOGIES INC SEC ID: 00846U101	149.6500	2,530.000	56,630.72	378,614.50	0.17%	321,983.78
AIRBNB INC SEC ID: 009066101	85.5000	2,294.000	219,598.15	196,137.00	0.09%	-23,461.15
AIR PRODUCTS AND CHEMICALS INC SEC ID: 009158106	308.2600	1,484.000	92,760.39	457,457.84	0.21%	364,697.45
AKAMAI TECHNOLOGIES INC SEC ID: 00971T101	84.3000	1,000.000	40,851.93	84,300.00	0.04%	43,448.07
ALASKA AIR GROUP INC SEC ID: 011659109	42.9400	1,164.000	19,497.00	49,982.16	0.02%	30,485.16
ALBANY INTERNATIONAL CORP SEC ID: 012348108	98.5900	197.000	4,873.78	19,422.23	0.01%	14,548.45
ALBEMARLE CORP SEC ID: 012653101	216.8600	372.000	92,901.09	80,671.92	0.04%	-12,229.17
ALIGN TECHNOLOGY INC SEC ID: 016255101	210.9000	440.000	36,222.68	92,796.00	0.04%	56,573.32
ALLEGIAN T TRAVEL CO SEC ID: 01748X102	67.9900	233.000	10,876.44	15,841.67	0.01%	4,965.23
ALLETE INC SEC ID: 018522300	64.5100	1,208.000	59,923.92	77,928.08	0.04%	18,004.16
ALLIANT ENERGY CORP SEC ID: 018802108	55.2100	1,276.000	28,484.41	70,447.96	0.03%	41,963.55
ALLSTATE CORP/THE SEC ID: 020002101	135.6000	2,141.000	57,828.48	290,319.60	0.13%	232,491.12
ALLY FINANCIAL INC SEC ID: 02005N100	24.4500	2,493.000	39,805.74	60,953.85	0.03%	21,148.11
ALNYLAM PHARMACEUTICALS INC SEC ID: 02043Q107	237.6500	1,145.000	90,037.26	272,109.25	0.12%	182,071.99
ALPHABET INC SEC ID: 02079K107	88.7300	22,600.000	246,077.90	2,005,298.00	0.92%	1,759,220.10
ALPHABET INC SEC ID: 02079K305	88.2300	43,812.000	1,083,681.34	3,865,532.76	1.77%	2,781,851.42
ALTERYX INC SEC ID: 02156B103	50.6700	2,218.000	102,753.85	112,386.06	0.05%	9,632.21



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Base Currency: USD
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Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALTICE USA INC SEC ID: 02156K103	4.6000	19,178.000	103,662.09	88,218.80	0.04%	-15,443.29
ALTRA INDUSTRIAL MOTION CORP SEC ID: 02208R106	59.7500	2,408.000	41,795.84	143,878.00	0.07%	102,082.16
ALTRIA GROUP INC SEC ID: 02209S103	45.7100	12,030.000	215,191.56	549,891.30	0.25%	334,699.74
AMAZON.COM INC SEC ID: 023135106	84.0000	49,472.000	1,491,993.13	4,155,648.00	1.90%	2,663,654.87
AMEREN CORP SEC ID: 023608102	88.9200	1,630.000	75,561.81	144,939.60	0.07%	69,377.79
AMERICAN ASSETS TRUST INC SEC ID: 024013104	26.5000	1,762.000	40,592.67	46,693.00	0.02%	6,100.33
AMERICAN ELECTRIC POWER CO INC SEC ID: 025537101	94.9500	2,889.000	106,435.83	274,310.55	0.13%	167,874.72
AMERICAN EQUITY INVESTMENT LIF SEC ID: 025676206	45.6200	1,311.000	15,006.03	59,807.82	0.03%	44,801.79
AMERICAN EXPRESS CO SEC ID: 025816109	147.7500	4,376.000	241,865.65	646,554.00	0.30%	404,688.35
AMERICAN FINANCIAL GROUP INC/O SEC ID: 025932104	137.2800	657.000	28,277.42	90,192.96	0.04%	61,915.54
NECESSITY RETAIL REIT INC/THE SEC ID: 02607T109	5.9300	6,742.000	40,018.77	39,980.06	0.02%	-38.71
AMERICAN HOMES 4 RENT SEC ID: 02665T306	30.1400	1,644.000	27,451.24	49,550.16	0.02%	22,098.92
AMERICAN INTERNATIONAL GROUP I SEC ID: 026874784	63.2400	4,564.000	111,953.96	288,627.36	0.13%	176,673.40
AMERICAN SOFTWARE INC/GA SEC ID: 029683109	14.6800	604.000	5,031.32	8,866.72	0.00%	3,835.40
AMERICAN STATES WATER CO SEC ID: 029899101	92.5500	286.000	5,052.19	26,469.30	0.01%	21,417.11
AMERICAN TOWER CORP SEC ID: 03027X100	211.8600	1,851.000	82,197.17	392,152.86	0.18%	309,955.69
AMERICAN WATER WORKS CO INC SEC ID: 030420103	152.4200	1,201.000	30,661.53	183,056.42	0.08%	152,394.89
AMERISOURCEBERGEN CORP SEC ID: 03073E105	165.7100	1,580.000	34,727.76	261,821.80	0.12%	227,094.04
AMERIPRISE FINANCIAL INC SEC ID: 03076C106	311.3700	1,408.000	65,785.13	438,408.96	0.20%	372,623.83
AMETEK INC SEC ID: 031100100	139.7200	1,519.000	43,068.71	212,234.68	0.10%	169,165.97

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AMGEN INC SEC ID: 031162100	262.6400	3,902.000	213,935.21	1,024,821.28	0.47%	810,886.07
AMPHENOL CORP SEC ID: 032095101	76.1400	3,263.000	32,139.70	248,444.82	0.11%	216,305.12
AMYRIS INC SEC ID: 03236M200	1.5300	20,718.000	44,652.29	31,698.54	0.01%	-12,953.75
ANALOG DEVICES INC SEC ID: 032654105	164.0300	3,357.120	140,189.90	550,668.39	0.25%	410,478.49
ANSYS INC SEC ID: 03662Q105	241.5900	668.000	61,422.80	161,382.12	0.07%	99,959.32
ELEVANCE HEALTH INC SEC ID: 036752103	512.9700	1,231.000	177,877.92	631,466.07	0.29%	453,588.15
ANTERIX INC SEC ID: 03676C100	32.1700	1,022.000	24,568.88	32,877.74	0.02%	8,308.86
APA CORP SEC ID: 03743Q108	46.6800	1,127.000	40,819.31	52,608.36	0.02%	11,789.05
APOLLO COMMERCIAL REAL ESTATE SEC ID: 03762U105	10.7600	4,686.000	40,000.01	50,421.36	0.02%	10,421.35
APOLLO GLOBAL MANAGEMENT INC SEC ID: 03769M106	63.7900	1,585.000	36,305.50	101,107.15	0.05%	64,801.65
APPLE INC SEC ID: 037833100	129.9300	87,869.000	505,401.46	11,416,819.17	5.22%	10,911,417.71
APPFOLIO INC SEC ID: 03783C100	105.3800	981.000	31,990.41	103,377.78	0.05%	71,387.37
APPLE HOSPITALITY REIT INC SEC ID: 03784Y200	15.7800	4,148.000	35,719.28	65,455.44	0.03%	29,736.16
APPLIED INDUSTRIAL TECHNOLOGIE SEC ID: 03820C105	126.0300	146.000	4,991.74	18,400.38	0.01%	13,408.64
APPLIED MATERIALS INC SEC ID: 038222105	97.3800	6,880.000	98,677.17	669,974.40	0.31%	571,297.23
ARCHER-DANIELS-MIDLAND CO SEC ID: 039483102	92.8500	4,291.000	136,581.53	398,419.35	0.18%	261,837.82
ARCOSA INC SEC ID: 039653100	54.3400	566.000	4,958.15	30,756.44	0.01%	25,798.29
ARCONIC CORP SEC ID: 03966V107	21.1600	747.000	9,159.70	15,806.52	0.01%	6,646.82
ARES MANAGEMENT CORP SEC ID: 03990B101	68.4400	1,069.000	35,566.99	73,162.36	0.03%	37,595.37
ARISTA NETWORKS INC SEC ID: 040413106	121.3500	1,280.000	47,075.64	155,328.00	0.07%	108,252.36



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ARMSTRONG WORLD INDUSTRIES INC SEC ID: 04247X102	68.5900	439.000	14,570.03	30,111.01	0.01%	15,540.98
ARRAY TECHNOLOGIES INC SEC ID: 04271T100	19.3300	12,178.000	103,699.99	235,400.74	0.11%	131,700.75
ARROW ELECTRONICS INC SEC ID: 042735100	104.5700	835.000	27,989.20	87,315.95	0.04%	59,326.75
ARROW FINANCIAL CORP SEC ID: 042744102	33.9000	280.009	4,943.85	9,492.31	0.00%	4,548.46
ARVINAS INC SEC ID: 04335A105	34.2100	1,070.000	45,399.75	36,604.70	0.02%	-8,795.05
ASHLAND INC SEC ID: 044186104	107.5300	633.000	18,522.24	68,066.49	0.03%	49,544.25
ASSOCIATED BANC-CORP SEC ID: 045487105	23.0900	2,515.000	30,143.21	58,071.35	0.03%	27,928.14
ASSURANT INC SEC ID: 04621X108	125.0600	364.000	10,782.18	45,521.84	0.02%	34,739.66
ATLANTIC UNION BANKSHARES CORP SEC ID: 04911A107	35.1400	1,210.000	14,442.71	42,519.40	0.02%	28,076.69
ATLASSIAN CORP SEC ID: 049468101	128.6800	813.000	80,340.01	104,616.84	0.05%	24,276.83
ATMOS ENERGY CORP SEC ID: 049560105	112.0700	489.000	25,088.54	54,802.23	0.03%	29,713.69
AUTODESK INC SEC ID: 052769106	186.8700	1,401.000	48,390.54	261,804.87	0.12%	213,414.33
AUTOMATIC DATA PROCESSING INC SEC ID: 053015103	238.8600	2,932.000	110,530.10	700,337.52	0.32%	589,807.42
AUTONATION INC SEC ID: 05329W102	107.3000	258.000	5,462.81	27,683.40	0.01%	22,220.59
AUTOZONE INC SEC ID: 053332102	2,466.1800	93.000	91,502.76	229,354.74	0.10%	137,851.98
AVANOS MEDICAL INC SEC ID: 05350V106	27.0600	237.000	5,153.55	6,413.22	0.00%	1,259.67
AVANGRID INC SEC ID: 05351W103	42.9800	1,250.000	49,623.34	53,725.00	0.02%	4,101.66
AVANTOR INC SEC ID: 05352A100	21.0900	2,571.000	36,900.13	54,222.39	0.02%	17,322.26
AVERY DENNISON CORP SEC ID: 053611109	181.0000	364.000	15,777.66	65,884.00	0.03%	50,106.34
AVISTA CORP SEC ID: 05379B107	44.3400	1,199.000	39,809.20	53,163.66	0.02%	13,354.46



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AXONICS INC SEC ID: 05465P101	62.5300	813.000	46,048.32	50,836.89	0.02%	4,788.57
B&G FOODS INC SEC ID: 05508R106	11.1500	2,168.000	32,579.20	24,173.20	0.01%	-8,406.00
BJ'S WHOLESALE CLUB HOLDINGS I SEC ID: 05550J101	66.1600	1,461.000	31,891.32	96,659.76	0.04%	64,768.44
BWX TECHNOLOGIES INC SEC ID: 05605H100	58.0800	1,026.000	18,815.93	59,590.08	0.03%	40,774.15
BAKER HUGHES CO SEC ID: 05722G100	29.5300	2,009.000	49,315.90	59,325.77	0.03%	10,009.87
BALL CORP SEC ID: 058498106	51.1400	1,918.000	42,591.52	98,086.52	0.04%	55,495.00
BANCFIRST CORP SEC ID: 05945F103	88.1800	264.000	5,043.72	23,279.52	0.01%	18,235.80
BANK OF AMERICA CORP SEC ID: 060505104	33.1200	41,571.000	473,962.61	1,376,831.52	0.63%	902,868.91
BANK OF HAWAII CORP SEC ID: 062540109	77.5600	453.000	20,583.71	35,134.68	0.02%	14,550.97
BANK OF NEW YORK MELLON CORP/T SEC ID: 064058100	45.5200	3,349.000	90,692.61	152,446.48	0.07%	61,753.87
BARNES GROUP INC SEC ID: 067806109	40.8500	343.000	8,046.78	14,011.55	0.01%	5,964.77
BAXTER INTERNATIONAL INC SEC ID: 071813109	50.9700	3,510.000	85,752.25	178,904.70	0.08%	93,152.45
BECTON DICKINSON AND CO SEC ID: 075887109	254.3000	1,620.000	122,674.18	411,966.00	0.19%	289,291.82
BELLRING BRANDS INC SEC ID: 07831C103	25.6400	464.011	6,471.92	11,897.24	0.01%	5,425.32
BENCHMARK ELECTRONICS INC SEC ID: 08160H101	26.6900	703.000	10,258.48	18,763.07	0.01%	8,504.59
W R BERKLEY CORP SEC ID: 084423102	72.5700	1,620.000	20,381.00	117,563.40	0.05%	97,182.40
BERKSHIRE HATHAWAY INC SEC ID: 084670702	308.9000	10,110.000	978,950.30	3,122,979.00	1.43%	2,144,028.70
BERRY GLOBAL GROUP INC SEC ID: 08579W103	60.4300	978.000	35,455.73	59,100.54	0.03%	23,644.81
BEST BUY CO INC SEC ID: 086516101	80.2100	1,441.000	17,464.92	115,582.61	0.05%	98,117.69
BILL.COM HOLDINGS INC SEC ID: 090043100	108.9600	551.000	68,638.07	60,036.96	0.03%	-8,601.11



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BIO-RAD LABORATORIES INC SEC ID: 090572207	420.4900	185.000	65,837.72	77,790.65	0.04%	11,952.93
BIOLIFE SOLUTIONS INC SEC ID: 09062W204	18.2000	2,920.000	45,922.00	53,144.00	0.02%	7,222.00
BIOGEN INC SEC ID: 09062X103	276.9200	1,075.000	75,007.64	297,689.00	0.14%	222,681.36
BIO-TECHNE CORP SEC ID: 09073M104	82.8800	1,832.000	69,937.55	151,836.16	0.07%	81,898.61
BLACK HILLS CORP SEC ID: 092113109	70.3400	564.000	28,295.16	39,671.76	0.02%	11,376.60
BLACK KNIGHT INC SEC ID: 09215C105	61.7500	938.000	33,636.36	57,921.50	0.03%	24,285.14
BLACKBAUD INC SEC ID: 09227Q100	58.8600	188.000	4,998.92	11,065.68	0.01%	6,066.76
BLACKROCK INC SEC ID: 09247X101	708.6300	741.000	182,237.57	525,094.83	0.24%	342,857.26
BLACKSTONE INC SEC ID: 09260D107	74.1900	2,007.000	227,098.81	148,899.33	0.07%	-78,199.48
BOEING CO/THE SEC ID: 097023105	190.4900	3,667.000	308,130.90	698,526.83	0.32%	390,395.93
BOOKING HOLDINGS INC SEC ID: 09857L108	2,015.2800	242.000	116,375.32	487,697.76	0.22%	371,322.44
BOOZ ALLEN HAMILTON HOLDING CO SEC ID: 099502106	104.5200	477.000	45,329.31	49,856.04	0.02%	4,526.73
BORGWARNER INC SEC ID: 099724106	40.2500	1,385.000	37,349.30	55,746.25	0.03%	18,396.95
BOSTON PROPERTIES INC SEC ID: 101121101	67.5800	1,574.000	122,501.55	106,370.92	0.05%	-16,130.63
BOSTON SCIENTIFIC CORP SEC ID: 101137107	46.2700	8,778.000	46,962.30	406,158.06	0.19%	359,195.76
BRIDGEBIO PHARMA INC SEC ID: 10806X102	7.6200	17,229.000	97,607.28	131,284.98	0.06%	33,677.70
BRIGHTHOUSE FINANCIAL INC SEC ID: 10922N103	51.2700	1,278.000	30,721.73	65,523.06	0.03%	34,801.33
BRINK'S CO/THE SEC ID: 109696104	53.7100	979.000	36,007.95	52,582.09	0.02%	16,574.14
BRISTOL-MYERS SQUIBB CO SEC ID: 110122108	71.9500	10,304.000	262,500.07	741,372.80	0.34%	478,872.73
BRIXMOR PROPERTY GROUP INC SEC ID: 11120U105	22.6700	3,496.000	37,744.32	79,254.32	0.04%	41,510.00



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BROADRIDGE FINANCIAL SOLUTIONS SEC ID: 11133T103	134.1300	685.000	14,727.50	91,879.05	0.04%	77,151.55
BROADCOM INC SEC ID: 11135F101	559.1300	2,164.000	312,612.61	1,209,957.32	0.55%	897,344.71
BROWN & BROWN INC SEC ID: 115236101	56.9700	282.000	3,551.79	16,065.54	0.01%	12,513.75
BROWN-FORMAN CORP SEC ID: 115637209	65.6800	1,890.000	31,184.88	124,135.20	0.06%	92,950.32
BRUNOS INC NEW SEC ID: 116881202	0.0000	49.000	490.00	0.00	0.00%	-490.00
BRUNSWICK CORP/DE SEC ID: 117043109	72.0800	1,091.000	28,145.61	78,639.28	0.04%	50,493.67
BURLINGTON STORES INC SEC ID: 122017106	202.7600	392.000	24,762.64	79,481.92	0.04%	54,719.28
BUTTERFLY NETWORK INC SEC ID: 124155102	2.4600	13,004.000	45,584.02	31,989.84	0.01%	-13,594.18
CBOE GLOBAL MARKETS INC SEC ID: 12503M108	125.4700	444.000	18,845.74	55,708.68	0.03%	36,862.94
CBRE GROUP INC SEC ID: 12504L109	76.9600	1,484.000	34,639.38	114,208.64	0.05%	79,569.26
CDW CORP/DE SEC ID: 12514G108	178.5800	262.000	45,184.52	46,787.96	0.02%	1,603.44
CIGNA CORP SEC ID: 125523100	331.3400	2,179.000	100,888.88	721,989.86	0.33%	621,100.98
CME GROUP INC SEC ID: 12572Q105	168.1600	2,080.000	122,378.46	349,772.80	0.16%	227,394.34
CMS ENERGY CORP SEC ID: 125896100	63.3300	3,119.000	45,324.68	197,526.27	0.09%	152,201.59
CSX CORP SEC ID: 126408103	30.9800	11,869.000	42,676.18	367,701.62	0.17%	325,025.44
CVB FINANCIAL CORP SEC ID: 126600105	25.7500	563.000	4,954.40	14,497.25	0.01%	9,542.85
CVS HEALTH CORP SEC ID: 126650100	93.1900	8,182.000	288,834.05	762,480.58	0.35%	473,646.53
COTERRA ENERGY INC SEC ID: 127097103	24.5700	6,820.000	39,680.46	167,567.40	0.08%	127,886.94
CACTUS INC SEC ID: 127203107	50.2600	2,354.000	30,618.77	118,312.04	0.05%	87,693.27
CADENCE DESIGN SYSTEMS INC SEC ID: 127387108	160.6400	1,694.000	17,295.74	272,124.16	0.12%	254,828.42



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CADENCE BANK SEC ID: 12740C103	24.6600	5,614.000	55,063.18	138,441.24	0.06%	83,378.06
CALERES INC SEC ID: 129500104	22.2800	6,255.000	41,319.27	139,361.40	0.06%	98,042.13
CALIFORNIA WATER SERVICE GROUP SEC ID: 130788102	60.6400	472.000	9,888.40	28,622.08	0.01%	18,733.68
TOPGOLF CALLAWAY BRANDS CORP SEC ID: 131193104	19.7500	781.000	4,810.96	15,424.75	0.01%	10,613.79
CAMDEN PROPERTY TRUST SEC ID: 133131102	111.8800	701.000	48,485.96	78,427.88	0.04%	29,941.92
CAPITAL ONE FINANCIAL CORP SEC ID: 14040H105	92.9600	3,032.000	165,732.09	281,854.72	0.13%	116,122.63
CARETRUST REIT INC SEC ID: 14174T107	18.5800	2,469.000	33,521.67	45,874.02	0.02%	12,352.35
CARLISLE COS INC SEC ID: 142339100	235.6500	386.000	18,311.84	90,960.90	0.04%	72,649.06
CARMAX INC SEC ID: 143130102	60.8900	1,478.000	46,310.80	89,995.42	0.04%	43,684.62
CARRIER GLOBAL CORP SEC ID: 14448C104	41.2500	6,373.000	84,115.81	262,886.25	0.12%	178,770.44
CARTER'S INC SEC ID: 146229109	74.6100	570.000	23,356.90	42,527.70	0.02%	19,170.80
CASEY'S GENERAL STORES INC SEC ID: 147528103	224.3500	173.000	9,824.67	38,812.55	0.02%	28,987.88
CATALENT INC SEC ID: 148806102	45.0100	2,091.000	73,991.07	94,115.91	0.04%	20,124.84
CATERPILLAR INC SEC ID: 149123101	239.5600	3,571.000	273,063.38	855,468.76	0.39%	582,405.38
CATHAY GENERAL BANCORP SEC ID: 149150104	40.7900	498.000	6,957.06	20,313.42	0.01%	13,356.36
CELANESE CORP SEC ID: 150870103	102.2400	1,095.000	35,554.65	111,952.80	0.05%	76,398.15
CELSIUS HOLDINGS INC SEC ID: 15118V207	104.0400	759.000	48,469.74	78,966.36	0.04%	30,496.62
CENTENE CORP SEC ID: 15135B101	82.0100	2,200.000	24,576.24	180,422.00	0.08%	155,845.76
CENTERPOINT ENERGY INC SEC ID: 15189T107	29.9900	4,068.000	57,228.91	121,999.32	0.06%	64,770.41
CENTRAL PACIFIC FINANCIAL CORP SEC ID: 154760409	20.2800	371.000	4,889.59	7,523.88	0.00%	2,634.29



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CHARTER COMMUNICATIONS INC SEC ID: 16119P108	339.1000	737.000	43,724.34	249,916.70	0.11%	206,192.36
CHEGG INC SEC ID: 163092109	25.2700	2,285.000	43,819.88	57,741.95	0.03%	13,922.07
CHENIERE ENERGY INC SEC ID: 16411R208	149.9600	1,468.000	52,709.72	220,141.28	0.10%	167,431.56
CHESAPEAKE UTILITIES CORP SEC ID: 165303108	118.1800	321.000	15,310.46	37,935.78	0.02%	22,625.32
CHEVRON CORP SEC ID: 166764100	179.4900	10,128.000	763,906.68	1,817,874.72	0.83%	1,053,968.04
CHIPOTLE MEXICAN GRILL INC SEC ID: 169656105	1,387.4900	228.000	56,209.41	316,347.72	0.14%	260,138.31
CHURCH & DWIGHT CO INC SEC ID: 171340102	80.6100	1,497.000	54,769.80	120,673.17	0.06%	65,903.37
CIENA CORP SEC ID: 171779309	50.9800	1,253.000	15,324.19	63,877.94	0.03%	48,553.75
CINCINNATI FINANCIAL CORP SEC ID: 172062101	102.3900	791.000	22,258.74	80,990.49	0.04%	58,731.75
CISCO SYSTEMS INC SEC ID: 17275R102	47.6400	20,184.000	456,170.85	961,565.76	0.44%	505,394.91
CITIGROUP INC SEC ID: 172967424	45.2300	7,243.000	260,045.77	327,600.89	0.15%	67,555.12
CITIZENS FINANCIAL GROUP INC SEC ID: 174610105	39.3700	5,046.725	102,764.63	198,689.56	0.09%	95,924.93
CIVITAS RESOURCES INC SEC ID: 17888H103	57.9300	2,947.000	31,876.80	170,719.71	0.08%	138,842.91
CLOROX CO/THE SEC ID: 189054109	140.3300	863.000	55,002.80	121,104.79	0.06%	66,101.99
CLOUDFLARE INC SEC ID: 18915M107	45.2100	1,975.000	95,209.88	89,289.75	0.04%	-5,920.13
COCA-COLA CONSOLIDATED INC SEC ID: 191098102	512.3600	166.000	10,121.02	85,051.76	0.04%	74,930.74
COCA-COLA CO/THE SEC ID: 191216100	63.6100	21,406.000	520,624.78	1,361,635.66	0.62%	841,010.88
COEUR MINING INC SEC ID: 192108504	3.3600	8,806.000	23,864.26	29,588.16	0.01%	5,723.90
COGENT COMMUNICATIONS HOLDINGS SEC ID: 19239V302	57.0800	850.000	28,584.60	48,518.00	0.02%	19,933.40
COGNEX CORP SEC ID: 192422103	47.1100	1,186.000	17,378.58	55,872.46	0.03%	38,493.88



Asset Detail
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Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COGNIZANT TECHNOLOGY SOLUTIONS SEC ID: 192446102	57.1900	3,832.000	78,146.45	219,152.08	0.10%	141,005.63
COHERENT CORP SEC ID: 19247G107	35.1000	1,326.000	29,846.63	46,542.60	0.02%	16,695.97
COINBASE GLOBAL INC SEC ID: 19260Q107	35.3900	876.000	51,587.64	31,001.64	0.01%	-20,586.00
ENOVIS CORP SEC ID: 194014502	53.5200	785.000	24,882.40	42,013.20	0.02%	17,130.80
COLGATE-PALMOLIVE CO SEC ID: 194162103	78.7900	5,922.000	185,496.58	466,594.38	0.21%	281,097.80
COLUMBIA BANKING SYSTEM INC SEC ID: 197236102	30.1300	529.000	9,517.21	15,938.77	0.01%	6,421.56
COMCAST CORP SEC ID: 20030N101	34.9700	20,209.000	308,507.34	706,708.73	0.32%	398,201.39
COMERICA INC SEC ID: 200340107	66.8500	1,132.000	36,393.14	75,674.20	0.03%	39,281.06
COMMERCE BANCSHARES INC/MO SEC ID: 200525103	68.0700	1,557.832	34,085.08	106,041.62	0.05%	71,956.54
COMMUNITY BANK SYSTEM INC SEC ID: 203607106	62.9500	232.000	5,630.64	14,604.40	0.01%	8,973.76
CONAGRA BRANDS INC SEC ID: 205887102	38.7000	6,706.000	177,958.83	259,522.20	0.12%	81,563.37
CONCENTRIX CORP SEC ID: 20602D101	133.1600	315.000	9,779.09	41,945.40	0.02%	32,166.31
CONFLUENT INC SEC ID: 20717M103	22.2400	1,955.000	45,409.88	43,479.20	0.02%	-1,930.68
CONMED CORP SEC ID: 207410101	88.6400	184.000	4,999.28	16,309.76	0.01%	11,310.48
CONOCOPHILLIPS SEC ID: 20825C104	118.0000	5,768.000	236,691.94	680,624.00	0.31%	443,932.06
CONSENSUS CLOUD SOLUTIONS INC SEC ID: 20848V105	53.7600	59.000	655.37	3,171.84	0.00%	2,516.47
CONSOLIDATED EDISON INC SEC ID: 209115104	95.3100	1,553.000	76,727.90	148,016.43	0.07%	71,288.53
CONSTELLATION BRANDS INC SEC ID: 21036P108	231.7500	537.000	128,536.32	124,449.75	0.06%	-4,086.57
CONSTELLATION ENERGY CORP SEC ID: 21037T109	86.2100	1,977.334	55,395.06	170,465.96	0.08%	115,070.90
COOPER COS INC/THE SEC ID: 216648402	330.6700	344.000	20,708.80	113,750.48	0.05%	93,041.68



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COPART INC SEC ID: 217204106	60.8900	2,708.000	21,700.32	164,890.12	0.08%	143,189.80
CORNING INC SEC ID: 219350105	31.9400	5,606.000	95,966.16	179,055.64	0.08%	83,089.48
CORTEVA INC SEC ID: 22052L104	58.7800	1,918.000	33,562.33	112,740.04	0.05%	79,177.71
CORVEL CORP SEC ID: 221006109	145.3300	208.000	5,049.20	30,228.64	0.01%	25,179.44
COSTCO WHOLESALE CORP SEC ID: 22160K105	456.5000	2,694.000	184,013.73	1,229,811.00	0.56%	1,045,797.27
COSTAR GROUP INC SEC ID: 22160N109	77.2800	1,646.000	36,413.33	127,202.88	0.06%	90,789.55
CRANE HOLDINGS CO SEC ID: 224441105	100.4500	564.000	20,332.20	56,653.80	0.03%	36,321.60
CROWDSTRIKE HOLDINGS INC SEC ID: 22788C105	105.2900	1,234.000	134,536.10	129,927.86	0.06%	-4,608.24
CROWN CASTLE INC SEC ID: 22822V101	135.6400	2,519.000	162,784.96	341,677.16	0.16%	178,892.20
CROWN HOLDINGS INC SEC ID: 228368106	82.2100	783.000	28,362.84	64,370.43	0.03%	36,007.59
CUBESMART SEC ID: 229663109	40.2500	1,573.000	35,523.91	63,313.25	0.03%	27,789.34
CULLEN/FROST BANKERS INC SEC ID: 229899109	133.7000	566.000	31,956.36	75,674.20	0.03%	43,717.84
CUMMINS INC SEC ID: 231021106	242.2900	956.000	104,038.61	231,629.24	0.11%	127,590.63
CURTISS-WRIGHT CORP SEC ID: 231561101	166.9900	303.000	9,886.74	50,597.97	0.02%	40,711.23
DR HORTON INC SEC ID: 23331A109	89.1400	1,289.000	21,849.00	114,901.46	0.05%	93,052.46
DTE ENERGY CO SEC ID: 233331107	117.5300	1,843.000	80,359.82	216,607.79	0.10%	136,247.97
DT MIDSTREAM INC SEC ID: 23345M107	55.2600	921.000	14,356.28	50,894.46	0.02%	36,538.18
DANA INC SEC ID: 235825205	15.1300	3,964.000	36,319.60	59,975.32	0.03%	23,655.72
DANAHER CORP SEC ID: 235851102	265.4200	3,642.000	211,419.64	966,659.64	0.44%	755,240.00
DARDEN RESTAURANTS INC SEC ID: 237194105	138.3300	977.000	57,370.71	135,148.41	0.06%	77,777.70



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DARLING INGREDIENTS INC SEC ID: 237266101	62.5900	1,793.000	24,331.01	112,223.87	0.05%	87,892.86
DAVITA INC SEC ID: 23918K108	74.6700	562.000	28,791.26	41,964.54	0.02%	13,173.28
DECIPHERA PHARMACEUTICALS INC SEC ID: 24344T101	16.3900	11,750.000	97,235.23	192,582.50	0.09%	95,347.27
DECKERS OUTDOOR CORP SEC ID: 243537107	399.1600	108.000	5,114.88	43,109.28	0.02%	37,994.40
DEERE & CO SEC ID: 244199105	428.7600	1,349.000	57,179.26	578,397.24	0.26%	521,217.98
DELEK US HOLDINGS INC SEC ID: 24665A103	27.0000	3,560.000	37,936.80	96,120.00	0.04%	58,183.20
DELL TECHNOLOGIES INC SEC ID: 24703L202	40.2200	882.000	18,257.57	35,474.04	0.02%	17,216.47
DELTA AIR LINES INC SEC ID: 247361702	32.8600	5,492.000	43,919.21	180,467.12	0.08%	136,547.91
DESIGNER BRANDS INC SEC ID: 250565108	9.7800	5,376.000	29,062.28	52,577.28	0.02%	23,515.00
DEVON ENERGY CORP SEC ID: 25179M103	61.5100	4,558.000	39,591.23	280,362.58	0.13%	240,771.35
DEXCOM INC SEC ID: 252131107	113.2400	2,152.000	34,926.96	243,692.48	0.11%	208,765.52
DIAMONDBACK ENERGY INC SEC ID: 25278X109	136.7800	2,677.000	67,687.66	366,160.06	0.17%	298,472.40
DIGITAL REALTY TRUST INC SEC ID: 253868103	100.2700	1,944.000	164,599.07	194,924.88	0.09%	30,325.81
DIGITALBRIDGE GROUP INC SEC ID: 25401T603	10.9400	7,030.250	65,103.21	76,910.94	0.04%	11,807.73
DIGITALOCEAN HOLDINGS INC SEC ID: 25402D102	25.4700	3,223.000	103,801.71	82,089.81	0.04%	-21,711.90
WALT DISNEY CO/THE SEC ID: 254687106	86.8800	12,867.000	549,291.13	1,117,884.96	0.51%	568,593.83
DISCOVER FINANCIAL SERVICES SEC ID: 254709108	97.8300	3,333.000	80,232.42	326,067.39	0.15%	245,834.97
DOCUSIGN INC SEC ID: 256163106	55.4200	2,367.000	104,317.91	131,179.14	0.06%	26,861.23
DOLLAR GENERAL CORP SEC ID: 256677105	246.2500	1,462.000	96,298.34	360,017.50	0.16%	263,719.16
DOLLAR TREE INC SEC ID: 256746108	141.4400	1,666.000	53,713.75	235,639.04	0.11%	181,925.29



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Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DOMINION ENERGY INC SEC ID: 25746U109	61.3200	4,590.000	187,117.38	281,458.80	0.13%	94,341.42
DOMINO'S PIZZA INC SEC ID: 25754A201	346.4000	351.000	15,029.82	121,586.40	0.06%	106,556.58
DONALDSON CO INC SEC ID: 257651109	58.8700	997.000	37,176.39	58,693.39	0.03%	21,517.00
DOORDASH INC SEC ID: 25809K105	48.8200	2,272.000	97,848.68	110,919.04	0.05%	13,070.36
DOUGLAS EMMETT INC SEC ID: 25960P109	15.6800	1,302.000	20,154.96	20,415.36	0.01%	260.40
DOVER CORP SEC ID: 260003108	135.4100	1,560.000	49,544.98	211,239.60	0.10%	161,694.62
DOW INC SEC ID: 260557103	50.3900	5,846.000	203,467.54	294,579.94	0.13%	91,112.40
DROPBOX INC SEC ID: 26210C104	22.3800	2,245.000	38,405.72	50,243.10	0.02%	11,837.38
DUKE ENERGY CORP SEC ID: 26441C204	102.9900	4,333.000	230,698.79	446,255.67	0.20%	215,556.88
DUPONT DE NEMOURS INC SEC ID: 26614N102	68.6300	5,819.000	242,365.91	399,357.97	0.18%	156,992.06
DYCOM INDUSTRIES INC SEC ID: 267475101	93.6000	321.000	4,798.95	30,045.60	0.01%	25,246.65
DYNATRACE INC SEC ID: 268150109	38.3000	1,092.000	39,857.54	41,823.60	0.02%	1,966.06
EOG RESOURCES INC SEC ID: 26875P101	129.5200	2,082.000	73,240.52	269,660.64	0.12%	196,420.12
EQT CORP SEC ID: 26884L109	33.8300	5,823.000	40,096.35	196,992.09	0.09%	156,895.74
EPR PROPERTIES SEC ID: 26884U109	37.7200	1,336.000	35,874.51	50,393.92	0.02%	14,519.41
EAGLE MATERIALS INC SEC ID: 26969P108	132.8500	492.000	29,234.64	65,362.20	0.03%	36,127.56
EAST WEST BANCORP INC SEC ID: 27579R104	65.9000	1,560.000	28,969.20	102,804.00	0.05%	73,834.80
EASTMAN CHEMICAL CO SEC ID: 277432100	81.4400	1,800.000	85,532.00	146,592.00	0.07%	61,060.00
EBAY INC SEC ID: 278642103	41.4700	6,508.000	77,582.16	269,886.76	0.12%	192,304.60
ECHOSTAR CORP SEC ID: 278768106	16.6800	573.000	9,385.79	9,557.64	0.00%	171.85



Asset Detail
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Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ECOLAB INC SEC ID: 278865100	145.5600	1,478.000	67,732.24	215,137.68	0.10%	147,405.44
EDISON INTERNATIONAL SEC ID: 281020107	63.6200	2,251.000	95,489.92	143,208.62	0.07%	47,718.70
EDWARDS LIFESCIENCES CORP SEC ID: 28176E108	74.6100	3,671.000	134,016.24	273,893.31	0.13%	139,877.07
ELECTRONIC ARTS INC SEC ID: 285512109	122.1800	2,358.000	67,778.14	288,100.44	0.13%	220,322.30
EMBECTA CORP SEC ID: 29082K105	25.2900	324.000	2,913.95	8,193.96	0.00%	5,280.01
EMCOR GROUP INC SEC ID: 29084Q100	148.1100	421.000	11,964.82	62,354.31	0.03%	50,389.49
EMERSON ELECTRIC CO SEC ID: 291011104	96.0600	4,080.000	211,213.50	391,924.80	0.18%	180,711.30
ASPEN TECHNOLOGY INC SEC ID: 29109X106	205.4000	223.860	40,776.10	45,980.84	0.02%	5,204.74
ENCORE CAPITAL GROUP INC SEC ID: 292554102	47.9400	1,331.000	29,892.60	63,808.14	0.03%	33,915.54
ENCORE WIRE CORP SEC ID: 292562105	137.5600	220.000	5,108.40	30,263.20	0.01%	25,154.80
ENERSYS SEC ID: 29275Y102	73.8400	569.000	15,124.02	42,014.96	0.02%	26,890.94
ENPHASE ENERGY INC SEC ID: 29355A107	264.9600	1,189.000	157,173.78	315,037.44	0.14%	157,863.66
ENTEGRIS INC SEC ID: 29362U104	65.5900	1,913.689	126,664.07	125,518.86	0.06%	-1,145.21
ENTERGY CORP SEC ID: 29364G103	112.5000	1,197.000	97,533.76	134,662.50	0.06%	37,128.74
ENTERPRISE FINANCIAL SERVICES SEC ID: 293712105	48.9600	390.000	5,190.90	19,094.40	0.01%	13,903.50
EPAM SYSTEMS INC SEC ID: 29414B104	327.7400	478.000	131,545.60	156,659.72	0.07%	25,114.12
EQUIFAX INC SEC ID: 294429105	194.3600	775.000	26,793.85	150,629.00	0.07%	123,835.15
EQUINIX INC SEC ID: 29444U700	655.0300	313.000	97,040.73	205,024.39	0.09%	107,983.66
EQUITABLE HOLDINGS INC SEC ID: 29452E101	28.7000	2,781.000	45,446.54	79,814.70	0.04%	34,368.16
EQUITY LIFESTYLE PROPERTIES IN SEC ID: 29472R108	64.6000	800.000	36,140.81	51,680.00	0.02%	15,539.19



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EQUITY RESIDENTIAL SEC ID: 29476L107	59.0000	1,945.000	98,237.86	114,755.00	0.05%	16,517.14
ERIE INDEMNITY CO SEC ID: 29530P102	248.7200	464.000	19,759.86	115,406.08	0.05%	95,646.22
ESAB CORP SEC ID: 29605J106	46.9200	785.000	21,033.30	36,832.20	0.02%	15,798.90
ESSENTIAL UTILITIES INC SEC ID: 29670G102	47.7300	1,088.000	18,661.38	51,930.24	0.02%	33,268.86
ESSEX PROPERTY TRUST INC SEC ID: 297178105	211.9200	353.000	51,867.81	74,807.76	0.03%	22,939.95
ETSY INC SEC ID: 29786A106	119.7800	769.000	39,011.37	92,110.82	0.04%	53,099.45
EVERCORE INC SEC ID: 29977A105	109.0800	740.000	18,206.96	80,719.20	0.04%	62,512.24
EVERGY INC SEC ID: 30034W106	62.9300	1,663.000	62,327.32	104,652.59	0.05%	42,325.27
EVERSOURCE ENERGY SEC ID: 30040W108	83.8400	1,253.000	45,763.62	105,051.52	0.05%	59,287.90
EXACT SCIENCES CORP SEC ID: 30063P105	49.5100	2,875.000	57,573.57	142,341.25	0.07%	84,767.68
EXELON CORP SEC ID: 30161N101	43.2300	5,932.000	131,072.32	256,440.36	0.12%	125,368.04
EXPEDIA GROUP INC SEC ID: 30212P303	87.6000	435.000	40,903.05	38,106.00	0.02%	-2,797.05
EXPEDITORS INTERNATIONAL OF WA SEC ID: 302130109	103.9200	1,707.000	102,284.44	177,391.44	0.08%	75,107.00
EXTRA SPACE STORAGE INC SEC ID: 30225T102	147.1800	585.000	19,660.03	86,100.30	0.04%	66,440.27
EXXON MOBIL CORP SEC ID: 30231G102	110.3000	22,215.000	1,156,626.86	2,450,314.50	1.12%	1,293,687.64
FMC CORP SEC ID: 302491303	124.8000	1,011.000	59,071.96	126,172.80	0.06%	67,100.84
FLYWIRE CORP SEC ID: 302492103	24.4700	2,348.000	45,145.30	57,455.56	0.03%	12,310.26
META PLATFORMS INC SEC ID: 30303M102	120.3400	11,164.000	624,126.36	1,343,475.76	0.61%	719,349.40
FAIRFAX FINANCIAL HOLDINGS LTD SEC ID: 303901102	594.1200	10.000	4,202.63	5,941.20	0.00%	1,738.57
FATE THERAPEUTICS INC SEC ID: 31189P102	10.0900	4,778.000	106,817.19	48,210.02	0.02%	-58,607.17



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FASTENAL CO SEC ID: 311900104	47.3200	2,998.000	75,244.99	141,865.36	0.06%	66,620.37
FEDEX CORP SEC ID: 31428X106	173.2000	1,905.000	204,255.43	329,946.00	0.15%	125,690.57
F5 INC SEC ID: 315616102	143.5100	597.000	50,022.12	85,675.47	0.04%	35,653.35
FIDELITY NATIONAL INFORMATION SEC ID: 31620M106	67.8500	2,701.000	84,441.20	183,262.85	0.08%	98,821.65
FIFTH THIRD BANCORP SEC ID: 316773100	32.8100	7,553.000	111,010.68	247,813.93	0.11%	136,803.25
FIRST BANCORP/PUERTO RICO SEC ID: 318672706	12.7200	2,510.000	9,638.40	31,927.20	0.01%	22,288.80
FIRST CITIZENS BANCSHARES INC/ SEC ID: 31946M103	758.3600	169.000	40,820.80	128,162.84	0.06%	87,342.04
FIRST COMMONWEALTH FINANCIAL C SEC ID: 319829107	13.9700	1,067.000	5,217.63	14,905.99	0.01%	9,688.36
FIRST FINANCIAL BANCORP SEC ID: 320209109	24.2300	3,654.000	37,161.39	88,536.42	0.04%	51,375.03
FIRST HORIZON CORP SEC ID: 320517105	24.5000	6,724.000	54,813.52	164,738.00	0.08%	109,924.48
FIRST INDUSTRIAL REALTY TRUST SEC ID: 32054K103	48.2600	887.000	10,226.50	42,806.62	0.02%	32,580.12
FIRST REPUBLIC BANK/CA SEC ID: 33616C100	121.8900	1,115.000	92,929.67	135,907.35	0.06%	42,977.68
FIRST SOLAR INC SEC ID: 336433107	149.7900	714.000	11,345.46	106,950.06	0.05%	95,604.60
FIRSTCASH HOLDINGS INC SEC ID: 33768G107	86.9100	129.000	5,020.68	11,211.39	0.01%	6,190.71
FISERV INC SEC ID: 337738108	101.0700	4,361.000	72,799.33	440,766.27	0.20%	367,966.94
FIRSTENERGY CORP SEC ID: 337932107	41.9400	5,868.000	161,873.78	246,103.92	0.11%	84,230.14
FIVE BELOW INC SEC ID: 33829M101	176.8700	447.000	37,249.63	79,060.89	0.04%	41,811.26
FLEETCOR TECHNOLOGIES INC SEC ID: 339041105	183.6800	612.000	73,759.07	112,412.16	0.05%	38,653.09
FOOT LOCKER INC SEC ID: 344849104	37.7900	1,411.000	38,997.98	53,321.69	0.02%	14,323.71
FORD MOTOR CO SEC ID: 345370860	11.6300	8,864.000	65,902.48	103,088.32	0.05%	37,185.84



Asset Detail
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Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FORTINET INC SEC ID: 34959E109	48.8900	5,240.000	66,337.37	256,183.60	0.12%	189,846.23
FORTIVE CORP SEC ID: 34959J108	64.2500	1,638.000	24,638.06	105,241.50	0.05%	80,603.44
FORTUNE BRANDS INNOVATIONS INC SEC ID: 34964C106	57.1100	1,423.000	24,166.51	81,267.53	0.04%	57,101.02
FORWARD AIR CORP SEC ID: 349853101	104.8900	135.000	5,111.10	14,160.15	0.01%	9,049.05
FOUR CORNERS PROPERTY TRUST IN SEC ID: 35086T109	25.9300	153.000	2,761.90	3,967.29	0.00%	1,205.39
FRANKLIN COVEY CO SEC ID: 353469109	46.7700	1,162.000	59,398.29	54,346.74	0.02%	-5,051.55
FRANKLIN ELECTRIC CO INC SEC ID: 353514102	79.7500	228.000	5,180.16	18,183.00	0.01%	13,002.84
FRANKLIN RESOURCES INC SEC ID: 354613101	26.3800	3,856.000	65,363.83	101,721.28	0.05%	36,357.45
FREEPORT-MCMORAN INC SEC ID: 35671D857	38.0000	9,585.000	52,843.86	364,230.00	0.17%	311,386.14
FUBOTV INC SEC ID: 35953D104	1.7400	15,653.000	44,850.85	27,236.22	0.01%	-17,614.63
HB FULLER CO SEC ID: 359694106	71.6200	228.000	5,344.32	16,329.36	0.01%	10,985.04
GATX CORP SEC ID: 361448103	106.3400	293.000	10,624.18	31,157.62	0.01%	20,533.44
GXO LOGISTICS INC SEC ID: 36262G101	42.6900	1,214.000	14,657.36	51,825.66	0.02%	37,168.30
ARTHUR J GALLAGHER & CO SEC ID: 363576109	188.5400	1,070.000	50,636.90	201,737.80	0.09%	151,100.90
GAP INC/THE SEC ID: 364760108	11.2800	4,873.000	37,112.89	54,967.44	0.03%	17,854.55
GARTNER INC SEC ID: 366651107	336.1400	916.000	40,923.64	307,904.24	0.14%	266,980.60
GENERAC HOLDINGS INC SEC ID: 368736104	100.6600	784.000	82,044.02	78,917.44	0.04%	-3,126.58
GENERAL DYNAMICS CORP SEC ID: 369550108	248.1100	2,284.000	194,658.10	566,683.24	0.26%	372,025.14
GENERAL ELECTRIC CO SEC ID: 369604301	83.7900	6,027.000	294,845.84	505,002.33	0.23%	210,156.49
GENERAL MILLS INC SEC ID: 370334104	83.8500	4,469.000	127,235.56	374,725.65	0.17%	247,490.09



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GENERAL MOTORS CO SEC ID: 37045V100	33.6400	3,185.000	94,679.00	107,143.40	0.05%	12,464.40
GENTEX CORP SEC ID: 371901109	27.2700	1,502.000	30,037.49	40,959.54	0.02%	10,922.05
GENUINE PARTS CO SEC ID: 372460105	173.5100	1,473.000	64,646.82	255,580.23	0.12%	190,933.41
GILEAD SCIENCES INC SEC ID: 375558103	85.8500	8,554.000	203,546.74	734,360.90	0.34%	530,814.16
GLACIER BANCORP INC SEC ID: 37637Q105	49.4200	882.000	11,015.07	43,588.44	0.02%	32,573.37
GLOBAL PAYMENTS INC SEC ID: 37940X102	99.3200	2,118.000	48,456.53	210,359.76	0.10%	161,903.23
GLOBE LIFE INC SEC ID: 37959E102	120.5500	933.000	26,189.27	112,473.15	0.05%	86,283.88
GOLDMAN SACHS GROUP INC/THE SEC ID: 38141G104	343.3800	1,410.000	181,777.55	484,165.80	0.22%	302,388.25
GRACO INC SEC ID: 384109104	67.2600	1,643.000	17,673.20	110,508.18	0.05%	92,834.98
GRAHAM HOLDINGS CO SEC ID: 384637104	604.2100	19.000	4,433.51	11,479.99	0.01%	7,046.48
WW GRAINGER INC SEC ID: 384802104	556.2500	130.000	37,159.19	72,312.50	0.03%	35,153.31
GRAND CANYON EDUCATION INC SEC ID: 38526M106	105.6600	377.000	5,108.35	39,833.82	0.02%	34,725.47
GRANITE CONSTRUCTION INC SEC ID: 387328107	35.0700	2,449.000	33,225.68	85,886.43	0.04%	52,660.75
GREEN DOT CORP SEC ID: 39304D102	15.8200	649.000	8,229.32	10,267.18	0.00%	2,037.86
GRIFFON CORP SEC ID: 398433102	35.7900	1,066.000	10,247.88	38,152.14	0.02%	27,904.26
GROUP 1 AUTOMOTIVE INC SEC ID: 398905109	180.3700	152.000	5,973.60	27,416.24	0.01%	21,442.64
GUARDANT HEALTH INC SEC ID: 40131M109	27.2000	1,034.000	45,981.81	28,124.80	0.01%	-17,857.01
GUESS? INC SEC ID: 401617105	20.6900	4,688.000	31,953.72	96,994.72	0.04%	65,041.00
GUIDEWIRE SOFTWARE INC SEC ID: 40171V100	62.5600	434.000	24,620.82	27,151.04	0.01%	2,530.22
HF SINCLAIR CORP SEC ID: 403949100	51.8900	3,006.000	60,230.21	155,981.34	0.07%	95,751.13



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H&E EQUIPMENT SERVICES INC SEC ID: 404030108	45.4000	379.000	4,839.83	17,206.60	0.01%	12,366.77
HCA HEALTHCARE INC SEC ID: 40412C101	239.9600	1,054.000	60,631.01	252,917.84	0.12%	192,286.83
HP INC SEC ID: 40434L105	26.8700	7,736.000	99,948.45	207,866.32	0.09%	107,917.87
HAEMONETICS CORP SEC ID: 405024100	78.6500	604.000	18,038.46	47,504.60	0.02%	29,466.14
HANESBRANDS INC SEC ID: 410345102	6.3600	3,976.000	31,517.60	25,287.36	0.01%	-6,230.24
HANOVER INSURANCE GROUP INC/TH SEC ID: 410867105	135.1300	142.000	6,178.42	19,188.46	0.01%	13,010.04
HARLEY-DAVIDSON INC SEC ID: 412822108	41.6000	1,857.000	35,893.75	77,251.20	0.04%	41,357.45
HARTFORD FINANCIAL SERVICES GR SEC ID: 416515104	75.8300	2,263.000	55,768.39	171,603.29	0.08%	115,834.90
HASBRO INC SEC ID: 418056107	61.0100	1,083.000	44,375.94	66,073.83	0.03%	21,697.89
HAWAIIAN ELECTRIC INDUSTRIES I SEC ID: 419870100	41.8500	1,755.000	54,442.05	73,446.75	0.03%	19,004.70
HAWAIIAN HOLDINGS INC SEC ID: 419879101	10.2600	879.000	5,054.25	9,018.54	0.00%	3,964.29
HEALTHPEAK PROPERTIES INC SEC ID: 42250P103	25.0700	5,182.000	122,777.25	129,912.74	0.06%	7,135.49
HECLA MINING CO SEC ID: 422704106	5.5600	20,549.000	32,986.14	114,252.44	0.05%	81,266.30
HEICO CORP SEC ID: 422806109	153.6400	800.000	13,959.17	122,912.00	0.06%	108,952.83
JACK HENRY & ASSOCIATES INC SEC ID: 426281101	175.5600	544.000	15,939.20	95,504.64	0.04%	79,565.44
HERITAGE COMMERCE CORP SEC ID: 426927109	13.0000	6,710.000	40,569.62	87,230.00	0.04%	46,660.38
HERITAGE FINANCIAL CORP/WA SEC ID: 42722X106	30.6400	385.000	4,966.50	11,796.40	0.01%	6,829.90
HERSHEY CO/THE SEC ID: 427866108	231.5700	932.000	49,928.96	215,823.24	0.10%	165,894.28
HESS CORP SEC ID: 42809H107	141.8200	747.000	74,229.39	105,939.54	0.05%	31,710.15
HEWLETT PACKARD ENTERPRISE CO SEC ID: 42824C109	15.9600	5,291.000	36,089.42	84,444.36	0.04%	48,354.94



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HILLENBRAND INC SEC ID: 431571108	42.6700	1,845.000	36,563.67	78,726.15	0.04%	42,162.48
HILLTOP HOLDINGS INC SEC ID: 432748101	30.0100	785.000	9,252.00	23,557.85	0.01%	14,305.85
HILTON GRAND VACATIONS INC SEC ID: 43283X105	38.5400	2,025.000	35,979.12	78,043.50	0.04%	42,064.38
HOLOGIC INC SEC ID: 436440101	74.8100	1,911.000	35,479.86	142,961.91	0.07%	107,482.05
HOME BANCSHARES INC/AR SEC ID: 436893200	22.7900	836.000	4,932.40	19,052.44	0.01%	14,120.04
HOME DEPOT INC/THE SEC ID: 437076102	315.8600	5,586.000	232,416.40	1,764,393.96	0.81%	1,531,977.56
HOMESTREET INC SEC ID: 43785V102	27.5800	338.000	4,912.76	9,322.04	0.00%	4,409.28
HONEYWELL INTERNATIONAL INC SEC ID: 438516106	214.3000	4,383.000	243,100.04	939,276.90	0.43%	696,176.86
HORIZON BANCORP INC/IN SEC ID: 440407104	15.0800	3,986.000	36,113.38	60,108.88	0.03%	23,995.50
HORMEL FOODS CORP SEC ID: 440452100	45.5500	2,968.000	33,285.11	135,192.40	0.06%	101,907.29
HUBSPOT INC SEC ID: 443573100	289.1300	250.000	36,128.55	72,282.50	0.03%	36,153.95
HUMANA INC SEC ID: 444859102	512.1900	1,170.000	74,670.22	599,262.30	0.27%	524,592.08
JB HUNT TRANSPORT SERVICES INC SEC ID: 445658107	174.3600	450.000	20,574.00	78,462.00	0.04%	57,888.00
HUNTINGTON BANCSHARES INC/OH SEC ID: 446150104	14.1000	16,765.000	107,210.65	236,386.50	0.11%	129,175.85
HUNTINGTON INGALLS INDUSTRIES SEC ID: 446413106	230.6800	344.000	12,961.36	79,353.92	0.04%	66,392.56
HUNTSMAN CORP SEC ID: 447011107	27.4800	2,133.000	26,136.75	58,614.84	0.03%	32,478.09
HURON CONSULTING GROUP INC SEC ID: 447462102	72.6000	165.000	4,851.00	11,979.00	0.01%	7,128.00
HYATT HOTELS CORP SEC ID: 448579102	90.4500	514.000	19,943.20	46,491.30	0.02%	26,548.10
IAC INC SEC ID: 44891N208	44.4000	2,462.000	116,716.11	109,312.80	0.05%	-7,403.31
IAA INC SEC ID: 449253103	40.0000	1,105.000	31,681.45	44,200.00	0.02%	12,518.55



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ICF INTERNATIONAL INC SEC ID: 44925C103	99.0500	198.000	4,950.00	19,611.90	0.01%	14,661.90
IPG PHOTONICS CORP SEC ID: 44980X109	94.6700	287.000	25,000.57	27,170.29	0.01%	2,169.72
ISTAR INC SEC ID: 45031U101	7.6300	2,031.000	12,348.48	15,496.53	0.01%	3,148.05
ITT INC SEC ID: 45073V108	81.1000	788.000	15,320.78	63,906.80	0.03%	48,586.02
IDACORP INC SEC ID: 451107106	107.8500	315.000	15,032.32	33,972.75	0.02%	18,940.43
IDEX CORP SEC ID: 45167R104	228.3300	287.000	14,860.69	65,530.71	0.03%	50,670.02
IDEXX LABORATORIES INC SEC ID: 45168D104	407.9600	473.000	17,683.10	192,965.08	0.09%	175,281.98
ILLINOIS TOOL WORKS INC SEC ID: 452308109	220.3000	2,349.000	105,882.81	517,484.70	0.24%	411,601.89
ILLUMINA INC SEC ID: 452327109	202.2000	892.000	156,042.37	180,362.40	0.08%	24,320.03
IMAX CORP SEC ID: 45245E109	14.6600	3,629.000	30,978.51	53,201.14	0.02%	22,222.63
INARI MEDICAL INC SEC ID: 45332Y109	63.5600	668.000	46,259.00	42,458.08	0.02%	-3,800.92
INCYTE CORP SEC ID: 45337C102	80.3200	1,211.000	19,460.77	97,267.52	0.04%	77,806.75
INDEPENDENCE REALTY TRUST INC SEC ID: 45378A106	16.8600	3,537.000	32,633.82	59,633.82	0.03%	27,000.00
INDEPENDENT BANK CORP SEC ID: 453836108	84.4300	460.000	10,036.96	38,837.80	0.02%	28,800.84
INDEPENDENT BANK CORP/MI SEC ID: 453838609	23.9200	2,880.000	36,115.59	68,889.60	0.03%	32,774.01
INDUS REALTY TRUST INC SEC ID: 45580R103	63.4900	835.000	25,894.34	53,014.15	0.02%	27,119.81
INGERSOLL RAND INC SEC ID: 45687V106	52.2500	2,163.000	15,650.68	113,016.75	0.05%	97,366.07
INGEVITY CORP SEC ID: 45688C107	70.4400	341.000	6,107.18	24,020.04	0.01%	17,912.86
INGLES MARKETS INC SEC ID: 457030104	96.4600	337.000	5,048.26	32,507.02	0.01%	27,458.76
INGREDION INC SEC ID: 457187102	97.9300	412.000	20,064.33	40,347.16	0.02%	20,282.83



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INSIGHT ENTERPRISES INC SEC ID: 45765U103	100.2700	305.000	5,072.15	30,582.35	0.01%	25,510.20
INNOSPEC INC SEC ID: 45768S105	102.8600	156.000	4,873.11	16,046.16	0.01%	11,173.05
INSULET CORP SEC ID: 45784P101	294.3900	411.000	33,621.37	120,994.29	0.06%	87,372.92
INTEL CORP SEC ID: 458140100	26.4300	25,955.000	540,993.04	685,990.65	0.31%	144,997.61
INTEGER HOLDINGS CORP SEC ID: 45826H109	68.4600	883.000	26,896.18	60,450.18	0.03%	33,554.00
INTERACTIVE BROKERS GROUP INC SEC ID: 45841N107	72.3500	1,135.000	18,637.04	82,117.25	0.04%	63,480.21
INTERCONTINENTAL EXCHANGE INC SEC ID: 45866F104	102.5900	2,651.000	98,572.33	271,966.09	0.12%	173,393.76
INTERDIGITAL INC SEC ID: 45867G101	49.4800	700.000	31,906.00	34,636.00	0.02%	2,730.00
INTERNATIONAL BANCSHARES CORP SEC ID: 459044103	45.7600	1,182.000	19,053.84	54,088.32	0.02%	35,034.48
INTERNATIONAL BUSINESS MACHINE SEC ID: 459200101	140.8900	4,089.000	321,804.29	576,099.21	0.26%	254,294.92
INTERNATIONAL FLAVORS & FRAGRA SEC ID: 459506101	104.8400	910.000	36,099.79	95,404.40	0.04%	59,304.61
INTERPUBLIC GROUP OF COS INC/T SEC ID: 460690100	33.3100	3,696.000	36,512.41	123,113.76	0.06%	86,601.35
INTRA-CELLULAR THERAPIES INC SEC ID: 46116X101	52.9200	3,666.000	33,567.23	194,004.72	0.09%	160,437.49
INTUIT INC SEC ID: 461202103	389.2200	1,627.000	53,066.88	633,260.94	0.29%	580,194.06
INTUITIVE SURGICAL INC SEC ID: 46120E602	265.3500	2,472.000	100,457.09	655,945.20	0.30%	555,488.11
INVITATION HOMES INC SEC ID: 46187W107	29.6400	3,556.000	79,315.49	105,399.84	0.05%	26,084.35
IQVIA HOLDINGS INC SEC ID: 46266C105	204.8900	577.000	52,639.59	118,221.53	0.05%	65,581.94
IRIDIUM COMMUNICATIONS INC SEC ID: 46269C102	51.4000	5,832.000	48,347.28	299,764.80	0.14%	251,417.52
JPMORGAN CHASE & CO SEC ID: 46625H100	134.1000	18,242.000	737,888.90	2,446,252.20	1.12%	1,708,363.30
JACK IN THE BOX INC SEC ID: 466367109	68.2300	225.000	5,033.25	15,351.75	0.01%	10,318.50



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JEFFERIES FINANCIAL GROUP INC SEC ID: 47233W109	34.2800	2,833.000	37,046.47	97,115.24	0.04%	60,068.77
JOHNSON & JOHNSON SEC ID: 478160104	176.6500	14,508.000	968,428.44	2,562,838.20	1.17%	1,594,409.76
JONES LANG LASALLE INC SEC ID: 48020Q107	159.3700	428.000	31,668.94	68,210.36	0.03%	36,541.42
ZIFF DAVIS INC SEC ID: 48123V102	79.1000	180.000	4,238.52	14,238.00	0.01%	9,999.48
JUNIPER NETWORKS INC SEC ID: 48203R104	31.9600	4,480.000	84,359.44	143,180.80	0.07%	58,821.36
KLA CORP SEC ID: 482480100	377.0300	583.000	68,155.85	219,808.49	0.10%	151,652.64
KB HOME SEC ID: 48666K109	31.8500	1,596.000	12,943.56	50,832.60	0.02%	37,889.04
KENNAMETAL INC SEC ID: 489170100	24.0600	1,535.000	30,912.22	36,932.10	0.02%	6,019.88
KENNEDY-WILSON HOLDINGS INC SEC ID: 489398107	15.7300	2,785.000	36,780.92	43,808.05	0.02%	7,027.13
KEURIG DR PEPPER INC SEC ID: 49271V100	35.6600	5,523.000	182,432.34	196,950.18	0.09%	14,517.84
KEYCORP SEC ID: 493267108	17.4200	6,436.000	51,101.84	112,115.12	0.05%	61,013.28
KEYSIGHT TECHNOLOGIES INC SEC ID: 49338L103	171.0700	1,265.000	21,921.34	216,403.55	0.10%	194,482.21
KFORCE INC SEC ID: 493732101	54.8300	426.000	5,197.20	23,357.58	0.01%	18,160.38
KIMBERLY-CLARK CORP SEC ID: 494368103	135.7500	1,900.000	119,036.49	257,925.00	0.12%	138,888.51
KIMCO REALTY CORP SEC ID: 49446R109	21.1800	3,660.000	38,306.90	77,518.80	0.04%	39,211.90
KITE REALTY GROUP TRUST SEC ID: 49803T300	21.0500	8,825.000	74,666.99	185,766.25	0.08%	111,099.26
KNIGHT-SWIFT TRANSPORTATION HO SEC ID: 499049104	52.4100	1,228.000	33,419.42	64,359.48	0.03%	30,940.06
KONTOOR BRANDS INC SEC ID: 50050N103	39.9900	176.000	2,492.49	7,038.24	0.00%	4,545.75
KORN FERRY SEC ID: 500643200	50.6200	1,332.000	33,897.74	67,425.84	0.03%	33,528.10
KRAFT HEINZ CO/THE SEC ID: 500754106	40.7100	2,401.000	68,372.99	97,744.71	0.04%	29,371.72



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KROGER CO/THE SEC ID: 501044101	44.5800	7,912.000	90,643.20	352,716.96	0.16%	262,073.76
KRONOS WORLDWIDE INC SEC ID: 50105F105	9.4000	11,668.000	103,325.14	109,679.20	0.05%	6,354.06
LKQ CORP SEC ID: 501889208	53.4100	2,677.000	57,427.76	142,978.57	0.07%	85,550.81
LCI INDUSTRIES SEC ID: 50189K103	92.4500	506.000	37,223.49	46,779.70	0.02%	9,556.21
LPL FINANCIAL HOLDINGS INC SEC ID: 50212V100	216.1700	622.000	20,223.92	134,457.74	0.06%	114,233.82
L3HARRIS TECHNOLOGIES INC SEC ID: 502431109	208.2100	1,141.000	44,322.60	237,567.61	0.11%	193,245.01
LA-Z-BOY INC SEC ID: 505336107	22.8200	514.000	4,821.32	11,729.48	0.01%	6,908.16
LABORATORY CORP OF AMERICA HOL SEC ID: 50540R409	235.4800	831.000	55,604.11	195,683.88	0.09%	140,079.77
LAM RESEARCH CORP SEC ID: 512807108	420.3000	663.000	16,265.60	278,658.90	0.13%	262,393.30
LAMAR ADVERTISING CO SEC ID: 512816109	94.4000	766.000	18,621.46	72,310.40	0.03%	53,688.94
LAMB WESTON HOLDINGS INC SEC ID: 513272104	89.3600	820.000	13,565.92	73,275.20	0.03%	59,709.28
LANCASTER COLONY CORP SEC ID: 513847103	197.3000	292.000	35,809.08	57,611.60	0.03%	21,802.52
LANDSTAR SYSTEM INC SEC ID: 515098101	162.9000	356.000	34,532.00	57,992.40	0.03%	23,460.40
LAS VEGAS SANDS CORP SEC ID: 517834107	48.0700	1,337.000	42,234.15	64,269.59	0.03%	22,035.44
LATTICE SEMICONDUCTOR CORP SEC ID: 518415104	64.8800	1,948.000	34,786.54	126,386.24	0.06%	91,599.70
ESTEE LAUDER COS INC/THE SEC ID: 518439104	248.1100	1,363.000	142,744.92	338,173.93	0.15%	195,429.01
LEAR CORP SEC ID: 521865204	124.0200	803.000	38,882.32	99,588.06	0.05%	60,705.74
LEGGETT & PLATT INC SEC ID: 524660107	32.2300	1,251.000	35,727.30	40,319.73	0.02%	4,592.43
LEIDOS HOLDINGS INC SEC ID: 525327102	105.1900	1,002.000	27,957.76	105,400.38	0.05%	77,442.62
LENNAR CORP SEC ID: 526057104	90.5000	3,189.000	111,141.77	288,604.50	0.13%	177,462.73



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
LENNAR CORP SEC ID: 526057302	74.7800	13.000	395.56	972.14	0.00%	576.58
LENNOX INTERNATIONAL INC SEC ID: 526107107	239.2300	38.000	2,405.40	9,090.74	0.00%	6,685.34
LIBERTY BROADBAND CORP SEC ID: 530307305	76.2700	681.000	54,944.08	51,939.87	0.02%	-3,004.21
LIBERTY ENERGY INC SEC ID: 53115L104	16.0100	10,985.000	35,761.17	175,869.85	0.08%	140,108.68
LIBERTY MEDIA CORP-LIBERTY SIR SEC ID: 531229409	39.3100	862.000	24,045.93	33,885.22	0.02%	9,839.29
LIBERTY MEDIA CORP-LIBERTY SIR SEC ID: 531229607	39.1300	416.000	13,836.16	16,278.08	0.01%	2,441.92
LIBERTY MEDIA CORP-LIBERTY FOR SEC ID: 531229854	59.7800	1,158.000	38,039.51	69,225.24	0.03%	31,185.73
LIFE STORAGE INC SEC ID: 53223X107	98.5000	766.000	37,112.98	75,451.00	0.03%	38,338.02
ELI LILLY & CO SEC ID: 532457108	365.8400	5,457.000	497,079.37	1,996,388.88	0.91%	1,499,309.51
LINCOLN ELECTRIC HOLDINGS INC SEC ID: 533900106	144.4900	278.000	9,980.20	40,168.22	0.02%	30,188.02
LINCOLN NATIONAL CORP SEC ID: 534187109	30.7200	3,262.000	104,029.61	100,208.64	0.05%	-3,820.97
LITTELFUSE INC SEC ID: 537008104	220.2000	275.000	32,692.25	60,555.00	0.03%	27,862.75
LIVE NATION ENTERTAINMENT INC SEC ID: 538034109	69.7400	826.000	37,070.88	57,605.24	0.03%	20,534.36
LIVERAMP HOLDINGS INC SEC ID: 53815P108	23.4400	924.000	11,400.69	21,658.56	0.01%	10,257.87
LOCKHEED MARTIN CORP SEC ID: 539830109	486.4900	906.000	77,971.28	440,759.94	0.20%	362,788.66
LOEWS CORP SEC ID: 540424108	58.3300	1,204.000	37,407.26	70,229.32	0.03%	32,822.06
LOWE'S COS INC SEC ID: 548661107	199.2400	4,649.000	133,208.26	926,266.76	0.42%	793,058.50
LUCID GROUP INC SEC ID: 549498103	6.8300	8,815.000	107,680.22	60,206.45	0.03%	-47,473.77
LULULEMON ATHLETICA INC SEC ID: 550021109	320.3800	860.000	92,845.56	275,526.80	0.13%	182,681.24
M&T BANK CORP SEC ID: 55261F104	145.0600	1,670.634	118,211.68	242,342.17	0.11%	124,130.49



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MDU RESOURCES GROUP INC SEC ID: 552690109	30.3400	2,344.000	49,448.06	71,116.96	0.03%	21,668.90
MGE ENERGY INC SEC ID: 55277P104	70.4000	721.000	35,571.64	50,758.40	0.02%	15,186.76
MGM RESORTS INTERNATIONAL SEC ID: 552953101	33.5300	3,013.000	30,503.52	101,025.89	0.05%	70,522.37
MKS INSTRUMENTS INC SEC ID: 55306N104	84.7300	313.000	14,856.87	26,520.49	0.01%	11,663.62
MP MATERIALS CORP SEC ID: 553368101	24.2800	1,270.000	40,778.35	30,835.60	0.01%	-9,942.75
MRC GLOBAL INC SEC ID: 55345K103	11.5800	7,524.000	31,793.90	87,127.92	0.04%	55,334.02
MSA SAFETY INC SEC ID: 553498106	144.1900	381.000	34,262.70	54,936.39	0.03%	20,673.69
MSC INDUSTRIAL DIRECT CO INC SEC ID: 553530106	81.7000	634.000	34,255.02	51,797.80	0.02%	17,542.78
MSCI INC SEC ID: 55354G100	465.1700	302.000	11,030.49	140,481.34	0.06%	129,450.85
MACERICH CO/THE SEC ID: 554382101	11.2600	6,167.000	41,478.07	69,440.42	0.03%	27,962.35
VERIS RESIDENTIAL INC SEC ID: 554489104	15.9300	3,223.000	40,083.00	51,342.39	0.02%	11,259.39
STEVEN MADDEN LTD SEC ID: 556269108	31.9600	1,071.000	18,714.14	34,229.16	0.02%	15,515.02
MAGNOLIA OIL & GAS CORP SEC ID: 559663109	23.4500	10,057.000	47,513.30	235,836.65	0.11%	188,323.35
MANPOWERGROUP INC SEC ID: 56418H100	83.2100	412.000	15,714.52	34,282.52	0.02%	18,568.00
MARATHON PETROLEUM CORP SEC ID: 56585A102	116.3900	4,362.000	98,831.04	507,693.18	0.23%	408,862.14
MARKEL CORP SEC ID: 570535104	1,317.4900	90.000	51,289.94	118,574.10	0.05%	67,284.16
MARKETAXESS HOLDINGS INC SEC ID: 57060D108	278.8900	157.000	12,939.69	43,785.73	0.02%	30,846.04
MARSH & MCLENNAN COS INC SEC ID: 571748102	165.4800	3,608.000	107,513.60	597,051.84	0.27%	489,538.24
MARRIOTT INTERNATIONAL INC/MD SEC ID: 571903202	148.8900	2,687.000	122,502.44	400,067.43	0.18%	277,564.99
MARTEN TRANSPORT LTD SEC ID: 573075108	19.7800	3,042.000	19,670.81	60,170.76	0.03%	40,499.95



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MARTIN MARIETTA MATERIALS INC SEC ID: 573284106	337.9700	217.000	26,181.24	73,339.49	0.03%	47,158.25
MARVELL TECHNOLOGY INC SEC ID: 573874104	37.0400	4,702.000	87,856.13	174,162.08	0.08%	86,305.95
MASCO CORP SEC ID: 574599106	46.6700	2,938.000	42,183.77	137,116.46	0.06%	94,932.69
MASTEC INC SEC ID: 576323109	85.3300	356.000	6,497.00	30,377.48	0.01%	23,880.48
MASTERCARD INC SEC ID: 57636Q104	347.7300	4,895.000	135,702.59	1,702,138.35	0.78%	1,566,435.76
MASTERBRAND INC SEC ID: 57638P104	7.5500	1,423.000	3,886.52	10,743.65	0.00%	6,857.13
MATCH GROUP INC SEC ID: 57667L107	41.4900	2,136.000	80,035.43	88,622.64	0.04%	8,587.21
MATSON INC SEC ID: 57686G105	62.5100	500.000	8,942.86	31,255.00	0.01%	22,312.14
MATTEL INC SEC ID: 577081102	17.8400	4,676.000	37,529.90	83,419.84	0.04%	45,889.94
MAXLINEAR INC SEC ID: 57776J100	33.9500	2,703.000	32,995.11	91,766.85	0.04%	58,771.74
MCCORMICK & CO INC/MD SEC ID: 579780206	82.8900	882.000	23,031.29	73,108.98	0.03%	50,077.69
MCDONALD'S CORP SEC ID: 580135101	263.5300	4,382.000	174,187.13	1,154,788.46	0.53%	980,601.33
MCKESSON CORP SEC ID: 58155Q103	375.1200	1,459.000	78,024.99	547,300.08	0.25%	469,275.09
MERCK & CO INC SEC ID: 58933Y105	110.9500	16,037.000	637,316.45	1,779,305.15	0.81%	1,141,988.70
MERCURY SYSTEMS INC SEC ID: 589378108	44.7400	944.000	16,567.20	42,234.56	0.02%	25,667.36
MERITAGE HOMES CORP SEC ID: 59001A102	92.2000	221.000	5,049.85	20,376.20	0.01%	15,326.35
MESA LABORATORIES INC SEC ID: 59064R109	166.2100	94.000	5,018.66	15,623.74	0.01%	10,605.08
METLIFE INC SEC ID: 59156R108	72.3700	2,341.000	74,592.28	169,418.17	0.08%	94,825.89
METTLER-TOLEDO INTERNATIONAL I SEC ID: 592688105	1,445.4500	170.000	51,214.42	245,726.50	0.11%	194,512.08
MICROSOFT CORP SEC ID: 594918104	239.8200	42,951.000	1,888,430.12	10,300,508.82	4.71%	8,412,078.70



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MICROCHIP TECHNOLOGY INC SEC ID: 595017104	70.2500	2,090.000	77,986.77	146,822.50	0.07%	68,835.73
MICRON TECHNOLOGY INC SEC ID: 595112103	49.9800	5,087.000	44,119.98	254,248.26	0.12%	210,128.28
MID-AMERICA APARTMENT COMMUNIT SEC ID: 59522J103	156.9900	686.000	48,141.18	107,695.14	0.05%	59,553.96
MIDDLEBY CORP/THE SEC ID: 596278101	133.9000	351.000	10,661.04	46,998.90	0.02%	36,337.86
MODEL N INC SEC ID: 607525102	40.5600	2,387.000	31,074.90	96,816.72	0.04%	65,741.82
MODERNA INC SEC ID: 60770K107	179.6200	1,944.000	33,334.88	349,181.28	0.16%	315,846.40
MOHAWK INDUSTRIES INC SEC ID: 608190104	102.2200	358.000	20,413.16	36,594.76	0.02%	16,181.60
MOLINA HEALTHCARE INC SEC ID: 60855R100	330.2200	304.000	37,848.00	100,386.88	0.05%	62,538.88
MONDELEZ INTERNATIONAL INC SEC ID: 609207105	66.6500	8,903.000	171,359.49	593,384.95	0.27%	422,025.46
MONGODB INC SEC ID: 60937P106	196.8400	509.000	82,101.65	100,191.56	0.05%	18,089.91
MONSTER BEVERAGE CORP SEC ID: 61174X109	101.5300	2,188.000	95,243.70	222,147.64	0.10%	126,903.94
MOODY'S CORP SEC ID: 615369105	278.6200	332.000	14,046.22	92,501.84	0.04%	78,455.62
MOOG INC SEC ID: 615394202	87.7600	221.000	9,483.64	19,394.96	0.01%	9,911.32
MORGAN STANLEY SEC ID: 617446448	85.0200	9,040.000	199,765.16	768,580.80	0.35%	568,815.64
MORNINGSTAR INC SEC ID: 617700109	216.5900	83.000	4,849.69	17,976.97	0.01%	13,127.28
MOTOROLA SOLUTIONS INC SEC ID: 620076307	257.7100	590.000	40,018.09	152,048.90	0.07%	112,030.81
MUELLER INDUSTRIES INC SEC ID: 624756102	59.0000	476.000	8,653.68	28,084.00	0.01%	19,430.32
MURPHY USA INC SEC ID: 626755102	279.5400	350.000	9,641.63	97,839.00	0.04%	88,197.37
NCR CORP SEC ID: 62886E108	23.4100	5,584.000	104,118.68	130,721.44	0.06%	26,602.76
NRG ENERGY INC SEC ID: 629377508	31.8200	3,632.000	35,993.12	115,570.24	0.05%	79,577.12



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NVR INC SEC ID: 62944T105	4,612.5800	21.000	35,047.61	96,864.18	0.04%	61,816.57
NASDAQ INC SEC ID: 631103108	61.3500	2,214.000	22,396.95	135,828.90	0.06%	113,431.95
NATIONAL RETAIL PROPERTIES INC SEC ID: 637417106	45.7600	1,237.000	37,136.29	56,605.12	0.03%	19,468.83
NATIONAL STORAGE AFFILIATES TR SEC ID: 637870106	36.1200	1,765.000	22,680.25	63,751.80	0.03%	41,071.55
NEKTAR THERAPEUTICS SEC ID: 640268108	2.2600	12,209.000	43,407.99	27,592.34	0.01%	-15,815.65
NEOGEN CORP SEC ID: 640491106	15.2300	8,901.000	100,897.83	135,562.23	0.06%	34,664.40
NETAPP INC SEC ID: 64110D104	60.0600	1,045.000	27,505.61	62,762.70	0.03%	35,257.09
NETFLIX INC SEC ID: 64110L106	294.8800	2,477.000	156,634.38	730,417.76	0.33%	573,783.38
NEUROCRINE BIOSCIENCES INC SEC ID: 64125C109	119.4400	577.000	30,927.20	68,916.88	0.03%	37,989.68
NEW JERSEY RESOURCES CORP SEC ID: 646025106	49.6200	1,549.000	40,720.46	76,861.38	0.04%	36,140.92
RITHM CAPITAL CORP SEC ID: 64828T201	8.1700	5,453.000	40,711.64	44,551.01	0.02%	3,839.37
NEW YORK TIMES CO/THE SEC ID: 650111107	32.4600	1,539.000	12,161.41	49,955.94	0.02%	37,794.53
NEWMONT CORP SEC ID: 651639106	47.2000	2,176.000	45,043.20	102,707.20	0.05%	57,664.00
NEWS CORP SEC ID: 65249B109	18.2000	3,343.000	30,581.98	60,842.60	0.03%	30,260.62
NEXTERA ENERGY INC SEC ID: 65339F101	83.6000	9,595.000	108,874.36	802,142.00	0.37%	693,267.64
NEXPOINT RESIDENTIAL TRUST INC SEC ID: 65341D102	43.5200	1,280.000	33,994.03	55,705.60	0.03%	21,711.57
NIKE INC SEC ID: 654106103	117.0100	6,842.000	222,570.13	800,582.42	0.37%	578,012.29
NISOURCE INC SEC ID: 65473P105	27.4200	1,904.000	15,455.01	52,207.68	0.02%	36,752.67
NORFOLK SOUTHERN CORP SEC ID: 655844108	246.4200	2,220.000	95,872.93	547,052.40	0.25%	451,179.47
NORTHERN TRUST CORP SEC ID: 665859104	88.4900	502.000	32,397.02	44,421.98	0.02%	12,024.96



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NORTHROP GRUMMAN CORP SEC ID: 666807102	545.6100	845.000	52,314.62	461,040.45	0.21%	408,725.83
NORTHWESTERN CORP SEC ID: 668074305	59.3400	854.000	41,009.08	50,676.36	0.02%	9,667.28
NOVAGOLD RESOURCES INC SEC ID: 66987E206	5.9800	9,813.000	44,212.56	58,681.74	0.03%	14,469.18
NU SKIN ENTERPRISES INC SEC ID: 67018T105	42.1600	1,509.000	31,550.64	63,619.44	0.03%	32,068.80
NUCOR CORP SEC ID: 670346105	131.8100	1,654.000	65,092.97	218,013.74	0.10%	152,920.77
NUTANIX INC SEC ID: 67059N108	26.0500	1,961.000	44,470.67	51,084.05	0.02%	6,613.38
NVIDIA CORP SEC ID: 67066G104	146.1400	13,862.000	94,860.95	2,025,792.68	0.93%	1,930,931.73
O-I GLASS INC SEC ID: 67098H104	16.5700	4,978.000	33,233.15	82,485.46	0.04%	49,252.31
O'REILLY AUTOMOTIVE INC SEC ID: 67103H107	844.0300	512.000	84,510.64	432,143.36	0.20%	347,632.72
OCCIDENTAL PETROLEUM CORP SEC ID: 674599105	62.9900	6,208.000	64,661.32	391,041.92	0.18%	326,380.60
OCEANEERING INTERNATIONAL INC SEC ID: 675232102	17.4900	7,572.000	27,074.90	132,434.28	0.06%	105,359.38
OCEANFIRST FINANCIAL CORP SEC ID: 675234108	21.2500	784.000	10,339.79	16,660.00	0.01%	6,320.21
OIL STATES INTERNATIONAL INC SEC ID: 678026105	7.4600	13,465.000	35,889.22	100,448.90	0.05%	64,559.68
OLD DOMINION FREIGHT LINE INC SEC ID: 679580100	283.7800	433.000	31,537.81	122,876.74	0.06%	91,338.93
OLD REPUBLIC INTERNATIONAL CORP SEC ID: 680223104	24.1500	1,639.000	15,193.53	39,581.85	0.02%	24,388.32
OMNICOM GROUP INC SEC ID: 681919106	81.5700	1,714.000	80,191.38	139,810.98	0.06%	59,619.60
ONE GAS INC SEC ID: 68235P108	75.7200	473.000	18,988.55	35,815.56	0.02%	16,827.01
ORACLE CORP SEC ID: 68389X105	81.7400	11,541.000	206,213.45	943,361.34	0.43%	737,147.89
ORGANON & CO SEC ID: 68622V106	27.9300	1,603.000	29,021.41	44,771.79	0.02%	15,750.38
ORMAT TECHNOLOGIES INC SEC ID: 686688102	86.4800	809.000	14,788.52	69,962.32	0.03%	55,173.80



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ORTHOPIX MEDICAL INC SEC ID: 68752M108	20.5300	6,928.000	102,781.88	142,231.84	0.06%	39,449.96
OTIS WORLDWIDE CORP SEC ID: 68902V107	78.3100	1,985.000	64,919.95	155,445.35	0.07%	90,525.40
OTTER TAIL CORP SEC ID: 689648103	58.7100	937.000	25,055.38	55,011.27	0.03%	29,955.89
OUTFRONT MEDIA INC SEC ID: 69007J106	16.5800	2,790.000	34,378.08	46,258.20	0.02%	11,880.12
OWENS CORNING SEC ID: 690742101	85.3000	1,078.000	28,408.02	91,953.40	0.04%	63,545.38
OXFORD INDUSTRIES INC SEC ID: 691497309	93.1800	155.000	5,068.50	14,442.90	0.01%	9,374.40
PBF ENERGY INC SEC ID: 69318G106	40.7800	6,113.000	37,875.03	249,288.14	0.11%	211,413.11
PG&E CORP SEC ID: 69331C108	16.2600	9,611.000	69,605.29	156,274.86	0.07%	86,669.57
PNC FINANCIAL SERVICES GROUP I SEC ID: 693475105	157.9400	2,976.000	227,546.10	470,029.44	0.21%	242,483.34
PNM RESOURCES INC SEC ID: 69349H107	48.7900	941.000	23,032.11	45,911.39	0.02%	22,879.28
PPG INDUSTRIES INC SEC ID: 693506107	125.7400	1,446.000	76,750.37	181,820.04	0.08%	105,069.67
PTC INC SEC ID: 69370C100	120.0400	996.000	22,294.00	119,559.84	0.05%	97,265.84
PACCAR INC SEC ID: 693718108	98.9700	2,578.000	97,811.90	255,144.66	0.12%	157,332.76
PACKAGING CORP OF AMERICA SEC ID: 695156109	127.9100	525.000	19,952.55	67,152.75	0.03%	47,200.20
PACWEST BANCORP SEC ID: 695263103	22.9500	2,168.000	34,812.24	49,755.60	0.02%	14,943.36
PALANTIR TECHNOLOGIES INC SEC ID: 69608A108	6.4200	9,077.000	67,844.73	58,274.34	0.03%	-9,570.39
PALO ALTO NETWORKS INC SEC ID: 697435105	139.5400	1,869.000	49,189.70	260,800.26	0.12%	211,610.56
PAPA JOHN'S INTERNATIONAL INC SEC ID: 698813102	82.3100	718.000	12,974.26	59,098.58	0.03%	46,124.32
PAR PACIFIC HOLDINGS INC SEC ID: 69888T207	23.2500	5,552.000	41,006.52	129,084.00	0.06%	88,077.48
PARAMOUNT GROUP INC SEC ID: 69924R108	5.9400	5,982.000	40,652.69	35,533.08	0.02%	-5,119.61



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PARK NATIONAL CORP SEC ID: 700658107	140.7500	81.000	5,158.89	11,400.75	0.01%	6,241.86
PARKER-HANNIFIN CORP SEC ID: 701094104	291.0000	1,301.000	67,930.06	378,591.00	0.17%	310,660.94
PATTERSON-UTI ENERGY INC SEC ID: 703481101	16.8400	14,786.000	31,275.17	248,996.24	0.11%	217,721.07
PAYCHEX INC SEC ID: 704326107	115.5600	2,137.000	101,301.84	246,951.72	0.11%	145,649.88
PAYPAL HOLDINGS INC SEC ID: 70450Y103	71.2200	6,946.000	181,061.81	494,694.12	0.23%	313,632.31
PEBBLEBROOK HOTEL TRUST SEC ID: 70509V100	13.3900	3,259.000	36,359.14	43,638.01	0.02%	7,278.87
PENSKE AUTOMOTIVE GROUP INC SEC ID: 70959W103	114.9300	710.000	10,799.10	81,600.30	0.04%	70,801.20
PEPSICO INC SEC ID: 713448108	180.6600	6,759.000	502,460.83	1,221,080.94	0.56%	718,620.11
PERKINELMER INC SEC ID: 714046109	140.2200	1,455.000	99,421.87	204,020.10	0.09%	104,598.23
PFIZER INC SEC ID: 717081103	51.2400	28,640.000	717,660.28	1,467,513.60	0.67%	749,853.32
PHATHOM PHARMACEUTICALS INC SEC ID: 71722W107	11.2200	5,467.000	44,588.39	61,339.74	0.03%	16,751.35
PHILIP MORRIS INTERNATIONAL IN SEC ID: 718172109	101.2100	7,815.000	322,305.70	790,956.15	0.36%	468,650.45
PHILLIPS 66 SEC ID: 718546104	104.0800	3,757.000	101,823.49	391,028.56	0.18%	289,205.07
PHREESIA INC SEC ID: 71944F106	32.3600	1,794.000	44,756.33	58,053.84	0.03%	13,297.51
PINNACLE WEST CAPITAL CORP SEC ID: 723484101	76.0400	448.000	21,900.66	34,065.92	0.02%	12,165.26
PINTEREST INC SEC ID: 72352L106	24.2800	3,246.000	64,616.63	78,812.88	0.04%	14,196.25
PIONEER NATURAL RESOURCES CO SEC ID: 723787107	228.3900	975.000	218,955.20	222,680.25	0.10%	3,725.05
PLEXUS CORP SEC ID: 729132100	102.9300	336.000	10,175.50	34,584.48	0.02%	24,408.98
PLUG POWER INC SEC ID: 72919P202	12.3700	5,425.000	97,844.87	67,107.25	0.03%	-30,737.62
POLARIS INC SEC ID: 731068102	101.0000	479.000	38,037.39	48,379.00	0.02%	10,341.61



Asset Detail
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Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
POOL CORP SEC ID: 73278L105	302.3300	303.000	8,683.98	91,605.99	0.04%	82,922.01
POST HOLDINGS INC SEC ID: 737446104	90.2600	366.000	13,905.22	33,035.16	0.02%	19,129.94
POTLATCHDELTIC CORP SEC ID: 737630103	43.9900	923.680	29,703.32	40,632.68	0.02%	10,929.36
POWER INTEGRATIONS INC SEC ID: 739276103	71.7200	642.000	16,587.72	46,044.24	0.02%	29,456.52
PREMIER INC SEC ID: 74051N102	34.9800	1,360.000	41,573.40	47,572.80	0.02%	5,999.40
PREMIER FINANCIAL CORP SEC ID: 74052F108	26.9700	732.000	5,223.11	19,742.04	0.01%	14,518.93
T ROWE PRICE GROUP INC SEC ID: 74144T108	109.0600	1,841.000	87,703.03	200,779.46	0.09%	113,076.43
PRIMIS FINANCIAL CORP SEC ID: 74167B109	11.8500	4,993.000	41,224.21	59,167.05	0.03%	17,942.84
PRIMO WATER CORP SEC ID: 74167P108	15.5400	5,744.000	75,452.44	89,261.76	0.04%	13,809.32
PRINCIPAL FINANCIAL GROUP INC SEC ID: 74251V102	83.9200	4,104.000	137,917.84	344,407.68	0.16%	206,489.84
PROCTER & GAMBLE CO/THE SEC ID: 742718109	151.5600	12,589.000	831,961.43	1,907,988.84	0.87%	1,076,027.41
PROGRESSIVE CORP/THE SEC ID: 743315103	129.7100	3,363.000	66,217.47	436,214.73	0.20%	369,997.26
PROLOGIS INC SEC ID: 74340W103	112.7300	7,277.750	297,841.14	820,420.76	0.37%	522,579.62
PRUDENTIAL FINANCIAL INC SEC ID: 744320102	99.4600	1,643.000	88,749.08	163,412.78	0.07%	74,663.70
PUBLIC SERVICE ENTERPRISE GROU SEC ID: 744573106	61.2700	3,830.000	127,133.50	234,664.10	0.11%	107,530.60
PUBLIC STORAGE SEC ID: 74460D109	280.1900	985.000	102,523.50	275,987.15	0.13%	173,463.65
PULTEGROUP INC SEC ID: 745867101	45.5300	3,169.000	68,357.88	144,284.57	0.07%	75,926.69
QUAKER CHEMICAL CORP SEC ID: 747316107	166.9000	122.000	4,941.00	20,361.80	0.01%	15,420.80
QUALCOMM INC SEC ID: 747525103	109.9400	7,488.000	328,741.13	823,230.72	0.38%	494,489.59
QUEST DIAGNOSTICS INC SEC ID: 74834L100	156.4400	892.000	77,307.22	139,544.48	0.06%	62,237.26



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RLI CORP SEC ID: 749607107	131.2700	166.000	4,999.09	21,790.82	0.01%	16,791.73
RLJ LODGING TRUST SEC ID: 74965L101	10.5900	4,399.000	35,592.91	46,585.41	0.02%	10,992.50
RMR GROUP INC/THE SEC ID: 74967R106	28.2500	36.000	468.00	1,017.00	0.00%	549.00
RPM INTERNATIONAL INC SEC ID: 749685103	97.4500	752.000	19,908.98	73,282.40	0.03%	53,373.42
RXO INC SEC ID: 74982T103	17.2000	1,214.000	8,169.36	20,880.80	0.01%	12,711.44
RADIUS GLOBAL INFRASTRUCTURE I SEC ID: 750481103	11.8200	11,937.000	97,828.71	141,095.34	0.06%	43,266.63
RANGE RESOURCES CORP SEC ID: 75281A109	25.0200	7,216.000	14,037.28	180,544.32	0.08%	166,507.04
RAYMOND JAMES FINANCIAL INC SEC ID: 754730109	106.8500	1,677.000	34,333.78	179,187.45	0.08%	144,853.67
RAYONIER INC SEC ID: 754907103	32.9600	1,383.000	31,323.03	45,583.68	0.02%	14,260.65
RAYTHEON TECHNOLOGIES CORP SEC ID: 75513E101	100.9200	9,290.000	256,017.81	937,546.80	0.43%	681,528.99
REGENCY CENTERS CORP SEC ID: 758849103	62.5000	1,125.000	41,101.25	70,312.50	0.03%	29,211.25
REGENERON PHARMACEUTICALS INC SEC ID: 75886F107	721.4900	486.000	157,708.96	350,644.14	0.16%	192,935.18
REGIONS FINANCIAL CORP SEC ID: 7591EP100	21.5600	6,294.000	41,552.58	135,698.64	0.06%	94,146.06
REINSURANCE GROUP OF AMERICA I SEC ID: 759351604	142.0900	526.000	28,049.28	74,739.34	0.03%	46,690.06
RELIANCE STEEL & ALUMINUM CO SEC ID: 759509102	202.4400	473.000	23,309.44	95,754.12	0.04%	72,444.68
RENASANT CORP SEC ID: 75970E107	37.5900	345.000	4,988.70	12,968.55	0.01%	7,979.85
REPLIGEN CORP SEC ID: 759916109	169.3100	360.000	37,396.80	60,951.60	0.03%	23,554.80
REPUBLIC SERVICES INC SEC ID: 760759100	128.9900	2,615.000	85,410.90	337,308.85	0.15%	251,897.95
RESMED INC SEC ID: 761152107	208.1300	966.000	24,246.60	201,053.58	0.09%	176,806.98
RETAIL OPPORTUNITY INVESTMENTS SEC ID: 76131N101	15.0300	5,874.000	53,859.59	88,286.22	0.04%	34,426.63



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REVANCE THERAPEUTICS INC SEC ID: 761330109	18.4600	5,476.000	72,207.42	101,086.96	0.05%	28,879.54
REX AMERICAN RESOURCES CORP SEC ID: 761624105	31.8600	2,067.000	31,990.27	65,854.62	0.03%	33,864.35
REXFORD INDUSTRIAL REALTY INC SEC ID: 76169C100	54.6400	1,192.000	25,127.36	65,130.88	0.03%	40,003.52
RINGCENTRAL INC SEC ID: 76680R206	35.4000	1,091.000	16,430.46	38,621.40	0.02%	22,190.94
RIVIAN AUTOMOTIVE INC SEC ID: 76954A103	18.4300	1,863.000	54,916.93	34,335.09	0.02%	-20,581.84
ROBERT HALF INTERNATIONAL INC SEC ID: 770323103	73.8300	924.000	28,297.13	68,218.92	0.03%	39,921.79
ROBINHOOD MARKETS INC SEC ID: 770700102	8.1400	4,225.000	44,008.37	34,391.50	0.02%	-9,616.87
ROBLOX CORP SEC ID: 771049103	28.4600	2,751.000	95,788.92	78,293.46	0.04%	-17,495.46
ROCKWELL AUTOMATION INC SEC ID: 773903109	257.5700	1,048.000	60,101.96	269,933.36	0.12%	209,831.40
ROKU INC SEC ID: 77543R102	40.7000	2,009.000	99,018.56	81,766.30	0.04%	-17,252.26
ROLLINS INC SEC ID: 775711104	36.5400	1,283.000	46,109.60	46,880.82	0.02%	771.22
ROPER TECHNOLOGIES INC SEC ID: 776696106	432.0900	485.000	89,528.49	209,563.65	0.10%	120,035.16
ROSS STORES INC SEC ID: 778296103	116.0700	1,283.000	69,104.39	148,917.81	0.07%	79,813.42
ROYAL GOLD INC SEC ID: 780287108	112.7200	484.000	45,195.92	54,556.48	0.02%	9,360.56
RUSH ENTERPRISES INC SEC ID: 781846209	52.2800	412.000	5,042.88	21,539.36	0.01%	16,496.48
S&P GLOBAL INC SEC ID: 78409V104	334.9400	1,899.161	262,557.22	636,104.99	0.29%	373,547.77
SBA COMMUNICATIONS CORP SEC ID: 78410G104	280.3100	723.000	99,843.60	202,664.13	0.09%	102,820.53
SEI INVESTMENTS CO SEC ID: 784117103	58.3000	1,749.000	35,319.39	101,966.70	0.05%	66,647.31
SJW GROUP SEC ID: 784305104	81.1900	214.000	4,962.66	17,374.66	0.01%	12,412.00
SLM CORP SEC ID: 78442P106	16.6000	2,501.000	14,947.14	41,516.60	0.02%	26,569.46



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SPS COMMERCE INC SEC ID: 78463M107	128.4300	1,392.000	33,421.92	178,774.56	0.08%	145,352.64
SS&C TECHNOLOGIES HOLDINGS INC SEC ID: 78467J100	52.0600	1,361.000	39,821.97	70,853.66	0.03%	31,031.69
SVB FINANCIAL GROUP SEC ID: 78486Q101	230.1400	348.000	59,733.12	80,088.72	0.04%	20,355.60
SABRA HEALTH CARE REIT INC SEC ID: 78573L106	12.4300	2,791.000	37,708.61	34,692.13	0.02%	-3,016.48
SAFEHOLD INC SEC ID: 78645L100	28.6200	2,476.473	62,790.63	70,876.66	0.03%	8,086.03
SAFETY INSURANCE GROUP INC SEC ID: 78648T100	84.2600	120.000	4,950.00	10,111.20	0.00%	5,161.20
SALESFORCE INC SEC ID: 79466L302	132.5900	5,344.000	361,631.43	708,560.96	0.32%	346,929.53
SANDY SPRING BANCORP INC SEC ID: 800363103	35.2300	276.000	4,832.76	9,723.48	0.00%	4,890.72
SANMINA CORP SEC ID: 801056102	57.2900	1,407.000	12,883.59	80,607.03	0.04%	67,723.44
SAUL CENTERS INC SEC ID: 804395101	40.6800	1,710.000	41,944.97	69,562.80	0.03%	27,617.83
HENRY SCHEIN INC SEC ID: 806407102	79.8700	932.000	27,493.26	74,438.84	0.03%	46,945.58
SCHLUMBERGER LTD SEC ID: 806857108	53.4600	4,554.000	77,946.71	243,456.84	0.11%	165,510.13
CHARLES SCHWAB CORP/THE SEC ID: 808513105	83.2600	9,486.000	157,867.32	789,804.36	0.36%	631,937.04
SCIENCE APPLICATIONS INTERNATI SEC ID: 808625107	110.9300	612.000	34,124.75	67,889.16	0.03%	33,764.41
SEAGEN INC SEC ID: 81181C104	128.5100	1,234.000	27,004.51	158,581.34	0.07%	131,576.83
SEALED AIR CORP SEC ID: 81211K100	49.8800	1,606.000	39,188.13	80,107.28	0.04%	40,919.15
SELECT MEDICAL HOLDINGS CORP SEC ID: 81619Q105	24.8300	1,142.000	15,084.22	28,355.86	0.01%	13,271.64
SEMPRA ENERGY SEC ID: 816851109	154.5400	1,489.000	78,923.46	230,110.06	0.11%	151,186.60
SENSIENT TECHNOLOGIES CORP SEC ID: 81725T100	72.9200	265.000	9,877.89	19,323.80	0.01%	9,445.91
SERVICE CORP INTERNATIONAL/US SEC ID: 817565104	69.1400	1,811.000	14,958.86	125,212.54	0.06%	110,253.68



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SERVICE PROPERTIES TRUST SEC ID: 81761L102	7.2900	16,894.000	108,886.83	123,157.26	0.06%	14,270.43
SERVICENOW INC SEC ID: 81762P102	388.2700	1,321.000	220,291.83	512,904.67	0.23%	292,612.84
SHERWIN-WILLIAMS CO/THE SEC ID: 824348106	237.3300	1,200.000	150,032.70	284,796.00	0.13%	134,763.30
SHOCKWAVE MEDICAL INC SEC ID: 82489T104	205.6100	238.000	44,275.14	48,935.18	0.02%	4,660.04
SIGNATURE BANK/NEW YORK NY SEC ID: 82669G104	115.2200	612.000	43,739.76	70,514.64	0.03%	26,774.88
SILGAN HOLDINGS INC SEC ID: 827048109	51.8400	248.000	4,968.68	12,856.32	0.01%	7,887.64
SIMMONS FIRST NATIONAL CORP SEC ID: 828730200	21.5800	404.000	4,930.82	8,718.32	0.00%	3,787.50
SIMON PROPERTY GROUP INC SEC ID: 828806109	117.4800	2,470.000	140,486.25	290,175.60	0.13%	149,689.35
SIMPSON MANUFACTURING CO INC SEC ID: 829073105	88.6600	725.000	27,661.94	64,278.50	0.03%	36,616.56
SIRIUS XM HOLDINGS INC SEC ID: 82968B103	5.8400	19,708.000	38,546.63	115,094.72	0.05%	76,548.09
SIX FLAGS ENTERTAINMENT CORP SEC ID: 83001A102	23.2500	2,434.000	32,277.30	56,590.50	0.03%	24,313.20
SKYWORKS SOLUTIONS INC SEC ID: 83088M102	91.1300	815.000	12,632.50	74,270.95	0.03%	61,638.45
A O SMITH CORP SEC ID: 831865209	57.2400	832.000	12,858.56	47,623.68	0.02%	34,765.12
J M SMUCKER CO/THE SEC ID: 832696405	158.4600	502.000	49,858.50	79,546.92	0.04%	29,688.42
SNAP-ON INC SEC ID: 833034101	228.4900	284.000	14,603.28	64,891.16	0.03%	50,287.88
SNOWFLAKE INC SEC ID: 833445109	143.5400	954.000	170,355.02	136,937.16	0.06%	-33,417.86
SONOCO PRODUCTS CO SEC ID: 835495102	60.7100	693.000	21,755.05	42,072.03	0.02%	20,316.98
SOTERA HEALTH CO SEC ID: 83601L102	8.3300	15,275.000	104,104.12	127,240.75	0.06%	23,136.63
SOUTHSTATE CORP SEC ID: 840441109	76.3600	268.000	6,934.43	20,464.48	0.01%	13,530.05
SOUTHERN CO/THE SEC ID: 842587107	71.4100	3,803.000	132,399.16	271,572.23	0.12%	139,173.07



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SOUTHERN COPPER CORP SEC ID: 84265V105	60.3900	939.000	45,278.58	56,706.21	0.03%	11,427.63
SOUTHSIDE BANCSHARES INC SEC ID: 84470P109	35.9900	345.000	5,037.90	12,416.55	0.01%	7,378.65
SOUTHWEST AIRLINES CO SEC ID: 844741108	33.6700	4,521.000	37,786.12	152,222.07	0.07%	114,435.95
SOUTHWESTERN ENERGY CO SEC ID: 845467109	5.8500	19,498.000	32,469.17	114,063.30	0.05%	81,594.13
SPIRE INC SEC ID: 84857L101	68.8600	1,285.000	66,214.62	88,485.10	0.04%	22,270.48
SPIRIT REALTY CAPITAL INC SEC ID: 84860W300	39.9300	1,328.000	38,218.20	53,027.04	0.02%	14,808.84
SPLUNK INC SEC ID: 848637104	86.0900	1,331.000	84,628.00	114,585.79	0.05%	29,957.79
SPROUTS FARMERS MARKET INC SEC ID: 85208M102	32.3700	2,069.000	33,264.17	66,973.53	0.03%	33,709.36
SPROUT SOCIAL INC SEC ID: 85209W109	56.4600	2,227.000	102,146.36	125,736.42	0.06%	23,590.06
BLOCK INC SEC ID: 852234103	62.8400	1,855.000	71,901.80	116,568.20	0.05%	44,666.40
STANLEY BLACK & DECKER INC SEC ID: 854502101	75.1200	1,048.000	63,638.44	78,725.76	0.04%	15,087.32
STARBUCKS CORP SEC ID: 855244109	99.2000	8,325.000	165,412.62	825,840.00	0.38%	660,427.38
STEEL DYNAMICS INC SEC ID: 858119100	97.7000	1,509.000	35,322.23	147,429.30	0.07%	112,107.07
STIFEL FINANCIAL CORP SEC ID: 860630102	58.3700	1,089.000	24,700.72	63,564.93	0.03%	38,864.21
STORE CAPITAL CORP SEC ID: 862121100	32.0600	2,085.000	39,004.92	66,845.10	0.03%	27,840.18
STRATEGIC EDUCATION INC SEC ID: 86272C103	78.3200	138.000	4,953.81	10,808.16	0.00%	5,854.35
STRYKER CORP SEC ID: 863667101	244.4900	2,431.000	142,096.40	594,355.19	0.27%	452,258.79
STURM RUGER & CO INC SEC ID: 864159108	50.6200	115.000	3,192.40	5,821.30	0.00%	2,628.90
SUN COMMUNITIES INC SEC ID: 866674104	143.0000	361.000	28,887.22	51,623.00	0.02%	22,735.78
SUNRUN INC SEC ID: 86771W105	24.0200	5,791.000	115,796.04	139,099.82	0.06%	23,303.78



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SYLVAMO CORP SEC ID: 871332102	48.5900	93.000	2,197.35	4,518.87	0.00%	2,321.52
SYNOPSIS INC SEC ID: 871607107	319.2900	923.000	23,407.28	294,704.67	0.13%	271,297.39
SYNOVUS FINANCIAL CORP SEC ID: 87161C501	37.5500	2,070.000	36,012.65	77,728.50	0.04%	41,715.85
TD SYNEX CORP SEC ID: 87162W100	94.7100	315.000	8,039.52	29,833.65	0.01%	21,794.13
SYNCHRONY FINANCIAL SEC ID: 87165B103	32.8600	5,516.000	97,279.66	181,255.76	0.08%	83,976.10
SYSCO CORP SEC ID: 871829107	76.4500	3,169.000	137,923.02	242,270.05	0.11%	104,347.03
TJX COS INC/THE SEC ID: 872540109	79.6000	4,966.000	38,918.83	395,293.60	0.18%	356,374.77
T-MOBILE US INC SEC ID: 872590104	140.0000	3,502.000	146,686.31	490,280.00	0.22%	343,593.69
TPG RE FINANCE TRUST INC SEC ID: 87266M107	6.7900	6,065.000	30,360.32	41,181.35	0.02%	10,821.03
TAKE-TWO INTERACTIVE SOFTWARE SEC ID: 874054109	104.1300	720.622	38,510.48	75,038.37	0.03%	36,527.89
TARGET CORP SEC ID: 87612E106	149.0400	1,780.000	108,631.85	265,291.20	0.12%	156,659.35
TEGNA INC SEC ID: 87901J105	21.1900	2,166.000	14,843.68	45,897.54	0.02%	31,053.86
TELEDYNE TECHNOLOGIES INC SEC ID: 879360105	399.9100	229.000	14,788.97	91,579.39	0.04%	76,790.42
TELEFLEX INC SEC ID: 879369106	249.6300	269.000	14,883.77	67,150.47	0.03%	52,266.70
TENABLE HOLDINGS INC SEC ID: 88025T102	38.1500	3,453.000	101,126.10	131,731.95	0.06%	30,605.85
TENET HEALTHCARE CORP SEC ID: 88033G407	48.7900	2,070.000	33,011.15	100,995.30	0.05%	67,984.15
TERADYNE INC SEC ID: 880770102	87.3500	1,238.000	17,109.16	108,139.30	0.05%	91,030.14
TERRENO REALTY CORP SEC ID: 88146M101	56.8700	1,110.000	25,241.40	63,125.70	0.03%	37,884.30
TESLA INC SEC ID: 88160R101	123.1800	13,821.000	722,115.45	1,702,470.78	0.78%	980,355.33
TETRA TECH INC SEC ID: 88162G103	145.1900	392.000	8,874.88	56,914.48	0.03%	48,039.60



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Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TEXAS CAPITAL BANCSHARES INC SEC ID: 88224Q107	60.3100	1,306.000	33,836.93	78,764.86	0.04%	44,927.93
TEXAS INSTRUMENTS INC SEC ID: 882508104	165.2200	5,601.000	220,168.34	925,397.22	0.42%	705,228.88
TEXAS ROADHOUSE INC SEC ID: 882681109	90.9500	787.000	33,235.01	71,577.65	0.03%	38,342.64
TEXTRON INC SEC ID: 883203101	70.8000	1,748.000	31,848.56	123,758.40	0.06%	91,909.84
ODP CORP/THE SEC ID: 88337F105	45.5400	2,029.000	30,541.45	92,400.66	0.04%	61,859.21
TRADE DESK INC/THE SEC ID: 88339J105	44.8300	3,570.000	61,003.62	160,043.10	0.07%	99,039.48
THERMO FISHER SCIENTIFIC INC SEC ID: 883556102	550.6900	2,224.000	173,679.56	1,224,734.56	0.56%	1,051,055.00
THOR INDUSTRIES INC SEC ID: 885160101	75.4900	237.000	7,245.09	17,891.13	0.01%	10,646.04
THOUGHTWORKS HOLDING INC SEC ID: 88546E105	10.1900	11,017.000	101,416.48	112,263.23	0.05%	10,846.75
3M CO SEC ID: 88579Y101	119.9200	3,584.000	268,203.98	429,793.28	0.20%	161,589.30
TOAST INC SEC ID: 888787108	18.0300	3,034.000	44,984.05	54,703.02	0.02%	9,718.97
TOLL BROTHERS INC SEC ID: 889478103	49.9200	1,306.000	28,007.74	65,195.52	0.03%	37,187.78
TOWNE BANK/PORTSMOUTH VA SEC ID: 89214P109	30.8400	395.000	5,100.49	12,181.80	0.01%	7,081.31
TRACTOR SUPPLY CO SEC ID: 892356106	224.9700	804.000	26,097.84	180,875.88	0.08%	154,778.04
TRANSDIGM GROUP INC SEC ID: 893641100	629.6500	350.000	115,835.66	220,377.50	0.10%	104,541.84
TRAVEL + LEISURE CO SEC ID: 894164102	36.4000	1,099.000	17,687.02	40,003.60	0.02%	22,316.58
TRAVELERS COS INC/THE SEC ID: 89417E109	187.4900	1,915.000	93,333.39	359,043.35	0.16%	265,709.96
TREX CO INC SEC ID: 89531P105	42.3300	898.000	36,752.49	38,012.34	0.02%	1,259.85
TRIMBLE INC SEC ID: 896239100	50.5600	1,544.000	28,618.04	78,064.64	0.04%	49,446.60
TRINITY INDUSTRIES INC SEC ID: 896522109	29.5700	1,700.000	12,223.01	50,269.00	0.02%	38,045.99



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TRUIST FINANCIAL CORP SEC ID: 89832Q109	43.0300	9,555.000	255,303.48	411,151.65	0.19%	155,848.17
TWILIO INC SEC ID: 90138F102	48.9600	2,059.000	108,812.85	100,808.64	0.05%	-8,004.21
TWIST BIOSCIENCE CORP SEC ID: 90184D100	23.8100	3,677.000	104,192.80	87,549.37	0.04%	-16,643.43
TYLER TECHNOLOGIES INC SEC ID: 902252105	322.4100	191.000	31,883.63	61,580.31	0.03%	29,696.68
TYSON FOODS INC SEC ID: 902494103	62.2500	2,472.000	40,278.10	153,882.00	0.07%	113,603.90
UDR INC SEC ID: 902653104	38.7300	1,259.000	28,835.60	48,761.07	0.02%	19,925.47
UGI CORP SEC ID: 902681105	37.0700	2,214.000	56,267.28	82,072.98	0.04%	25,805.70
US BANCORP SEC ID: 902973304	43.6100	2,822.000	85,798.01	123,067.42	0.06%	37,269.41
UBER TECHNOLOGIES INC SEC ID: 90353T100	24.7300	4,173.000	124,172.49	103,198.29	0.05%	-20,974.20
ULTA BEAUTY INC SEC ID: 90384S303	469.0700	277.000	17,403.91	129,932.39	0.06%	112,528.48
UNDER ARMOUR INC SEC ID: 904311107	10.1600	4,630.000	36,188.45	47,040.80	0.02%	10,852.35
UNION PACIFIC CORP SEC ID: 907818108	207.0700	2,586.000	172,741.18	535,483.02	0.24%	362,741.84
UNITED BANKSHARES INC/WV SEC ID: 909907107	40.4900	1,089.000	16,376.94	44,093.61	0.02%	27,716.67
UNITED AIRLINES HOLDINGS INC SEC ID: 910047109	37.7000	1,096.000	22,765.81	41,319.20	0.02%	18,553.39
UNITED PARCEL SERVICE INC SEC ID: 911312106	173.8400	3,368.000	285,723.15	585,493.12	0.27%	299,769.97
UNITED RENTALS INC SEC ID: 911363109	355.4200	468.000	20,193.29	166,336.56	0.08%	146,143.27
US FOODS HOLDING CORP SEC ID: 912008109	34.0200	1,986.000	36,001.25	67,563.72	0.03%	31,562.47
UNITED STATES STEEL CORP SEC ID: 912909108	25.0500	5,379.000	32,252.10	134,743.95	0.06%	102,491.85
UNITED THERAPEUTICS CORP SEC ID: 91307C102	278.0900	577.000	30,322.24	160,457.93	0.07%	130,135.69
UNITEDHEALTH GROUP INC SEC ID: 91324P102	530.1800	5,158.000	295,507.64	2,734,668.44	1.25%	2,439,160.80



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UNITIL CORP SEC ID: 913259107	51.3600	723.000	19,860.65	37,133.28	0.02%	17,272.63
UNIVAR SOLUTIONS INC SEC ID: 91336L107	31.8000	2,954.000	35,535.42	93,937.20	0.04%	58,401.78
UNIVERSAL DISPLAY CORP SEC ID: 91347P105	108.0400	413.000	25,399.50	44,620.52	0.02%	19,221.02
UNIVERSAL ELECTRONICS INC SEC ID: 913483103	20.8100	322.000	5,255.04	6,700.82	0.00%	1,445.78
UNIVERSAL HEALTH SERVICES INC SEC ID: 913903100	140.8900	380.000	18,338.12	53,538.20	0.02%	35,200.08
VSE CORP SEC ID: 918284100	46.8800	6.000	66.60	281.28	0.00%	214.68
VAIL RESORTS INC SEC ID: 91879Q109	238.3500	226.000	9,991.46	53,867.10	0.02%	43,875.64
VALERO ENERGY CORP SEC ID: 91913Y100	126.8600	3,761.000	105,209.46	477,120.46	0.22%	371,911.00
VALMONT INDUSTRIES INC SEC ID: 920253101	330.6700	241.000	20,325.94	79,691.47	0.04%	59,365.53
VALVOLINE INC SEC ID: 92047W101	32.6500	1,737.000	18,500.82	56,713.05	0.03%	38,212.23
VEEVA SYSTEMS INC SEC ID: 922475108	161.3800	729.000	24,530.85	117,646.02	0.05%	93,115.17
VENTAS INC SEC ID: 92276F100	45.0500	5,369.000	140,775.04	241,873.45	0.11%	101,098.41
VERIZON COMMUNICATIONS INC SEC ID: 92343V104	39.4000	18,213.000	635,518.17	717,592.20	0.33%	82,074.03
VERISK ANALYTICS INC SEC ID: 92345Y106	176.4200	1,120.000	52,152.76	197,590.40	0.09%	145,437.64
VERTEX PHARMACEUTICALS INC SEC ID: 92532F100	288.7800	1,564.000	57,135.04	451,651.92	0.21%	394,516.88
PARAMOUNT GLOBAL SEC ID: 92556H206	16.8800	5,297.000	90,306.72	89,413.36	0.04%	-893.36
VICI PROPERTIES INC SEC ID: 925652109	32.4000	2,307.000	37,952.12	74,746.80	0.03%	36,794.68
VISA INC SEC ID: 92826C839	207.7600	9,807.000	218,083.16	2,037,502.32	0.93%	1,819,419.16
VISHAY INTERTECHNOLOGY INC SEC ID: 928298108	21.5700	2,019.000	19,059.36	43,549.83	0.02%	24,490.47
VISHAY PRECISION GROUP INC SEC ID: 92835K103	38.6500	371.000	4,960.27	14,339.15	0.01%	9,378.88



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VLASIC FOODS INTL INC COM SEC ID: 928559103	0.0000	332.000	3,527.39	0.00	0.00%	-3,527.39
VMWARE INC SEC ID: 928563402	122.7600	860.000	43,657.43	105,573.60	0.05%	61,916.17
VONTIER CORP SEC ID: 928881101	19.3300	752.000	4,905.00	14,536.16	0.01%	9,631.16
VULCAN MATERIALS CO SEC ID: 929160109	175.1100	903.000	46,994.80	158,124.33	0.07%	111,129.53
W&T OFFSHORE INC SEC ID: 92922P106	5.5800	18,213.000	28,144.08	101,628.54	0.05%	73,484.46
WD-40 CO SEC ID: 929236107	161.2100	90.000	4,888.80	14,508.90	0.01%	9,620.10
WSFS FINANCIAL CORP SEC ID: 929328102	45.3400	587.000	9,817.89	26,614.58	0.01%	16,796.69
WEC ENERGY GROUP INC SEC ID: 92939U106	93.7600	1,556.000	39,499.43	145,890.56	0.07%	106,391.13
WESTINGHOUSE AIR BRAKE TECHNOL SEC ID: 929740108	99.8100	1,257.000	67,770.72	125,461.17	0.06%	57,690.45
WALMART INC SEC ID: 931142103	141.7900	7,512.000	372,833.33	1,065,126.48	0.49%	692,293.15
WARNER BROS DISCOVERY INC SEC ID: 934423104	9.4800	8,426.000	104,782.31	79,878.48	0.04%	-24,903.83
WASHINGTON TRUST BANCORP INC SEC ID: 940610108	47.1800	218.000	4,848.32	10,285.24	0.00%	5,436.92
WASTE MANAGEMENT INC SEC ID: 94106L109	156.8800	1,776.000	79,989.36	278,618.88	0.13%	198,629.52
WATTS WATER TECHNOLOGIES INC SEC ID: 942749102	146.2300	189.000	6,261.57	27,637.47	0.01%	21,375.90
WEBSTER FINANCIAL CORP SEC ID: 947890109	47.3400	721.000	14,170.57	34,132.14	0.02%	19,961.57
WELLS FARGO & CO SEC ID: 949746101	41.2900	17,630.000	460,287.93	727,942.70	0.33%	267,654.77
WELLTOWER INC SEC ID: 95040Q104	65.5500	3,257.000	132,006.52	213,496.35	0.10%	81,489.83
WENDY'S CO/THE SEC ID: 95058W100	22.6300	3,177.000	14,804.82	71,895.51	0.03%	57,090.69
WEST PHARMACEUTICAL SERVICES I SEC ID: 955306105	235.3500	509.000	63,098.68	119,793.15	0.05%	56,694.47
WESTERN DIGITAL CORP SEC ID: 958102105	31.5500	1,680.000	44,524.20	53,004.00	0.02%	8,479.80



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WESTLAKE CORP SEC ID: 960413102	102.5400	636.000	25,331.88	65,215.44	0.03%	39,883.56
WESTROCK CO SEC ID: 96145D105	35.1600	1,220.000	40,063.70	42,895.20	0.02%	2,831.50
WEX INC SEC ID: 96208T104	163.6500	633.000	50,356.24	103,590.45	0.05%	53,234.21
WEYERHAEUSER CO SEC ID: 962166104	31.0000	3,900.000	64,229.66	120,900.00	0.06%	56,670.34
WHIRLPOOL CORP SEC ID: 963320106	141.4600	709.000	66,493.86	100,295.14	0.05%	33,801.28
WHITESTONE REIT SEC ID: 966084204	9.6400	7,255.000	41,055.24	69,938.20	0.03%	28,882.96
WILLIAMS COS INC/THE SEC ID: 969457100	32.9000	4,539.000	77,895.79	149,333.10	0.07%	71,437.31
WILLIAMS-SONOMA INC SEC ID: 969904101	114.9200	615.000	21,863.25	70,675.80	0.03%	48,812.55
WILLSCOT MOBILE MINI HOLDINGS SEC ID: 971378104	45.1700	3,427.000	36,490.79	154,797.59	0.07%	118,306.80
WINTRUST FINANCIAL CORP SEC ID: 97650W108	84.5200	221.000	6,917.30	18,678.92	0.01%	11,761.62
WISDOMTREE INC SEC ID: 97717P104	5.4500	13,580.000	36,551.50	74,011.00	0.03%	37,459.50
WOODWARD INC SEC ID: 980745103	96.6100	387.000	12,527.19	37,388.07	0.02%	24,860.88
WORKDAY INC SEC ID: 98138H101	167.3300	777.000	57,023.66	130,015.41	0.06%	72,991.75
WORTHINGTON INDUSTRIES INC SEC ID: 981811102	49.7100	361.000	7,104.48	17,945.31	0.01%	10,840.83
WYNDHAM HOTELS & RESORTS INC SEC ID: 98311A105	71.3100	1,099.000	21,514.36	78,369.69	0.04%	56,855.33
XPO INC SEC ID: 983793100	33.2900	1,214.000	13,212.18	40,414.06	0.02%	27,201.88
XYLEM INC/NY SEC ID: 98419M100	110.5700	1,134.000	31,196.40	125,386.38	0.06%	94,189.98
YORK WATER CO/THE SEC ID: 987184108	44.9800	293.000	5,051.32	13,179.14	0.01%	8,127.82
YUM! BRANDS INC SEC ID: 988498101	128.0800	746.000	13,951.98	95,547.68	0.04%	81,595.70
ZEBRA TECHNOLOGIES CORP SEC ID: 989207105	256.4100	325.000	9,730.50	83,333.25	0.04%	73,602.75



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ZILLOW GROUP INC SEC ID: 98954M200	32.2100	1,271.000	37,310.30	40,938.91	0.02%	3,628.61
ZIMMER BIOMET HOLDINGS INC SEC ID: 98956P102	127.5000	1,329.000	97,266.46	169,447.50	0.08%	72,181.04
ZIONS BANCORP NA SEC ID: 989701107	49.1600	1,913.000	29,670.63	94,043.08	0.04%	64,372.45
ZOETIS INC SEC ID: 98978V103	146.5500	2,294.000	156,999.37	336,185.70	0.15%	179,186.33
ZSCALER INC SEC ID: 98980G102	111.9000	688.000	54,166.40	76,987.20	0.04%	22,820.80
ZOOM VIDEO COMMUNICATIONS INC SEC ID: 98980L101	67.7400	1,412.000	102,085.54	95,648.88	0.04%	-6,436.66
ALLEGION PLC SEC ID: G0176J109	105.2600	817.000	17,401.98	85,997.42	0.04%	68,595.44
AMCOR PLC SEC ID: G0250X107	11.9100	5,038.000	32,695.14	60,002.58	0.03%	27,307.44
AMDOCS LTD SEC ID: G02602103	90.9000	1,134.000	34,523.32	103,080.60	0.05%	68,557.28
AON PLC SEC ID: G0403H108	300.1400	1,742.000	85,375.42	522,843.88	0.24%	437,468.46
ARCH CAPITAL GROUP LTD SEC ID: G0450A105	62.7800	3,873.000	32,376.52	243,146.94	0.11%	210,770.42
ASSURED GUARANTY LTD SEC ID: G0585R106	62.2600	1,804.000	24,191.64	112,317.04	0.05%	88,125.40
AXIS CAPITAL HOLDINGS LTD SEC ID: G0692U109	54.1700	814.000	25,022.36	44,094.38	0.02%	19,072.02
BIOHAVEN LTD SEC ID: G1110E107	13.8800	154.000	1,124.20	2,137.52	0.00%	1,013.32
ACCENTURE PLC SEC ID: G1151C101	266.8400	4,175.000	347,486.47	1,114,057.00	0.51%	766,570.53
BUNGE LTD SEC ID: G16962105	99.7700	1,075.000	37,785.87	107,252.75	0.05%	69,466.88
CAPRI HOLDINGS LTD SEC ID: G1890L107	57.3200	2,046.000	41,098.91	117,276.72	0.05%	76,177.81
EATON CORP PLC SEC ID: G29183103	156.9500	2,960.000	161,906.01	464,572.00	0.21%	302,665.99
ENSTAR GROUP LTD SEC ID: G3075P101	231.0400	50.000	5,024.00	11,552.00	0.01%	6,528.00
FRUIT OF THE LOOM INC CL A SEC ID: G3682L105	0.0000	2,529.000	21,459.36	0.00	0.00%	-21,459.36



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HELEN OF TROY LTD SEC ID: G4388N106	110.9100	25.000	809.75	2,772.75	0.00%	1,963.00
HERBALIFE NUTRITION LTD SEC ID: G4412G101	14.8800	1,732.000	20,641.11	25,772.16	0.01%	5,131.05
HORIZON THERAPEUTICS PLC SEC ID: G46188101	113.8000	1,267.000	3,053.47	144,184.60	0.07%	141,131.13
INVESCO LTD SEC ID: G491BT108	17.9900	4,115.000	42,903.87	74,028.85	0.03%	31,124.98
JOHNSON CONTROLS INTERNATIONAL SEC ID: G51502105	64.0000	3,623.000	93,356.26	231,872.00	0.11%	138,515.74
LINDE PLC SEC ID: G5494J103	326.1800	2,209.000	652,533.56	720,531.62	0.33%	67,998.06
MEDTRONIC PLC SEC ID: G5960L103	77.7200	6,421.000	491,602.92	499,040.12	0.23%	7,437.20
APTIV PLC SEC ID: G6095L109	93.1300	1,999.000	75,607.84	186,166.87	0.09%	110,559.03
NOVOCURE LTD SEC ID: G6674U108	73.3500	930.000	28,941.60	68,215.50	0.03%	39,273.90
NVENT ELECTRIC PLC SEC ID: G6700G107	38.4700	1,475.000	18,185.50	56,743.25	0.03%	38,557.75
RENAISSANCERE HOLDINGS LTD SEC ID: G7496G103	184.2300	353.000	20,092.76	65,033.19	0.03%	44,940.43
PENTAIR PLC SEC ID: G7S00T104	44.9800	1,475.000	37,002.19	66,345.50	0.03%	29,343.31
SENSATA TECHNOLOGIES HOLDING P SEC ID: G8060N102	40.3800	1,083.000	36,355.89	43,731.54	0.02%	7,375.65
STONECO LTD SEC ID: G85158106	9.4400	13,565.000	105,608.53	128,053.60	0.06%	22,445.07
TRANE TECHNOLOGIES PLC SEC ID: G8994E103	168.0900	650.000	15,270.15	109,258.50	0.05%	93,988.35
TRITON INTERNATIONAL LTD SEC ID: G9078F107	68.7800	1,181.000	35,687.49	81,229.18	0.04%	45,541.69
CHUBB LTD SEC ID: H1467J104	220.6000	3,495.000	255,656.73	770,997.00	0.35%	515,340.27
GARMIN LTD SEC ID: H2906T109	92.2900	465.000	38,157.90	42,914.85	0.02%	4,756.95
GLOBANT SA SEC ID: L44385109	168.1600	604.000	100,771.36	101,568.64	0.05%	797.28
WIX.COM LTD SEC ID: M98068105	76.8300	693.000	45,502.38	53,243.19	0.02%	7,740.81



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AFFIMED NV SEC ID: N01045108	1.2400	66,878.000	101,900.32	82,928.72	0.04%	-18,971.60
LYONDELLBASELL INDUSTRIES NV SEC ID: N53745100	83.0300	2,471.000	126,560.49	205,167.13	0.09%	78,606.64
QIAGEN NV SEC ID: N72482123	49.8700	1,682.000	43,799.77	83,881.34	0.04%	40,081.57
ROYAL CARIBBEAN CRUISES LTD SEC ID: V7780T103	49.4300	968.000	44,963.60	47,848.24	0.02%	2,884.64
TOTAL EQUITY U.S. DOLLAR		2,917,495.098	73,433,020.64	217,776,256.10	99.49%	144,343,235.46
TOTAL EQUITY		2,917,495.098	73,433,020.64	217,776,256.10	99.49%	144,343,235.46
TOTAL ASSETS - BASE:		3,839,882.168	74,540,990.41	218,884,225.87	100.00%	144,343,235.46



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
AUSTRALIAN DOLLAR						
NON-BASE CURRENCY			105.62	105.76	0.00%	0.14
DIVIDENDS RECEIVABLE			4,809.60	4,831.73	0.01%	22.13
FOREIGN TAXES PAYABLE - DIVIDENDS			-721.44	-724.76	0.00%	-3.32
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			4,193.78	4,212.73	0.01%	18.95
DANISH KRONE						
DIVIDENDS RECEIVABLE RECLAIM			18,649.00	17,623.35	0.03%	-1,025.65
NON-BASE CURRENCY			59.30	60.32	0.00%	1.02
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE			18,708.30	17,683.67	0.03%	-1,024.63
EURO CURRENCY UNIT						
FOREIGN TAXES PAYABLE - DIVIDENDS			-2,914.56	-2,943.52	0.00%	-28.96
DIVIDENDS RECEIVABLE RECLAIM			144,541.97	136,906.43	0.21%	-7,635.54
DIVIDENDS RECEIVABLE			20,465.93	20,723.91	0.03%	257.98
NON-BASE CURRENCY			30,151.04	30,335.73	0.05%	184.69
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			192,244.38	185,022.55	0.29%	-7,221.83
HONG KONG DOLLAR						
NON-BASE CURRENCY			3,262.81	3,262.25	0.01%	-0.56
ISRAELI SHEKEL						
NON-BASE CURRENCY			75.37	73.35	0.00%	-2.02
JAPANESE YEN						
NON-BASE CURRENCY			49.96	50.43	0.00%	0.47
DIVIDENDS RECEIVABLE RECLAIM			12,556.97	11,184.63	0.02%	-1,372.34
FOREIGN TAXES PAYABLE - DIVIDENDS			-2,092.25	-2,143.33	0.00%	-51.08
DIVIDENDS RECEIVABLE			19,536.03	19,990.52	0.03%	454.49
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN			30,050.71	29,082.25	0.05%	-968.46
NEW ZEALAND DOLLAR						



Asset Detail
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12/31/2022

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NON-BASE CURRENCY			91.08	103.05	0.00%	11.97
NORWEGIAN KRONE						
NON-BASE CURRENCY			195.52	195.87	0.00%	0.35
DIVIDENDS RECEIVABLE RECLAIM			3,067.81	2,849.36	0.00%	-218.45
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE			3,263.33	3,045.23	0.00%	-218.10
POUND STERLING						
DIVIDENDS RECEIVABLE			18,858.57	18,830.66	0.03%	-27.91
NON-BASE CURRENCY			2,531.10	2,522.11	0.00%	-8.99
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			21,389.67	21,352.77	0.03%	-36.90
SINGAPORE DOLLAR						
NON-BASE CURRENCY			824.74	836.71	0.00%	11.97
SWEDISH KRONA						
NON-BASE CURRENCY			53.33	53.92	0.00%	0.59
DIVIDENDS RECEIVABLE RECLAIM			17,993.10	15,814.74	0.02%	-2,178.36
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA			18,046.43	15,868.66	0.02%	-2,177.77
SWISS FRANC						
DIVIDENDS RECEIVABLE RECLAIM			137,680.44	142,377.93	0.22%	4,697.49
NON-BASE CURRENCY			416.65	424.19	0.00%	7.54
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			138,097.09	142,802.12	0.22%	4,705.03
U.S. DOLLAR						
DIVIDENDS RECEIVABLE			855.00	855.00	0.00%	0.00
INTEREST RECEIVABLE			643.64	643.64	0.00%	0.00
FOREIGN TAXES PAYABLE - DIVIDENDS			-13.88	-13.88	0.00%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	106,725.310	106,725.31	106,725.31	0.17%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		106,725.310	108,210.07	108,210.07	0.17%	0.00
TOTAL CASH & CASH EQUIVALENTS		106,725.310	538,457.76	531,555.41	0.83%	-6,902.35

PREFERRED SECURITIES



Asset Detail
by Asset Type
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Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EURO CURRENCY UNIT						
HENKEL AG & CO KGAA SEC ID: ED5076705	69.3926	642.000	35,346.89	44,550.05	0.07%	9,203.16
VOLKSWAGEN AG SEC ID: ED5497166	124.2492	653.000	84,155.38	81,134.76	0.13%	-3,020.62
BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756033	84.8997	393.000	19,674.40	33,365.60	0.05%	13,691.20
SARTORIUS AG SEC ID: ED5843328	394.2422	133.000	42,080.25	52,434.21	0.08%	10,353.96
PORSCHE AUTOMOBIL HOLDING SE SEC ID: ED7101063	54.6859	1,217.000	58,619.19	66,552.73	0.10%	7,933.54
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT		3,038.000	239,876.11	278,037.35	0.43%	38,161.24
TOTAL PREFERRED SECURITIES		3,038.000	239,876.11	278,037.35	0.43%	38,161.24
EQUITY						
AUSTRALIAN DOLLAR						
RAMSAY HEALTH CARE LTD SEC ID: AA6041997	43.8763	806.000	30,447.59	35,364.30	0.06%	4,916.71
WESTPAC BANKING CORP SEC ID: AA6076142	15.8348	14,969.000	185,720.99	237,031.16	0.37%	51,310.17
FORTESCUE METALS GROUP LTD SEC ID: AA6086257	13.9089	8,749.000	23,723.12	121,688.59	0.19%	97,965.47
TELSTRA GROUP LTD SEC ID: AA6087289	2.7058	18,933.000	37,539.64	51,229.26	0.08%	13,689.62
ASX LTD SEC ID: AA6129222	46.1278	739.000	23,073.95	34,088.42	0.05%	11,014.47
BHP GROUP LTD SEC ID: AA6144692	30.9440	14,458.000	310,288.43	447,388.13	0.70%	137,099.70
COMPUTERSHARE LTD SEC ID: AA6180415	17.7675	4,046.000	30,262.17	71,887.43	0.11%	41,625.26
CSL LTD SEC ID: AA6185497	195.1444	2,202.000	89,070.14	429,708.07	0.67%	340,637.93
REA GROUP LTD SEC ID: AA6198573	75.1390	673.000	24,350.64	50,568.56	0.08%	26,217.92
TRANSURBAN GROUP SEC ID: AA6200882	8.8024	9,514.000	54,160.07	83,745.91	0.13%	29,585.84
COCHLEAR LTD SEC ID: AA6211798	138.4240	364.000	28,652.65	50,386.33	0.08%	21,733.68



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COMMONWEALTH BANK OF AUSTRALIA SEC ID: AA6215039	69.5782	6,788.000	323,669.39	472,296.75	0.74%	148,627.36
RIO TINTO LTD SEC ID: AA6220104	78.9434	1,806.000	85,508.95	142,571.86	0.22%	57,062.91
APA GROUP SEC ID: AA6247305	7.2969	5,187.000	32,013.55	37,848.99	0.06%	5,835.44
ARISTOCRAT LEISURE LTD SEC ID: AA6253980	20.6971	3,685.000	43,150.32	76,268.95	0.12%	33,118.63
SUNCORP GROUP LTD SEC ID: AA6585084	8.1649	13,216.000	81,097.58	107,907.66	0.17%	26,810.08
NATIONAL AUSTRALIA BANK LTD SEC ID: AA6624602	20.3852	16,225.000	231,561.54	330,749.69	0.52%	99,188.15
NEWCREST MINING LTD SEC ID: AA6637109	13.9970	5,665.000	60,881.90	79,293.10	0.12%	18,411.20
QANTAS AIRWAYS LTD SEC ID: AA6710344	4.0757	10,716.000	23,841.83	43,675.00	0.07%	19,833.17
QBE INSURANCE GROUP LTD SEC ID: AA6715749	9.1076	5,948.000	48,889.88	54,171.73	0.08%	5,281.85
SANTOS LTD SEC ID: AA6776709	4.8420	19,157.000	69,641.37	92,758.02	0.14%	23,116.65
SONIC HEALTHCARE LTD SEC ID: AA6821125	20.3242	2,232.000	30,785.12	45,363.52	0.07%	14,578.40
WESFARMERS LTD SEC ID: AA6948837	31.1339	3,873.000	91,850.61	120,581.46	0.19%	28,730.85
WOOLWORTHS GROUP LTD SEC ID: AA6981234	22.7587	3,517.000	69,737.26	80,042.40	0.13%	10,305.14
DEXUS SEC ID: AAB033YN9	5.2557	5,621.000	26,837.66	29,542.08	0.05%	2,704.42
GOODMAN GROUP SEC ID: AAB03FYZ5	11.7727	11,102.000	41,718.81	130,700.34	0.20%	88,981.53
SEEK LTD SEC ID: AAB0767Y4	14.2072	2,148.000	26,358.60	30,517.16	0.05%	4,158.56
MINERAL RESOURCES LTD SEC ID: AAB17ZL55	52.3532	547.000	22,184.42	28,637.19	0.04%	6,452.77
BRAMBLES LTD SEC ID: AAB1FJ0C0	8.1853	6,687.000	51,174.81	54,734.90	0.09%	3,560.09
MACQUARIE GROUP LTD SEC ID: AAB28YTC2	113.2239	1,837.000	85,162.54	207,992.35	0.33%	122,829.81
JAMES HARDIE INDUSTRIES PLC SEC ID: AAB60QWJ9	17.9032	2,741.000	18,081.23	49,072.56	0.08%	30,991.33



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TREASURY WINE ESTATES LTD SEC ID: AAB61JC64	9.2296	2,454.000	8,523.37	22,649.49	0.04%	14,126.12
ONEMARKET LTD SEC ID: AABFM70D5	0.0000	288.000	331.98	0.00	0.00%	-331.98
SCENTRE GROUP SEC ID: AABLZH0Z7	1.9531	54,099.000	79,271.84	105,659.24	0.17%	26,387.40
AMPOL LTD SEC ID: AABM91204	19.1781	1,765.000	28,321.27	33,849.31	0.05%	5,528.04
WOODSIDE ENERGY GROUP LTD SEC ID: AABMGT163	24.0336	7,278.000	118,911.66	174,916.80	0.27%	56,005.14
ANZ GROUP HOLDINGS LTD SEC ID: AABR1YDF4	16.0450	16,834.000	229,237.27	270,102.02	0.42%	40,864.75
MEDIBANK PVT LTD SEC ID: AABRTNNQ3	2.0005	17,676.000	29,935.30	35,361.59	0.06%	5,426.29
SOUTH32 LTD SEC ID: AABWSW5D2	2.7126	25,144.000	30,439.26	68,205.61	0.11%	37,766.35
COLES GROUP LTD SEC ID: AABYWROT4	11.3387	11,211.000	115,273.23	127,117.81	0.20%	11,844.58
WISETECH GLOBAL LTD SEC ID: AABZ8GX82	34.4161	794.000	27,277.41	27,326.39	0.04%	48.98
TOTAL EQUITY AUSTRALIAN DOLLAR		341,694.000	2,968,959.35	4,693,000.13	7.34%	1,724,040.78
DANISH KRONE						
CARLSBERG AS SEC ID: SD4169217	132.4942	329.000	39,404.05	43,590.61	0.07%	4,186.56
AP MOLLER - MAERSK A/S SEC ID: SD4253045	2,241.7245	33.000	28,996.81	73,976.91	0.12%	44,980.10
GN STORE NORD AS SEC ID: SD4501096	22.9267	1,837.000	30,482.59	42,116.40	0.07%	11,633.81
GENMAB A/S SEC ID: SD4595734	422.0814	298.000	43,241.04	125,780.26	0.20%	82,539.22
ROCKWOOL A/S SEC ID: SD4713493	234.3621	187.000	31,139.96	43,825.71	0.07%	12,685.75
DSV A/S SEC ID: SDB1WT5G0	157.3656	1,000.000	18,674.67	157,365.62	0.25%	138,690.95
PANDORA A/S SEC ID: SDB44XTX3	70.0503	664.000	20,883.82	46,513.40	0.07%	25,629.58
NOVOZYMES A/S SEC ID: SDB798FW3	50.5034	1,000.000	26,215.68	50,503.38	0.08%	24,287.70
COLOPLAST A/S SEC ID: SDB8FMRX8	116.5352	706.000	20,067.67	82,273.87	0.13%	62,206.20



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NOVO NORDISK A/S SEC ID: SDBHC8X98	134.6183	7,823.000	124,480.82	1,053,118.83	1.65%	928,638.01
VESTAS WIND SYSTEMS A/S SEC ID: SDBN4MYF8	29.0046	4,101.000	31,905.02	118,948.04	0.19%	87,043.02
ORSTED AS SEC ID: SDBYT16L1	90.6018	1,000.000	34,832.99	90,601.84	0.14%	55,768.85
TOTAL EQUITY DANISH KRONE		18,978.000	450,325.12	1,928,614.87	3.01%	1,478,289.75
EURO CURRENCY UNIT						
OMV AG SEC ID: EA4651454	51.3347	1,605.000	40,295.68	82,392.23	0.13%	42,096.55
VOESTALPINE AG SEC ID: EA4943406	26.4465	2,669.000	44,090.36	70,585.59	0.11%	26,495.23
D'IETEREN GROUP SEC ID: EB4247491	191.2512	248.000	37,074.14	47,430.30	0.07%	10,356.16
KBC GROUP NV SEC ID: EB4497740	64.1204	803.000	48,927.55	51,488.67	0.08%	2,561.12
SOLVAY SA SEC ID: EB4821105	100.8124	599.000	39,036.60	60,386.65	0.09%	21,350.05
UCB SA SEC ID: EB5596995	78.5069	433.000	18,802.13	33,993.49	0.05%	15,191.36
GROUPE BRUXELLES LAMBERT NV SEC ID: EB7097323	79.5955	13.000	849.51	1,034.74	0.00%	185.23
PROXIMUS SADP SEC ID: EBB00D9P7	9.6010	5,998.000	54,987.70	57,586.69	0.09%	2,598.99
AGEAS SA/NV SEC ID: EBB86S2N3	44.2055	1,282.000	44,518.60	56,671.44	0.09%	12,152.84
UMICORE SA SEC ID: EBBF44467	36.6280	1,042.000	18,950.42	38,166.40	0.06%	19,215.98
ARGENX SE SEC ID: EBBNHKX8	371.7232	202.000	58,545.97	75,088.08	0.12%	16,542.11
ANHEUSER-BUSCH INBEV SA/NV SEC ID: EBBYYHL24	60.0542	3,243.000	158,999.59	194,755.63	0.30%	35,756.04
ADIDAS AG SEC ID: ED4031974	136.0317	1,014.000	56,943.99	137,936.13	0.22%	80,992.14
FRESENIUS SE & CO KGAA SEC ID: ED4352099	28.0153	1,469.000	36,855.89	41,154.49	0.06%	4,298.60
UNITED INTERNET AG SEC ID: ED4354137	20.1604	1,739.000	28,548.18	35,058.85	0.05%	6,510.67
HANNOVER RUECK SE SEC ID: ED4511801	197.9749	430.000	28,386.76	85,129.20	0.13%	56,742.44



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GEA GROUP AG SEC ID: ED4557101	40.7690	1,209.000	29,215.90	49,289.66	0.08%	20,073.76
CONTINENTAL AG SEC ID: ED4598584	59.7447	617.000	40,692.67	36,862.45	0.06%	-3,830.22
DEUTSCHE POST AG SEC ID: ED4617855	37.5459	5,610.000	117,449.25	210,632.25	0.33%	93,183.00
MERCK KGAA SEC ID: ED4741846	193.0655	552.000	27,434.01	106,572.17	0.17%	79,138.16
RWE AG SEC ID: ED4768963	44.3869	3,208.000	73,659.55	142,393.26	0.22%	68,733.71
SAP SE SEC ID: ED4846280	102.8722	4,081.000	211,135.50	419,821.56	0.66%	208,686.06
E.ON SE SEC ID: ED4942907	9.9617	16,486.000	131,088.06	164,228.77	0.26%	33,140.71
HENKEL AG & CO KGAA SEC ID: ED5002461	64.3018	261.000	12,289.62	16,782.77	0.03%	4,493.15
BAYER AG SEC ID: ED5069213	51.5749	3,888.000	219,075.69	200,523.04	0.31%	-18,552.65
BASF SE SEC ID: ED5086571	49.5097	2,864.000	124,648.52	141,795.86	0.22%	17,147.34
BEIERSDORF AG SEC ID: ED5107401	114.4092	582.000	43,363.04	66,586.15	0.10%	23,223.11
FRESENIUS MEDICAL CARE AG & CO SEC ID: ED5129074	32.6258	1,052.000	32,918.52	34,322.38	0.05%	1,403.86
ALLIANZ SE SEC ID: ED5231482	214.4105	1,827.000	232,606.57	391,728.03	0.61%	159,121.46
MUENCHENER RUECKVERSICHERUNGS- SEC ID: ED5294126	324.4440	595.000	98,076.08	193,044.18	0.30%	94,968.10
RHEINMETALL AG SEC ID: ED5334583	198.5619	201.000	30,228.88	39,910.93	0.06%	9,682.05
VOLKSWAGEN AG SEC ID: ED5497109	157.5795	190.000	18,425.63	29,940.10	0.05%	11,514.47
MERCEDES-BENZ GROUP AG SEC ID: ED5529026	65.5292	2,753.000	92,148.29	180,401.75	0.28%	88,253.46
NEMETSCHEK SE SEC ID: ED5633968	50.8972	711.000	31,107.48	36,187.88	0.06%	5,080.40
SIEMENS AG SEC ID: ED5727976	138.3583	3,526.000	342,315.86	487,851.33	0.76%	145,535.47
DEUTSCHE BANK AG SEC ID: ED5750358	11.3000	11,508.000	78,574.24	130,040.89	0.20%	51,466.65



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BAYERISCHE MOTOREN WERKE AG SEC ID: ED5756025	88.9873	1,345.000	64,042.02	119,687.93	0.19%	55,645.91
DEUTSCHE TELEKOM AG SEC ID: ED5842353	19.8914	13,024.000	179,155.22	259,065.66	0.40%	79,910.44
INFINEON TECHNOLOGIES AG SEC ID: ED5889503	30.3419	6,722.000	68,605.20	203,958.37	0.32%	135,353.17
RATIONAL AG SEC ID: ED5910606	592.3238	52.000	26,167.57	30,800.84	0.05%	4,633.27
CARL ZEISS MEDITEC AG SEC ID: ED5922965	125.8288	293.000	24,834.80	36,867.83	0.06%	12,033.03
BECHTLE AG SEC ID: ED5932402	35.2833	927.000	30,670.30	32,707.61	0.05%	2,037.31
DEUTSCHE BOERSE AG SEC ID: ED7021964	172.2542	839.000	120,306.80	144,521.23	0.23%	24,214.43
SYMRISE AG SEC ID: EDB1JB4K1	108.4860	544.000	46,267.41	59,016.36	0.09%	12,748.95
BRENNTAG SE SEC ID: EDB4YVF55	63.7362	1,037.000	39,496.72	66,094.41	0.10%	26,597.69
COMMERZBANK AG SEC ID: EDB90LKT5	9.4302	8,671.000	30,598.24	81,769.45	0.13%	51,171.21
VONOVIA SE SEC ID: EDBBJPFY6	23.5008	2,365.000	66,799.82	55,579.50	0.09%	-11,220.32
SIEMENS HEALTHINEERS AG SEC ID: EDBD594Y5	49.8726	777.000	26,894.38	38,751.00	0.06%	11,856.62
AROUNDTOWN SA SEC ID: EDBF0CK46	2.3298	14,026.000	37,197.50	32,677.87	0.05%	-4,519.63
DAIMLER TRUCK HOLDING AG SEC ID: EDBP6VLQ6	30.8916	1,473.000	42,518.97	45,503.26	0.07%	2,984.29
SCOUT24 SE SEC ID: EDBYT9340	50.0860	811.000	45,326.47	40,619.78	0.06%	-4,706.69
COVESTRO AG SEC ID: EDBYTBWY7	39.0080	1,422.000	42,401.91	55,469.36	0.09%	13,067.45
QIAGEN NV SEC ID: EDBYXS699	50.1714	1,629.000	38,657.88	81,729.25	0.13%	43,071.37
UNIPER SE SEC ID: EDBZ6CZ40	2.7620	7,784.000	25,761.33	21,499.74	0.03%	-4,261.59
DELIVERY HERO SE SEC ID: EDBZCNB45	47.7915	829.000	35,018.38	39,619.12	0.06%	4,600.74
ENDESA SA SEC ID: EE5271783	18.8210	4,814.000	67,290.85	90,604.07	0.14%	23,313.22



Asset Detail
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Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BANCO BILBAO VIZCAYA ARGENTARI SEC ID: EE5501908	6.0129	39,859.000	129,093.96	239,667.65	0.37%	110,573.69
NATURGY ENERGY GROUP SA SEC ID: EE5650424	25.9448	1,986.000	35,996.21	51,526.47	0.08%	15,530.26
REPSOL SA SEC ID: EE5669358	15.8487	2,690.000	35,110.56	42,632.90	0.07%	7,522.34
BANCO SANTANDER SA SEC ID: EE5705947	2.9910	53,175.000	101,784.81	159,044.73	0.25%	57,259.92
TELEFONICA SA SEC ID: EE5732529	3.6126	21,173.000	74,443.80	76,490.46	0.12%	2,046.66
ACS ACTIVIDADES DE CONSTRUCCIO SEC ID: EEB01FLQ9	28.5703	1,291.000	28,478.74	36,884.23	0.06%	8,405.49
FERROVIAL SA SEC ID: EEB038516	26.1156	3,013.000	55,995.58	78,686.33	0.12%	22,690.75
CAIXABANK SA SEC ID: EEB283W91	3.9189	11,047.000	40,021.15	43,292.55	0.07%	3,271.40
IBERDROLA SA SEC ID: EEB288C92	11.6650	26,900.000	180,612.14	313,789.64	0.49%	133,177.50
AMADEUS IT GROUP SA SEC ID: EEB3MSM24	51.8150	2,233.000	61,540.43	115,702.87	0.18%	54,162.44
RED ELECTRICA CORP SA SEC ID: EEBD6FXN0	17.3535	1,860.000	24,956.17	32,277.48	0.05%	7,321.31
INDUSTRIA DE DISENO TEXTIL SA SEC ID: EEBP9DL99	26.5212	6,394.000	99,741.15	169,576.31	0.27%	69,835.16
AENA SME SA SEC ID: EEBVRZ8L5	125.1884	306.000	30,299.72	38,307.66	0.06%	8,007.94
CELLNEX TELECOM SA SEC ID: EEBX90C09	32.9994	2,084.000	64,471.29	68,770.69	0.11%	4,299.40
GRIFOLS SA SEC ID: EEBYY3DX0	11.4943	2,349.000	15,743.91	27,000.07	0.04%	11,256.16
AIRBUS SE SEC ID: EF4012250	118.4861	2,271.000	69,813.17	269,081.92	0.42%	199,268.75
VEOLIA ENVIRONNEMENT SA SEC ID: EF4031870	25.6140	5,500.000	99,049.97	140,877.00	0.22%	41,827.03
L'OREAL SA SEC ID: EF4057800	356.0346	1,090.000	129,212.39	388,077.71	0.61%	258,865.32
LVMH MOET HENNESSY LOUIS VUITT SEC ID: EF4061414	725.6233	1,205.000	178,872.41	874,376.05	1.37%	695,503.64
THALES SA SEC ID: EF4162790	127.3229	449.000	18,082.98	57,167.99	0.09%	39,085.01



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CAPGEMINI SE SEC ID: EF4163434	166.4376	805.000	46,399.58	133,982.30	0.21%	87,582.72
PUBLICIS GROUPE SA SEC ID: EF4380426	63.4160	1,055.000	36,078.71	66,903.87	0.10%	30,825.16
PERNOD RICARD SA SEC ID: EF4682326	196.1072	939.000	87,238.64	184,144.65	0.29%	96,906.01
RENAULT SA SEC ID: EF4712792	33.3782	1,698.000	31,022.32	56,676.26	0.09%	25,653.94
REMY COINTREAU SA SEC ID: EF4741718	168.1986	218.000	20,266.49	36,667.29	0.06%	16,400.80
SCHNEIDER ELECTRIC SE SEC ID: EF4834109	139.5109	2,351.000	139,936.49	327,990.17	0.51%	188,053.68
ORANGE SA SEC ID: EF5176179	9.9051	8,472.000	87,050.17	83,916.41	0.13%	-3,133.76
HERMES INTERNATIONAL SEC ID: EF5253978	1,542.1763	124.000	37,665.52	191,229.86	0.30%	153,564.34
KERING SA SEC ID: EF5505070	507.4774	374.000	54,901.27	189,796.54	0.30%	134,895.27
SANOFI SEC ID: EF5671732	95.8817	5,297.000	397,087.69	507,885.58	0.79%	110,797.89
STMICROELECTRONICS NV SEC ID: EF5962339	35.2139	3,603.000	36,996.58	126,875.74	0.20%	89,879.16
SOCIETE GENERALE SA SEC ID: EF5966512	25.0590	4,243.000	61,708.68	106,325.46	0.17%	44,616.78
TELEPERFORMANCE SEC ID: EF5999331	237.6766	165.000	32,498.34	39,216.63	0.06%	6,718.29
EURAZEO SE SEC ID: EF7042395	62.0072	618.000	28,531.40	38,320.47	0.06%	9,789.07
SODEXO SA SEC ID: EF7062716	95.4975	555.000	34,591.62	53,001.13	0.08%	18,409.51
AXA SA SEC ID: EF7088422	27.8072	8,502.000	147,145.40	236,416.80	0.37%	89,271.40
ESSILORLUXOTTICA SA SEC ID: EF7212477	180.5787	1,271.000	108,137.53	229,515.53	0.36%	121,378.00
CREDIT AGRICOLE SA SEC ID: EF7262613	10.4921	11,517.000	86,632.45	120,837.92	0.19%	34,205.47
BNP PARIBAS SA SEC ID: EF7309687	56.8311	4,023.000	149,477.43	228,631.36	0.36%	79,153.93
CIE DE SAINT-GOBAIN SEC ID: EF7380480	48.7200	3,525.000	128,159.06	171,737.87	0.27%	43,578.81



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WENDEL SE SEC ID: EF7390117	93.0642	440.000	32,599.66	40,948.25	0.06%	8,348.59
KLEPIERRE SA SEC ID: EF7582556	22.9779	2,302.000	31,163.23	52,895.11	0.08%	21,731.88
SAFRAN SA SEC ID: EFB058TZ0	124.7829	1,267.000	51,231.82	158,099.90	0.25%	106,868.08
ENGIE SA SEC ID: EFB0C2CQ3	14.2883	6,688.000	82,665.46	95,560.43	0.15%	12,894.97
ELECTRICITE DE FRANCE SA SEC ID: EFB0NJJ12	12.8070	2,454.000	20,314.13	31,428.38	0.05%	11,114.25
IPSEN SA SEC ID: EFB0R7JF3	107.2586	130.000	11,827.25	13,943.62	0.02%	2,116.37
ARKEMA SA SEC ID: EFB0Z5YZ7	89.5209	426.000	27,114.95	38,135.92	0.06%	11,020.97
LEGRAND SA SEC ID: EFB11ZRK7	79.8516	1,122.000	47,231.29	89,593.55	0.14%	42,362.26
EIFFAGE SA SEC ID: EFB13X011	98.1016	497.000	29,198.03	48,756.51	0.08%	19,558.48
TOTALENERGIES SE SEC ID: EFB15C551	62.5942	9,990.000	425,521.80	625,316.18	0.98%	199,794.38
AEROPORTS DE PARIS SEC ID: EFB164FY4	133.6197	264.000	22,248.21	35,275.60	0.06%	13,027.39
VINCI SA SEC ID: EFB1XH021	99.5638	2,447.000	141,839.29	243,632.50	0.38%	101,793.21
DANONE SA SEC ID: EFB1Y9TB7	52.5407	1,611.000	91,316.16	84,643.10	0.13%	-6,673.06
AIR LIQUIDE SA SEC ID: EFB1YXBJ6	141.3039	2,309.500	169,977.25	326,341.36	0.51%	156,364.11
BUREAU VERITAS SA SEC ID: EFB28DTJ8	26.2650	1,586.000	22,676.67	41,656.33	0.07%	18,979.66
GETLINK SE SEC ID: EFB292JQ6	15.9821	2,035.000	24,327.02	32,523.52	0.05%	8,196.50
EDENRED SEC ID: EFB62G1B5	54.3017	2,150.000	43,663.65	116,748.61	0.18%	73,084.96
BIOMERIEUX SEC ID: EFBF0LBX7	104.5051	300.000	20,046.95	31,351.54	0.05%	11,304.59
DASSAULT SYST SHS SEC ID: EFBM8H5Y8	35.7475	3,080.000	18,588.80	110,102.42	0.17%	91,513.62
STELLANTIS NV SEC ID: EFBMD8F96	14.1624	3,687.000	30,940.61	52,216.80	0.08%	21,276.19



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DASSAULT AVIATION SA SEC ID: EFBMT9L17	168.8390	221.000	27,321.68	37,313.41	0.06%	9,991.73
EUROFINS SCIENTIFIC SE SEC ID: EFBNDPYV6	71.5698	766.000	39,699.79	54,822.46	0.09%	15,122.67
WORLDLINE SA/FRANCE SEC ID: EFBNFWR47	38.9866	1,782.000	67,388.90	69,474.20	0.11%	2,085.30
MICHELIN (CGDE) EUR0.50 (POST SUBDIVISION) SEC ID: EFBPBPJ08	27.7325	5,261.000	105,628.89	145,900.64	0.23%	40,271.75
SARTORIUS STEDIM BIOTECH SEC ID: EFBYZ2QP1	322.8431	82.000	16,209.46	26,473.14	0.04%	10,263.68
ASSICURAZIONI GENERALI SPA SEC ID: EI4056715	17.7324	3,269.000	45,366.33	57,967.09	0.09%	12,600.76
INTESA SANPAOLO SPA SEC ID: EI4076838	2.2177	64,077.000	96,898.65	142,106.48	0.22%	45,207.83
MEDIOBANCA BANCA DI CREDITO FI SEC ID: EI4574816	9.5882	4,949.000	26,819.51	47,451.88	0.07%	20,632.37
ENEL SPA SEC ID: EI7144567	5.3683	24,537.000	107,587.20	131,721.18	0.21%	24,133.98
ENI SPA SEC ID: EI7145051	14.1795	15,264.000	112,677.25	216,435.63	0.34%	103,758.38
SNAM SPA SEC ID: EI7251479	4.8314	11,240.000	45,163.10	54,305.39	0.08%	9,142.29
TENARIS SA SEC ID: EI7538511	17.3802	5,225.000	25,557.85	90,811.37	0.14%	65,253.52
TERNA - RETE ELETTRICA NAZIONA SEC ID: EIB01BN53	7.3640	13,546.000	60,064.93	99,753.08	0.16%	39,688.15
RECORDATI INDUSTRIA CHIMICA E SEC ID: EIB07DRZ3	41.3559	866.000	29,168.60	35,814.24	0.06%	6,645.64
PRYSMIAN SPA SEC ID: EIB1W4V62	36.9909	429.000	12,562.14	15,869.09	0.02%	3,306.95
FERRARI NV SEC ID: EIBD6G500	213.6635	521.000	26,125.26	111,318.66	0.17%	85,193.40
CNH INDUSTRIAL NV SEC ID: EIBDSV2V8	15.9714	3,016.000	20,031.58	48,169.73	0.08%	28,138.15
MONCLER SPA SEC ID: EIBGLP233	52.8289	657.000	22,876.22	34,708.57	0.05%	11,832.35
NEXI SPA SEC ID: EIBJ1F884	7.8614	4,486.000	39,867.03	35,266.08	0.06%	-4,600.95
STELLANTIS NV SEC ID: EIBMD8KX1	14.1560	6,062.000	56,924.39	85,813.70	0.13%	28,889.31



Asset Detail
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12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DAVIDE CAMPARI-MILANO NV SEC ID: EIBM05W10	10.1218	3,732.000	23,069.93	37,774.56	0.06%	14,704.63
FINECOBANK BANCA FINECO SPA SEC ID: EIBNGN9Z1	16.5637	3,457.000	26,541.75	57,260.78	0.09%	30,719.03
UNICREDIT SPA SEC ID: EIBYMXPS6	14.1645	9,166.000	76,365.08	129,832.19	0.20%	53,467.11
POSTE ITALIANE SPA SEC ID: EIBYYN706	9.7397	4,235.000	31,515.72	41,247.73	0.06%	9,732.01
INFRASTRUTTURE WIRELESS ITALIA SEC ID: EIBZ0P4R9	10.0471	3,243.000	26,408.25	32,582.72	0.05%	6,174.47
ASM INTERNATIONAL NV SEC ID: EN5165290	251.4975	135.000	35,035.30	33,952.16	0.05%	-1,083.14
WOLTERS KLUWER NV SEC ID: EN5671511	104.3344	1,164.000	30,462.85	121,445.20	0.19%	90,982.35
AEGON NV SEC ID: EN5927376	5.0566	16,895.000	33,595.04	85,431.77	0.13%	51,836.73
KONINKLIJKE KPN NV SEC ID: EN5956078	3.0844	13,596.000	28,490.99	41,934.86	0.07%	13,443.87
KONINKLIJKE PHILIPS NV SEC ID: EN5986620	14.9458	2,095.000	31,325.79	31,311.39	0.05%	-14.40
HEINEKEN NV SEC ID: EN7792554	93.7899	1,002.000	51,537.24	93,977.51	0.15%	42,440.27
HEINEKEN HOLDING NV SEC ID: ENB0CCH48	76.8954	561.000	34,996.90	43,138.30	0.07%	8,141.40
KONINKLIJKE DSM NV SEC ID: ENB0HZL96	121.9867	903.000	53,314.29	110,153.97	0.17%	56,839.68
ASML HOLDING NV SEC ID: ENB929F49	537.6806	1,882.000	75,487.26	1,011,914.80	1.58%	936,427.54
KONINKLIJKE AHOLD DELHAIZE NV SEC ID: ENBD0Q396	28.6450	6,601.000	100,288.82	189,085.58	0.30%	88,796.76
OCI NV SEC ID: ENBD4TZK6	35.6675	354.000	12,904.65	12,626.29	0.02%	-278.36
PROSUS NV SEC ID: ENBJDS7L4	68.7843	3,230.000	206,944.14	222,173.17	0.35%	15,229.03
UNILEVER PLC SEC ID: ENBLRB269	50.0220	6,983.000	218,478.94	349,303.68	0.55%	130,824.74
JDE PEET'S NV SEC ID: ENBMC4ZZ9	28.8371	443.000	12,475.33	12,774.83	0.02%	299.50
EXOR NV SEC ID: ENBMJ1821	72.8932	604.000	24,471.32	44,027.48	0.07%	19,556.16



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IMCD NV SEC ID: ENBNCBD44	142.1043	227.000	25,203.62	32,257.68	0.05%	7,054.06
NN GROUP NV SEC ID: ENBNG8PQ5	40.7263	2,619.000	68,262.98	106,662.07	0.17%	38,399.09
UNIVERSAL MUSIC GROUP NV SEC ID: ENBNZGVV8	24.0238	2,099.000	42,235.42	50,425.95	0.08%	8,190.53
ARCELORMITTAL SA SEC ID: ENBYPBS65	26.2277	1,159.000	31,326.15	30,397.87	0.05%	-928.28
JUST EAT TAKEAWAY.COM NV SEC ID: ENBYQ7HZ1	21.0782	1,459.000	34,115.74	30,753.08	0.05%	-3,362.66
ABN AMRO BANK NV SEC ID: ENBYQP139	13.7942	4,050.000	34,589.87	55,866.54	0.09%	21,276.67
RELX PLC SEC ID: ENBYWLC62	27.5777	5,151.000	44,121.37	142,052.94	0.22%	97,931.57
ADYEN NV SEC ID: ENBZ1HM46	1,375.0449	67.000	85,497.72	92,128.01	0.14%	6,630.29
ING GROEP NV SEC ID: ENBZ57394	12.1538	21,921.000	138,675.17	266,424.39	0.42%	127,749.22
EDP - ENERGIAS DE PORTUGAL SA SEC ID: EP4103594	4.9691	12,293.000	46,835.36	61,085.35	0.10%	14,249.99
JERONIMO MARTINS SGPS SA SEC ID: EPB1Y1SQ0	21.5371	2,224.000	31,738.34	47,898.52	0.07%	16,160.18
CRH PLC SEC ID: EZ4182240	39.4989	3,299.000	84,101.71	130,306.95	0.20%	46,205.24
DCC ORD EURO0.25 SEC ID: EZ4189476	49.0800	757.000	40,598.14	37,153.56	0.06%	-3,444.58
KERRY GROUP PLC SEC ID: EZ4519573	89.9051	602.000	19,189.59	54,122.89	0.08%	34,933.30
SMURFIT KAPPA GROUP PLC SEC ID: EZB1RR824	36.8842	1,500.000	38,790.37	55,326.24	0.09%	16,535.87
FLUTTER ENTERTAINMENT PLC SEC ID: EZBWT6H87	136.3946	853.000	83,960.62	116,344.55	0.18%	32,383.93
UPM-KYMMENE OYJ SEC ID: SF5051252	37.2790	2,326.000	32,603.62	86,711.05	0.14%	54,107.43
STORA ENSO OYJ SEC ID: SF5072670	14.0343	3,077.000	23,645.12	43,183.66	0.07%	19,538.54
SAMPO OYJ SEC ID: SF5226037	52.1031	1,920.000	52,336.15	100,038.04	0.16%	47,701.89
FORTUM OYJ SEC ID: SF5579559	16.5851	2,080.000	33,364.61	34,496.94	0.05%	1,132.33



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ELISA OYJ SEC ID: SF5701518	52.7862	878.000	28,715.42	46,346.27	0.07%	17,630.85
NOKIA OYJ SEC ID: SF5902942	4.6180	29,984.000	132,782.51	138,465.84	0.22%	5,683.33
NESTE OYJ SEC ID: SFB06YV43	45.9131	2,905.000	17,128.67	133,377.54	0.21%	116,248.87
KONE OYJ SEC ID: SFB09M9D1	51.5482	1,502.000	44,661.76	77,425.36	0.12%	32,763.60
ORION OYJ SEC ID: SFB17NY41	54.6859	887.000	24,149.62	48,506.38	0.08%	24,356.76
TOTAL EQUITY EURO CURRENCY UNIT		797,285.500	11,685,894.34	20,567,991.47	32.15%	8,882,097.13
HONG KONG DOLLAR						
CLP HOLDINGS LTD HK/00002 SEC ID: FH6097015	7.2967	8,500.000	61,854.09	62,021.54	0.10%	167.45
HONG KONG EXCHANGES & CLEARING HK/00388 SEC ID: FH6267352	43.2034	5,400.000	104,918.06	233,298.10	0.36%	128,380.04
MTR CORP LTD HK/00066 SEC ID: FH6290057	5.2979	6,500.000	24,721.83	34,436.48	0.05%	9,714.65
HANG SENG BANK LTD HK/00011 SEC ID: FH6408378	16.6305	3,400.000	47,937.85	56,543.60	0.09%	8,605.75
POWER ASSETS HOLDINGS LTD HK/00006 SEC ID: FH6435322	5.4773	6,000.000	32,239.53	32,863.76	0.05%	624.23
GALAXY ENTERTAINMENT GROUP LTD HK/00027 SEC ID: FH6465873	6.6112	13,000.000	40,096.82	85,945.46	0.13%	45,848.64
BOC HONG KONG HOLDINGS LTD HK/02388 SEC ID: FH6536111	3.4081	16,000.000	38,613.39	54,529.50	0.09%	15,916.11
SUN HUNG KAI PROPERTIES LTD HK/00016 SEC ID: FH6859927	13.6836	4,000.000	48,894.15	54,734.50	0.09%	5,840.35
SWIRE PACIFIC LTD HK/00019 SEC ID: FH6867748	8.8021	2,000.000	11,550.58	17,604.21	0.03%	6,053.63



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TECHTRONIC INDUSTRIES CO LTD HK/00669 SEC ID: FHB0190C9	11.1596	8,000.000	25,097.52	89,276.68	0.14%	64,179.16
LINK REIT HK/00823 SEC ID: FHB0PB4M2	7.3415	14,140.000	61,253.71	103,808.74	0.16%	42,555.03
CHOW TAI FOOK JEWELLERY GROUP HK/01929 SEC ID: FHB4R39F0	2.0397	13,800.000	25,256.63	28,148.29	0.04%	2,891.66
AIA GROUP LTD HK/01299 SEC ID: FHB4TX8S5	11.1211	55,000.000	186,586.35	611,663.11	0.96%	425,076.76
SANDS CHINA LTD HK/01928 SEC ID: FHB5B23W5	3.3184	11,600.000	19,090.29	38,493.52	0.06%	19,403.23
WHARF REAL ESTATE INVESTMENT C HK/01997 SEC ID: FHBFOGWS1	5.8296	12,000.000	43,349.25	69,955.61	0.11%	26,606.36
BUDWEISER BREWING CO APAC LTD HK/01876 SEC ID: FHBKDXJH8	3.1454	10,300.000	25,949.63	32,398.03	0.05%	6,448.40
NEW WORLD DEVELOPMENT CO LTD HK/00017 SEC ID: FHBM94GQ6	2.8187	16,000.000	43,338.90	45,099.58	0.07%	1,760.68
CK HUTCHISON HOLDINGS LTD HK/00001 SEC ID: FHBW9P811	6.0026	11,000.000	67,109.57	66,028.61	0.10%	-1,080.96
CK INFRASTRUCTURE HOLDINGS LTD HK/01038 SEC ID: FHBVVS6J9	5.2339	7,000.000	32,296.23	36,637.01	0.06%	4,340.78
CK ASSET HOLDINGS LTD HK/01113 SEC ID: FHBVZQ071	6.1564	11,340.000	49,017.64	69,813.00	0.11%	20,795.36
TOTAL EQUITY HONG KONG DOLLAR		234,980.000	989,172.02	1,823,299.33	2.85%	834,127.31
ISRAELI SHEKEL						
BANK HAPOALIM BM SEC ID: FZ6075805	8.9897	5,939.000	27,261.28	53,389.57	0.08%	26,128.29
BANK LEUMI LE-ISRAEL BM SEC ID: FZ6076423	8.3066	3,158.000	29,926.05	26,232.39	0.04%	-3,693.66
ELBIT SYSTEMS LTD SEC ID: FZ6308917	162.2219	111.000	22,649.56	18,006.63	0.03%	-4,642.93



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ISRAEL DISCOUNT BANK LTD SEC ID: FZ6451279	5.2374	8,105.000	24,819.70	42,448.75	0.07%	17,629.05
NICE LTD SEC ID: FZ6647132	192.7165	423.000	12,092.74	81,519.06	0.13%	69,426.32
MIZRAHI TEFAHOT BANK LTD SEC ID: FZ6916701	32.2800	1,225.000	21,342.77	39,543.01	0.06%	18,200.24
AZRIELI GROUP LTD SEC ID: FZB5MN1W9	66.2038	389.000	27,782.89	25,753.27	0.04%	-2,029.62
TOTAL EQUITY ISRAELI SHEKEL		19,350.000	165,874.99	286,892.68	0.45%	121,017.69
JAPANESE YEN						
AISIN CORP SEC ID: FJ6010709	26.7536	1,000.000	26,059.13	26,753.57	0.04%	694.44
AJINOMOTO CO INC SEC ID: FJ6010907	30.5506	3,000.000	29,769.06	91,651.82	0.14%	61,882.76
ANA HOLDINGS INC SEC ID: FJ6014909	21.2210	1,400.000	27,726.91	29,709.35	0.05%	1,982.44
ASAHI GROUP HOLDINGS LTD SEC ID: FJ6054400	31.2176	1,700.000	31,620.56	53,069.84	0.08%	21,449.28
ASAHI KASEI CORP SEC ID: FJ6054608	7.1348	6,000.000	32,835.39	42,808.74	0.07%	9,973.35
NTT DATA CORP SEC ID: FJ6125630	14.6425	3,000.000	19,803.45	43,927.39	0.07%	24,123.94
BRIDGESTONE CORP SEC ID: FJ6132107	35.5527	2,700.000	45,075.20	95,992.26	0.15%	50,917.06
OBIC CO LTD SEC ID: FJ6136744	147.1067	400.000	54,634.44	58,842.70	0.09%	4,208.26
BROTHER INDUSTRIES LTD SEC ID: FJ6146503	15.2109	1,500.000	18,190.42	22,816.32	0.04%	4,625.90
KOBAYASHI PHARMACEUTICAL CO LT SEC ID: FJ6149457	68.4376	500.000	29,026.23	34,218.80	0.05%	5,192.57
CANON INC SEC ID: FJ6172327	21.6416	4,400.000	81,341.11	95,223.00	0.15%	13,881.89
CENTRAL JAPAN RAILWAY CO SEC ID: FJ6183555	122.8163	700.000	53,139.24	85,971.42	0.13%	32,832.18
CHIBA BANK LTD/THE SEC ID: FJ6190568	7.2909	5,000.000	26,910.73	36,454.58	0.06%	9,543.85
CHUGAI PHARMACEUTICAL CO LTD SEC ID: FJ6196409	25.5258	3,000.000	19,058.15	76,577.36	0.12%	57,519.21
CYBERAGENT INC SEC ID: FJ6220506	8.8522	1,700.000	15,289.62	15,048.69	0.02%	-240.93



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KDDI CORP SEC ID: FJ6248994	30.1792	7,800.000	67,406.24	235,398.07	0.37%	167,991.83
DAIFUKU CO LTD SEC ID: FJ6250024	46.8377	700.000	32,767.42	32,786.39	0.05%	18.97
DAITO TRUST CONSTRUCTION CO LT SEC ID: FJ6250503	102.6185	400.000	19,398.86	41,047.40	0.06%	21,648.54
DAIKIN INDUSTRIES LTD SEC ID: FJ6250727	153.0941	1,100.000	46,261.27	168,403.49	0.26%	122,142.22
DAI NIPPON PRINTING CO LTD SEC ID: FJ6250909	20.0841	600.000	12,996.61	12,050.47	0.02%	-946.14
DAIWA HOUSE INDUSTRY CO LTD SEC ID: FJ6251360	23.0323	3,000.000	33,953.32	69,096.97	0.11%	35,143.65
DAIWA SECURITIES GROUP INC SEC ID: FJ6251444	4.4185	6,800.000	26,397.31	30,045.85	0.05%	3,648.54
MITSUBISHI HC CAPITAL INC SEC ID: FJ6268976	4.9187	5,000.000	18,046.68	24,593.58	0.04%	6,546.90
PAN PACIFIC INTERNATIONAL HOLD SEC ID: FJ6269867	18.5911	3,300.000	27,919.24	61,350.56	0.10%	33,431.32
DISCO CORP SEC ID: FJ6270949	286.1040	100.000	19,171.20	28,610.40	0.04%	9,439.20
EAST JAPAN RAILWAY CO SEC ID: FJ6298544	56.9934	1,400.000	77,743.41	79,790.82	0.12%	2,047.41
EISAI CO LTD SEC ID: FJ6307204	65.9669	1,100.000	39,468.48	72,563.56	0.11%	33,095.08
SBI HOLDINGS INC SEC ID: FJ6309465	19.0761	1,200.000	18,574.76	22,891.35	0.04%	4,316.59
FAST RETAILING CO LTD SEC ID: FJ6332434	610.3300	300.000	69,534.82	183,099.01	0.29%	113,564.19
MITSUBISHI UFJ FINANCIAL GROUP SEC ID: FJ6335171	6.7377	45,200.000	186,929.74	304,542.03	0.48%	117,612.29
FUJI ELECTRIC CO LTD SEC ID: FJ6356367	38.1219	1,000.000	23,276.54	38,121.94	0.06%	14,845.40
SUBARU CORP SEC ID: FJ6356409	15.3663	4,000.000	20,527.45	61,465.00	0.10%	40,937.55
FUJIFILM HOLDINGS CORP SEC ID: FJ6356524	50.2103	1,200.000	48,689.12	60,252.37	0.09%	11,563.25
FANUC CORP SEC ID: FJ6356938	150.3278	900.000	100,808.06	135,295.00	0.21%	34,486.94
FUJITSU LTD SEC ID: FJ6356946	133.5026	700.000	43,083.62	93,451.81	0.15%	50,368.19



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NOMURA RESEARCH INSTITUTE LTD SEC ID: FJ6390929	23.6083	2,904.000	18,227.69	68,558.56	0.11%	50,330.87
NIPPON BUILDING FUND INC SEC ID: FJ6396801	4,456.4020	6.000	25,552.84	26,738.41	0.04%	1,185.57
JAPAN REAL ESTATE INVESTMENT C SEC ID: FJ6397585	4,373.0340	6.000	25,137.60	26,238.20	0.04%	1,100.60
HAMAMATSU PHOTONICS KK SEC ID: FJ6405875	47.8987	1,600.000	29,817.38	76,637.99	0.12%	46,820.61
HANKYU HANSHIN HOLDINGS INC SEC ID: FJ6408663	29.7093	1,000.000	23,104.03	29,709.35	0.05%	6,605.32
DENTSU GROUP INC SEC ID: FJ6416286	31.4146	1,600.000	29,582.35	50,263.36	0.08%	20,681.01
RESONA HOLDINGS INC SEC ID: FJ6421559	5.4811	14,300.000	43,994.34	78,379.32	0.12%	34,384.98
HIROSE ELECTRIC CO LTD SEC ID: FJ6428729	125.8100	300.000	28,714.20	37,743.00	0.06%	9,028.80
HITACHI LTD SEC ID: FJ6429107	50.7105	4,100.000	81,149.78	207,913.13	0.32%	126,763.35
SUMITOMO MITSUI TRUST HOLDINGS SEC ID: FJ6431897	34.7721	1,700.000	47,389.79	59,112.51	0.09%	11,722.72
HONDA MOTOR CO LTD SEC ID: FJ6435146	22.9793	4,600.000	113,993.10	105,704.64	0.17%	-8,288.46
HOYA CORP SEC ID: FJ6441508	96.2901	1,800.000	49,099.77	173,322.21	0.27%	124,222.44
ISUZU MOTORS LTD SEC ID: FJ6467107	11.7246	4,800.000	29,018.55	56,277.99	0.09%	27,259.44
ITOCHU CORP SEC ID: FJ6467800	31.4222	7,200.000	64,441.39	226,239.71	0.35%	161,798.32
JSR CORP SEC ID: FJ6470986	19.6142	1,600.000	24,665.69	31,382.77	0.05%	6,717.08
JAPAN TOBACCO INC SEC ID: FJ6474533	20.1675	5,300.000	91,526.44	106,887.71	0.17%	15,361.27
AEON CO LTD SEC ID: FJ6480043	21.0921	4,500.000	47,083.63	94,914.54	0.15%	47,830.91
KAJIMA CORP SEC ID: FJ6481322	11.6412	4,000.000	19,760.86	46,564.85	0.07%	26,803.99
KAO CORP SEC ID: FJ6483807	39.8272	2,900.000	80,514.41	115,498.88	0.18%	34,984.47
KEIO CORP SEC ID: FJ6487360	36.6819	600.000	19,995.09	22,009.17	0.03%	2,014.08



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KIKKOMAN CORP SEC ID: FJ6490802	52.5977	1,600.000	18,823.92	84,156.27	0.13%	65,332.35
KEYENCE CORP SEC ID: FJ6490992	389.7078	880.000	48,358.74	342,942.87	0.54%	294,584.13
KIRIN HOLDINGS CO LTD SEC ID: FJ6493749	15.2412	1,800.000	27,739.17	27,434.16	0.04%	-305.01
KOMATSU LTD SEC ID: FJ6496585	21.7970	1,900.000	38,111.37	41,414.22	0.06%	3,302.85
KONAMI GROUP CORP SEC ID: FJ6496684	45.2461	1,000.000	19,409.50	45,246.12	0.07%	25,836.62
KUBOTA CORP SEC ID: FJ6497500	13.7709	5,300.000	49,532.83	72,985.71	0.11%	23,452.88
KYOCERA CORP SEC ID: FJ6499266	49.6571	1,300.000	64,855.57	64,554.17	0.10%	-301.40
KYOWA KIRIN CO LTD SEC ID: FJ6499555	22.8883	2,000.000	21,017.20	45,776.65	0.07%	24,759.45
LASERTEC CORP SEC ID: FJ6506268	164.8035	300.000	36,778.07	49,441.05	0.08%	12,662.98
TOKIO MARINE HOLDINGS INC SEC ID: FJ6513124	21.4294	9,000.000	83,653.59	192,864.44	0.30%	109,210.85
JAPAN METROPOLITAN FUND INVEST SEC ID: FJ6513348	793.5124	35.000	22,620.06	27,772.93	0.04%	5,152.87
MAKITA CORP SEC ID: FJ6555802	23.3431	1,400.000	24,596.58	32,680.28	0.05%	8,083.70
SUMITOMO MITSUI FINANCIAL GROU SEC ID: FJ6563020	40.1379	5,400.000	141,368.51	216,744.84	0.34%	75,376.33
MARUBENI CORP SEC ID: FJ6569464	11.4821	6,700.000	36,384.29	76,929.78	0.12%	40,545.49
PANASONIC HOLDINGS CORP SEC ID: FJ6572708	8.4164	4,400.000	32,901.24	37,032.09	0.06%	4,130.85
MIZUHO FINANCIAL GROUP INC SEC ID: FJ6591013	14.0665	7,310.000	89,397.53	102,825.87	0.16%	13,428.34
MISUMI GROUP INC SEC ID: FJ6595170	21.8197	1,400.000	26,402.29	30,547.57	0.05%	4,145.28
MITSUBISHI ESTATE CO LTD SEC ID: FJ6596723	12.9675	5,200.000	73,652.25	67,431.12	0.11%	-6,221.13
MITSUBISHI CORP SEC ID: FJ6596780	32.4605	5,600.000	105,288.88	181,778.76	0.28%	76,489.88
MITSUBISHI ELECTRIC CORP SEC ID: FJ6597044	9.9549	7,700.000	70,504.53	76,652.77	0.12%	6,148.24



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MITSUBISHI HEAVY INDUSTRIES LT SEC ID: FJ6597069	39.6680	1,900.000	42,735.66	75,369.28	0.12%	32,633.62
MITSUI & CO LTD SEC ID: FJ6597309	29.2016	8,300.000	122,304.64	242,372.94	0.38%	120,068.30
MITSUI CHEMICALS INC SEC ID: FJ6597366	22.5473	1,200.000	18,461.93	27,056.73	0.04%	8,594.80
MITSUI OSK LINES LTD SEC ID: FJ6597580	24.9346	2,700.000	14,859.81	67,323.50	0.11%	52,463.69
MITSUI FUDOSAN CO LTD SEC ID: FJ6597606	18.3182	3,500.000	62,298.25	64,113.83	0.10%	1,815.58
MURATA MANUFACTURING CO LTD SEC ID: FJ6610409	49.9299	2,700.000	50,690.44	134,810.71	0.21%	84,120.27
SEIKO EPSON CORP SEC ID: FJ6616505	14.5970	2,200.000	17,415.31	32,113.38	0.05%	14,698.07
NGK INSULATORS LTD SEC ID: FJ6619509	12.7174	2,500.000	29,526.47	31,793.55	0.05%	2,267.08
NINTENDO CO LTD SEC ID: FJ6639556	41.9266	5,000.000	64,713.86	209,632.79	0.33%	144,918.93
DENSO CORP SEC ID: FJ6640380	49.5358	2,000.000	59,303.88	99,071.58	0.15%	39,767.70
NEC CORP SEC ID: FJ6640406	35.1283	1,400.000	40,264.52	49,179.58	0.08%	8,915.06
NIPPON PAINT HOLDINGS CO LTD SEC ID: FJ6640505	7.8745	3,800.000	28,945.05	29,923.07	0.05%	978.02
NIDEC CORP SEC ID: FJ6640687	51.8322	2,100.000	59,671.12	108,847.62	0.17%	49,176.50
NISSHIN SEIFUN GROUP INC SEC ID: FJ6640968	12.5279	1,210.000	13,074.53	15,158.82	0.02%	2,084.29
NIPPON TELEGRAPH & TELEPHONE C SEC ID: FJ6641370	28.5119	7,200.000	75,796.10	205,285.52	0.32%	129,489.42
NISSAN CHEMICAL CORP SEC ID: FJ6641586	43.8061	1,000.000	14,192.47	43,806.13	0.07%	29,613.66
NISSIN FOODS HOLDINGS CO LTD SEC ID: FJ6641768	78.9723	500.000	16,662.57	39,486.15	0.06%	22,823.58
NITTO DENKO CORP SEC ID: FJ6641800	57.9787	700.000	27,277.65	40,585.09	0.06%	13,307.44
YAMAHA CORP SEC ID: FJ6642386	37.2883	1,400.000	18,378.87	52,203.57	0.08%	33,824.70
MINEBEA MITSUMI INC SEC ID: FJ6642402	14.9380	2,000.000	12,329.24	29,876.08	0.05%	17,546.84



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NIPPON STEEL CORP SEC ID: FJ6642568	17.3709	4,100.000	31,970.65	71,220.58	0.11%	39,249.93
NISSAN MOTOR CO LTD SEC ID: FJ6642865	3.1687	9,500.000	35,556.44	30,103.07	0.05%	-5,453.37
NIPPON YUSEN KK SEC ID: FJ6643962	23.5704	3,600.000	14,359.94	84,853.53	0.13%	70,493.59
NITORI HOLDINGS CO LTD SEC ID: FJ6644804	129.2205	400.000	15,118.77	51,688.20	0.08%	36,569.43
ORIENTAL LAND CO LTD/JAPAN SEC ID: FJ6648896	145.2120	800.000	13,841.12	116,169.61	0.18%	102,328.49
OBAYASHI CORP SEC ID: FJ6656402	7.5638	3,000.000	13,255.53	22,691.27	0.04%	9,435.74
OLYMPUS CORP SEC ID: FJ6658804	17.8256	5,200.000	38,555.00	92,693.16	0.14%	54,138.16
OMRON CORP SEC ID: FJ6659422	48.5430	900.000	22,271.37	43,688.66	0.07%	21,417.29
ONO PHARMACEUTICAL CO LTD SEC ID: FJ6660107	23.3658	2,000.000	17,503.69	46,731.59	0.07%	29,227.90
ORIX CORP SEC ID: FJ6661147	16.0559	5,200.000	48,763.73	83,490.84	0.13%	34,727.11
RICOH CO LTD SEC ID: FJ6738226	7.6320	3,800.000	29,102.74	29,001.48	0.05%	-101.26
JAPAN EXCHANGE GROUP INC SEC ID: FJ6743887	14.3810	2,100.000	26,164.51	30,200.08	0.05%	4,035.57
T&D HOLDINGS INC SEC ID: FJ6744299	14.4151	3,500.000	28,834.32	50,452.84	0.08%	21,618.52
SMC CORP SEC ID: FJ6763968	421.2361	300.000	55,398.10	126,370.83	0.20%	70,972.73
SOFTBANK GROUP CORP SEC ID: FJ6770625	42.7754	6,500.000	81,553.09	278,040.08	0.43%	196,486.99
SECOM CO LTD SEC ID: FJ6791597	57.1678	900.000	39,670.78	51,450.98	0.08%	11,780.20
SEKISUI CHEMICAL CO LTD SEC ID: FJ6793825	13.9831	2,000.000	13,670.77	27,966.20	0.04%	14,295.43
SEKISUI HOUSE LTD SEC ID: FJ6793908	17.6854	2,700.000	29,835.84	47,750.58	0.07%	17,914.74
SHARP CORP/JAPAN SEC ID: FJ6800604	7.1621	4,600.000	25,071.26	32,945.54	0.05%	7,874.28
SHIMADZU CORP SEC ID: FJ6804366	28.3830	1,400.000	28,867.21	39,736.25	0.06%	10,869.04



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SHIMIZU CORP SEC ID: FJ6804408	5.3356	4,000.000	16,694.52	21,342.22	0.03%	4,647.70
SHIN-ETSU CHEMICAL CO LTD SEC ID: FJ6804580	122.9679	1,800.000	104,802.36	221,342.21	0.35%	116,539.85
SHIONOGI & CO LTD SEC ID: FJ6804689	49.9147	1,600.000	36,424.84	79,863.57	0.12%	43,438.73
SHIMANO INC SEC ID: FJ6804820	158.5509	400.000	17,801.81	63,420.36	0.10%	45,618.55
SHISEIDO CO LTD SEC ID: FJ6805264	49.0432	1,300.000	30,266.10	63,756.11	0.10%	33,490.01
HULIC CO LTD SEC ID: FJ6805314	7.8821	3,600.000	26,537.38	28,375.46	0.04%	1,838.08
SONY GROUP CORP SEC ID: FJ6821501	76.0544	5,100.000	109,740.05	387,877.50	0.61%	278,137.45
SUMITOMO CHEMICAL CO LTD SEC ID: FJ6858560	3.5924	10,000.000	29,632.52	35,924.06	0.06%	6,291.54
SUMITOMO ELECTRIC INDUSTRIES L SEC ID: FJ6858701	11.4025	2,600.000	26,658.66	29,646.44	0.05%	2,987.78
SUMITOMO METAL MINING CO LTD SEC ID: FJ6858842	35.4011	1,300.000	27,365.58	46,021.45	0.07%	18,655.87
SUMITOMO REALTY & DEVELOPMENT SEC ID: FJ6858909	23.6538	1,200.000	24,177.87	28,384.55	0.04%	4,206.68
SUMITOMO CORP SEC ID: FJ6858941	16.6433	5,100.000	53,753.23	84,880.82	0.13%	31,127.59
SUZUKI MOTOR CORP SEC ID: FJ6865508	32.3695	1,700.000	38,594.04	55,028.23	0.09%	16,434.19
TDK CORP SEC ID: FJ6869302	32.8546	1,800.000	40,494.16	59,138.27	0.09%	18,644.11
TAISEI CORP SEC ID: FJ6870102	32.2104	1,600.000	17,631.46	51,536.62	0.08%	33,905.16
TAKEDA PHARMACEUTICAL CO LTD SEC ID: FJ6870441	31.1569	4,449.000	128,993.22	138,617.14	0.22%	9,623.92
ADVANTEST CORP SEC ID: FJ6870490	64.2692	1,000.000	35,018.26	64,269.20	0.10%	29,250.94
SYSMEX CORP SEC ID: FJ6883808	60.6162	1,400.000	27,661.54	84,862.63	0.13%	57,201.09
TERUMO CORP SEC ID: FJ6885076	28.3906	2,400.000	54,399.84	68,137.48	0.11%	13,737.64
TOHO CO LTD/TOKYO SEC ID: FJ6895208	38.5009	1,100.000	17,579.28	42,350.98	0.07%	24,771.70



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TOKYO ELECTRIC POWER CO HOLDIN SEC ID: FJ6895406	3.6076	8,600.000	28,973.33	31,025.05	0.05%	2,051.72
TOKYO ELECTRON LTD SEC ID: FJ6895679	294.6682	700.000	47,475.03	206,267.75	0.32%	158,792.72
TOKYU CORP SEC ID: FJ6896545	12.6037	2,700.000	24,950.01	34,030.09	0.05%	9,080.08
TORAY INDUSTRIES INC SEC ID: FJ6897147	5.5826	7,000.000	31,087.55	39,078.40	0.06%	7,990.85
TOSHIBA CORP SEC ID: FJ6897212	34.8857	2,000.000	44,376.16	69,771.49	0.11%	25,395.33
LXIL CORP SEC ID: FJ6900214	15.1654	1,900.000	22,466.39	28,814.28	0.05%	6,347.89
MAZDA MOTOR CORP SEC ID: FJ6900305	7.6168	5,600.000	30,252.98	42,654.13	0.07%	12,401.15
TOYOTA INDUSTRIES CORP SEC ID: FJ6900545	54.8713	700.000	19,884.36	38,409.94	0.06%	18,525.58
TOYOTA TSUSHO CORP SEC ID: FJ6900586	37.0230	1,300.000	21,875.31	48,129.90	0.08%	26,254.59
TOYOTA MOTOR CORP SEC ID: FJ6900644	13.7368	46,600.000	379,574.27	640,134.11	1.00%	260,559.84
UNICHARM CORP SEC ID: FJ6911484	38.4099	1,200.000	19,499.23	46,091.93	0.07%	26,592.70
WEST JAPAN RAILWAY CO SEC ID: FJ6957990	43.4196	1,200.000	45,121.16	52,103.52	0.08%	6,982.36
YAKULT HONSHA CO LTD SEC ID: FJ6985116	64.8755	700.000	20,810.22	45,412.86	0.07%	24,602.64
YAMAHA MOTOR CO LTD SEC ID: FJ6985264	22.8125	2,000.000	23,341.74	45,625.07	0.07%	22,283.33
ASTELLAS PHARMA INC SEC ID: FJ6985389	15.2071	9,500.000	69,083.15	144,467.38	0.23%	75,384.23
YAMATO HOLDINGS CO LTD SEC ID: FJ6985561	15.8172	2,072.000	30,113.22	32,773.23	0.05%	2,660.01
YASKAWA ELECTRIC CORP SEC ID: FJ6986049	32.0209	1,800.000	19,854.61	57,637.65	0.09%	37,783.04
M3 INC SEC ID: FJB02K2M5	27.1174	2,000.000	28,494.44	54,234.72	0.08%	25,740.28
SEVEN & I HOLDINGS CO LTD SEC ID: FJB0FS5D1	42.8967	3,300.000	81,478.41	141,558.97	0.22%	60,080.56
DAIICHI SANKYO CO LTD SEC ID: FJB0J7D93	32.2104	8,000.000	49,600.89	257,683.11	0.40%	208,082.22



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BANDAI NAMCO HOLDINGS INC SEC ID: FJB0JDQD7	63.0111	1,400.000	21,386.68	88,215.54	0.14%	66,828.86
SUMCO CORP SEC ID: FJB0MOC87	13.3162	1,600.000	19,925.84	21,305.85	0.03%	1,380.01
INPEX CORP SEC ID: FJB10RB16	10.5802	2,900.000	31,957.48	30,682.48	0.05%	-1,275.00
KOBE BUSSAN CO LTD SEC ID: FJB14RJB2	28.7241	1,200.000	27,959.90	34,468.91	0.05%	6,509.01
IDEMITSU KOSAN CO LTD SEC ID: FJB1FF8P7	23.2673	1,900.000	39,341.91	44,207.81	0.07%	4,865.90
TIS INC SEC ID: FJB2Q4CR9	26.3746	1,800.000	35,547.36	47,474.32	0.07%	11,926.96
WELCIA HOLDINGS CO LTD SEC ID: FJB3CF1G3	23.3052	1,300.000	28,562.84	30,296.71	0.05%	1,733.87
OTSUKA HOLDINGS CO LTD SEC ID: FJB5LTM91	32.6272	1,600.000	44,311.84	52,203.57	0.08%	7,891.73
DAI-ICHI LIFE HOLDINGS INC SEC ID: FJB601QS7	22.6913	3,300.000	42,421.03	74,881.20	0.12%	32,460.17
MELJI HOLDINGS CO LTD SEC ID: FJB60DQV4	51.0819	1,000.000	19,510.65	51,081.89	0.08%	31,571.24
ENEOS HOLDINGS INC SEC ID: FJB627LW8	3.3954	10,462.000	34,718.95	35,522.19	0.06%	803.24
SOMPO HOLDINGS INC SEC ID: FJB62G7K0	44.4124	1,619.000	30,791.34	71,903.74	0.11%	41,112.40
NEXON CO LTD SEC ID: FJB63QM79	22.4487	2,100.000	26,243.21	47,142.37	0.07%	20,899.16
GLP J-REIT SEC ID: FJB8RBZV5	1,146.6898	25.000	26,927.76	28,667.25	0.04%	1,739.49
NIPPON PROLOGIS REIT INC SEC ID: FJB98BC64	2,338.0953	12.000	25,425.53	28,057.14	0.04%	2,631.61
CONCORDIA FINANCIAL GROUP LTD SEC ID: FJBD97JW9	4.1684	10,500.000	29,633.58	43,768.23	0.07%	14,134.65
SOFTBANK CORP SEC ID: FJBF5MOK1	11.2774	6,900.000	79,646.59	77,814.24	0.12%	-1,832.35
NIPPON EXPRESS HOLDINGS INC SEC ID: FJBKSHP60	57.1450	400.000	23,699.62	22,858.01	0.04%	-841.61
SHIZUOKA FINANCIAL GROUP INC SEC ID: FJB38QJ7	7.9958	4,600.000	28,048.47	36,780.47	0.06%	8,732.00
RECRUIT HOLDINGS CO LTD SEC ID: FJBQRRZ08	31.6571	6,300.000	117,781.31	199,439.91	0.31%	81,658.60



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NOMURA REAL ESTATE MASTER FUND SEC ID: FJBYSJJF3	1,235.3631	25.000	26,995.89	30,884.08	0.05%	3,888.19
JAPAN POST HOLDINGS CO LTD SEC ID: FJBYT8140	8.4088	8,600.000	66,202.63	72,315.73	0.11%	6,113.10
JAPAN POST INSURANCE CO LTD SEC ID: FJBYT8157	17.5907	1,800.000	26,120.44	31,663.19	0.05%	5,542.75
JAPAN POST BANK CO LTD SEC ID: FJBYT8165	8.5490	4,000.000	26,379.32	34,196.06	0.05%	7,816.74
TOTAL EQUITY JAPANESE YEN		610,315.000	7,547,945.42	13,922,994.94	21.76%	6,375,049.52
NEW ZEALAND DOLLAR						
SPARK NEW ZEALAND LTD SEC ID: AN6881436	3.4152	11,740.000	13,747.69	40,094.80	0.06%	26,347.11
MERCURY NZ LTD SEC ID: ANB8W6K59	3.5164	10,924.000	32,239.81	38,413.39	0.06%	6,173.58
AUCKLAND INTERNATIONAL AIRPORT SEC ID: ANBKX3XG0	4.9394	8,029.000	22,878.09	39,658.72	0.06%	16,780.63
TOTAL EQUITY NEW ZEALAND DOLLAR		30,693.000	68,865.59	118,166.91	0.18%	49,301.32
NORWEGIAN KRONE						
KONGSBERG GRUPPEN ASA SEC ID: SN5208244	42.1886	853.000	26,597.09	35,986.88	0.06%	9,389.79
EQUINOR ASA SEC ID: SN7133606	35.7121	4,353.000	42,418.29	155,454.82	0.24%	113,036.53
YARA INTERNATIONAL ASA SEC ID: SN7751258	43.7113	1,643.000	62,349.45	71,817.66	0.11%	9,468.21
NORSK HYDRO ASA SEC ID: SNB11HK30	7.4429	11,787.000	35,401.45	87,729.45	0.14%	52,328.00
AKER BP ASA SEC ID: SNB1L95G4	30.8700	1,715.000	28,045.20	52,941.99	0.08%	24,896.79
DNB BANK ASA SEC ID: SNBNG7113	19.7391	2,330.000	45,669.34	45,992.13	0.07%	322.79
TOTAL EQUITY NORWEGIAN KRONE		22,681.000	240,480.82	449,922.93	0.70%	209,442.11
POUND STERLING						
ASHTREAD GROUP PLC SEC ID: EX0053671	56.7769	2,260.000	38,669.53	128,315.75	0.20%	89,646.22
BHP GROUP LTD SEC ID: EX0144405	30.9145	8,079.000	137,140.75	249,758.49	0.39%	112,617.74
DIAGEO PLC SEC ID: EX0237407	43.9059	10,737.000	185,286.07	471,417.11	0.74%	286,131.04



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BAE SYSTEMS PLC SEC ID: EX0263494	10.2968	15,189.000	87,247.42	156,398.46	0.24%	69,151.04
BRITISH AMERICAN TOBACCO PLC SEC ID: EX0287584	39.4732	11,029.000	383,619.68	435,349.53	0.68%	51,729.85
HALMA PLC SEC ID: EX0405202	23.7452	2,110.000	49,278.66	50,102.47	0.08%	823.81
STANDARD CHARTERED PLC SEC ID: EX0408289	7.4869	15,758.000	84,580.34	117,977.77	0.18%	33,397.43
IMPERIAL BRANDS PLC SEC ID: EX0454499	24.9121	4,064.000	68,939.61	101,242.61	0.16%	32,303.00
HSBC HOLDINGS PLC SEC ID: EX0540529	6.2034	78,377.000	387,496.30	486,200.38	0.76%	98,704.08
LEGAL & GENERAL GROUP PLC SEC ID: EX0560394	3.0012	31,817.000	49,896.70	95,490.32	0.15%	45,593.62
PEARSON PLC SEC ID: EX0677602	11.2976	3,577.000	35,333.19	40,411.64	0.06%	5,078.45
PRUDENTIAL PLC SEC ID: EX0709959	13.5627	10,863.000	81,373.14	147,331.59	0.23%	65,958.45
RIO TINTO PLC SEC ID: EX0718877	69.7441	4,840.000	204,809.74	337,561.65	0.53%	132,751.91
ST JAMES'S PLACE PLC SEC ID: EX0766934	13.1718	2,836.000	27,088.25	37,355.10	0.06%	10,266.85
SSE PLC SEC ID: EX0790876	20.5936	5,450.000	78,029.43	112,235.38	0.18%	34,205.95
BP PLC SEC ID: EX0798051	5.7126	75,868.000	320,340.64	433,401.42	0.68%	113,060.78
LLOYDS BANKING GROUP PLC SEC ID: EX0870611	0.5462	334,998.000	107,405.59	182,988.26	0.29%	75,582.67
SMITH & NEPHEW PLC SEC ID: EX0922321	13.3462	3,800.000	38,073.71	50,715.47	0.08%	12,641.76
ASTRAZENECA PLC SEC ID: EX0989528	134.9413	6,363.000	326,852.42	858,631.63	1.34%	531,779.21
BT GROUP PLC SEC ID: EX3091355	1.3478	37,513.000	51,735.91	50,561.88	0.08%	-1,174.03
BARCLAYS PLC SEC ID: EX3134866	1.9068	67,972.000	91,687.36	129,611.52	0.20%	37,924.16
INTERTEK GROUP PLC SEC ID: EX3163832	48.5250	903.000	29,543.62	43,818.06	0.07%	14,274.44
BURBERRY GROUP PLC SEC ID: EX3174300	24.4189	2,688.000	34,350.65	65,637.92	0.10%	31,287.27



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NEXT PLC SEC ID: EX3208983	69.8404	1,503.000	60,440.28	104,970.08	0.16%	44,529.80
BUNZL PLC SEC ID: EXB0744B8	33.1880	1,801.000	22,091.94	59,771.61	0.09%	37,679.67
RENTOKIL INITIAL PLC SEC ID: EXB082RF7	6.1107	8,539.000	50,674.38	52,179.54	0.08%	1,505.16
HIKMA PHARMACEUTICALS PLC SEC ID: EXB0LCW07	18.6690	4,536.000	64,477.97	84,682.62	0.13%	20,204.65
LONDON STOCK EXCHANGE GROUP PL SEC ID: EXB0SWJX9	85.8389	1,563.000	49,739.63	134,166.27	0.21%	84,426.64
UNILEVER PLC SEC ID: EXB10RZP7	50.3053	5,266.000	159,819.00	264,907.59	0.41%	105,088.59
EXPERIAN PLC SEC ID: EXB19NLV9	33.8376	5,520.000	60,437.63	186,783.43	0.29%	126,345.80
MONDI PLC SEC ID: EXB1CRCL8	16.9549	2,825.000	45,746.55	47,897.53	0.07%	2,150.98
SEVERN TRENT PLC SEC ID: EXB1FH8J7	31.8889	1,216.000	23,872.23	38,776.88	0.06%	14,904.65
WHITBREAD PLC SEC ID: EXB1KJJ48	30.9145	1,012.000	21,393.44	31,285.50	0.05%	9,892.06
HARGREAVES LANSDOWN PLC SEC ID: EXB1VZ0M0	10.2992	2,976.000	28,813.01	30,650.51	0.05%	1,837.50
SMITHS GROUP PLC SEC ID: EXB1WY232	19.2284	1,586.000	26,353.85	30,496.17	0.05%	4,142.32
ANGLO AMERICAN PLC SEC ID: EXB1XZS89	38.9319	5,260.000	76,773.11	204,781.58	0.32%	128,008.47
3I GROUP PLC SEC ID: EXB1YW440	16.1369	4,223.000	19,302.93	68,146.15	0.11%	48,843.22
RECKITT BENCKISER GROUP PLC SEC ID: EXB24CGK6	69.2149	2,859.000	160,650.34	197,885.30	0.31%	37,234.96
RELX PLC SEC ID: EXB2B0DG6	27.5224	4,950.000	40,011.35	136,235.64	0.21%	96,224.29
UNITED UTILITIES GROUP PLC SEC ID: EXB39J2M5	11.9256	8,278.000	74,804.11	98,719.71	0.15%	23,915.60
OCADO GROUP PLC SEC ID: EXB3MBS72	7.4195	3,262.000	30,055.58	24,202.37	0.04%	-5,853.21
GLENORE PLC SEC ID: EXB4T3BW4	6.6448	42,650.000	91,686.20	283,401.56	0.44%	191,715.36
ENTAIN PLC SEC ID: EXB5VQMV7	15.8963	2,760.000	17,988.86	43,873.85	0.07%	25,884.99



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SEGRO PLC SEC ID: EXB5ZN1N1	9.1853	11,545.000	71,545.63	106,044.80	0.17%	34,499.17
SAGE GROUP PLC/THE SEC ID: EXB8C3BL7	8.9688	6,321.000	27,977.71	56,691.93	0.09%	28,714.22
WPP PLC SEC ID: EXB8KF9B6	9.8662	6,362.000	48,909.54	62,768.67	0.10%	13,859.13
COCA-COLA HBC AG SEC ID: EXB9895B6	23.7332	2,093.000	43,403.63	49,673.62	0.08%	6,269.99
AVEVA GROUP PLC SEC ID: EXBBG9VN7	38.6492	1,203.000	31,957.82	46,494.96	0.07%	14,537.14
COMPASS GROUP PLC SEC ID: EXBD6K458	23.0656	8,581.000	85,118.88	197,925.98	0.31%	112,807.10
NATIONAL GRID PLC SEC ID: EXBDR05C3	11.9977	12,245.000	129,012.48	146,912.14	0.23%	17,899.66
VODAFONE GROUP PLC SEC ID: EXBH4HKS0	1.0133	66,894.000	94,100.85	67,785.23	0.11%	-26,315.62
INTERCONTINENTAL HOTELS GROUP SEC ID: EXBJYC07	57.0656	1,041.000	32,726.28	59,405.26	0.09%	26,678.98
CRODA INTERNATIONAL PLC SEC ID: EXBJFVLV0	79.4395	734.000	30,172.90	58,308.60	0.09%	28,135.70
FERGUSON PLC SEC ID: EXBJVNSS5	125.5828	1,066.000	29,829.79	133,871.22	0.21%	104,041.43
M&G PLC SEC ID: EXBKFB1C0	2.2596	20,166.000	30,890.14	45,568.05	0.07%	14,677.91
TESCO PLC SEC ID: EXBLGZ985	2.6969	24,011.000	71,414.99	64,755.31	0.10%	-6,659.68
BERKELEY GROUP HOLDINGS PLC SEC ID: EXBLJNXL3	45.3854	747.000	29,076.24	33,902.91	0.05%	4,826.67
NATWEST GROUP PLC ORD GBP1.0769 SEC ID: EXBM8PJY6	3.1901	24,641.071	45,449.10	78,607.25	0.12%	33,158.15
INFORMA PLC SEC ID: EXBMJ6DW6	7.4532	7,587.000	34,377.90	56,547.19	0.09%	22,169.29
HALEON PLC SEC ID: EXBMX86B0	3.9377	16,064.000	58,753.13	63,255.10	0.10%	4,501.97
GSK PLC SEC ID: EXBN7SWP3	17.2929	14,725.000	352,235.05	254,637.81	0.40%	-97,597.24
SHELL PLC SEC ID: EXBP6MXD8	27.9795	32,972.000	615,347.22	922,538.56	1.44%	307,191.34
SCHRODERS PLC ORD GBPO.20 SEC ID: EXBP9LHF0	5.2446	696.000	2,602.08	3,650.27	0.01%	1,048.19



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AVIVA PLC SEC ID: EXBPQY8M8	5.3264	6,164.840	29,531.77	32,836.66	0.05%	3,304.89
WOODSIDE ENERGY GROUP LTD SEC ID: EXBPXZF72	23.9377	1,459.884	32,966.96	34,946.28	0.05%	1,979.32
AUTO TRADER GROUP PLC SEC ID: EXBVYVFW2	6.2022	6,132.000	33,607.83	38,031.60	0.06%	4,423.77
SPIRAX-SARCO ENGINEERING PLC SEC ID: EXBWFQON2	127.6878	415.000	48,487.15	52,990.45	0.08%	4,503.30
TOTAL EQUITY POUND STERLING		1,123,541.795	6,033,406.17	9,574,478.15	14.97%	3,541,071.98
SINGAPORE DOLLAR						
SINGAPORE TECHNOLOGIES ENGINEE SEC ID: FM6043216	2.4978	11,700.000	26,743.63	29,223.83	0.05%	2,480.20
DBS GROUP HOLDINGS LTD SEC ID: FM6175208	25.2908	10,100.000	111,715.64	255,436.92	0.40%	143,721.28
CITY DEVELOPMENTS LTD SEC ID: FM6197921	6.1363	5,100.000	27,117.86	31,295.11	0.05%	4,177.25
SINGAPORE EXCHANGE LTD SEC ID: FM6303867	6.6731	4,200.000	26,810.54	28,027.14	0.04%	1,216.60
CAPITALAND INTEGRATED COMMERCI SEC ID: FM6420125	1.5210	14,000.000	18,031.42	21,294.36	0.03%	3,262.94
CAPITALAND ASCENDAS REIT SEC ID: FM6563874	2.0429	15,500.000	29,523.27	31,665.67	0.05%	2,142.40
SINGAPORE AIRLINES LTD SEC ID: FM6811737	4.1232	10,000.000	35,493.92	41,231.73	0.06%	5,737.81
UNITED OVERSEAS BANK LTD SEC ID: FM6916783	22.8899	5,000.000	66,705.10	114,449.75	0.18%	47,744.65
UOL GROUP LTD SEC ID: FM6916841	5.0104	8,200.000	35,730.62	41,085.59	0.06%	5,354.97
VENTURE CORP LTD SEC ID: FM6927376	12.7200	2,800.000	29,049.70	35,615.87	0.06%	6,566.17
SINGAPORE TELECOMMUNICATIONS L SEC ID: FMB02PY18	1.9162	15,700.000	29,888.15	30,084.25	0.05%	196.10
OVERSEA-CHINESE BANKING CORP L SEC ID: FMB0F9V21	9.0814	15,800.000	99,598.89	143,486.43	0.22%	43,887.54
WILMAR INTERNATIONAL LTD SEC ID: FMB17KC65	3.1092	10,800.000	26,368.75	33,578.88	0.05%	7,210.13
KEPPEL CORP LTD SEC ID: FMB1VQ5C0	5.4131	3,300.000	15,680.69	17,863.11	0.03%	2,182.42



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CAPITALLAND INVESTMENT LTD/SING SEC ID: FMBNHXFJ7	2.7587	12,000.000	32,414.26	33,104.68	0.05%	690.42
TOTAL EQUITY SINGAPORE DOLLAR		144,200.000	610,872.44	887,443.32	1.39%	276,570.88
SWEDISH KRONA						
SKANDINAVISKA ENSKILDA BANKEN SEC ID: SS4813340	11.5121	8,128.000	53,462.27	93,570.09	0.15%	40,107.82
SWEDBANK AB SEC ID: SS4846522	17.0162	5,616.000	66,183.05	95,562.82	0.15%	29,379.77
SECURITAS AB SEC ID: SS5554042	8.3459	1,388.000	10,207.04	11,584.10	0.02%	1,377.06
TELEFONAKTIEBOLAGET LM ERICSSO SEC ID: SS5959373	5.8448	8,678.000	49,372.69	50,721.26	0.08%	1,348.57
ALFA LAVAL AB SEC ID: SS7332686	28.8977	1,251.000	18,819.31	36,151.07	0.06%	17,331.76
GETINGE AB SEC ID: SS7698359	20.7592	2,196.000	36,784.41	45,587.10	0.07%	8,802.69
INDUTRADE AB SEC ID: SSB0LDBX2	20.2601	1,764.000	26,701.78	35,738.80	0.06%	9,037.02
VOLVO AB SEC ID: SSB1QH836	18.0892	5,985.000	63,651.23	108,263.62	0.17%	44,612.39
SANDVIK AB SEC ID: SSB1VQ251	18.0815	3,830.000	51,094.18	69,252.08	0.11%	18,157.90
SVENSKA CELLULOSA AB SCA SEC ID: SSB1VVGZ9	12.6638	3,891.000	15,470.16	49,274.67	0.08%	33,804.51
TELE2 AB SEC ID: SSB97C732	8.1674	5,743.000	46,862.79	46,905.25	0.07%	42.46
SAGAX AB SEC ID: SSB9M3PK7	22.6978	1,828.000	26,838.66	41,491.63	0.06%	14,652.97
HOLMEN AB SEC ID: SSBDDQ1Q6	39.7236	708.000	27,640.33	28,124.31	0.04%	483.98
ESSITY AB SEC ID: SSBF1K7P7	26.2297	3,536.000	53,536.46	92,748.10	0.14%	39,211.64
EQT AB SEC ID: SSBJ7W9K6	21.1718	1,283.000	28,902.22	27,163.47	0.04%	-1,738.75
EVOLUTION AB SEC ID: SSBJXSCH9	97.4519	501.000	45,808.72	48,823.40	0.08%	3,014.68
BOLIDEN AB NPV (POST SPLIT) SEC ID: SSBL54C21	37.5498	2,479.000	38,617.56	93,085.92	0.15%	54,468.36



Asset Detail
by Asset Type
12/31/2022

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ATLAS COPCO AB SEC ID: SSBLDBN40	11.8144	11,200.000	31,860.03	132,321.13	0.21%	100,461.10
ATLAS COPCO AB SEC ID: SSBLDBN57	10.6627	7,838.000	28,709.93	83,574.24	0.13%	54,864.31
EPIROC AB SEC ID: SSBMD58R7	18.2206	3,793.000	15,555.32	69,110.90	0.11%	53,555.58
EPIROC AB SEC ID: SSBMD58W6	16.0900	2,486.000	17,401.76	39,999.80	0.06%	22,598.04
INVESTOR AB SEC ID: SSBMV7PQ6	18.0968	10,996.000	62,533.39	198,992.83	0.31%	136,459.44
VOLVO CAR AB SEC ID: SSBMXCOX5	4.5472	6,668.000	26,126.17	30,321.02	0.05%	4,194.85
NIBE INDUSTRIER AB SEC ID: SSBN7BZM0	9.3191	6,634.000	49,982.26	61,822.68	0.10%	11,840.42
KINNEVIK AB SEC ID: SSBNKF606	13.7435	2,631.000	34,903.12	36,159.05	0.06%	1,255.93
HEXAGON AB SEC ID: SSBNZFHC2	10.4612	7,812.000	26,937.76	81,722.54	0.13%	54,784.78
ELECTROLUX AB SEC ID: SSBP81614	13.5112	3,044.000	32,894.12	41,128.11	0.06%	8,233.99
FASTIGHETS AB BALDER SEC ID: SSBPMRNZ7	4.6567	7,768.000	37,419.33	36,172.88	0.06%	-1,246.45
SVENSKA HANDELSBANKEN AB SEC ID: SSBXDZ9Q8	10.0869	4,524.000	37,313.12	45,632.94	0.07%	8,319.82
ASSA ABLOY AB SEC ID: SSBYPC1T6	21.4694	4,212.000	27,891.16	90,428.95	0.14%	62,537.79
NORDEA BANK ABP SEC ID: SSBYZF9J2	10.7184	13,964.000	85,218.73	149,671.24	0.23%	64,452.51
INVESTMENT AB LATOUR SEC ID: SSBZ404X0	18.9165	1,804.000	27,769.56	34,125.28	0.05%	6,355.72
TOTAL EQUITY SWEDISH KRONA		154,179.000	1,202,468.62	2,105,231.28	3.29%	902,762.66
SWISS FRANC						
SGS SA SEC ID: ES4824771	2,323.8219	25.000	36,099.80	58,095.55	0.09%	21,995.75
BARRY CALLEBAUT AG SEC ID: ES5476928	1,976.8699	23.000	46,115.53	45,468.01	0.07%	-647.52
SWISSCOM AG SEC ID: ES5533975	547.5573	119.000	45,267.66	65,159.32	0.10%	19,891.66



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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CHOCOLADEFABRIKEN LINDT & SPRU SEC ID: ES5962281	10,192.3908	5.000	35,137.60	50,961.95	0.08%	15,824.35
GIVAUDAN SA SEC ID: ES5980614	3,062.0406	39.000	44,253.03	119,419.58	0.19%	75,166.55
ZURICH INSURANCE GROUP AG SEC ID: ES5983816	478.0588	565.000	134,580.23	270,103.22	0.42%	135,522.99
NOVARTIS AG SEC ID: ES7103066	90.3480	9,364.000	452,012.27	846,018.98	1.32%	394,006.71
ABB LTD SEC ID: ES7108891	30.3286	7,745.000	135,065.75	234,894.83	0.37%	99,829.08
ROCHE HOLDING AG SEC ID: ES7108917	387.3757	155.000	60,450.76	60,043.23	0.09%	-407.53
ROCHE HOLDING AG SEC ID: ES7110384	313.9862	3,044.000	502,698.33	955,773.89	1.49%	453,075.56
HOLCIM AG SEC ID: ES7110756	51.7510	1,868.000	72,239.91	96,670.82	0.15%	24,430.91
NESTLE SA SEC ID: ES7123874	115.8020	12,825.000	689,697.06	1,485,160.51	2.32%	795,463.45
BALOISE HOLDING AG SEC ID: ES7124591	154.2369	274.000	28,758.49	42,260.92	0.07%	13,502.43
SONOVA HOLDING AG SEC ID: ES7156031	237.0298	276.000	45,364.08	65,420.23	0.10%	20,056.15
CREDIT SUISSE GROUP AG SEC ID: ES7171584	2.9875	6,916.000	33,047.50	20,661.28	0.03%	-12,386.22
SWATCH GROUP AG/THE SEC ID: ES7184728	284.2629	182.000	40,845.58	51,735.84	0.08%	10,890.26
SWATCH GROUP AG/THE SEC ID: ES7184736	51.9239	654.000	27,507.16	33,958.24	0.05%	6,451.08
LONZA GROUP AG SEC ID: ES7333374	489.7320	329.000	69,418.89	161,121.81	0.25%	91,702.92
SWISS LIFE HOLDING AG SEC ID: ES7437803	515.3480	140.000	18,409.20	72,148.72	0.11%	53,739.52
EMS-CHEMIE HOLDING AG SEC ID: ES7635612	676.6105	45.000	28,904.55	30,447.47	0.05%	1,542.92
SWISS PRIME SITE AG SEC ID: ESB083BH9	86.6299	515.000	38,684.59	44,614.41	0.07%	5,929.82
PARTNERS GROUP HOLDING AG SEC ID: ESB119QG7	882.8361	114.000	29,614.44	100,643.32	0.16%	71,028.88
SCHINDLER HOLDING AG SEC ID: ESB11TCY9	187.9594	207.000	18,695.40	38,907.59	0.06%	20,212.19



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12/31/2022

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KUEHNE + NAGEL INTERNATIONAL A SEC ID: ESB142S69	232.5984	207.000	27,703.80	48,147.86	0.08%	20,444.06
GEBERIT AG SEC ID: ESB1WGG94	470.7090	166.000	30,381.52	78,137.70	0.12%	47,756.18
JULIUS BAER GROUP LTD SEC ID: ESB4R2R51	58.2144	996.000	35,565.26	57,981.58	0.09%	22,416.32
SWISS RE AG SEC ID: ESB545MG7	93.4717	1,481.000	74,593.03	138,431.56	0.22%	63,838.53
CIE FINANCIERE RICHEMONT SA SEC ID: ESBCRWZ17	129.5936	2,523.000	81,500.84	326,964.66	0.51%	245,463.82
SIG GROUP AG SEC ID: ESBD5GN66	21.8331	1,376.000	26,469.47	30,042.37	0.05%	3,572.90
SIKA AG SEC ID: ESBF2DSG4	239.6239	849.000	38,102.87	203,440.66	0.32%	165,337.79
GROUPE BRUXELLES LAMBERT NV SEC ID: ESBHZLGZ7	79.5955	380.000	31,908.36	30,246.30	0.05%	-1,662.06
ALCON INC SEC ID: ESBJT1GR2	68.2879	1,972.000	62,173.79	134,663.81	0.21%	72,490.02
BACHEM HOLDING AG CHF0.01 (REGD) (SUBD) SEC ID: ESBMXVKB4	86.3057	418.000	27,724.25	36,075.77	0.06%	8,351.52
STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT) SEC ID: ESBQ7ZV07	114.1375	440.000	31,553.04	50,220.49	0.08%	18,667.45
UBS GROUP AG SEC ID: ESBRJL171	18.5960	15,682.000	154,046.13	291,622.15	0.46%	137,576.02
TOTAL EQUITY SWISS FRANC		71,919.000	3,254,590.17	6,375,664.63	9.97%	3,121,074.46
U.S. DOLLAR						
SEA LTD ADR SEC ID: 81141R100	52.0300	1,152.000	77,901.69	59,938.56	0.09%	-17,963.13
TEVA PHARMACEUTICAL INDUSTRIES ADR SEC ID: 881624209	9.1200	5,244.000	35,944.06	47,825.28	0.07%	11,881.22
HONGKONG LAND HOLDINGS LTD SEC ID: FM6434910	4.6000	9,500.000	36,141.04	43,700.00	0.07%	7,558.96
JARDINE MATHESON HOLDINGS LTD SEC ID: FM6472118	50.9000	1,100.000	46,063.43	55,990.00	0.09%	9,926.57
COCA-COLA EUROPACIFIC PARTNERS SEC ID: G25839104	55.3200	1,071.000	45,443.07	59,247.72	0.09%	13,804.65



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GRAB HOLDINGS LTD SEC ID: G4124C109	3.2200	10,986.000	29,229.78	35,374.92	0.06%	6,145.14
CHECK POINT SOFTWARE TECHNOLOG SEC ID: M22465104	126.1600	438.000	38,059.53	55,258.08	0.09%	17,198.55
CYBERARK SOFTWARE LTD SEC ID: M2682V108	129.6500	310.000	26,898.70	40,191.50	0.06%	13,292.80
ZIM INTEGRATED SHIPPING SERVIC SEC ID: M9T951109	17.1900	1,119.000	27,611.33	19,235.61	0.03%	-8,375.72
AERCAP HOLDINGS NV SEC ID: N00985106	58.3200	305.000	12,434.85	17,787.60	0.03%	5,352.75
TOTAL EQUITY U.S. DOLLAR		31,225.000	375,727.48	434,549.27	0.68%	58,821.79
TOTAL EQUITY		3,601,041.295	35,594,582.53	63,168,249.91	98.73%	27,573,667.38
TOTAL ASSETS - BASE:		3,710,804.605	36,372,916.40	63,977,842.67	100.00%	27,604,926.27

 BNY MELLON WELLINGTON EMD P12 - [REDACTED]	Asset Detail	Report ID: GL8013
	by Asset Type	Base Currency: USD
	12/31/2022	Alternate Base Currency:
		Exchange Rate:
		Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIXED INCOME SECURITIES						
U.S. DOLLAR						
WTC-CTF JPM PAG EMERGING MARKETS DEBT SEC ID: 99VVAJY68	8.3200	2,281,491.320	22,905,971.51	18,982,007.78	100.00%	-3,923,963.73
TOTAL ASSETS - BASE:		2,281,491.320	22,905,971.51	18,982,007.78	100.00%	-3,923,963.73



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRIVATE EQUITY						
U.S. DOLLAR						
STEPSTONE XL OPP FUND LP SEC ID: 99VVAKD50	1.0000	42,506,027.000	23,312,236.98	42,506,027.00	32.92%	19,193,790.02
STEPSTONE XL OP FUND II-A SEC ID: 99VVBW13	1.0000	55,937,303.000	29,809,473.64	55,937,303.00	43.32%	26,127,829.36
STEPSTONE CAP PARTNERS IV LP SEC ID: 99VBNR66	1.0000	30,670,201.000	15,958,364.00	30,670,201.00	23.75%	14,711,837.00
TOTAL PRIVATE EQUITY U.S. DOLLAR		129,113,531.000	69,080,074.62	129,113,531.00	100.00%	60,033,456.38
TOTAL PRIVATE EQUITY		129,113,531.000	69,080,074.62	129,113,531.00	100.00%	60,033,456.38
TOTAL ASSETS - BASE:		129,113,531.000	69,080,074.62	129,113,531.00	100.00%	60,033,456.38



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
CASH			1.61	1.61	100.00%	0.00
TOTAL ASSETS - BASE:		0.000	1.61	1.61	100.00%	0.00

 BNY MELLON MARATHON EAFE PI2 - [REDACTED]	Asset Detail	Report ID: GL8013
	by Asset Type	Base Currency: USD
	12/31/2022	Alternate Base Currency:
		Exchange Rate:
		Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUITY						
U.S. DOLLAR						
MARATHON EAFE SEC ID: 99VVA3995	1,936.0615	15,370.542	21,895,748.59	29,758,315.20	100.00%	7,862,566.61
TOTAL ASSETS - BASE:		15,370.542	21,895,748.59	29,758,315.20	100.00%	7,862,566.61



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
EURO CURRENCY UNIT						
NON-BASE CURRENCY			988.35	1,067.25	0.00%	78.90
FFX CONTRACTS RECEIVABLE			24,999.53	25,117.12	0.05%	117.59
INTEREST RECEIVABLE			4,914.97	5,175.42	0.01%	260.45
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-366,648.91	-387,176.62	-0.83%	-20,527.71
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			-335,746.06	-355,816.83	-0.76%	-20,070.77
U.S. DOLLAR						
INTEREST RECEIVABLE			687,508.68	687,508.68	1.47%	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS			-24,999.53	-24,999.53	-0.05%	0.00
FFX CONTRACTS RECEIVABLE			366,648.91	366,648.91	0.78%	0.00
CASH			-8,035.29	-8,035.29	-0.02%	0.00
PAYABLE FOR INVESTMENTS PURCHASED			-21,667.97	-21,667.97	-0.05%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	2,017,278.500	2,017,278.50	2,017,278.50	4.31%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,017,278.500	3,016,733.30	3,016,733.30	6.45%	0.00
TOTAL CASH & CASH EQUIVALENTS		2,017,278.500	2,680,987.24	2,660,916.47	5.69%	-20,070.77
FIXED INCOME SECURITIES						
EURO CURRENCY UNIT						
VIVION INVESTMENTS SARL REGS 3.000% 08/08/2024 SEC ID: ELBKLVKS9	82.4984	200,000.000	220,175.11	164,996.85	0.35%	-55,178.26
IQVIA INC REGS 2.250% 03/15/2029 SEC ID: NABKP8GG1	89.9073	100,000.000	76,805.74	89,907.27	0.19%	13,101.53
AVANTOR FUNDING INC REGS 3.875% 07/15/2028 SEC ID: NABMW0Y35	98.0269	100,000.000	95,475.27	98,026.91	0.21%	2,551.64
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT		400,000.000	392,456.12	352,931.03	0.75%	-39,525.09
U.S. DOLLAR						



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12/31/2022

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
API GROUP DE INC 144A 4.750% 10/15/2029 DD 10/21/21 SEC ID: 00185PAA9	86.6856	188,000.000	171,261.06	162,968.85	0.35%	-8,292.21
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21 SEC ID: 00253XAA9	96.1647	126,000.000	129,804.37	121,167.46	0.26%	-8,636.91
ADAPTHEALTH LLC 144A 6.125% 08/01/2028 DD 07/29/20 SEC ID: 00653VAA9	91.6689	60,000.000	58,142.30	55,001.34	0.12%	-3,140.96
ADAPTHEALTH LLC 144A 4.625% 08/01/2029 DD 01/04/21 SEC ID: 00653VAC5	83.7250	52,000.000	52,063.44	43,537.00	0.09%	-8,526.44
ADAPTHEALTH LLC 144A 5.125% 03/01/2030 DD 08/19/21 SEC ID: 00653VAE1	85.1290	46,000.000	46,264.63	39,159.34	0.08%	-7,105.29
ADTALEM GLOBAL EDUCATION 144A 5.500% 03/01/2028 DD 03/01/21 SEC ID: 00737WAA7	90.7500	149,000.000	141,621.88	135,217.50	0.29%	-6,404.38
AETHON UNITED BR LP / AET 144A 8.250% 02/15/2026 DD 02/02/21 SEC ID: 00810GAC8	99.1946	143,000.000	146,615.82	141,848.29	0.30%	-4,767.53
AG TTMT ESCROW ISSUER LLC 144A 8.625% 09/30/2027 DD 08/23/22 SEC ID: 00840KAA7	100.5000	114,000.000	115,305.41	114,570.00	0.24%	-735.41
AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21 SEC ID: 008911BK4	88.5733	78,000.000	78,000.00	69,087.15	0.15%	-8,912.85
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19 SEC ID: 013092AB7	95.0680	106,000.000	106,000.00	100,772.08	0.22%	-5,227.92
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20 SEC ID: 013092AE1	89.2460	165,000.000	161,930.10	147,255.90	0.31%	-14,674.20
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21 SEC ID: 01642PBB1	99.0360	72,705.000	72,683.92	72,004.12	0.15%	-679.80
ALLEGHENY LUDLUM LLC 6.950% 12/15/2025 DD 12/15/95 SEC ID: 016900AC6	99.0000	13,000.000	13,724.85	12,870.00	0.03%	-854.85
ATI INC 5.875% 12/01/2027 DD 11/22/19 SEC ID: 01741RAH5	95.6285	35,000.000	35,000.00	33,469.99	0.07%	-1,530.01



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by Asset Type
12/31/2022

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Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BREAD FINANCIAL HOLDINGS 144A 4.750% 12/15/2024 DD 12/20/19 SEC ID: 018581AK4	88.6738	80,000.000	80,000.00	70,939.04	0.15%	-9,060.96
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19 SEC ID: 01883LAA1	89.8860	149,000.000	150,192.34	133,930.14	0.29%	-16,262.20
ALLIED UNIVERSAL HOLDCO L 144A 6.625% 07/15/2026 DD 07/12/19 SEC ID: 019576AA5	91.5000	213,000.000	213,878.77	194,895.00	0.42%	-18,983.77
ALLIED UNIVERSAL HOLDCO L 144A 9.750% 07/15/2027 DD 07/12/19 SEC ID: 019576AB3	87.0000	64,000.000	66,046.30	55,680.00	0.12%	-10,366.30
ALLISON TRANSMISSION INC 144A 3.750% 01/30/2031 DD 11/19/20 SEC ID: 019736AG2	82.2500	26,000.000	22,682.85	21,385.00	0.05%	-1,297.85
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18 SEC ID: 02156LAA9	91.0880	300,000.000	308,734.14	273,264.00	0.58%	-35,470.14
AMWINS GROUP INC 144A 4.875% 06/30/2029 DD 07/19/21 SEC ID: 031921AB5	84.8147	161,000.000	146,387.16	136,551.63	0.29%	-9,835.53
ANTERO MIDSTREAM PARTNERS 144A 5.750% 03/01/2027 DD 02/25/19 SEC ID: 03690AAD8	94.5357	108,000.000	103,649.22	102,098.59	0.22%	-1,550.63
ANTERO MIDSTREAM PARTNERS 144A 7.875% 05/15/2026 DD 11/10/20 SEC ID: 03690EAA6	101.2266	48,000.000	48,000.00	48,588.78	0.10%	588.78
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20 SEC ID: 039524AA1	78.2101	72,000.000	59,343.93	56,311.30	0.12%	-3,032.63
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20 SEC ID: 039524AB9	80.2500	92,000.000	73,823.41	73,830.00	0.16%	6.59
ARCHROCK PARTNERS LP / AR 144A 6.875% 04/01/2027 DD 03/21/19 SEC ID: 03959KAA8	95.4664	110,000.000	113,419.92	105,013.07	0.22%	-8,406.85
ARCONIC CORP 144A 6.125% 02/15/2028 DD 02/07/20 SEC ID: 03966VAA5	93.8265	33,000.000	33,834.61	30,962.75	0.07%	-2,871.86



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21 SEC ID: 03969YAB4	79.2527	200,000.000	163,490.02	158,505.46	0.34%	-4,984.56
ARKO CORP 144A 5.125% 11/15/2029 DD 10/21/21 SEC ID: 041242AA6	78.5200	176,000.000	166,063.25	138,195.20	0.30%	-27,868.05
ASBURY AUTOMOTIVE GROUP INC 4.500% 03/01/2028 DD 09/01/20 SEC ID: 043436AU8	88.0400	18,000.000	18,072.03	15,847.20	0.03%	-2,224.83
ASBURY AUTOMOTIVE GROUP INC 4.750% 03/01/2030 DD 09/01/20 SEC ID: 043436AV6	83.6352	124,000.000	113,659.13	103,707.60	0.22%	-9,951.53
ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21 SEC ID: 043436AW4	84.2640	31,000.000	30,571.96	26,121.84	0.06%	-4,450.12
ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21 SEC ID: 043436AX2	82.2700	13,000.000	13,000.00	10,695.10	0.02%	-2,304.90
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20 SEC ID: 04624VAB5	82.3034	24,000.000	24,000.00	19,752.83	0.04%	-4,247.17
ATHENAHEALTH 2/22 COV-LITE TLB 0.000% 02/15/2029 DD 01/14/22 SEC ID: 04686RAB9	90.0360	127,201.810	126,565.80	114,527.42	0.24%	-12,038.38
ATHENAHEALTH 2/22 COV-LITE DEL 0.000% 02/15/2029 DD 01/14/22 SEC ID: 04686RAC7	90.0360	27,084.960	27,084.96	24,386.21	0.05%	-2,698.75
AVIENT CORP 144A 7.125% 08/01/2030 DD 08/10/22 SEC ID: 05368VAA4	97.7532	108,000.000	106,056.58	105,573.45	0.23%	-483.13
AVIS BUDGET CAR RENTAL LL 144A 5.375% 03/01/2029 DD 03/01/21 SEC ID: 053773BF3	85.5439	55,000.000	53,498.64	47,049.12	0.10%	-6,449.52
BCPE EMPIRE HOLDINGS INC 144A 7.625% 05/01/2027 DD 04/28/21 SEC ID: 05552VAA0	89.6780	223,000.000	217,914.97	199,981.94	0.43%	-17,933.03
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20 SEC ID: 05605HAB6	89.8750	83,000.000	80,089.79	74,596.25	0.16%	-5,493.54
BWX TECHNOLOGIES INC 144A 4.125% 04/15/2029 DD 04/13/21 SEC ID: 05605HAC4	87.5197	114,000.000	106,107.22	99,772.46	0.21%	-6,334.76



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BALL CORP 3.125% 09/15/2031 DD 09/14/21 SEC ID: 058498AX4	80.3130	195,000.000	151,610.34	156,610.35	0.33%	5,000.01
BEASLEY MEZZANINE HOLDING 144A 8.625% 02/01/2026 DD 02/02/21 SEC ID: 07403VAA7	60.0000	55,000.000	55,815.13	33,000.00	0.07%	-22,815.13
BELLRING BRANDS INC 144A 7.000% 03/15/2030 DD 03/10/22 SEC ID: 07831CAA1	96.2250	156,000.000	156,777.54	150,111.00	0.32%	-6,666.54
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20 SEC ID: 092174AA9	87.2000	35,000.000	34,631.93	30,520.00	0.07%	-4,111.93
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19 SEC ID: 097751BT7	97.0000	85,000.000	82,070.58	82,450.00	0.18%	379.42
BOMBARDIER INC 144A 7.125% 06/15/2026 DD 06/08/21 SEC ID: 097751BV2	97.0214	42,000.000	42,000.00	40,749.00	0.09%	-1,251.00
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20 SEC ID: 09951LAA1	88.5963	74,000.000	74,000.00	65,561.23	0.14%	-8,438.77
BOOZ ALLEN HAMILTON INC 144A 4.000% 07/01/2029 DD 06/17/21 SEC ID: 09951LAB9	88.0144	42,000.000	42,000.00	36,966.05	0.08%	-5,033.95
BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21 SEC ID: 11135RAA3	85.1081	172,000.000	158,575.93	146,385.99	0.31%	-12,189.94
BROOKFIELD PROPERTY REIT 144A 5.750% 05/15/2026 DD 05/01/19 SEC ID: 11284DAA3	91.3467	61,000.000	61,000.00	55,721.51	0.12%	-5,278.49
BROOKFIELD PROPERTY REIT 144A 4.500% 04/01/2027 DD 09/29/21 SEC ID: 11284DAC9	83.5815	86,000.000	86,000.00	71,880.12	0.15%	-14,119.88
BUILDERS FIRSTSOURCE INC 144A 5.000% 03/01/2030 DD 02/11/20 SEC ID: 12008RAN7	88.6079	109,000.000	112,467.72	96,582.61	0.21%	-15,885.11
BUILDERS FIRSTSOURCE INC 144A 4.250% 02/01/2032 DD 07/23/21 SEC ID: 12008RAP2	81.0728	141,000.000	133,883.76	114,312.62	0.24%	-19,571.14
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17 SEC ID: 1248EPBT9	93.2070	300,000.000	299,931.83	279,621.00	0.60%	-20,310.83



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17 SEC ID: 1248EPBX0	90.7990	272,000.000	264,305.22	246,973.28	0.53%	-17,331.94
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19 SEC ID: 1248EPCB7	90.4270	61,000.000	61,854.23	55,160.47	0.12%	-6,693.76
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20 SEC ID: 1248EPCE1	82.6155	300,000.000	280,096.16	247,846.50	0.53%	-32,249.66
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20 SEC ID: 1248EPCK7	80.2115	187,000.000	172,899.69	149,995.51	0.32%	-22,904.18
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21 SEC ID: 1248EPCN1	79.6000	41,000.000	41,000.00	32,636.00	0.07%	-8,364.00
CCO HOLDINGS LLC / CCO HO 144A 4.750% 02/01/2032 DD 01/19/22 SEC ID: 1248EPCQ4	81.0700	64,000.000	64,000.00	51,884.80	0.11%	-12,115.20
CCO HOLDINGS LLC / CCO HO 144A 6.375% 09/01/2029 DD 08/09/22 SEC ID: 1248EPCS0	93.9740	131,000.000	131,000.00	123,105.94	0.26%	-7,894.06
CDI ESCROW ISSUER INC 144A 5.750% 04/01/2030 DD 04/13/22 SEC ID: 12511VAA6	89.6429	133,000.000	131,813.16	119,225.08	0.25%	-12,588.08
CTR PARTNERSHIP LP / CARE 144A 3.875% 06/30/2028 DD 06/17/21 SEC ID: 126458AE8	84.5027	30,000.000	25,218.90	25,350.80	0.05%	131.90
CVR ENERGY INC 144A 5.750% 02/15/2028 DD 01/27/20 SEC ID: 12662PAD0	87.0500	180,000.000	176,956.90	156,690.00	0.33%	-20,266.90
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21 SEC ID: 12769GAA8	81.3810	92,000.000	83,511.16	74,870.52	0.16%	-8,640.64
CALLON PETROLEUM CO 144A 8.000% 08/01/2028 DD 07/06/21 SEC ID: 13123XBD3	95.3284	90,000.000	89,829.82	85,795.54	0.18%	-4,034.28
CALLON PETROLEUM CO 144A 7.500% 06/15/2030 DD 06/24/22 SEC ID: 13123XBF8	91.5000	69,000.000	66,571.07	63,135.00	0.13%	-3,436.07
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16 SEC ID: 131347CK0	95.2528	13,000.000	13,000.00	12,382.86	0.03%	-617.14



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19 SEC ID: 131347CM6	89.1978	109,000.000	105,361.01	97,225.62	0.21%	-8,135.39
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19 SEC ID: 131347CN4	89.2293	125,000.000	120,946.62	111,536.60	0.24%	-9,410.02
CALPINE CORP 144A 4.625% 02/01/2029 DD 08/10/20 SEC ID: 131347CP9	85.8054	40,000.000	40,000.00	34,322.16	0.07%	-5,677.84
CALPINE CORP 144A 5.000% 02/01/2031 DD 08/10/20 SEC ID: 131347CQ7	83.8904	50,000.000	50,000.00	41,945.20	0.09%	-8,054.80
CARGO AIRCRAFT MANAGEMENT 144A 4.750% 02/01/2028 DD 01/28/20 SEC ID: 14180LAA4	90.7610	114,000.000	111,996.71	103,467.54	0.22%	-8,529.17
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21 SEC ID: 143658BN1	71.4040	73,000.000	73,000.00	52,124.92	0.11%	-20,875.08
CARS.COM INC 144A 6.375% 11/01/2028 DD 10/30/20 SEC ID: 14575EAA3	88.7853	184,000.000	175,657.68	163,364.86	0.35%	-12,292.82
CATALENT PHARMA SOLUTIONS 144A 3.500% 04/01/2030 DD 09/29/21 SEC ID: 14879EAK4	78.9590	201,000.000	164,013.73	158,707.59	0.34%	-5,306.14
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19 SEC ID: 15135BAR2	93.7863	110,000.000	109,393.47	103,164.95	0.22%	-6,228.52
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19 SEC ID: 15135BAT8	91.3836	193,000.000	193,000.00	176,370.31	0.38%	-16,629.69
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20 SEC ID: 15135BAV3	84.5370	111,000.000	103,213.01	93,836.07	0.20%	-9,376.94
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20 SEC ID: 15135BAW1	81.9749	158,000.000	158,116.16	129,520.38	0.28%	-28,595.78
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21 SEC ID: 15135BAX9	78.2473	91,000.000	91,068.57	71,205.05	0.15%	-19,863.52
PERMIAN RESOURCES OPERATI 144A 5.375% 01/15/2026 DD 11/30/17 SEC ID: 15138AAA8	91.0285	113,000.000	112,975.21	102,862.17	0.22%	-10,113.04



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CENTRAL GARDEN & PET CO 5.125% 02/01/2028 DD 12/14/17 SEC ID: 153527AM8	93.0280	79,000.000	79,142.49	73,492.13	0.16%	-5,650.36
CENTRAL GARDEN & PET CO 4.125% 10/15/2030 DD 10/16/20 SEC ID: 153527AN6	82.1403	83,000.000	73,200.83	68,176.48	0.15%	-5,024.35
CHART INDUSTRIES INC 144A 9.500% 01/01/2031 DD 12/22/22 SEC ID: 16115QAG5	102.5610	95,000.000	95,279.64	97,432.95	0.21%	2,153.31
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20 SEC ID: 16411QAG6	89.9221	223,000.000	220,801.53	200,526.38	0.43%	-20,275.15
CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21 SEC ID: 16411QAK7	85.1360	62,000.000	62,000.00	52,784.32	0.11%	-9,215.68
CHENIERE ENERGY INC 4.625% 10/15/2028 DD 04/15/21 SEC ID: 16411RAK5	90.3867	98,000.000	97,337.34	88,579.00	0.19%	-8,758.34
CHOBANI LLC / CHOBANI FIN 144A 7.500% 04/15/2025 DD 04/13/17 SEC ID: 17027NAA0	97.3750	120,000.000	116,655.50	116,850.00	0.25%	194.50
CIENA CORP 144A 4.000% 01/31/2030 DD 01/18/22 SEC ID: 171779AL5	88.0110	85,000.000	80,662.48	74,809.35	0.16%	-5,853.13
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20 SEC ID: 172441BC0	100.9819	17,000.000	17,455.22	17,166.92	0.04%	-288.30
CINEMARK USA INC 144A 5.875% 03/15/2026 DD 03/16/21 SEC ID: 172441BD8	83.2957	59,000.000	55,015.37	49,144.46	0.11%	-5,870.91
CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21 SEC ID: 172441BF3	74.2590	87,000.000	86,330.26	64,605.33	0.14%	-21,724.93
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20 SEC ID: 18060TAA3	100.2311	22,000.000	21,999.99	22,050.85	0.05%	50.86
CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21 SEC ID: 18064PAD1	85.0350	131,000.000	113,982.23	111,395.85	0.24%	-2,586.38
CLEAN HARBORS INC 144A 5.125% 07/15/2029 DD 07/02/19 SEC ID: 184496AP2	92.7452	205,000.000	206,437.46	190,127.63	0.41%	-16,309.83



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CLEAR CHANNEL OUTDOOR HOL 144A 5.125% 08/15/2027 DD 08/23/19 SEC ID: 18453HAA4	86.6500	45,000.000	40,183.45	38,992.50	0.08%	-1,190.95
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21 SEC ID: 18453HACO	73.0009	85,000.000	85,688.09	62,050.79	0.13%	-23,637.30
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19 SEC ID: 18539UAC9	92.2946	55,000.000	53,123.34	50,762.01	0.11%	-2,361.33
CLEVELAND-CLIFFS INC 144A 6.750% 03/15/2026 DD 03/13/20 SEC ID: 185899AG6	100.2500	193,000.000	192,639.75	193,482.50	0.41%	842.75
PERMIAN RESOURCES OPERATI 144A 7.750% 02/15/2026 DD 01/27/21 SEC ID: 19416MAA7	97.0040	71,000.000	70,521.27	68,872.82	0.15%	-1,648.45
PERMIAN RESOURCES OPERATI 144A 5.875% 07/01/2029 DD 06/30/21 SEC ID: 19416MAB5	85.8861	152,000.000	150,916.26	130,546.81	0.28%	-20,369.45
COMPASS MINERALS INTERNAT 144A 6.750% 12/01/2027 DD 11/26/19 SEC ID: 20451NAG6	96.0000	229,000.000	232,456.69	219,840.00	0.47%	-12,616.69
COMPASS GROUP DIVERSIFIED 144A 5.250% 04/15/2029 DD 03/23/21 SEC ID: 20451RAB8	85.5791	115,000.000	98,154.21	98,415.97	0.21%	261.76
CONNECT FINCO SARL / CONN 144A 6.750% 10/01/2026 DD 10/07/19 SEC ID: 20752TAA2	92.6760	200,000.000	200,816.89	185,351.90	0.40%	-15,464.99
COVANTA HOLDING CORP 5.000% 09/01/2030 DD 08/25/20 SEC ID: 22282EAJ1	80.7538	22,000.000	21,370.60	17,765.84	0.04%	-3,604.76
COVANTA HOLDING CORP 144A 4.875% 12/01/2029 DD 11/30/21 SEC ID: 22303XAA3	81.9270	253,000.000	231,095.22	207,275.31	0.44%	-23,819.91
CROWN AMERICAS LLC / CROWN AME 4.250% 09/30/2026 DD 03/31/17 SEC ID: 22819KAB6	95.3580	215,000.000	206,415.48	205,019.70	0.44%	-1,395.78
CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21 SEC ID: 228701AG3	89.8516	81,000.000	79,473.00	72,779.78	0.16%	-6,693.22



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21 SEC ID: 23345MAA5	85.9110	133,000.000	127,617.73	114,261.63	0.24%	-13,356.10
DARLING INGREDIENTS INC 144A 6.000% 06/15/2030 DD 06/09/22 SEC ID: 237266AJ0	97.7500	114,000.000	113,462.97	111,435.00	0.24%	-2,027.97
DAVE & BUSTER'S 6/22 COV-LITE 0.000% 06/29/2029 DD 04/06/22 SEC ID: 23833EAV6	99.4380	76,807.500	72,967.12	76,375.84	0.16%	3,408.72
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20 SEC ID: 23833NAH7	100.5000	204,000.000	209,329.49	205,020.00	0.44%	-4,309.49
DIAMOND BC BV 144A 4.625% 10/01/2029 DD 09/29/21 SEC ID: 25257DAA6	80.2500	53,000.000	42,208.47	42,532.50	0.09%	324.03
DYCOM INDUSTRIES INC 144A 4.500% 04/15/2029 DD 04/01/21 SEC ID: 267475AD3	87.0394	115,000.000	111,236.93	100,095.35	0.21%	-11,141.58
EQT CORP VAR RT 02/01/2030 DD 01/21/20 SEC ID: 26884LAG4	103.7120	33,000.000	33,607.95	34,224.96	0.07%	617.01
EQT CORP VAR RT 02/01/2025 DD 01/21/20 SEC ID: 26884LAH2	100.2350	22,000.000	21,958.68	22,051.70	0.05%	93.02
EQT CORP 5.000% 01/15/2029 DD 11/16/20 SEC ID: 26884LAL3	93.8758	18,000.000	18,000.00	16,897.65	0.04%	-1,102.35
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20 SEC ID: 26885BAF7	96.4997	14,000.000	14,000.00	13,509.96	0.03%	-490.04
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20 SEC ID: 26885BAH3	95.5750	38,000.000	38,000.00	36,318.50	0.08%	-1,681.50
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21 SEC ID: 26885BAK6	83.9927	175,000.000	161,774.72	146,987.24	0.31%	-14,787.48
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21 SEC ID: 26885BAL4	81.7500	60,000.000	59,293.99	49,050.00	0.10%	-10,243.99
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2030 DD 06/07/22 SEC ID: 26885BAN0	96.3520	73,000.000	72,698.54	70,336.96	0.15%	-2,361.58



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EDGEWELL PERSONAL CARE CO 144A 5.500% 06/01/2028 DD 05/22/20 SEC ID: 28035QAA0	93.5230	69,000.000	68,662.08	64,530.87	0.14%	-4,131.21
EDGEWELL PERSONAL CARE CO 144A 4.125% 04/01/2029 DD 03/08/21 SEC ID: 28035QAB8	85.2479	50,000.000	46,481.52	42,623.93	0.09%	-3,857.59
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20 SEC ID: 28470RAH5	97.1676	157,000.000	156,676.26	152,553.05	0.33%	-4,123.21
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20 SEC ID: 28470RAK8	98.2550	83,000.000	83,236.00	81,551.65	0.17%	-1,684.35
ELDORADO GOLD CORP 144A 6.250% 09/01/2029 DD 08/26/21 SEC ID: 284902AF0	87.4832	109,000.000	105,177.00	95,356.68	0.20%	-9,820.32
ENCOMPASS HEALTH CORP 4.750% 02/01/2030 DD 09/18/19 SEC ID: 29261AAB6	87.8142	155,000.000	142,139.78	136,112.02	0.29%	-6,027.76
ENERGIZER HOLDINGS INC 144A 4.750% 06/15/2028 DD 07/01/20 SEC ID: 29272WAC3	86.6603	150,000.000	133,933.18	129,990.50	0.28%	-3,942.68
ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20 SEC ID: 29278NAR4	79.8931	190,000.000	158,712.74	151,796.86	0.32%	-6,915.88
ENDO LUXEMBOURG FINANCE C 144A 6.125% 04/01/2029 DD 03/25/21 SEC ID: 29280BAA3	75.8629	140,000.000	137,303.95	106,208.00	0.23%	-31,095.95
ENTEGRIS INC 144A 4.375% 04/15/2028 DD 04/30/20 SEC ID: 29362UAC8	88.4234	50,000.000	48,888.54	44,211.72	0.09%	-4,676.82
ENTEGRIS ESCROW CORP 144A 4.750% 04/15/2029 DD 04/14/22 SEC ID: 29365BAA1	91.1937	57,000.000	53,792.27	51,980.43	0.11%	-1,811.84
AUDACY CAPITAL CORP 144A 6.750% 03/31/2029 DD 03/25/21 SEC ID: 29365DAB5	17.3209	92,000.000	93,480.28	15,935.24	0.03%	-77,545.04
ENVIVA PARTNERS LP / ENVI 144A 6.500% 01/15/2026 DD 12/09/19 SEC ID: 29413XAD9	94.1840	288,000.000	282,079.47	271,249.92	0.58%	-10,829.55



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FAIR ISAAC CORP 144A 4.000% 06/15/2028 DD 12/06/19 SEC ID: 303250AF1	90.7506	88,000.000	86,934.99	79,860.53	0.17%	-7,074.46
FERTITTA ENTERTAINMENT LL 144A 4.625% 01/15/2029 DD 01/27/22 SEC ID: 31556TAA7	84.6235	46,000.000	46,000.00	38,926.81	0.08%	-7,073.19
FERTITTA ENTERTAINMENT LL 144A 6.750% 01/15/2030 DD 01/27/22 SEC ID: 31556TAC3	80.6600	122,000.000	122,000.00	98,405.20	0.21%	-23,594.80
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17 SEC ID: 337932AH0	93.0248	92,000.000	98,473.82	85,582.86	0.18%	-12,890.96
FIRSTENERGY CORP 2.650% 03/01/2030 DD 02/20/20 SEC ID: 337932AL1	81.5340	26,000.000	24,343.41	21,198.84	0.05%	-3,144.57
FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99 SEC ID: 345370CA6	102.2112	112,000.000	125,945.91	114,476.54	0.24%	-11,469.37
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13 SEC ID: 345370CQ1	71.7793	37,000.000	36,903.02	26,558.34	0.06%	-10,344.68
FORD MOTOR CO 9.625% 04/22/2030 DD 04/22/20 SEC ID: 345370CX6	113.1230	12,000.000	16,912.95	13,574.76	0.03%	-3,338.19
FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21 SEC ID: 345370DA5	74.9942	208,000.000	199,965.66	155,987.87	0.33%	-43,977.79
FORD MOTOR CREDIT CO LLC 3.087% 01/09/2023 DD 01/09/20 SEC ID: 345397A29	99.9063	200,000.000	199,896.13	199,812.61	0.43%	-83.52
FORD MOTOR CREDIT CO LLC 4.125% 08/17/2027 DD 08/17/20 SEC ID: 345397A86	89.5000	200,000.000	185,247.00	179,000.00	0.38%	-6,247.00
FORD MOTOR CREDIT CO LLC 5.113% 05/03/2029 DD 05/03/19 SEC ID: 345397ZR7	90.5545	410,000.000	427,564.61	371,273.45	0.79%	-56,291.16
FREEPOR-T-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13 SEC ID: 35671DBC8	90.2040	107,000.000	98,640.44	96,518.28	0.21%	-2,122.16
GEMS MENASA CAYMAN LTD / 144A 7.125% 07/31/2026 DD 08/08/19 SEC ID: 36166LAA5	96.0807	239,000.000	241,120.92	229,632.95	0.49%	-11,487.97



EATON VANCE HY P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20 SEC ID: 36168QAK0	94.5000	42,000.000	42,000.00	39,690.00	0.08%	-2,310.00
GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20 SEC ID: 36168QAM6	87.9163	172,000.000	161,123.00	151,215.95	0.32%	-9,907.05
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21 SEC ID: 36168QAN4	87.5250	321,000.000	298,228.99	280,955.25	0.60%	-17,273.74
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20 SEC ID: 366651AC1	93.2330	50,000.000	50,044.94	46,616.50	0.10%	-3,428.44
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20 SEC ID: 366651AE7	86.1967	131,000.000	118,194.62	112,917.72	0.24%	-5,276.90
GARTNER INC 144A 3.625% 06/15/2029 DD 06/18/21 SEC ID: 366651AG2	87.8720	25,000.000	25,000.00	21,968.00	0.05%	-3,032.00
GOODYEAR TIRE & RUBBER CO/THE 5.000% 07/15/2029 DD 01/15/22 SEC ID: 382550BNO	83.4150	118,000.000	118,284.18	98,429.65	0.21%	-19,854.53
GOODYEAR TIRE & RUBBER CO/THE 5.250% 07/15/2031 DD 01/15/22 SEC ID: 382550BR1	81.7940	95,000.000	95,000.00	77,704.30	0.17%	-17,295.70
GREYSTAR REAL ESTATE PART 144A 5.750% 12/01/2025 DD 11/24/17 SEC ID: 39807UAB2	97.7253	267,000.000	266,556.33	260,926.42	0.56%	-5,629.91
GRIFOLS ESCROW ISSUER SA 144A 4.750% 10/15/2028 DD 10/05/21 SEC ID: 39843UAA0	86.3470	200,000.000	180,059.76	172,694.00	0.37%	-7,365.76
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20 SEC ID: 398905AN9	84.6430	81,000.000	79,396.41	68,560.85	0.15%	-10,835.56
GTCR AP FINANCE INC 144A 8.000% 05/15/2027 DD 05/13/19 SEC ID: 40060QAA3	95.7880	87,000.000	88,577.36	83,335.56	0.18%	-5,241.80
HCA INC 5.875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	99.6876	103,000.000	103,000.00	102,678.19	0.22%	-321.81
HCA INC 5.625% 09/01/2028 DD 08/23/18 SEC ID: 404121AJ4	99.4332	285,000.000	284,779.53	283,384.70	0.61%	-1,394.83



EATON VANCE HY P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HAT HOLDINGS I LLC / HAT 144A 6.000% 04/15/2025 DD 04/21/20 SEC ID: 418751AB9	96.8280	40,000.000	40,000.00	38,731.20	0.08%	-1,268.80
HAT HOLDINGS I LLC / HAT 144A 3.750% 09/15/2030 DD 08/25/20 SEC ID: 418751AD5	73.4816	144,000.000	132,365.69	105,813.47	0.23%	-26,552.22
HAT HOLDINGS I LLC / HAT 144A 3.375% 06/15/2026 DD 06/28/21 SEC ID: 418751AE3	86.8800	50,000.000	45,313.70	43,440.00	0.09%	-1,873.70
HEALTH EQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21 SEC ID: 42226AAA5	87.3900	114,000.000	108,949.45	99,624.60	0.21%	-9,324.85
HERBALIFE NUTRITION LTD / 144A 7.875% 09/01/2025 DD 05/29/20 SEC ID: 42704MAA0	88.8990	88,000.000	87,829.93	78,231.12	0.17%	-9,598.81
HERTZ CORP/THE 144A 4.625% 12/01/2026 DD 11/23/21 SEC ID: 428040DA4	83.7500	13,000.000	12,884.52	10,887.50	0.02%	-1,997.02
HERTZ CORP/THE 144A 5.000% 12/01/2029 DD 11/23/21 SEC ID: 428040DB2	75.8600	105,000.000	104,654.13	79,653.00	0.17%	-25,001.13
HERTZ CORP 144A ESCROW 6.000% 01/15/2028 DD 11/25/19 SEC ID: 428ESCAD9	8.5000	21,000.000	0.00	1,785.00	0.00%	1,785.00
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21 SEC ID: 431318AU8	89.0067	38,000.000	38,000.00	33,822.53	0.07%	-4,177.47
HILCORP ENERGY I LP / HIL 144A 6.000% 02/01/2031 DD 01/22/21 SEC ID: 431318AV6	86.2559	30,000.000	30,000.00	25,876.76	0.06%	-4,123.24
HUBBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20 SEC ID: 443628AH5	90.5550	24,000.000	24,123.86	21,733.19	0.05%	-2,390.67
HUBBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21 SEC ID: 443628AJ1	90.8340	107,000.000	102,637.51	97,192.34	0.21%	-5,445.17
ILIAD HOLDING SASU 144A 6.500% 10/15/2026 DD 10/27/21 SEC ID: 449691AA2	92.7454	200,000.000	200,000.00	185,490.77	0.40%	-14,509.23
ARBYS/INSPIRE BRANDS 1/22 TLB 0.000% 12/15/2027 DD 01/20/22 SEC ID: 44988LAH0	96.9250	81,547.500	80,801.50	79,039.91	0.17%	-1,761.59



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20 SEC ID: 44988MAC9	99.7500	161,000.000	162,057.90	160,597.50	0.34%	-1,460.40
ICAHN ENTERPRISES LP / ICAHN E 6.250% 05/15/2026 DD 05/10/19 SEC ID: 451102BT3	96.0896	111,000.000	111,000.00	106,659.46	0.23%	-4,340.54
ICAHN ENTERPRISES LP / ICAHN E 5.250% 05/15/2027 DD 12/12/19 SEC ID: 451102BZ9	91.5600	128,000.000	124,766.44	117,196.80	0.25%	-7,569.64
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19 SEC ID: 45174HBC0	92.0000	9,152.000	9,359.04	8,419.84	0.02%	-939.20
IMOLA MERGER CORP 144A 4.750% 05/15/2029 DD 04/22/21 SEC ID: 45258LAA5	86.7614	213,000.000	209,551.24	184,801.69	0.39%	-24,749.55
INFRABUILD AUSTRALIA PTY 144A 12.000% 10/01/2024 DD 10/03/19 SEC ID: 45682RAA8	97.0000	70,000.000	70,000.00	67,900.00	0.15%	-2,100.00
INGLES MARKETS INC 144A 4.000% 06/15/2031 DD 06/17/21 SEC ID: 457030AK0	84.1040	135,000.000	123,338.25	113,540.40	0.24%	-9,797.85
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21 SEC ID: 460599AF0	93.2654	200,000.000	189,048.79	186,530.88	0.40%	-2,517.91
JBS USA LUX SA / JBS USA 144A 5.500% 01/15/2030 DD 08/06/19 SEC ID: 46590XAB2	95.1520	123,000.000	129,293.84	117,036.96	0.25%	-12,256.88
JACOBS ENTERTAINMENT INC 144A 6.750% 02/15/2029 DD 02/04/22 SEC ID: 469815AK0	90.2631	160,000.000	153,695.84	144,420.96	0.31%	-9,274.88
JANE STREET GROUP / JSG F 144A 4.500% 11/15/2029 DD 11/09/21 SEC ID: 47077WAA6	86.0000	161,000.000	155,829.35	138,460.00	0.30%	-17,369.35
JEFFERSON CAPITAL HOLDING 144A 6.000% 08/15/2026 DD 08/04/21 SEC ID: 472481AA8	82.7430	86,000.000	84,363.37	71,158.98	0.15%	-13,204.39
JONES DESLAURIERS INSURAN 144A 10.500% 12/15/2030 DD 12/15/22 SEC ID: 48020RAA3	98.4854	112,000.000	109,081.16	110,303.66	0.24%	1,222.50
KFC HOLDING CO/PIZZA HUT 144A 4.750% 06/01/2027 DD 06/15/17 SEC ID: 48250NAC9	96.0000	25,000.000	25,000.00	24,000.00	0.05%	-1,000.00



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
KB HOME 4.800% 11/15/2029 DD 11/04/19 SEC ID: 48666KAY5	86.9590	73,000.000	65,944.92	63,480.07	0.14%	-2,464.85
KB HOME 4.000% 06/15/2031 DD 06/09/21 SEC ID: 48666KAZ2	80.3850	6,000.000	5,103.58	4,823.10	0.01%	-280.48
KEN GARFF AUTOMOTIVE LLC 144A 4.875% 09/15/2028 DD 09/23/20 SEC ID: 48850PAA2	83.6528	82,000.000	77,524.88	68,595.29	0.15%	-8,929.59
KINETIK HOLDINGS LP 144A 5.875% 06/15/2030 DD 06/08/22 SEC ID: 49461MAA8	93.7783	169,000.000	166,265.98	158,485.33	0.34%	-7,780.65
KORN FERRY 144A 4.625% 12/15/2027 DD 12/16/19 SEC ID: 50067PAA7	92.1010	217,000.000	201,922.48	199,859.17	0.43%	-2,063.31
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16 SEC ID: 50077LAB2	81.2603	14,000.000	13,506.27	11,376.44	0.02%	-2,129.83
KRAFT HEINZ FOODS CO 4.625% 10/01/2039 DD 10/01/20 SEC ID: 50077LAX4	87.7232	23,000.000	25,270.74	20,176.35	0.04%	-5,094.39
KRAFT HEINZ FOODS CO 3.875% 05/15/2027 DD 11/15/20 SEC ID: 50077LBC9	95.5397	66,000.000	66,000.00	63,056.19	0.13%	-2,943.81
KRAFT HEINZ FOODS CO 4.250% 03/01/2031 DD 09/01/20 SEC ID: 50077LBF2	93.4855	78,000.000	83,581.88	72,918.70	0.16%	-10,663.18
KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20 SEC ID: 50077LBJ4	95.5696	14,000.000	14,000.00	13,379.75	0.03%	-620.25
LABL INC 144A 5.875% 11/01/2028 DD 10/29/21 SEC ID: 50168QAC9	87.1270	31,000.000	31,284.62	27,009.37	0.06%	-4,275.25
LABL INC 144A 8.250% 11/01/2029 DD 10/29/21 SEC ID: 50168QAD7	79.6472	62,000.000	61,724.56	49,381.29	0.11%	-12,343.27
BATH & BODY WORKS INC 6.875% 11/01/2035 DD 10/30/15 SEC ID: 501797AL8	88.8900	107,000.000	111,329.64	95,112.30	0.20%	-16,217.34
BATH & BODY WORKS INC 6.750% 07/01/2036 DD 06/16/16 SEC ID: 501797AM6	87.8900	12,000.000	12,751.95	10,546.80	0.02%	-2,205.15



EATON VANCE HY P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BATH & BODY WORKS INC 144A 9.375% 07/01/2025 DD 06/18/20 SEC ID: 501797AU8	106.5185	10,000.000	10,000.00	10,651.85	0.02%	651.85
BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20 SEC ID: 501797AW4	93.8403	58,000.000	57,143.89	54,427.37	0.12%	-2,716.52
LCM INVESTMENTS HOLDINGS 144A 4.875% 05/01/2029 DD 04/27/21 SEC ID: 50190EAA2	80.0789	163,000.000	153,503.61	130,528.54	0.28%	-22,975.07
LCPR SENIOR SECURED FINAN 144A 5.125% 07/15/2029 DD 03/30/21 SEC ID: 50201DAD5	82.8408	200,000.000	172,697.11	165,681.63	0.35%	-7,015.48
VITAL ENERGY INC 9.500% 01/15/2025 DD 01/24/20 SEC ID: 516806AF3	98.5715	45,000.000	45,000.00	44,357.18	0.09%	-642.82
LEEWARD RENEWABLE ENERGY 144A 4.250% 07/01/2029 DD 07/08/21 SEC ID: 524590AA4	85.2143	135,000.000	123,401.53	115,039.29	0.25%	-8,362.24
LEVEL 3 FINANCING INC 144A 4.250% 07/01/2028 DD 06/15/20 SEC ID: 527298BR3	78.7700	68,000.000	68,516.23	53,563.60	0.11%	-14,952.63
LIFE TIME INC 144A 5.750% 01/15/2026 DD 01/22/21 SEC ID: 53190FAA3	93.0500	147,000.000	144,233.59	136,783.50	0.29%	-7,450.09
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21 SEC ID: 53190FAC9	90.0000	32,000.000	32,415.01	28,800.00	0.06%	-3,615.01
REGIONALCARE HOSPITAL PAR 144A 9.750% 12/01/2026 DD 11/16/18 SEC ID: 53219LAR0	80.4710	30,000.000	28,485.91	24,141.30	0.05%	-4,344.61
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20 SEC ID: 53219LAS8	84.5820	121,000.000	111,700.61	102,344.22	0.22%	-9,356.39
LEGACY LIFEPOINT HEALTH L 144A 6.750% 04/15/2025 DD 04/13/20 SEC ID: 53219LAT6	94.1090	41,000.000	41,000.00	38,584.69	0.08%	-2,415.31
LIFEPOINT HEALTH INC 144A 5.375% 01/15/2029 DD 12/04/20 SEC ID: 53219LAU3	56.5100	157,000.000	155,283.55	88,720.70	0.19%	-66,562.85
BATH & BODY WORKS INC 6.950% 03/01/2033 DD 06/03/03 SEC ID: 532716AK3	87.2501	24,000.000	26,592.96	20,940.01	0.04%	-5,652.95



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BATH & BODY WORKS INC 7.600% 07/15/2037 DD 07/17/07 SEC ID: 532716AN7	84.5000	14,000.000	13,935.83	11,830.00	0.03%	-2,105.83
LINDBLAD EXPEDITIONS LLC 144A 6.750% 02/15/2027 DD 02/04/22 SEC ID: 53523LAA8	90.7170	156,000.000	151,255.00	141,518.52	0.30%	-9,736.48
LITHIA MOTORS INC 144A 4.625% 12/15/2027 DD 12/09/19 SEC ID: 536797AE3	90.1940	65,000.000	63,897.61	58,626.08	0.13%	-5,271.53
LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20 SEC ID: 536797AF0	81.3605	45,000.000	47,292.51	36,612.24	0.08%	-10,680.27
LITHIA MOTORS INC 144A 3.875% 06/01/2029 DD 05/27/21 SEC ID: 536797AG8	82.2110	48,000.000	46,303.84	39,461.28	0.08%	-6,842.56
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19 SEC ID: 538034AR0	89.0325	162,000.000	156,359.68	144,232.65	0.31%	-12,127.03
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14 SEC ID: 552953CC3	99.6450	145,000.000	145,310.67	144,485.24	0.31%	-825.43
MGM RESORTS INTERNATIONAL 5.500% 04/15/2027 DD 04/10/19 SEC ID: 552953CF6	93.0209	27,000.000	27,998.55	25,115.65	0.05%	-2,882.90
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20 SEC ID: 552953CH2	87.2854	62,000.000	62,000.00	54,116.95	0.12%	-7,883.05
M/I HOMES INC 4.950% 02/01/2028 DD 01/22/20 SEC ID: 55305BAS0	88.8460	60,000.000	58,734.34	53,307.60	0.11%	-5,426.74
MIWD HOLDCO II LLC / MIWD 144A 5.500% 02/01/2030 DD 01/19/22 SEC ID: 55337PAA0	79.6150	100,000.000	93,425.65	79,615.01	0.17%	-13,810.64
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20 SEC ID: 55354GAK6	83.1250	78,000.000	70,402.11	64,837.50	0.14%	-5,564.61
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20 SEC ID: 55354GAL4	83.1425	137,000.000	128,301.72	113,905.23	0.24%	-14,396.49
MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21 SEC ID: 55760LAB3	68.5399	193,000.000	171,401.26	132,281.98	0.28%	-39,119.28



EATON VANCE HY P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MASONITE INTERNATIONAL CO 144A 5.375% 02/01/2028 DD 07/25/19 SEC ID: 575385AD1	92.4610	139,000.000	139,372.67	128,520.79	0.27%	-10,851.88
MATCH GROUP HOLDINGS II L 144A 3.625% 10/01/2031 DD 10/04/21 SEC ID: 57667JAA0	76.6864	216,000.000	173,292.38	165,642.62	0.35%	-7,649.76
MCGRAW-HILL EDUCATION INC 144A 5.750% 08/01/2028 DD 07/30/21 SEC ID: 57767XAA8	84.0370	72,000.000	67,254.62	60,506.64	0.13%	-6,747.98
MCGRAW-HILL EDUCATION INC 144A 8.000% 08/01/2029 DD 07/30/21 SEC ID: 57767XAB6	82.6968	178,000.000	170,219.53	147,200.22	0.31%	-23,019.31
MCAFEE CORP 144A 7.375% 02/15/2030 DD 02/17/22 SEC ID: 579063AB4	80.4031	135,000.000	126,355.58	108,544.17	0.23%	-17,811.41
MCAFEE 3/22 (USD) COV-LITE TLB 0.000% 03/01/2029 DD 01/24/22 SEC ID: 57906HAD9	92.8390	102,485.000	101,972.58	95,146.05	0.20%	-6,826.53
METIS MERGER SUB LLC 144A 6.500% 05/15/2029 DD 05/04/21 SEC ID: 59155LAA0	83.9483	146,000.000	123,506.01	122,564.49	0.26%	-941.52
ATHENAHEALTH GROUP INC 144A 6.500% 02/15/2030 DD 02/15/22 SEC ID: 60337JAA4	73.6932	183,000.000	172,697.05	134,858.59	0.29%	-37,838.46
MODIVCARE ESCROW ISSUER I 144A 5.000% 10/01/2029 DD 08/24/21 SEC ID: 60783XAA2	84.3300	56,000.000	54,452.10	47,224.80	0.10%	-7,227.30
MOLINA HEALTHCARE INC 144A 3.875% 11/15/2030 DD 11/17/20 SEC ID: 60855RAK6	84.7440	93,000.000	93,871.44	78,811.89	0.17%	-15,059.55
MOLINA HEALTHCARE INC 144A 3.875% 05/15/2032 DD 11/16/21 SEC ID: 60855RAL4	83.0439	97,000.000	95,482.68	80,552.62	0.17%	-14,930.06
MONEYGRAM INTERNATIONAL I 144A 5.375% 08/01/2026 DD 07/21/21 SEC ID: 60935YAA7	101.3658	92,000.000	92,797.10	93,256.50	0.20%	459.40
MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19 SEC ID: 615394AM5	92.5000	170,000.000	165,284.15	157,250.00	0.34%	-8,034.15
MEDLINE BORROWER LP 144A 5.250% 10/01/2029 DD 10/15/21 SEC ID: 62482BAB8	79.4270	284,000.000	275,645.98	225,572.68	0.48%	-50,073.30



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MURPHY OIL USA INC 5.625% 05/01/2027 DD 04/25/17 SEC ID: 626738AD0	97.1010	219,000.000	219,186.32	212,651.19	0.45%	-6,535.13
MURPHY OIL USA INC 4.750% 09/15/2029 DD 09/13/19 SEC ID: 626738AE8	91.5030	18,000.000	18,118.09	16,470.54	0.04%	-1,647.55
NCR CORP 144A 5.250% 10/01/2030 DD 08/20/20 SEC ID: 62886EAZ1	82.5000	61,000.000	49,579.72	50,325.00	0.11%	745.28
NCR CORP 144A 5.125% 04/15/2029 DD 04/06/21 SEC ID: 62886EBA5	83.6323	25,000.000	20,764.61	20,908.08	0.04%	143.47
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20 SEC ID: 62886HBA8	78.5470	36,000.000	36,000.00	28,276.92	0.06%	-7,723.08
NCL CORP LTD 144A 5.875% 02/15/2027 DD 02/18/22 SEC ID: 62886HBEO	86.6300	32,000.000	32,000.00	27,721.60	0.06%	-4,278.40
NCL CORP LTD 144A 7.750% 02/15/2029 DD 02/18/22 SEC ID: 62886HBG5	75.2540	27,000.000	27,000.00	20,318.58	0.04%	-6,681.42
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21 SEC ID: 62888HAA7	73.8221	19,000.000	19,000.00	14,026.21	0.03%	-4,973.79
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18 SEC ID: 629377CEO	93.8670	150,000.000	148,045.39	140,800.50	0.30%	-7,244.89
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19 SEC ID: 629377CH3	88.2740	68,000.000	68,000.00	60,026.32	0.13%	-7,973.68
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20 SEC ID: 629377CQ3	80.6620	36,000.000	36,000.00	29,038.32	0.06%	-6,961.68
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20 SEC ID: 629377CR1	76.0198	60,000.000	60,000.00	45,611.85	0.10%	-14,388.15
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21 SEC ID: 629377CS9	75.1050	98,000.000	96,002.85	73,602.90	0.16%	-22,399.95
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20 SEC ID: 629571AA8	94.2399	67,000.000	67,000.00	63,140.73	0.13%	-3,859.27



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NABORS INDUSTRIES INC 144A 9.000% 02/01/2025 DD 12/01/20 SEC ID: 62957HAH8	101.2488	85,000.000	86,577.98	86,061.52	0.18%	-516.46
NATIONAL CINEMEDIA LLC 5.750% 08/15/2026 DD 08/19/16 SEC ID: 63530QAH2	2.1055	66,000.000	58,492.45	1,389.65	0.00%	-57,102.80
NATIONAL CINEMEDIA LLC 144A 5.875% 04/15/2028 DD 10/08/19 SEC ID: 63530QAJ8	23.0000	81,000.000	70,852.26	18,630.00	0.04%	-52,222.26
NESCO HOLDINGS II INC 144A 5.500% 04/15/2029 DD 04/01/21 SEC ID: 64083YAA9	87.5000	73,000.000	74,768.68	63,875.00	0.14%	-10,893.68
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18 SEC ID: 64110LAT3	101.3530	155,000.000	155,000.00	157,097.15	0.34%	2,097.15
NEW FORTRESS ENERGY INC 144A 6.500% 09/30/2026 DD 04/12/21 SEC ID: 644393AB6	92.8700	186,000.000	185,141.40	172,738.20	0.37%	-12,403.20
NEW GOLD INC 144A 7.500% 07/15/2027 DD 06/24/20 SEC ID: 644535AH9	87.7554	114,000.000	115,392.79	100,041.17	0.21%	-15,351.62
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17 SEC ID: 65342QAB8	91.7268	145,000.000	137,760.46	133,003.83	0.28%	-4,756.63
NEXTERA ENERGY OPERATING 144A 4.250% 09/15/2024 DD 09/25/17 SEC ID: 65342QAC6	92.9700	4,000.000	4,000.00	3,718.80	0.01%	-281.20
NOVA CHEMICALS CORP 144A 4.875% 06/01/2024 DD 06/09/17 SEC ID: 66977WAQ2	96.7496	55,000.000	53,823.66	53,212.29	0.11%	-611.37
NOVA CHEMICALS CORP 144A 4.250% 05/15/2029 DD 05/11/21 SEC ID: 66977WAS8	81.7500	141,000.000	131,442.76	115,267.50	0.25%	-16,175.26
BRUNDAGE-BONE CONCRETE PU 144A 6.000% 02/01/2026 DD 01/28/21 SEC ID: 66981QAA4	91.1646	107,000.000	104,252.43	97,546.12	0.21%	-6,706.31
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20 SEC ID: 670001AE6	88.6565	90,000.000	91,462.85	79,790.85	0.17%	-11,672.00
NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21 SEC ID: 670001AG1	89.6510	51,000.000	49,854.44	45,722.01	0.10%	-4,132.43



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NUFARM AUSTRALIA LTD / NU 144A 5.000% 01/27/2030 DD 01/27/22 SEC ID: 67052NAB1	86.2500	180,000.000	168,070.17	155,250.00	0.33%	-12,820.17
CHORD ENERGY CORP 144A 6.375% 06/01/2026 DD 06/09/21 SEC ID: 674215AL2	97.3930	130,000.000	129,845.03	126,610.90	0.27%	-3,234.13
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19 SEC ID: 674599DJ1	97.8596	27,000.000	19,874.30	26,422.08	0.06%	6,547.78
OCCIDENTAL PETROLEUM CORP 8.500% 07/15/2027 DD 07/13/20 SEC ID: 674599DZ5	107.6806	147,000.000	150,472.67	158,290.46	0.34%	7,817.79
OCCIDENTAL PETROLEUM CORP 8.875% 07/15/2030 DD 07/13/20 SEC ID: 674599EA9	112.9005	230,000.000	252,421.76	259,671.04	0.55%	7,249.28
OCCIDENTAL PETROLEUM CORP 6.375% 09/01/2028 DD 08/26/20 SEC ID: 674599EC5	100.9339	31,000.000	31,000.00	31,289.49	0.07%	289.49
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20 SEC ID: 674599ED3	103.3380	114,000.000	114,918.70	117,805.32	0.25%	2,886.62
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20 SEC ID: 674599EF8	100.9190	65,000.000	65,000.00	65,597.33	0.14%	597.33
OI EUROPEAN GROUP BV 144A 4.750% 02/15/2030 DD 11/16/21 SEC ID: 67777LAD5	87.5700	146,000.000	123,704.49	127,852.20	0.27%	4,147.71
ON SEMICONDUCTOR CORP 144A 3.875% 09/01/2028 DD 08/21/20 SEC ID: 682189AQ8	87.2591	95,000.000	93,830.09	82,896.14	0.18%	-10,933.95
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19 SEC ID: 68245XAH2	89.4545	72,000.000	72,142.64	64,407.27	0.14%	-7,735.37
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19 SEC ID: 68245XAJ8	89.5406	130,000.000	127,606.54	116,402.77	0.25%	-11,203.77
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20 SEC ID: 68245XAK5	99.2198	21,000.000	21,000.00	20,836.17	0.04%	-163.83
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20 SEC ID: 68245XAM1	80.9810	187,000.000	179,858.01	151,434.47	0.32%	-28,423.54



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
OPEN TEXT CORP 144A 3.875% 02/15/2028 DD 02/18/20 SEC ID: 683715AC0	85.8130	161,000.000	156,811.80	138,158.93	0.30%	-18,652.87
OPTION CARE HEALTH INC 144A 4.375% 10/31/2029 DD 10/27/21 SEC ID: 68404LAA0	87.4710	162,000.000	153,408.55	141,703.02	0.30%	-11,705.53
ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/21/21 SEC ID: 68622TAB7	86.5880	200,000.000	180,364.55	173,176.05	0.37%	-7,188.50
OSCAR ACQUISITIONCO LLC / 144A 9.500% 04/15/2030 DD 04/29/22 SEC ID: 687785AB1	89.7400	42,000.000	39,316.74	37,690.80	0.08%	-1,625.94
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19 SEC ID: 69007TAC8	82.7324	63,000.000	56,219.06	52,121.38	0.11%	-4,097.68
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20 SEC ID: 69007TAD6	99.0696	45,000.000	45,000.00	44,581.34	0.10%	-418.66
OXFORD FINANCE LLC / OXFO 144A 6.375% 02/01/2027 DD 02/07/22 SEC ID: 69145LAC8	93.0000	86,000.000	85,822.37	79,980.00	0.17%	-5,842.37
P&L DEVELOPMENT LLC / PLD 144A 7.750% 11/15/2025 DD 11/03/20 SEC ID: 69306RAA4	81.0000	90,000.000	69,699.28	72,900.00	0.16%	3,200.72
PGT INNOVATIONS INC 144A 4.375% 10/01/2029 DD 09/24/21 SEC ID: 69336VAB7	83.7243	120,000.000	111,802.84	100,469.10	0.21%	-11,333.74
PERFORMANCE FOOD GROUP IN 144A 5.500% 10/15/2027 DD 09/27/19 SEC ID: 69346VAA7	94.3165	110,000.000	112,035.79	103,748.15	0.22%	-8,287.64
PRA GROUP INC 144A 7.375% 09/01/2025 DD 08/27/20 SEC ID: 69354NAC0	97.1500	87,000.000	87,367.63	84,520.50	0.18%	-2,847.13
PRA GROUP INC 144A 5.000% 10/01/2029 DD 09/22/21 SEC ID: 69354NAD8	82.5000	17,000.000	17,000.00	14,025.00	0.03%	-2,975.00
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19 SEC ID: 69867DAA6	97.7502	169,000.000	169,496.39	165,197.86	0.35%	-4,298.53
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19 SEC ID: 69867DAC2	97.6497	167,000.000	167,488.94	163,074.92	0.35%	-4,414.02



Asset Detail
by Asset Type
12/31/2022

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Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PARKLAND CORP 144A 4.500% 10/01/2029 DD 04/13/21 SEC ID: 70137WAG3	83.3266	27,000.000	25,525.89	22,498.19	0.05%	-3,027.70
PARKLAND CORP 144A 4.625% 05/01/2030 DD 11/23/21 SEC ID: 70137WAL2	82.7500	131,000.000	125,521.71	108,402.50	0.23%	-17,119.21
PATRICK INDUSTRIES INC 144A 7.500% 10/15/2027 DD 09/17/19 SEC ID: 703343AC7	97.0029	40,000.000	38,198.74	38,801.14	0.08%	602.40
PATRICK INDUSTRIES INC 144A 4.750% 05/01/2029 DD 04/20/21 SEC ID: 703343AD5	83.0000	102,000.000	96,245.52	84,660.00	0.18%	-11,585.52
PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20 SEC ID: 70339PAA7	89.6634	73,000.000	72,841.29	65,454.32	0.14%	-7,386.97
PELTON INTERACTIVE 5/22 COV-L 0.000% 05/25/2027 DD 05/16/22 SEC ID: 70614EAD2	98.0830	69,650.000	66,515.75	68,314.81	0.15%	1,799.06
PERFORMANCE FOOD GROUP IN 144A 4.250% 08/01/2029 DD 07/26/21 SEC ID: 71376LAE0	86.6620	163,000.000	159,938.60	141,259.06	0.30%	-18,679.54
PERRIGO FINANCE UNLIMITED CO VAR RT 06/15/2030 DD 06/19/20 SEC ID: 71429MAC9	85.2017	200,000.000	172,536.98	170,403.46	0.36%	-2,133.52
PETSMART 2/21 COV-LITE TL 0.000% 02/11/2028 DD 01/27/21 SEC ID: 71677HAL9	97.6560	134,300.000	132,957.00	131,152.01	0.28%	-1,804.99
PETSMART INC / PETSMART F 144A 7.750% 02/15/2029 DD 02/12/21 SEC ID: 71677KAB4	93.9193	250,000.000	253,410.52	234,798.13	0.50%	-18,612.39
PILGRIM'S PRIDE CORP 144A 3.500% 03/01/2032 DD 09/02/21 SEC ID: 72147KAG3	78.2500	189,000.000	180,695.55	147,892.50	0.32%	-32,803.05
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21 SEC ID: 72814CAF5	95.2610	96,169.430	94,867.29	91,611.96	0.20%	-3,255.33
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21 SEC ID: 72815LAA5	78.4950	113,000.000	104,318.46	88,699.35	0.19%	-15,619.11
ACCENTCARE 6/21 TL 0.000% 06/20/2026 DD 06/07/21 SEC ID: 72941DAF9	67.0000	100,488.130	88,345.99	67,327.05	0.14%	-21,018.94



Asset Detail
by Asset Type
12/31/2022

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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17 SEC ID: 737446AM6	96.7080	102,000.000	100,708.83	98,642.16	0.21%	-2,066.67
PRECISION DRILLING CORP 144A 7.125% 01/15/2026 DD 11/22/17 SEC ID: 740212AL9	96.7500	40,000.000	40,000.00	38,700.00	0.08%	-1,300.00
PRECISION DRILLING CORP 144A 6.875% 01/15/2029 DD 06/15/21 SEC ID: 740212AM7	93.1007	63,000.000	61,944.79	58,653.43	0.13%	-3,291.36
PRESIDIO HOLDINGS INC 144A 4.875% 02/01/2027 DD 01/22/20 SEC ID: 74101XAE0	91.1930	57,000.000	54,584.65	51,980.01	0.11%	-2,604.64
PRESIDIO HOLDINGS INC 144A 8.250% 02/01/2028 DD 01/22/20 SEC ID: 74101XAF7	92.7080	163,000.000	166,029.03	151,114.04	0.32%	-14,914.99
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19 SEC ID: 74112BAL9	93.8732	49,000.000	48,199.33	45,997.85	0.10%	-2,201.48
PROG HOLDINGS INC 144A 6.000% 11/15/2029 DD 11/26/21 SEC ID: 74319RAA9	80.4680	65,000.000	65,000.00	52,304.20	0.11%	-12,695.80
MODIVCARE INC 144A 5.875% 11/15/2025 DD 11/04/20 SEC ID: 743815AE2	93.9326	108,000.000	106,059.12	101,447.26	0.22%	-4,611.86
ROCKET MORTGAGE LLC / ROC 144A 3.625% 03/01/2029 DD 09/14/20 SEC ID: 74841CAA9	79.2438	145,000.000	125,306.26	114,903.52	0.25%	-10,402.74
REAL HERO MERGER SUB 2 IN 144A 6.250% 02/01/2029 DD 01/29/21 SEC ID: 75602BAA7	68.5500	58,000.000	58,936.62	39,759.00	0.08%	-19,177.62
ROCKET MORTGAGE LLC / ROC 144A 2.875% 10/15/2026 DD 10/05/21 SEC ID: 77313LAA1	85.7162	68,000.000	62,860.60	58,287.04	0.12%	-4,573.56
ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21 SEC ID: 77313LAB9	74.6860	15,000.000	11,574.82	11,202.90	0.02%	-371.92
ROLLER BEARING CO OF AMER 144A 4.375% 10/15/2029 DD 10/07/21 SEC ID: 775631AD6	86.4700	135,000.000	130,931.43	116,734.50	0.25%	-14,196.93
ROYAL CARIBBEAN CRUISES L 144A 11.625% 08/15/2027 DD 08/18/22 SEC ID: 780153BL5	100.4230	104,000.000	104,231.76	104,439.92	0.22%	208.16



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19 SEC ID: 78466CAC0	93.6396	103,000.000	105,318.84	96,448.80	0.21%	-8,870.04
SPDR BLOOMBERG HIGH YIELD BO SEC ID: 78468R622	90.0000	6,829.000	625,058.37	614,610.00	1.31%	-10,448.37
SRS DISTRIBUTION INC 144A 6.125% 07/01/2029 DD 06/04/21 SEC ID: 78471RAC0	80.8520	189,000.000	171,506.09	152,810.28	0.33%	-18,695.81
SRS DISTRIBUTION INC 144A 6.000% 12/01/2029 DD 11/12/21 SEC ID: 78471RAD8	79.5853	66,000.000	66,000.00	52,526.30	0.11%	-13,473.70
SABRE GBLB INC 144A 9.250% 04/15/2025 DD 04/17/20 SEC ID: 78573NAC6	99.6127	105,000.000	112,900.85	104,593.33	0.22%	-8,307.52
SABRE GBLB INC 144A 11.250% 12/15/2027 DD 12/06/22 SEC ID: 78573NAH5	102.9725	75,000.000	73,615.72	77,229.38	0.17%	3,613.66
SCIENCE APPLICATIONS INTE 144A 4.875% 04/01/2028 DD 03/13/20 SEC ID: 808625AA5	92.4998	228,000.000	222,394.23	210,899.54	0.45%	-11,494.69
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19 SEC ID: 80874YBC3	95.3910	179,000.000	181,919.96	170,749.89	0.36%	-11,170.07
SEAGATE HDD CAYMAN 144A 9.625% 12/01/2032 DD 11/30/22 SEC ID: 81180WBG5	109.6800	126,315.000	132,875.18	138,542.29	0.30%	5,667.11
SEASPAN CORP 144A 5.500% 08/01/2029 DD 07/14/21 SEC ID: 81254UAK2	75.7800	172,000.000	168,053.17	130,341.60	0.28%	-37,711.57
SEAWORLD PARKS & ENTERTAI 144A 8.750% 05/01/2025 DD 04/30/20 SEC ID: 81282UAC6	102.3750	77,000.000	78,856.90	78,828.75	0.17%	-28.15
SEAWORLD PARKS & ENTERTAI 144A 5.250% 08/15/2029 DD 08/25/21 SEC ID: 81282UAG7	87.0699	77,000.000	75,854.54	67,043.81	0.14%	-8,810.73
SENSATA TECHNOLOGIES BV 144A 5.000% 10/01/2025 DD 03/26/15 SEC ID: 81725WAJ2	97.6611	28,000.000	27,707.64	27,345.11	0.06%	-362.53
SENSATA TECHNOLOGIES INC 144A 3.750% 02/15/2031 DD 08/17/20 SEC ID: 81728UAB0	82.2640	128,000.000	114,290.01	105,297.92	0.23%	-8,992.09

**Asset Detail****by Asset Type****12/31/2022**

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SHELF DRILLING HOLDINGS L 144A 8.250% 02/15/2025 DD 02/07/18 SEC ID: 822538AE4	86.5000	85,000.000	85,293.75	73,525.00	0.16%	-11,768.75
SHELF DRILLING HOLDINGS L 144A 8.875% 11/15/2024 DD 03/26/21 SEC ID: 822538AG9	98.0000	25,000.000	24,741.47	24,500.00	0.05%	-241.47
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17 SEC ID: 82967NBA5	92.4361	381,000.000	376,890.06	352,181.58	0.75%	-24,708.48
SIRIUS XM RADIO INC 144A 3.125% 09/01/2026 DD 08/16/21 SEC ID: 82967NBL1	88.7940	57,000.000	57,000.00	50,612.58	0.11%	-6,387.42
SIRIUS XM RADIO INC 144A 3.875% 09/01/2031 DD 08/16/21 SEC ID: 82967NBM9	78.0169	143,000.000	128,201.96	111,564.20	0.24%	-16,637.76
SONIC AUTOMOTIVE INC 144A 4.625% 11/15/2029 DD 10/27/21 SEC ID: 83545GBD3	80.0708	88,000.000	86,120.92	70,462.29	0.15%	-15,658.63
SONIC AUTOMOTIVE INC 144A 4.875% 11/15/2031 DD 10/27/21 SEC ID: 83545GBE1	78.6185	65,000.000	65,000.00	51,102.00	0.11%	-13,898.00
SOUTHWESTERN ENERGY CO 4.750% 02/01/2032 DD 12/22/21 SEC ID: 845467AT6	85.4590	91,000.000	91,380.76	77,767.69	0.17%	-13,613.07
SPECTRUM BRANDS INC 144A 5.000% 10/01/2029 DD 09/24/19 SEC ID: 84762LAV7	86.5426	43,000.000	43,000.00	37,213.33	0.08%	-5,786.67
SPECTRUM BRANDS INC 144A 5.500% 07/15/2030 DD 06/30/20 SEC ID: 84762LAW5	88.2534	116,000.000	108,383.76	102,373.90	0.22%	-6,009.86
SPEEDWAY MOTORSPORTS LLC 144A 4.875% 11/01/2027 DD 10/23/19 SEC ID: 84779MAA2	88.7361	152,000.000	148,854.56	134,878.91	0.29%	-13,975.65
COINMACH/CSC SERVICEWORKS/AIR- 0.000% 03/04/2028 DD 02/19/21 SEC ID: 84850XAK8	83.9750	134,292.050	134,824.90	112,771.75	0.24%	-22,053.15
SPIRIT AEROSYSTEMS INC 144A 9.375% 11/30/2029 DD 11/23/22 SEC ID: 85205TAN0	105.2700	68,000.000	68,594.52	71,583.60	0.15%	2,989.08
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98 SEC ID: 852060AD4	103.7940	209,000.000	222,863.48	216,929.46	0.46%	-5,934.02



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SPRINT LLC 7.875% 09/15/2023 DD 09/15/14 SEC ID: 85207UAF2	101.3986	110,000.000	110,472.42	111,538.46	0.24%	1,066.04
SPRINT LLC 7.125% 06/15/2024 DD 06/15/14 SEC ID: 85207UAH8	101.9540	145,000.000	144,819.70	147,833.30	0.32%	3,013.60
SPRINT LLC 7.625% 03/01/2026 DD 02/22/18 SEC ID: 85207UAK1	105.2306	94,000.000	94,383.03	98,916.76	0.21%	4,533.73
SMYRNA READY MIX CONCRETE 144A 6.000% 11/01/2028 DD 11/06/20 SEC ID: 85236FAA1	89.4700	264,000.000	264,803.34	236,200.80	0.50%	-28,602.54
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17 SEC ID: 853496AC1	92.2733	100,000.000	95,528.85	92,273.31	0.20%	-3,255.54
STANDARD INDUSTRIES INC/N 144A 4.375% 07/15/2030 DD 06/30/20 SEC ID: 853496AG2	81.4925	293,000.000	276,802.85	238,772.90	0.51%	-38,029.95
STANDARD INDUSTRIES INC/N 144A 3.375% 01/15/2031 DD 08/21/20 SEC ID: 853496AH0	75.2503	35,000.000	31,421.30	26,337.62	0.06%	-5,083.68
SUBURBAN PROPANE PARTNERS 144A 5.000% 06/01/2031 DD 05/24/21 SEC ID: 864486AL9	84.9983	94,000.000	86,615.45	79,898.36	0.17%	-6,717.09
SUMMER BC BIDCO B LLC 144A 5.500% 10/31/2026 DD 07/01/21 SEC ID: 865632AA1	81.1440	200,000.000	193,068.54	162,288.00	0.35%	-30,780.54
SUNOCO LP / SUNOCO FINANCE COR 4.500% 05/15/2029 DD 05/15/21 SEC ID: 86765LAT4	87.4700	49,000.000	49,000.00	42,860.30	0.09%	-6,139.70
SUNOCO LP / SUNOCO FINANCE COR 4.500% 04/30/2030 DD 04/30/22 SEC ID: 86765LAZ0	86.8050	141,000.000	135,542.03	122,395.05	0.26%	-13,146.98
SUPERIOR PLUS LP / SUPERI 144A 4.500% 03/15/2029 DD 03/11/21 SEC ID: 86828LAC6	85.5000	137,000.000	132,169.15	117,135.00	0.25%	-15,034.15
TMS INTERNATIONAL CORP/DE 144A 6.250% 04/15/2029 DD 04/21/21 SEC ID: 87261QAC7	71.5260	80,000.000	75,858.63	57,220.80	0.12%	-18,637.83
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17 SEC ID: 87264AAT2	100.9559	25,000.000	25,000.00	25,238.98	0.05%	238.98



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18 SEC ID: 87264AAV7	97.2288	70,000.000	68,803.19	68,060.15	0.15%	-743.04
T-MOBILE USA INC 2.250% 02/15/2026 DD 01/14/21 SEC ID: 87264ABR5	90.9641	46,000.000	46,000.00	41,843.49	0.09%	-4,156.51
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21 SEC ID: 87264ABS3	84.6531	58,000.000	58,000.00	49,098.79	0.10%	-8,901.21
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21 SEC ID: 87264ABT1	82.6328	35,000.000	35,000.00	28,921.49	0.06%	-6,078.51
TAP ROCK RESOURCES LLC 144A 7.000% 10/01/2026 DD 09/27/21 SEC ID: 87602LAA0	93.0100	175,000.000	173,711.68	162,767.50	0.35%	-10,944.18
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	100.6340	55,000.000	55,000.00	55,348.70	0.12%	348.70
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19 SEC ID: 87612BBN1	100.7958	110,000.000	110,466.57	110,875.37	0.24%	408.80
TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19 SEC ID: 87612BBQ4	94.0920	13,000.000	13,688.71	12,231.96	0.03%	-1,456.75
TARGA RESOURCES PARTNERS LP / 4.875% 02/01/2031 DD 08/18/20 SEC ID: 87612BBS0	90.2950	14,000.000	14,571.84	12,641.30	0.03%	-1,930.54
TARGA RESOURCES PARTNERS LP / 4.000% 01/15/2032 DD 02/02/21 SEC ID: 87612BBU5	84.1390	60,000.000	59,265.17	50,483.40	0.11%	-8,781.77
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19 SEC ID: 87724RAA0	96.0121	132,000.000	135,116.70	126,736.01	0.27%	-8,380.69
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20 SEC ID: 879369AG1	91.2860	53,000.000	47,898.89	48,381.58	0.10%	482.69
TEMPUR SEALY INTERNATIONA 144A 3.875% 10/15/2031 DD 09/24/21 SEC ID: 88023UAJ0	78.5025	238,000.000	213,097.92	186,835.95	0.40%	-26,261.97
TENET HEALTHCARE CORP 6.875% 11/15/2031 DD 11/06/01 SEC ID: 88033GAV2	90.0831	127,000.000	123,584.81	114,405.57	0.24%	-9,179.24



EATON VANCE HY P12 - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19 SEC ID: 88033GDA5	93.0240	85,000.000	85,000.00	79,070.40	0.17%	-5,929.60
TENET HEALTHCARE CORP 144A 4.625% 09/01/2024 DD 08/26/19 SEC ID: 88033GDC1	97.1257	78,000.000	77,008.97	75,758.05	0.16%	-1,250.92
TENET HEALTHCARE CORP 144A 6.125% 10/01/2028 DD 09/16/20 SEC ID: 88033GDJ6	89.5320	102,000.000	100,825.88	91,322.64	0.20%	-9,503.24
TENET HEALTHCARE CORP 144A 4.375% 01/15/2030 DD 12/01/21 SEC ID: 88033GDN7	86.5565	16,000.000	16,004.49	13,849.04	0.03%	-2,155.45
TEAM HEALTH HOLDINGS INC 144A 6.375% 02/01/2025 DD 02/01/17 SEC ID: 88047PAA2	57.6240	110,000.000	104,630.19	63,386.40	0.14%	-41,243.79
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17 SEC ID: 88104LAE3	89.9990	99,000.000	100,581.45	89,099.01	0.19%	-11,482.44
CMG MEDIA CORP 144A 8.875% 12/15/2027 DD 12/17/19 SEC ID: 88146LAA1	75.2700	135,000.000	135,885.02	101,614.50	0.22%	-34,270.52
TERVITA CORP 144A 11.000% 12/01/2025 DD 11/19/20 SEC ID: 88159EAA1	107.5069	79,000.000	82,496.12	84,930.42	0.18%	2,434.30
TOPBUILD CORP 144A 4.125% 02/15/2032 DD 10/14/21 SEC ID: 89055FAC7	81.2610	110,000.000	107,201.51	89,387.10	0.19%	-17,814.41
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21 SEC ID: 892231AB7	88.7502	120,000.000	118,930.59	106,500.18	0.23%	-12,430.41
TRANSALTA CORP 7.750% 11/15/2029 DD 11/17/22 SEC ID: 89346DAH0	102.1281	76,000.000	76,456.47	77,617.38	0.17%	1,160.91
TRANSDIGM INC 7.500% 03/15/2027 DD 09/15/19 SEC ID: 893647BH9	98.9407	111,000.000	112,132.66	109,824.20	0.23%	-2,308.46
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20 SEC ID: 893647BL0	93.9050	387,000.000	379,868.82	363,412.35	0.78%	-16,456.47
TRANSDIGM 2/20 COV-LITE TLE SEC ID: 89364MBQ6	98.8210	67,033.542	67,234.12	66,243.22	0.14%	-990.90



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19 SEC ID: 89383JAA6	97.3120	54,250.000	53,501.08	52,791.76	0.11%	-709.32
COHERENT CORP 144A 5.000% 12/15/2029 DD 12/10/21 SEC ID: 902104AC2	86.2430	152,000.000	144,022.51	131,089.36	0.28%	-12,933.15
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21 SEC ID: 90290MAD3	88.7920	138,000.000	134,386.15	122,532.96	0.26%	-11,853.19
US ACUTE CARE SOLUTIONS L 144A 6.375% 03/01/2026 DD 03/05/21 SEC ID: 90367UAA9	88.7424	221,000.000	218,961.83	196,120.61	0.42%	-22,841.22
ASP UNIFRAX HOLDINGS INC 144A 5.250% 09/30/2028 DD 09/30/21 SEC ID: 90473LAA0	80.4667	96,000.000	89,661.08	77,248.00	0.17%	-12,413.08
UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21 SEC ID: 90932LAG2	92.6926	48,000.000	48,000.00	44,492.45	0.10%	-3,507.55
UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21 SEC ID: 90932LAH0	87.0696	116,000.000	113,039.73	101,000.70	0.22%	-12,039.03
UNITED AIR LINES 4/21 TLB 0.000% 04/21/2028 DD 04/12/21 SEC ID: 90932RAJ3	98.5560	88,425.000	87,982.87	87,148.14	0.19%	-834.73
UNIVAR SOLUTIONS USA INC/ 144A 5.125% 12/01/2027 DD 11/22/19 SEC ID: 91337CAA4	94.8350	195,000.000	186,741.30	184,928.25	0.40%	-1,813.05
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21 SEC ID: 914906AV4	83.6260	91,000.000	87,251.60	76,099.66	0.16%	-11,151.94
UNIVISION COMMUNICATIONS 144A 7.375% 06/30/2030 DD 06/24/22 SEC ID: 914906AX0	95.5700	59,000.000	58,997.03	56,386.30	0.12%	-2,610.73
URBAN ONE INC 144A 7.375% 02/01/2028 DD 01/25/21 SEC ID: 91705JAC9	84.5310	73,000.000	68,043.20	61,707.63	0.13%	-6,335.57
VM CONSOLIDATED INC 144A 5.500% 04/15/2029 DD 03/26/21 SEC ID: 91835HAA0	88.0760	188,000.000	180,598.52	165,582.88	0.35%	-15,015.64
VALVOLINE INC 144A 4.250% 02/15/2030 DD 02/25/20 SEC ID: 92047WAD3	97.0121	120,000.000	118,236.56	116,414.51	0.25%	-1,822.05



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VALVOLINE INC 144A 3.625% 06/15/2031 DD 01/04/21 SEC ID: 92047WAG6	82.0530	44,000.000	44,000.00	36,103.32	0.08%	-7,896.68
VAREX IMAGING CORP 144A 7.875% 10/15/2027 DD 09/30/20 SEC ID: 92214XAC0	99.3170	49,000.000	51,734.46	48,665.33	0.10%	-3,069.13
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21 SEC ID: 92328MAA1	87.5000	76,000.000	74,692.87	66,500.00	0.14%	-8,192.87
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21 SEC ID: 92328MAB9	85.1995	89,000.000	84,498.20	75,827.56	0.16%	-8,670.64
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21 SEC ID: 92328MAC7	81.6900	40,000.000	40,000.00	32,676.00	0.07%	-7,324.00
VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21 SEC ID: 92531HAD9	99.1610	86,672.580	87,120.08	85,945.40	0.18%	-1,174.68
VIASAT INC 144A 5.625% 04/15/2027 DD 03/27/19 SEC ID: 92552VAL4	90.8350	130,000.000	120,767.32	118,085.50	0.25%	-2,681.82
VIAVI SOLUTIONS INC 144A 3.750% 10/01/2029 DD 09/29/21 SEC ID: 925550AF2	84.0455	168,000.000	151,203.73	141,196.36	0.30%	-10,007.37
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19 SEC ID: 92564RAB1	91.0000	172,000.000	172,000.00	156,520.00	0.33%	-15,480.00
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20 SEC ID: 92564RAE5	87.5165	120,000.000	120,000.00	105,019.80	0.22%	-14,980.20
VICI PROPERTIES LP / VICI 144A 5.750% 02/01/2027 DD 02/01/22 SEC ID: 92564RAJ4	97.4761	130,000.000	131,190.40	126,718.92	0.27%	-4,471.48
VICTORIA'S SECRET & CO 144A 4.625% 07/15/2029 DD 07/15/21 SEC ID: 926400AA0	78.5100	131,000.000	126,704.03	102,848.10	0.22%	-23,855.93
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17 SEC ID: 92676XAD9	81.5164	292,000.000	285,120.42	238,028.02	0.51%	-47,092.40
VIKING CRUISES LTD 144A 7.000% 02/15/2029 DD 02/02/21 SEC ID: 92676XAF4	82.7500	36,000.000	35,988.06	29,790.00	0.06%	-6,198.06



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VIKING OCEAN CRUISES SHIP 144A 5.625% 02/15/2029 DD 02/02/21 SEC ID: 92682RAA0	80.5000	23,000.000	23,000.00	18,515.00	0.04%	-4,485.00
VISTAJET MALTA FINANCE PL 144A 6.375% 02/01/2030 DD 01/31/22 SEC ID: 92840JAB5	80.1825	210,000.000	190,984.83	168,383.25	0.36%	-22,601.58
VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/2029 DD 05/10/21 SEC ID: 92840VAH5	86.1617	119,000.000	109,179.74	102,532.41	0.22%	-6,647.33
WR GRACE HOLDINGS LLC 144A 5.625% 10/01/2024 DD 04/01/21 SEC ID: 92943GAC5	98.5000	141,000.000	149,293.71	138,885.00	0.30%	-10,408.71
WR GRACE HOLDINGS LLC 144A 4.875% 06/15/2027 DD 06/15/21 SEC ID: 92943GAD3	88.6130	82,000.000	85,381.56	72,662.66	0.16%	-12,718.90
WASH MULTIFAMILY ACQUISIT 144A 5.750% 04/15/2026 DD 04/19/21 SEC ID: 93710WAA3	94.2500	196,000.000	192,977.74	184,730.00	0.39%	-8,247.74
WATCO COS LLC / WATCO FIN 144A 6.500% 06/15/2027 DD 06/18/20 SEC ID: 941130AB2	95.0000	124,000.000	120,623.39	117,800.00	0.25%	-2,823.39
WEATHERFORD INTERNATIONAL 144A 8.625% 04/30/2030 DD 10/27/21 SEC ID: 947075AU1	96.0308	173,000.000	170,691.57	166,133.32	0.36%	-4,558.25
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20 SEC ID: 95081QAN4	101.2512	57,000.000	57,000.00	57,713.19	0.12%	713.19
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20 SEC ID: 95081QAP9	101.2974	199,000.000	202,962.75	201,581.82	0.43%	-1,380.93
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18 SEC ID: 958254AH7	91.7500	8,000.000	7,385.07	7,340.00	0.02%	-45.07
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20 SEC ID: 958667AC1	87.2920	180,000.000	164,348.01	157,125.60	0.34%	-7,222.41
WHEEL PROS INC 144A 6.500% 05/15/2029 DD 05/07/21 SEC ID: 96289WAA7	35.0000	76,000.000	76,238.00	26,600.00	0.06%	-49,638.00



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20 SEC ID: 96350RAA2	86.5009	26,000.000	26,640.60	22,490.23	0.05%	-4,150.37
WHITE CAP PARENT LLC 144A 8.250% 03/15/2026 DD 02/01/21 SEC ID: 96351CAA4	86.4490	38,000.000	37,866.60	32,850.62	0.07%	-5,015.98
WILLIAM CARTER CO/THE 144A 5.625% 03/15/2027 DD 03/14/19 SEC ID: 96926JAC1	95.9220	90,000.000	89,758.47	86,329.80	0.18%	-3,428.67
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20 SEC ID: 988498AN1	83.8500	186,000.000	153,118.08	155,961.00	0.33%	2,842.92
HARD ROCK NORTHERN INDIANA 11/ 0.000% 11/17/2028 DD 11/05/21 SEC ID: 99AAI8037	92.5000	145,739.000	143,229.42	134,808.58	0.29%	-8,420.84
RIVERBED TECHNOLOGY 12/21 EXIT 0.000% 12/08/2026 DD 11/17/21 SEC ID: 99AAI9621	41.4500	50,480.500	48,036.61	20,924.17	0.04%	-27,112.44
AIR CANADA 8/21 TLB SEC ID: C0102MAP0	98.6250	109,450.000	108,355.50	107,945.06	0.23%	-410.44
JAZZ PHARMACEUTICALS 5/21 USD TL SEC ID: G5080AAF9	98.9840	159,701.210	158,902.70	158,078.65	0.34%	-824.05
TRAVELPORT 9/20 STUB TL 0.000% 02/28/2025 DD 09/17/20 SEC ID: L9308UAU4	99.9890	105,286.180	106,653.75	105,274.60	0.22%	-1,379.15
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		48,553,065.392	47,705,073.74	43,629,347.40	93.23%	-4,075,726.34
TOTAL FIXED INCOME SECURITIES		48,953,065.392	48,097,529.86	43,982,278.43	93.99%	-4,115,251.43
CONVERTIBLE OR EXCHANGEABLE SECURITIES U.S. DOLLAR						
1LIFE HEALTHCARE INC 3.000% 06/15/2025 DD 05/29/20 SEC ID: 68269GAB3	96.4000	39,000.000	34,882.20	37,596.00	0.08%	2,713.80
PELTON INTERACTIVE INC 0.000% 02/15/2026 DD 02/11/21 SEC ID: 70614WAB6	70.8819	161,000.000	135,372.50	114,119.79	0.24%	-21,252.71
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES U.S. DOLLAR		200,000.000	170,254.70	151,715.79	0.32%	-18,538.91
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES		200,000.000	170,254.70	151,715.79	0.32%	-18,538.91
EQUITY						



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL


Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
U.S. DOLLAR						
RIVERBED TECHNOLOGY COMMON STOCK SEC ID: 99VVCMBF4	0.5025	1,160.530	18,611.82	583.17	0.00%	-18,028.65
RIVERBED TECHNOLOGY PREFERRED STOCK SEC ID: 99VVCMBG2	0.7550	816.660	24,499.80	616.58	0.00%	-23,883.22
TOTAL EQUITY U.S. DOLLAR		1,977.190	43,111.62	1,199.75	0.00%	-41,911.87
TOTAL EQUITY		1,977.190	43,111.62	1,199.75	0.00%	-41,911.87
TOTAL ASSETS - BASE:		51,172,321.082	50,991,883.42	46,796,110.44	100.00%	-4,195,772.98

 BNY MELLON MARATHON EMD PI2 - [REDACTED]	Asset Detail	Report ID: GL8013
	by Asset Type	Base Currency: USD
	12/31/2022	Alternate Base Currency:
		Exchange Rate:
		Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIXED INCOME SECURITIES						
U.S. DOLLAR						
MARATHON EM BOND FUND SEC ID: 99VVBK5X7	0.9532	18,190,183.760	18,500,000.00	17,339,218.49	100.00%	-1,160,781.51
TOTAL ASSETS - BASE:		18,190,183.760	18,500,000.00	17,339,218.49	100.00%	-1,160,781.51

 WELLINGTON EME PI2 - [REDACTED]	Asset Detail			Report ID: GL8013
	by Asset Type			Base Currency: USD
	12/31/2022			Alternate Base Currency:
				Exchange Rate: Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUITY						
U.S. DOLLAR						
WELLINGTON EME SEC ID: 99VVBUE1	10.0500	2,337,575.544	23,892,840.94	23,492,634.22	100.00%	-400,206.72
TOTAL ASSETS - BASE:		2,337,575.544	23,892,840.94	23,492,634.22	100.00%	-400,206.72

 BNY MELLON TOWNSEND FOO PI 2 - [REDACTED]	Asset Detail	Report ID: GL8013
	by Asset Type	Base Currency: USD
	12/31/2022	Alternate Base Currency:
		Exchange Rate:
		Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRIVATE EQUITY						
U.S. DOLLAR						
GREAT LAKES NDT LP SEC ID: 99VVB3EZ0	1.0000	91,691,052.630	40,490,216.30	91,691,052.63	100.00%	51,200,836.33
TOTAL ASSETS - BASE:		91,691,052.630	40,490,216.30	91,691,052.63	100.00%	51,200,836.33

 BNY MELLON TOWNSEND QOF PI 2 - ██████████	Asset Detail	Report ID: GL8013
	by Asset Type	Base Currency: USD
	12/31/2022	Alternate Base Currency:
		Exchange Rate:
		Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PRIVATE EQUITY						
U.S. DOLLAR						
TOWNSEND OPP ZONE FD LP SEC ID: 99VVCACY8	1.0000	20,376,248.000	19,350,250.00	20,376,248.00	100.00%	1,025,998.00
TOTAL ASSETS - BASE:		20,376,248.000	19,350,250.00	20,376,248.00	100.00%	1,025,998.00

 BNY MELLON AXIOM E PI 2 - [REDACTED]	Asset Detail	Report ID: GL8013
	by Asset Type	Base Currency: USD
	12/31/2022	Alternate Base Currency:
		Exchange Rate:
		Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EQUITY						
U.S. DOLLAR						
AXIOM EMERGING MARKET FUND SEC ID: 99VVB4JN0	15.9816	1,146,813.283	19,315,602.96	18,327,946.25	100.00%	-987,656.71
TOTAL ASSETS - BASE:		1,146,813.283	19,315,602.96	18,327,946.25	100.00%	-987,656.71



NISA TIPS PI 2 - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

 Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
INTEREST RECEIVABLE			116,802.46	116,802.46	0.37%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	24,651.730	24,651.73	24,651.73	0.08%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		24,651.730	141,454.19	141,454.19	0.45%	0.00
TOTAL CASH & CASH EQUIVALENTS		24,651.730	141,454.19	141,454.19	0.45%	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
US TREAS-CPI INFLAT 2.125% 02/15/2040 DD 02/15/10 SEC ID: 912810QF8	105.7872	1,351,736.946	1,566,535.38	1,429,964.45	4.57%	-136,570.93
US TREAS-CPI INFLAT 2.125% 02/15/2041 DD 02/15/11 SEC ID: 912810QP6	105.8638	1,707,628.302	2,164,231.61	1,807,760.42	5.78%	-356,471.19
US TREAS-CPI INFLAT 0.750% 02/15/2042 DD 02/15/12 SEC ID: 912810QV3	83.6407	6,942,955.518	6,540,533.78	5,807,133.89	18.56%	-733,399.89
US TREAS-CPI INFLAT 0.625% 02/15/2043 DD 02/15/13 SEC ID: 912810RA8	80.6185	4,043,644.817	3,861,143.18	3,259,924.54	10.42%	-601,218.64
US TREAS-CPI INFLAT 1.375% 02/15/2044 DD 02/15/14 SEC ID: 912810RF7	92.7953	51,141.203	56,327.70	47,456.63	0.15%	-8,871.07
US TREAS-CPI INFLAT 0.750% 02/15/2045 DD 02/15/15 SEC ID: 912810RL4	80.8031	5,611,960.289	5,647,607.24	4,534,637.15	14.49%	-1,112,970.09
US TREAS-CPI INFLAT 1.000% 02/15/2046 DD 02/15/16 SEC ID: 912810RR1	84.8544	2,911,274.553	2,974,518.00	2,470,343.71	7.89%	-504,174.29
US TREAS-CPI INFLAT 0.875% 02/15/2047 DD 02/15/17 SEC ID: 912810RW0	81.9027	3,166,210.352	3,230,711.57	2,593,211.86	8.29%	-637,499.71
US TREAS-CPI INFLAT 1.000% 02/15/2048 DD 02/15/18 SEC ID: 912810SB5	84.0848	3,256,476.290	3,237,752.80	2,738,201.22	8.75%	-499,551.58
US TREAS-CPI INFLAT 1.000% 02/15/2049 DD 02/15/19 SEC ID: 912810SG4	83.4992	2,315,013.246	2,412,245.54	1,933,018.47	6.18%	-479,227.07



NISA TIPS PI 2 - [REDACTED]

Asset Detail**by Asset Type****12/31/2022**
Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
US TREAS-CPI INFLAT 0.250% 02/15/2050 DD 02/15/20 SEC ID: 912810SM1	67.3576	2,236,870.003	1,889,819.45	1,506,701.95	4.81%	-383,117.50
US TREAS-CPI INFLAT 0.125% 02/15/2051 DD 02/15/21 SEC ID: 912810SV1	64.3252	1,573,687.494	1,569,858.37	1,012,277.09	3.23%	-557,581.28
US TREAS-CPI INFLAT 0.125%002/15/2052 DD 02/15/22 SEC ID: 912810TE8	64.6806	3,109,511.989	2,406,648.53	2,011,251.07	6.43%	-395,397.46
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		38,278,111.002	37,557,933.15	31,151,882.45	99.55%	-6,406,050.70
TOTAL FIXED INCOME SECURITIES		38,278,111.002	37,557,933.15	31,151,882.45	99.55%	-6,406,050.70
TOTAL ASSETS - BASE:		38,302,762.732	37,699,387.34	31,293,336.64	100.00%	-6,406,050.70



NISA INT CREDIT PI 2 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: **GL8013**
Base Currency: **USD**
Alternate Base Currency:
Exchange Rate:
Status: **FINAL**

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
CASH			0.30	0.30	0.00%	0.00
PAYABLE FOR INVESTMENTS PURCHASED			-655,356.52	-655,356.52	-1.62%	0.00
RECEIVABLE FOR INVESTMENTS SOLD			504,902.69	504,902.69	1.25%	0.00
INTEREST RECEIVABLE			379,840.34	379,840.34	0.94%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	139,543.280	139,543.28	139,543.28	0.34%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		139,543.280	368,930.09	368,930.09	0.91%	0.00
TOTAL CASH & CASH EQUIVALENTS		139,543.280	368,930.09	368,930.09	0.91%	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AT&T INC 4.500% 05/15/2035 DD 05/04/15 SEC ID: 00206RCP5	90.9049	65,000.000	56,507.63	59,088.18	0.15%	2,580.55
ABBOTT LABORATORIES 3.750% 11/30/2026 DD 11/22/16 SEC ID: 002824BF6	97.3528	147,000.000	150,003.03	143,108.57	0.35%	-6,894.46
ABBVIE INC 2.950% 11/21/2026 DD 05/21/20 SEC ID: 00287YBV0	92.9984	524,000.000	510,964.11	487,311.69	1.20%	-23,652.42
ADOBE INC 2.300% 02/01/2030 DD 02/03/20 SEC ID: 00724PAD1	85.2669	42,000.000	38,369.10	35,812.09	0.09%	-2,557.01
ADVANCED MICRO DEVICES INC 3.924% 06/01/2032 DD 06/09/22 SEC ID: 007903BF3	92.9130	85,000.000	75,839.48	78,976.07	0.20%	3,136.59
AGILENT TECHNOLOGIES INC 2.100% 06/04/2030 DD 06/04/20 SEC ID: 00846UAM3	80.9136	65,000.000	55,905.98	52,593.87	0.13%	-3,312.11
AIRCASTLE LTD 4.125% 05/01/2024 DD 03/20/17 SEC ID: 00928QAQ4	96.6649	238,000.000	236,675.86	230,062.51	0.57%	-6,613.35
AMAZON.COM INC 3.300% 04/13/2027 DD 04/13/22 SEC ID: 023135CF1	94.9003	113,000.000	113,174.56	107,237.37	0.27%	-5,937.19



NISA INT CREDIT PI 2 - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

 Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AMAZON.COM INC 4.550% 12/01/2027 DD 12/01/22 SEC ID: 023135CP9	99.6684	140,000.000	140,817.43	139,535.81	0.34%	-1,281.62
AMERICAN EXPRESS CO 3.950% 08/01/2025 DD 08/03/22 SEC ID: 025816CY3	97.9638	165,000.000	164,856.88	161,640.28	0.40%	-3,216.60
AMERICAN FINANCIAL GROUP INC/O 5.250% 04/02/2030 DD 04/02/20 SEC ID: 025932AP9	97.9060	69,000.000	71,285.63	67,555.16	0.17%	-3,730.47
AMERICAN INTERNATIONAL GROUP I VAR RT 04/01/2048 DD 03/26/18 SEC ID: 026874DM6	95.5176	126,000.000	117,967.97	120,352.23	0.30%	2,384.26
ANGLOGOLD ASHANTI HOLDINGS PLC 3.750% 10/01/2030 DD 10/01/20 SEC ID: 03512TAE1	86.7334	79,000.000	68,766.37	68,519.42	0.17%	-246.95
ELEVANCE HEALTH INC 5.350% 10/15/2025 DD 11/04/22 SEC ID: 036752AV5	101.1069	145,000.000	144,625.47	146,604.95	0.36%	1,979.48
APPLE INC 3.250% 02/23/2026 DD 02/23/16 SEC ID: 037833BY5	96.0669	304,000.000	306,384.87	292,043.30	0.72%	-14,341.57
APPLE INC 2.450% 08/04/2026 DD 08/04/16 SEC ID: 037833BZ2	92.7382	196,000.000	192,000.19	181,766.95	0.45%	-10,233.24
APPLIED MATERIALS INC 1.750% 06/01/2030 DD 05/29/20 SEC ID: 038222AN5	81.5454	83,000.000	72,761.84	67,682.69	0.17%	-5,079.15
ATHENE GLOBAL FUNDING 144A 2.646% 10/04/2031 DD 10/04/21 SEC ID: 04685A3E9	76.3954	30,000.000	22,197.02	22,918.63	0.06%	721.61
ATLANTIC CITY ELECTRIC CO 4.000% 10/15/2028 DD 10/16/18 SEC ID: 048303CH2	95.1919	292,000.000	293,982.24	277,960.39	0.69%	-16,021.85
AVALONBAY COMMUNITIES INC 3.450% 06/01/2025 DD 05/13/15 SEC ID: 05348EAV1	96.2980	235,000.000	234,703.76	226,300.28	0.56%	-8,403.48
PNC BANK NA 2.500% 08/27/2024 DD 08/27/19 SEC ID: 05552JAA7	95.8817	280,000.000	277,078.51	268,468.75	0.66%	-8,609.76
BAIDU INC 4.375% 03/29/2028 DD 03/29/18 SEC ID: 056752AL2	93.6120	20,000.000	19,842.97	18,722.40	0.05%	-1,120.57



NISA INT CREDIT PI 2 - [REDACTED]

Asset Detail**by Asset Type****12/31/2022**
Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BAIDU INC 4.875% 11/14/2028 DD 11/14/18 SEC ID: 056752AN8	96.0401	11,000.000	11,186.13	10,564.41	0.03%	-621.72
BAIDU INC 2.375% 10/09/2030 DD 10/09/20 SEC ID: 056752AT5	79.9098	41,000.000	35,168.90	32,763.03	0.08%	-2,405.87
BAKER HUGHES HOLDINGS LLC / BA 4.486% 05/01/2030 DD 05/01/20 SEC ID: 05724BAA7	95.3082	86,000.000	87,723.91	81,965.08	0.20%	-5,758.83
BANCO SANTANDER SA VAR RT 06/30/2024 DD 06/30/21 SEC ID: 05971KAK5	97.2370	541,000.000	529,880.23	526,051.99	1.30%	-3,828.24
BANK OF AMERICA CORP VAR RT 10/22/2030 DD 10/22/19 SEC ID: 06051GHX0	83.6575	595,000.000	509,387.41	497,762.15	1.23%	-11,625.26
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20 SEC ID: 06051GJB6	81.4436	505,000.000	505,000.00	411,290.14	1.02%	-93,709.86
BANK OF MONTREAL VAR RT 01/10/2037 DD 01/10/22 SEC ID: 06368DH72	75.6104	41,000.000	35,054.70	31,000.25	0.08%	-4,054.45
BANK OF NOVA SCOTIA/THE 1.300% 06/11/2025 DD 06/11/20 SEC ID: 064159VL7	91.6214	142,000.000	134,578.33	130,102.33	0.32%	-4,476.00
BARCLAYS PLC VAR RT 08/09/2028 DD 08/09/22 SEC ID: 06738EBY0	96.8537	395,000.000	401,519.01	382,572.06	0.95%	-18,946.95
BARINGS BDC INC 3.300% 11/23/2026 DD 05/23/22 SEC ID: 06759LAC7	84.7578	94,000.000	85,695.87	79,672.36	0.20%	-6,023.51
TRUIST BANK VAR RT 09/17/2029 DD 09/16/19 SEC ID: 07330MAC1	93.5187	350,000.000	341,045.85	327,315.56	0.81%	-13,730.29
BECTON DICKINSON AND CO 3.700% 06/06/2027 DD 06/06/17 SEC ID: 075887BW8	94.4826	137,000.000	141,811.39	129,441.13	0.32%	-12,370.26
AMCOR FLEXIBLES NORTH AMERICA 2.630% 06/19/2030 DD 06/19/20 SEC ID: 081437AT2	81.3735	87,000.000	76,027.71	70,794.95	0.17%	-5,232.76
BLACKROCK INC 1.900% 01/28/2031 DD 05/06/20 SEC ID: 09247XAR2	80.9310	107,000.000	92,291.03	86,596.21	0.21%	-5,694.82



NISA INT CREDIT PI 2 - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

 Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BOEING CO/THE 3.250% 03/01/2028 DD 02/23/18 SEC ID: 097023BX2	89.3842	220,000.000	191,738.33	196,645.31	0.49%	4,906.98
BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20 SEC ID: 097023CT0	99.2343	100,000.000	97,880.21	99,234.30	0.25%	1,354.09
BOOKING HOLDINGS INC 4.625% 04/13/2030 DD 04/13/20 SEC ID: 09857LAR9	96.5778	23,000.000	23,766.36	22,212.90	0.05%	-1,553.46
BRISTOL-MYERS SQUIBB CO 3.900% 02/20/2028 DD 02/20/20 SEC ID: 110122DE5	96.2848	378,000.000	383,751.45	363,956.48	0.90%	-19,794.97
BRITISH TELECOMMUNICATIONS PLC VAR RT 12/15/2030 DD 12/12/00 SEC ID: 111021AE1	119.7529	81,000.000	103,718.16	96,999.84	0.24%	-6,718.32
BROADCOM CORP / BROADCOM CAYMA 3.500% 01/15/2028 DD 10/17/17 SEC ID: 11134LAR0	90.9741	50,000.000	44,268.80	45,487.04	0.11%	1,218.24
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21 SEC ID: 11135FBP5	73.5266	55,000.000	38,283.21	40,439.65	0.10%	2,156.44
BROOKFIELD FINANCE INC 4.250% 06/02/2026 DD 06/02/16 SEC ID: 11271LAA0	96.2851	188,000.000	190,068.66	181,016.04	0.45%	-9,052.62
CBRE SERVICES INC 2.500% 04/01/2031 DD 03/18/21 SEC ID: 12505BAE0	78.8195	71,000.000	61,054.76	55,961.82	0.14%	-5,092.94
CDW LLC / CDW FINANCE CORP 3.250% 02/15/2029 DD 08/13/20 SEC ID: 12513GBF5	85.1690	129,000.000	115,567.18	109,868.01	0.27%	-5,699.17
CGI INC 2.300% 09/14/2031 DD 03/14/22 SEC ID: 12532HAF1	75.9293	69,000.000	57,852.47	52,391.24	0.13%	-5,461.23
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 SEC ID: 126650CX6	96.7243	119,000.000	126,990.59	115,101.88	0.28%	-11,888.71
CANADIAN NATIONAL RAILWAY CO 2.750% 03/01/2026 DD 02/23/16 SEC ID: 136375CJ9	94.1954	134,000.000	131,606.07	126,221.85	0.31%	-5,384.22



NISA INT CREDIT PI 2 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04 SEC ID: 136385AG6	96.2074	60,000.000	63,112.16	57,724.46	0.14%	-5,387.70
CARGILL INC 144A 5.125% 10/11/2032 DD 10/11/22 SEC ID: 141781BZ6	100.1756	55,000.000	55,969.24	55,096.59	0.14%	-872.65
CARLISLE COS INC 2.750% 03/01/2030 DD 02/28/20 SEC ID: 142339AJ9	83.2092	88,000.000	78,904.26	73,224.06	0.18%	-5,680.20
CATERPILLAR FINANCIAL SERVICES 1.150% 09/14/2026 DD 09/14/21 SEC ID: 14913R2Q9	88.2594	171,000.000	158,748.17	150,923.50	0.37%	-7,824.67
CELANESE US HOLDINGS LLC 6.050% 03/15/2025 DD 07/14/22 SEC ID: 15089QAL8	99.6109	55,000.000	54,997.86	54,786.01	0.14%	-211.85
CELULOSA ARAUCO Y CONSTITUCION 4.500% 08/01/2024 DD 07/22/14 SEC ID: 151191AZ6	98.4562	232,000.000	232,876.69	228,418.39	0.56%	-4,458.30
CHEVRON USA INC 1.018% 08/12/2027 DD 08/12/20 SEC ID: 166756AL0	85.7592	137,000.000	123,460.37	117,490.12	0.29%	-5,970.25
CHURCH & DWIGHT CO INC 5.600% 11/15/2032 DD 11/02/22 SEC ID: 17136MAC6	103.4358	60,000.000	62,891.12	62,061.49	0.15%	-829.63
CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17 SEC ID: 172967LP4	91.8389	145,000.000	145,000.00	133,166.46	0.33%	-11,833.54
CITIGROUP INC VAR RT 10/27/2028 DD 10/27/17 SEC ID: 172967LS8	91.2396	128,000.000	128,000.00	116,786.72	0.29%	-11,213.28
CITIGROUP INC VAR RT 03/20/2030 DD 03/20/19 SEC ID: 172967ME8	90.1886	549,000.000	566,215.52	495,135.27	1.22%	-71,080.25
CITIGROUP INC VAR RT 10/30/2024 DD 10/30/20 SEC ID: 172967MT5	95.8159	69,000.000	69,000.00	66,112.96	0.16%	-2,887.04
CITIZENS FINANCIAL GROUP INC 2.850% 07/27/2026 DD 07/25/19 SEC ID: 174610AR6	92.4696	22,000.000	21,133.88	20,343.30	0.05%	-790.58
COCA-COLA FEMSA SAB DE CV 1.850% 09/01/2032 DD 09/01/20 SEC ID: 191241AJ7	75.2811	35,000.000	27,038.15	26,348.37	0.07%	-689.78



NISA INT CREDIT PI 2 - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

 Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
COMCAST CORP 3.200% 07/15/2036 DD 07/19/16 SEC ID: 20030NBT7	81.0645	251,000.000	224,398.35	203,471.98	0.50%	-20,926.37
CONOCOPHILLIPS CO 3.350% 11/15/2024 DD 11/12/14 SEC ID: 20826FAD8	97.2746	299,000.000	301,243.25	290,850.93	0.72%	-10,392.32
COREBRIDGE FINANCIAL INC 144A 3.850% 04/05/2029 DD 04/05/22 SEC ID: 21871XAE9	91.0808	65,000.000	56,919.91	59,202.50	0.15%	2,282.59
COSTCO WHOLESALE CORP 1.600% 04/20/2030 DD 04/20/20 SEC ID: 22160KAP0	81.9267	110,000.000	96,114.47	90,119.32	0.22%	-5,995.15
CREDIT SUISSE AG/NEW YORK NY 3.625% 09/09/2024 DD 09/09/14 SEC ID: 22546QAP2	93.2438	13,000.000	12,997.15	12,121.70	0.03%	-875.45
JOHN DEERE CAPITAL CORP 2.000% 06/17/2031 DD 06/17/21 SEC ID: 24422EV55	80.7846	20,000.000	16,458.70	16,156.93	0.04%	-301.77
JOHN DEERE CAPITAL CORP 4.150% 09/15/2027 DD 09/08/22 SEC ID: 24422EWK1	98.0720	40,000.000	38,742.01	39,228.79	0.10%	486.78
JOHN DEERE CAPITAL CORP 4.350% 09/15/2032 DD 09/08/22 SEC ID: 24422EWL9	97.1442	135,000.000	127,904.06	131,144.66	0.32%	3,240.60
DELL INTERNATIONAL LLC / EMC C 5.300% 10/01/2029 DD 04/01/21 SEC ID: 24703TAG1	97.8002	151,000.000	153,885.01	147,678.31	0.36%	-6,206.70
DELL INTERNATIONAL LLC / EMC C 6.200% 07/15/2030 DD 01/15/21 SEC ID: 24703TAH9	101.6623	1,000.000	1,219.49	1,016.62	0.00%	-202.87
DEUTSCHE BANK AG/NEW YORK NY VAR RT 04/01/2025 DD 04/01/21 SEC ID: 251526CG2	92.8751	351,000.000	337,052.57	325,991.47	0.81%	-11,061.10
DICK'S SPORTING GOODS INC 3.150% 01/15/2032 DD 01/14/22 SEC ID: 253393AF9	78.0489	120,000.000	91,818.62	93,658.64	0.23%	1,840.02
DISCOVER BANK VAR RT 08/09/2028 DD 08/09/18 SEC ID: 25466AAN1	95.9780	421,000.000	421,348.28	404,067.37	1.00%	-17,280.91
WALT DISNEY CO/THE 3.350% 03/24/2025 DD 03/23/20 SEC ID: 254687FN1	96.8588	387,000.000	388,950.51	374,843.65	0.93%	-14,106.86



NISA INT CREDIT PI 2 - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
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 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WALT DISNEY CO/THE 2.650% 01/13/2031 DD 05/13/20 SEC ID: 254687FX9	85.3564	31,000.000	28,343.72	26,460.50	0.07%	-1,883.22
DUKE ENERGY OHIO INC 3.650% 02/01/2029 DD 01/08/19 SEC ID: 26442EAF7	92.5963	24,000.000	23,543.76	22,223.10	0.05%	-1,320.66
DUKE ENERGY OHIO INC 2.125% 06/01/2030 DD 05/21/20 SEC ID: 26442EAH3	81.6151	271,000.000	238,049.49	221,176.81	0.55%	-16,872.68
ERP OPERATING LP 3.375% 06/01/2025 DD 05/14/15 SEC ID: 26884ABD4	96.0595	210,000.000	209,460.57	201,724.91	0.50%	-7,735.66
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16 SEC ID: 29250NAL9	96.1411	181,000.000	183,282.60	174,015.31	0.43%	-9,267.29
ENBRIDGE INC 3.700% 07/15/2027 DD 07/07/17 SEC ID: 29250NAR6	93.6082	77,000.000	76,102.24	72,078.29	0.18%	-4,023.95
ENERGY TRANSFER LP 4.950% 06/15/2028 DD 06/08/18 SEC ID: 29278NAF0	96.6985	21,000.000	22,256.63	20,306.69	0.05%	-1,949.94
ENERGY TRANSFER LP 5.500% 06/01/2027 DD 12/01/18 SEC ID: 29278NAN3	99.2899	54,000.000	57,822.61	53,616.55	0.13%	-4,206.06
ENERGY TRANSFER LP 3.750% 05/15/2030 DD 01/22/20 SEC ID: 29278NAQ6	88.1686	230,000.000	242,168.48	202,787.75	0.50%	-39,380.73
ENTERGY LOUISIANA LLC 1.600% 12/15/2030 DD 11/13/20 SEC ID: 29364WBE7	76.8199	258,000.000	216,585.01	198,195.30	0.49%	-18,389.71
ENTERPRISE PRODUCTS OPERATING VAR RT 02/15/2078 DD 02/15/18 SEC ID: 29379VBR3	76.2557	125,000.000	108,077.56	95,319.65	0.24%	-12,757.91
EQUINOR ASA 1.750% 01/22/2026 DD 05/22/20 SEC ID: 29446MAJ1	91.3927	96,000.000	91,759.77	87,736.94	0.22%	-4,022.83
ESSEX PORTFOLIO LP 3.875% 05/01/2024 DD 04/15/14 SEC ID: 29717PAN7	97.9104	368,000.000	369,781.82	360,310.32	0.89%	-9,471.50
EXXON MOBIL CORP 2.992% 03/19/2025 DD 03/19/20 SEC ID: 30231GBH4	96.3206	237,000.000	237,113.14	228,279.74	0.56%	-8,833.40



NISA INT CREDIT PI 2 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FS KKR CAPITAL CORP 4.625% 07/15/2024 DD 07/15/19 SEC ID: 302635AD9	96.8660	139,000.000	138,866.61	134,643.80	0.33%	-4,222.81
META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22 SEC ID: 30303M8H8	87.9937	100,000.000	84,666.33	87,993.69	0.22%	3,327.36
FIFTH THIRD BANCORP 2.550% 05/05/2027 DD 05/05/20 SEC ID: 316773DA5	89.7789	230,000.000	239,480.12	206,491.57	0.51%	-32,988.55
FISERV INC 3.500% 07/01/2029 DD 06/24/19 SEC ID: 337738AU2	90.0918	290,000.000	304,482.08	261,266.28	0.65%	-43,215.80
FOX CORP 4.709% 01/25/2029 DD 01/25/20 SEC ID: 35137LAH8	96.6277	104,000.000	112,300.99	100,492.82	0.25%	-11,808.17
FRANKLIN RESOURCES INC 1.600% 10/30/2030 DD 10/19/20 SEC ID: 354613AL5	77.0645	76,000.000	63,169.77	58,569.05	0.14%	-4,600.72
FRESENIUS MEDICAL CARE US 144A 2.375% 02/16/2031 DD 09/16/20 SEC ID: 35805BAB4	73.3385	66,000.000	65,841.11	48,403.41	0.12%	-17,437.70
GLP CAPITAL LP / GLP FINANCING 5.375% 04/15/2026 DD 04/28/16 SEC ID: 361841AH2	98.1067	66,000.000	66,273.52	64,750.43	0.16%	-1,523.09
GLP CAPITAL LP / GLP FINANCING 5.250% 06/01/2025 DD 05/21/18 SEC ID: 361841AJ8	98.3015	150,000.000	149,941.37	147,452.18	0.36%	-2,489.19
GE HEALTHCARE TECHNOLOGIE 144A 5.650% 11/15/2027 DD 11/22/22 SEC ID: 36267VAE3	101.1700	165,000.000	168,717.72	166,930.58	0.41%	-1,787.14
GENERAL MOTORS FINANCIAL CO IN 3.850% 01/05/2028 DD 01/05/18 SEC ID: 37045XCG9	91.2588	130,000.000	123,045.35	118,636.40	0.29%	-4,408.95
GENERAL MOTORS FINANCIAL CO IN 3.100% 01/12/2032 DD 01/11/22 SEC ID: 37045XDS2	78.3542	103,000.000	102,911.15	80,704.80	0.20%	-22,206.35
GENUINE PARTS CO 1.875% 11/01/2030 DD 10/29/20 SEC ID: 372460AA3	76.9942	53,000.000	43,495.91	40,806.93	0.10%	-2,688.98
GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15 SEC ID: 375558BF9	96.4066	80,000.000	80,163.64	77,125.30	0.19%	-3,038.34



NISA INT CREDIT PI 2 - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

 Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
GLOBAL PAYMENTS INC 5.300% 08/15/2029 DD 08/22/22 SEC ID: 37940XAN2	96.6770	75,000.000	70,255.69	72,507.79	0.18%	2,252.10
GLOBAL PAYMENTS INC 5.400% 08/15/2032 DD 08/22/22 SEC ID: 37940XAQ5	95.2351	50,000.000	49,918.88	47,617.53	0.12%	-2,301.35
GOLDMAN SACHS GROUP INC/THE VAR RT 03/09/2027 DD 03/08/21 SEC ID: 38141GYA6	87.6908	801,000.000	732,641.91	702,403.25	1.74%	-30,238.66
GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2024 DD 06/10/21 SEC ID: 38141GYE8	96.2036	382,000.000	372,231.60	367,497.91	0.91%	-4,733.69
HCA INC 5.250% 04/15/2025 DD 10/17/14 SEC ID: 404119BQ1	99.4173	68,000.000	71,594.16	67,603.77	0.17%	-3,990.39
HCA INC 5.875% 02/01/2029 DD 01/30/19 SEC ID: 404119BW8	99.6876	310,000.000	317,651.09	309,031.43	0.76%	-8,619.66
HSBC HOLDINGS PLC VAR RT 05/24/2027 DD 11/24/20 SEC ID: 404280CM9	86.2211	20,000.000	18,154.58	17,244.23	0.04%	-910.35
HSBC HOLDINGS PLC VAR RT 11/22/2032 DD 11/22/21 SEC ID: 404280CY3	76.4239	115,000.000	98,554.93	87,887.54	0.22%	-10,667.39
HSBC HOLDINGS PLC VAR RT 11/03/2028 DD 11/03/22 SEC ID: 404280DR7	105.0950	225,000.000	225,000.00	236,463.84	0.58%	11,463.84
HOME DEPOT INC/THE 2.500% 04/15/2027 DD 03/30/20 SEC ID: 437076CA8	92.0179	48,000.000	46,457.77	44,168.57	0.11%	-2,289.20
HOME DEPOT INC/THE 2.700% 04/15/2030 DD 03/30/20 SEC ID: 437076CB6	87.1947	177,000.000	165,694.10	154,334.66	0.38%	-11,359.44
HOME DEPOT INC/THE 1.375% 03/15/2031 DD 01/07/21 SEC ID: 437076CF7	77.4676	77,000.000	64,657.22	59,650.09	0.15%	-5,007.13
HONEYWELL INTERNATIONAL INC 1.950% 06/01/2030 DD 05/18/20 SEC ID: 438516BZ8	82.5171	117,000.000	116,903.54	96,545.02	0.24%	-20,358.52
HORMEL FOODS CORP 1.800% 06/11/2030 DD 06/11/20 SEC ID: 440452AF7	81.3648	84,000.000	72,571.39	68,346.45	0.17%	-4,224.94



NISA INT CREDIT PI 2 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HUNTINGTON INGALLS INDUSTRIES 3.844% 05/01/2025 DD 11/01/20 SEC ID: 446413AS5	96.6208	185,000.000	194,990.92	178,748.53	0.44%	-16,242.39
HUNTINGTON NATIONAL BANK/THE 5.650% 01/10/2030 DD 11/18/22 SEC ID: 44644MAJ0	100.7634	110,000.000	110,951.15	110,839.72	0.27%	-111.43
HUNTSMAN INTERNATIONAL LLC 4.500% 05/01/2029 DD 03/13/19 SEC ID: 44701QBE1	89.8080	83,000.000	91,162.85	74,540.64	0.18%	-16,622.21
INTEL CORP 2.450% 11/15/2029 DD 11/21/19 SEC ID: 458140BH2	85.8905	190,000.000	169,382.87	163,191.91	0.40%	-6,190.96
INTERCONTINENTAL EXCHANGE INC 1.850% 09/15/2032 DD 08/20/20 SEC ID: 45866FAN4	75.4703	81,000.000	75,573.22	61,130.96	0.15%	-14,442.26
IPALCO ENTERPRISES INC 3.700% 09/01/2024 DD 08/22/17 SEC ID: 462613AM2	96.9018	240,000.000	244,278.91	232,564.44	0.57%	-11,714.47
ITC HOLDINGS CORP 3.650% 06/15/2024 DD 06/04/14 SEC ID: 465685AJ4	97.5511	230,000.000	230,774.04	224,367.54	0.55%	-6,406.50
JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18 SEC ID: 46647PAX4	93.9357	17,000.000	17,144.21	15,969.07	0.04%	-1,175.14
JPMORGAN CHASE & CO VAR RT 10/15/2025 DD 09/12/19 SEC ID: 46647PBF2	94.2352	462,000.000	449,587.11	435,366.82	1.08%	-14,220.29
JPMORGAN CHASE & CO VAR RT 02/04/2027 DD 02/04/21 SEC ID: 46647PBW5	86.9869	657,000.000	643,683.44	571,503.60	1.41%	-72,179.84
JPMORGAN CHASE & CO VAR RT 06/14/2030 DD 06/14/22 SEC ID: 46647PDF0	94.0864	155,000.000	142,829.75	145,833.96	0.36%	3,004.21
JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22 SEC ID: 46647PDK9	97.6053	230,000.000	230,000.00	224,492.29	0.55%	-5,507.71
JAPAN BANK FOR INTERNATIONAL C 2.000% 10/17/2029 DD 10/17/19 SEC ID: 471048CF3	84.8252	76,000.000	71,244.19	64,467.18	0.16%	-6,777.01
JAPAN BANK FOR INTERNATIONAL C 1.250% 01/21/2031 DD 01/21/21 SEC ID: 471048CLO	77.8390	160,000.000	139,724.16	124,542.38	0.31%	-15,181.78



NISA INT CREDIT PI 2 - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

 Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
JAPAN BANK FOR INTERNATIONAL C 1.875% 04/15/2031 DD 04/15/21 SEC ID: 471048CM8	81.4986	125,000.000	114,314.32	101,873.31	0.25%	-12,441.01
JAPAN INTERNATIONAL COOPERATIO 1.750% 04/28/2031 DD 04/28/21 SEC ID: 47109LAE4	80.7434	72,000.000	64,991.44	58,135.23	0.14%	-6,856.21
KREDITANSTALT FUER WIEDERAUFBA 1.750% 09/14/2029 DD 09/17/19 SEC ID: 500769JD7	86.2081	176,000.000	165,087.51	151,726.34	0.37%	-13,361.17
KREDITANSTALT FUER WIEDERAUFBA 0.750% 09/30/2030 DD 08/25/20 SEC ID: 500769JG0	78.0923	80,000.000	68,762.03	62,473.84	0.15%	-6,288.19
KROGER CO/THE 2.650% 10/15/2026 DD 10/03/16 SEC ID: 501044DE8	91.7858	156,000.000	151,176.98	143,185.92	0.35%	-7,991.06
LABORATORY CORP OF AMERICA HOL 3.250% 09/01/2024 DD 08/22/17 SEC ID: 50540RAT9	96.8979	260,000.000	269,743.18	251,934.61	0.62%	-17,808.57
LAM RESEARCH CORP 4.000% 03/15/2029 DD 03/04/19 SEC ID: 512807AU2	95.2215	36,000.000	36,423.25	34,279.75	0.08%	-2,143.50
LANDWIRTSCHAFTLICHE RENTENBANK 0.875% 09/03/2030 DD 09/03/20 SEC ID: 515110BY9	78.7272	70,000.000	60,635.61	55,109.03	0.14%	-5,526.58
LEGG MASON INC 4.750% 03/15/2026 DD 03/22/16 SEC ID: 524901AV7	100.1901	119,000.000	123,155.32	119,226.25	0.29%	-3,929.07
LOWE'S COS INC 3.650% 04/05/2029 DD 04/05/19 SEC ID: 548661DR5	92.3931	120,000.000	127,888.38	110,871.75	0.27%	-17,016.63
WARNERMEDIA HOLDINGS INC 144A 3.755% 03/15/2027 DD 03/15/22 SEC ID: 55903VAG8	90.0529	115,000.000	102,229.11	103,560.89	0.26%	1,331.78
WARNERMEDIA HOLDINGS INC 144A 4.279% 03/15/2032 DD 03/15/22 SEC ID: 55903VAL7	82.3765	65,000.000	52,666.99	53,544.71	0.13%	877.72
MAIN STREET CAPITAL CORP 3.000% 07/14/2026 DD 01/14/21 SEC ID: 56035LAE4	86.1804	85,000.000	78,876.99	73,253.37	0.18%	-5,623.62



NISA INT CREDIT PI 2 - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

 Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MANULIFE FINANCIAL CORP VAR RT 02/24/2032 DD 02/24/17 SEC ID: 56501RAE6	91.0530	131,000.000	127,453.46	119,279.47	0.29%	-8,173.99
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18 SEC ID: 56585ABC5	99.3790	126,000.000	132,135.63	125,217.49	0.31%	-6,918.14
MARSH & MCLENNAN COS INC 4.375% 03/15/2029 DD 01/15/19 SEC ID: 571748BG6	96.5888	108,000.000	109,734.50	104,315.93	0.26%	-5,418.57
MARRIOTT INTERNATIONAL INC/MD 3.125% 06/15/2026 DD 06/10/16 SEC ID: 571903AS2	93.6133	175,000.000	179,486.16	163,823.33	0.40%	-15,662.83
MID-AMERICA APARTMENTS LP 3.600% 06/01/2027 DD 05/09/17 SEC ID: 59523UAN7	94.7465	34,000.000	33,443.16	32,213.80	0.08%	-1,229.36
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 01/19/2028 DD 01/19/22 SEC ID: 606822CC6	88.0184	14,000.000	13,002.55	12,322.57	0.03%	-679.98
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/20/2028 DD 07/20/22 SEC ID: 606822CL6	97.6125	435,000.000	435,000.00	424,614.34	1.05%	-10,385.66
MIZUHO FINANCIAL GROUP INC VAR RT 09/13/2028 DD 09/13/22 SEC ID: 60687YCL1	100.0183	225,000.000	225,000.00	225,041.13	0.56%	41.13
MONDELEZ INTERNATIONAL INC 3.000% 03/17/2032 DD 03/17/22 SEC ID: 609207BB0	85.5384	66,000.000	59,943.69	56,455.33	0.14%	-3,488.36
MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17 SEC ID: 61744YAK4	91.7251	722,000.000	722,000.00	662,254.97	1.64%	-59,745.03
MORGAN STANLEY VAR RT 07/20/2033 DD 07/20/22 SEC ID: 61747YEU5	93.9521	40,000.000	40,000.00	37,580.85	0.09%	-2,419.15
MORGAN STANLEY DIRECT LENDING 4.500% 02/11/2027 DD 02/11/22 SEC ID: 61774AAD5	92.3479	69,000.000	65,265.30	63,720.04	0.16%	-1,545.26
MOTOROLA SOLUTIONS INC 2.750% 05/24/2031 DD 05/24/21 SEC ID: 620076BU2	79.9542	93,000.000	78,769.53	74,357.39	0.18%	-4,412.14
NATIONAL HEALTH INVESTORS INC 3.000% 02/01/2031 DD 01/26/21 SEC ID: 63633DAF1	72.0914	73,000.000	59,544.92	52,626.74	0.13%	-6,918.18



NISA INT CREDIT PI 2 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19 SEC ID: 651639AX4	85.0135	86,000.000	87,603.09	73,111.61	0.18%	-14,491.48
NEXTERA ENERGY CAPITAL HOLDING VAR RT 12/01/2077 DD 11/02/17 SEC ID: 65339KAV2	81.6909	355,000.000	313,115.13	290,002.84	0.72%	-23,112.29
NEXTERA ENERGY CAPITAL HOLDING VAR RT 05/01/2079 DD 04/04/19 SEC ID: 65339KBK5	90.8204	84,000.000	78,545.91	76,289.18	0.19%	-2,256.73
NIKE INC 2.850% 03/27/2030 DD 03/27/20 SEC ID: 654106AK9	89.3645	93,000.000	88,040.34	83,108.99	0.21%	-4,931.35
NORFOLK SOUTHERN CORP 2.550% 11/01/2029 DD 11/04/19 SEC ID: 655844CE6	85.7214	99,000.000	100,010.73	84,864.15	0.21%	-15,146.58
NORTHERN TRUST CORP VAR RT 05/08/2032 DD 05/08/17 SEC ID: 665859AS3	90.8268	128,000.000	124,662.51	116,258.36	0.29%	-8,404.15
NORTHROP GRUMMAN CORP 4.400% 05/01/2030 DD 03/23/20 SEC ID: 666807BS0	95.9588	95,000.000	96,903.93	91,160.90	0.23%	-5,743.03
OESTERREICHISCHE KONTROLLBANK 0.375% 09/17/2025 DD 09/17/20 SEC ID: 676167CB3	89.6799	141,000.000	132,409.62	126,448.61	0.31%	-5,961.01
OKLAHOMA GAS AND ELECTRIC CO 3.250% 04/01/2030 DD 04/01/20 SEC ID: 678858BV2	87.1823	14,000.000	13,299.40	12,205.52	0.03%	-1,093.88
ORACLE CORP 2.875% 03/25/2031 DD 03/24/21 SEC ID: 68389XCE3	82.9127	350,000.000	300,965.40	290,194.47	0.72%	-10,770.93
PACCAR FINANCIAL CORP 2.150% 08/15/2024 DD 08/15/19 SEC ID: 69371RQ25	95.4293	229,000.000	230,105.44	218,532.99	0.54%	-11,572.45
PARKER-HANNIFIN CORP 4.500% 09/15/2029 DD 06/15/22 SEC ID: 701094AS3	95.8249	105,000.000	102,530.92	100,616.19	0.25%	-1,914.73
PEPSICO INC 2.750% 03/19/2030 DD 03/19/20 SEC ID: 713448ES3	88.5444	31,000.000	29,411.60	27,448.77	0.07%	-1,962.83
PEPSICO INC 1.625% 05/01/2030 DD 05/01/20 SEC ID: 713448EZ7	81.3374	169,000.000	148,401.05	137,460.28	0.34%	-10,940.77



NISA INT CREDIT PI 2 - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

 Report ID: GL8013
 Base Currency: USD
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 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PHARMACIA LLC VAR RT 12/01/2028 DD 12/01/99 SEC ID: 71713UAW2	109.7748	250,000.000	286,394.77	274,436.90	0.68%	-11,957.87
PHILIP MORRIS INTERNATIONAL IN 3.375% 08/15/2029 DD 05/01/19 SEC ID: 718172CJ6	90.0446	65,000.000	56,034.37	58,528.98	0.14%	2,494.61
PIEDMONT OPERATING PARTNERSHIP 3.150% 08/15/2030 DD 08/12/20 SEC ID: 720198AEO	76.0627	75,000.000	65,533.31	57,047.03	0.14%	-8,486.28
PROCTER & GAMBLE CO/THE 3.000% 03/25/2030 DD 03/25/20 SEC ID: 742718FH7	91.3622	264,000.000	255,517.01	241,196.30	0.60%	-14,320.71
PROGRESSIVE CORP/THE 3.200% 03/26/2030 DD 03/26/20 SEC ID: 743315AW3	89.7277	87,000.000	83,177.88	78,063.11	0.19%	-5,114.77
PRUDENTIAL FINANCIAL INC VAR RT 05/15/2045 DD 05/18/15 SEC ID: 744320AV4	96.6974	156,000.000	151,548.20	150,848.02	0.37%	-700.18
PRUDENTIAL PLC 3.625% 03/24/2032 DD 03/24/22 SEC ID: 74435KAB1	87.2526	65,000.000	62,015.53	56,714.20	0.14%	-5,301.33
PUBLIC SERVICE ENTERPRISE GROU 2.450% 11/15/2031 DD 11/08/21 SEC ID: 744573AU0	79.9171	95,000.000	76,525.35	75,921.27	0.19%	-604.08
PUBLIC STORAGE 0.875% 02/15/2026 DD 01/19/21 SEC ID: 74460WAA5	88.5310	10,000.000	9,252.05	8,853.10	0.02%	-398.95
QORVO INC 4.375% 10/15/2029 DD 04/15/20 SEC ID: 74736KAH4	88.4240	96,000.000	88,697.30	84,887.04	0.21%	-3,810.26
QUALCOMM INC 5.400% 05/20/2033 DD 11/09/22 SEC ID: 747525BS1	104.1120	40,000.000	39,977.06	41,644.78	0.10%	1,667.72
REALTY INCOME CORP 0.750% 03/15/2026 DD 12/14/20 SEC ID: 756109AZ7	86.9156	475,000.000	433,400.05	412,849.05	1.02%	-20,551.00
REGENCY CENTERS LP 3.700% 06/15/2030 DD 05/13/20 SEC ID: 75884RBA0	87.2328	79,000.000	74,759.59	68,913.88	0.17%	-5,845.71
REPUBLIC SERVICES INC 2.500% 08/15/2024 DD 08/07/19 SEC ID: 760759AU4	95.8287	308,000.000	304,815.34	295,152.51	0.73%	-9,662.83



NISA INT CREDIT PI 2 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15 SEC ID: 761713BA3	90.2662	85,000.000	71,979.65	76,726.30	0.19%	4,746.65
ROGERS COMMUNICATIONS INC 144A 3.800% 03/15/2032 DD 03/11/22 SEC ID: 775109CC3	86.2954	30,000.000	25,445.38	25,888.61	0.06%	443.23
ROYAL BANK OF CANADA 6.000% 11/01/2027 DD 10/25/22 SEC ID: 78016FZU1	104.2441	135,000.000	134,741.46	140,729.48	0.35%	5,988.02
S&P GLOBAL INC 144A 4.250% 05/01/2029 DD 11/01/21 SEC ID: 78409VAZ7	95.4496	131,000.000	132,602.11	125,038.96	0.31%	-7,563.15
SVB FINANCIAL GROUP VAR RT 04/29/2028 DD 04/29/22 SEC ID: 78486QAR2	94.5634	13,000.000	12,983.03	12,293.24	0.03%	-689.79
SAN DIEGO GAS & ELECTRIC CO 1.700% 10/01/2030 DD 09/28/20 SEC ID: 797440BZ6	79.0737	70,000.000	59,786.81	55,351.58	0.14%	-4,435.23
SAN DIEGO GAS & ELECTRIC CO 3.000% 03/15/2032 DD 03/11/22 SEC ID: 797440CB8	85.4505	30,000.000	27,692.14	25,635.15	0.06%	-2,056.99
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/11/2028 DD 01/11/22 SEC ID: 80281LAR6	85.3959	90,000.000	75,979.06	76,856.35	0.19%	877.29
CHARLES SCHWAB CORP/THE 1.650% 03/11/2031 DD 12/11/20 SEC ID: 808513BG9	77.8424	75,000.000	62,781.17	58,381.77	0.14%	-4,399.40
CHARLES SCHWAB CORP/THE 3.625% 04/01/2025 DD 04/01/21 SEC ID: 808513BV6	97.3498	454,000.000	457,001.04	441,968.01	1.09%	-15,033.03
OFFICE PROPERTIES INCOME TRUST 4.500% 02/01/2025 DD 02/03/15 SEC ID: 81618TAC4	90.6153	188,000.000	186,330.99	170,356.74	0.42%	-15,974.25
7-ELEVEN INC 144A 1.800% 02/10/2031 DD 02/10/21 SEC ID: 817826AEO	76.3693	66,000.000	63,346.58	50,403.73	0.12%	-12,942.85
SHELL INTERNATIONAL FINANCE BV 2.875% 05/10/2026 DD 05/10/16 SEC ID: 822582BT8	94.1701	124,000.000	122,600.97	116,770.91	0.29%	-5,830.06



NISA INT CREDIT PI 2 - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
SHERWIN-WILLIAMS CO/THE 4.250% 08/08/2025 DD 08/10/22 SEC ID: 824348BR6	98.2549	70,000.000	69,993.30	68,778.42	0.17%	-1,214.88
SOUTHERN CALIFORNIA EDISON CO 5.625% 02/01/2036 DD 01/31/06 SEC ID: 842400FC2	97.2595	41,000.000	43,176.15	39,876.40	0.10%	-3,299.75
SOUTHERN CALIFORNIA GAS CO 2.550% 02/01/2030 DD 01/09/20 SEC ID: 842434CU4	85.0986	120,000.000	109,327.11	102,118.36	0.25%	-7,208.75
SOUTHERN COPPER CORP 3.875% 04/23/2025 DD 04/23/15 SEC ID: 84265VAH8	96.4601	155,000.000	154,951.85	149,513.09	0.37%	-5,438.76
STATE STREET CORP VAR RT 12/03/2029 DD 12/03/18 SEC ID: 857477BD4	94.2451	291,000.000	292,056.70	274,253.30	0.68%	-17,803.40
STEEL DYNAMICS INC 5.000% 12/15/2026 DD 12/06/16 SEC ID: 858119BF6	100.0634	251,000.000	255,074.39	251,159.22	0.62%	-3,915.17
SUMITOMO MITSUI BANKING CORP 3.650% 07/23/2025 DD 07/23/15 SEC ID: 865622BW3	95.8198	19,000.000	19,025.03	18,205.76	0.04%	-819.27
SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19 SEC ID: 86562MBP4	86.4657	125,000.000	103,764.96	108,082.14	0.27%	4,317.18
SUMITOMO MITSUI FINANCIAL GROU 1.902% 09/17/2028 DD 09/17/21 SEC ID: 86562MCG3	82.4015	90,000.000	72,083.86	74,161.39	0.18%	2,077.53
SUNCOR ENERGY INC 7.150% 02/01/2032 DD 01/29/02 SEC ID: 867229AC0	107.5657	56,000.000	65,604.16	60,236.78	0.15%	-5,367.38
ENERGY TRANSFER LP 4.000% 10/01/2027 DD 09/21/17 SEC ID: 86765BAU3	93.3278	1,000.000	997.30	933.28	0.00%	-64.02
SYNCHRONY FINANCIAL 4.500% 07/23/2025 DD 07/23/15 SEC ID: 87165BAG8	95.8559	204,000.000	211,263.00	195,545.98	0.48%	-15,717.02
SYSCO CORP 5.950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	103.4956	91,000.000	106,050.08	94,180.98	0.23%	-11,869.10
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21 SEC ID: 87264ABF1	90.5815	355,000.000	383,161.15	321,564.24	0.79%	-61,596.91



NISA INT CREDIT PI 2 - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

 Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TSMC ARIZONA CORP 4.250% 04/22/2032 DD 04/22/22 SEC ID: 872898AH4	96.6888	84,000.000	84,756.12	81,218.59	0.20%	-3,537.53
TAMPA ELECTRIC CO 2.400% 03/15/2031 DD 03/18/21 SEC ID: 875127BH4	81.0937	65,000.000	65,681.67	52,710.89	0.13%	-12,970.78
TENCENT MUSIC ENTERTAINMENT GR 2.000% 09/03/2030 DD 09/03/20 SEC ID: 88034PAB5	75.6484	76,000.000	61,409.89	57,492.80	0.14%	-3,917.09
3M CO 3.050% 04/15/2030 DD 03/27/20 SEC ID: 88579YBNO	87.7929	105,000.000	101,217.68	92,182.58	0.23%	-9,035.10
TORONTO-DOMINION BANK/THE VAR RT 09/15/2031 DD 09/15/16 SEC ID: 891160MJ9	92.1053	215,000.000	212,205.63	198,026.39	0.49%	-14,179.24
TOTALENERGIES CAPITAL INTERNAT 2.434% 01/10/2025 DD 07/10/19 SEC ID: 89153VAS8	95.5313	105,000.000	103,763.64	100,307.83	0.25%	-3,455.81
TOYOTA MOTOR CREDIT CORP 1.800% 02/13/2025 DD 02/13/20 SEC ID: 89236TGT6	93.9683	352,000.000	342,806.91	330,768.25	0.82%	-12,038.66
TOYOTA MOTOR CREDIT CORP 4.550% 09/20/2027 DD 09/20/22 SEC ID: 89236TKJ3	98.6220	80,000.000	79,505.27	78,897.59	0.19%	-607.68
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16 SEC ID: 893574AH6	106.7265	308,000.000	353,529.26	328,717.61	0.81%	-24,811.65
TRUIST FINANCIAL CORP 1.125% 08/03/2027 DD 08/03/20 SEC ID: 89788MAC6	84.2993	230,000.000	225,934.97	193,888.30	0.48%	-32,046.67
TUCSON ELECTRIC POWER CO 1.500% 08/01/2030 DD 08/10/20 SEC ID: 898813AS9	76.4947	78,000.000	64,987.58	59,665.85	0.15%	-5,321.73
TYSON FOODS INC 4.000% 03/01/2026 DD 02/19/19 SEC ID: 902494BJ1	96.8929	169,000.000	170,958.25	163,748.96	0.40%	-7,209.29
UNILEVER CAPITAL CORP 1.375% 09/14/2030 DD 09/14/20 SEC ID: 904764BK2	78.1107	248,000.000	209,055.65	193,714.45	0.48%	-15,341.20
UNITED PARCEL SERVICE INC 4.450% 04/01/2030 DD 03/24/20 SEC ID: 911312BY1	98.4301	93,000.000	97,588.90	91,540.04	0.23%	-6,048.86



NISA INT CREDIT PI 2 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: **GL8013**
Base Currency: **USD**
Alternate Base Currency:
Exchange Rate:
Status: **FINAL**

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
US BANCORP VAR RT 11/03/2036 DD 11/03/21 SEC ID: 91159HJB7	76.0972	278,000.000	236,759.82	211,550.13	0.52%	-25,209.69
U S TREASURY NOTE 0.250% 09/30/2025 DD 09/30/20 SEC ID: 91282CAM3	89.7891	235,000.000	210,129.48	211,004.30	0.52%	874.82
U S TREASURY NOTE 1.125% 02/15/2031 DD 02/15/21 SEC ID: 91282CBL4	81.5039	200,000.000	163,125.00	163,007.81	0.40%	-117.19
U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 SEC ID: 91282CFH9	96.1797	185,000.000	180,172.06	177,932.42	0.44%	-2,239.64
U S TREASURY NOTE 3.875% 09/30/2029 DD 09/30/22 SEC ID: 91282CFL0	99.2930	60,000.000	59,629.69	59,575.78	0.15%	-53.91
U S TREASURY NOTE 4.250% 10/15/2025 DD 10/15/22 SEC ID: 91282CFP1	99.9219	1,395,000.000	1,382,299.92	1,393,910.16	3.44%	11,610.24
U S TREASURY NOTE 4.125% 10/31/2027 DD 10/31/22 SEC ID: 91282CFU0	100.3672	860,000.000	852,532.93	863,157.82	2.13%	10,624.89
U S TREASURY NOTE 4.125% 11/15/2032 DD 11/15/22 SEC ID: 91282CFV8	102.0469	205,000.000	211,545.39	209,196.09	0.52%	-2,349.30
U S TREASURY NOTE 4.500% 11/15/2025 DD 11/15/22 SEC ID: 91282CFW6	100.6016	230,000.000	232,304.80	231,383.59	0.57%	-921.21
U S TREASURY NOTE 3.875% 11/30/2027 DD 11/30/22 SEC ID: 91282CFZ9	99.4531	450,000.000	451,322.77	447,539.06	1.11%	-3,783.71
RAYTHEON TECHNOLOGIES CORP 7.500% 09/15/2029 DD 09/17/99 SEC ID: 913017BA6	112.5399	240,000.000	286,903.13	270,095.87	0.67%	-16,807.26
UNITEDHEALTH GROUP INC 5.300% 02/15/2030 DD 10/28/22 SEC ID: 91324PEQ1	103.0442	85,000.000	84,532.88	87,587.55	0.22%	3,054.67
UNITEDHEALTH GROUP INC 5.350% 02/15/2033 DD 10/28/22 SEC ID: 91324PER9	103.1688	85,000.000	84,692.28	87,693.46	0.22%	3,001.18
VENTAS REALTY LP 3.500% 02/01/2025 DD 01/14/15 SEC ID: 92277GAE7	96.0401	258,000.000	264,530.15	247,783.49	0.61%	-16,746.66



NISA INT CREDIT PI 2 - [REDACTED]

Asset Detail

by Asset Type

12/31/2022

 Report ID: GL8013
 Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18 SEC ID: 92343VER1	96.1484	100,000.000	94,098.41	96,148.38	0.24%	2,049.97
VERIZON COMMUNICATIONS INC 1.750% 01/20/2031 DD 11/20/20 SEC ID: 92343VFRO	77.5838	105,000.000	78,108.24	81,463.03	0.20%	3,354.79
VERIZON COMMUNICATIONS INC 7.750% 12/01/2030 DD 06/01/01 SEC ID: 92344GAM8	115.6351	85,000.000	94,921.81	98,289.85	0.24%	3,368.04
VERIZON MASTER TRUST 7 A1A VAR RT 11/22/2027 DD 11/23/22 SEC ID: 92348KBC6	100.5427	90,000.000	89,984.28	90,488.39	0.22%	504.11
VISA INC 3.150% 12/14/2025 DD 12/14/15 SEC ID: 92826CAD4	96.4072	26,000.000	26,074.19	25,065.88	0.06%	-1,008.31
VODAFONE GROUP PLC 4.125% 05/30/2025 DD 05/30/18 SEC ID: 92857WBJ8	98.4076	228,000.000	238,121.64	224,369.38	0.55%	-13,752.26
WP CAREY INC 4.000% 02/01/2025 DD 01/26/15 SEC ID: 92936UAC3	97.4423	219,000.000	220,285.12	213,398.74	0.53%	-6,886.38
WEC ENERGY GROUP INC 1.800% 10/15/2030 DD 10/09/20 SEC ID: 92939UAE6	77.9724	84,000.000	70,493.89	65,496.83	0.16%	-4,997.06
WALGREENS BOOTS ALLIANCE INC 3.450% 06/01/2026 DD 06/01/16 SEC ID: 931427AQ1	95.0660	139,000.000	138,944.28	132,141.70	0.33%	-6,802.58
WASTE MANAGEMENT INC 3.125% 03/01/2025 DD 02/26/15 SEC ID: 94106LBA6	96.6319	240,000.000	232,432.80	231,916.67	0.57%	-516.13
WEIBO CORP 3.375% 07/08/2030 DD 07/08/20 SEC ID: 948596AE1	77.6880	81,000.000	67,712.75	62,927.29	0.16%	-4,785.46
WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15 SEC ID: 94974BGL8	96.2327	493,000.000	498,029.07	474,427.19	1.17%	-23,601.88
WELLS FARGO & CO VAR RT 10/30/2025 DD 10/31/19 SEC ID: 95000U2H5	94.5676	477,000.000	465,119.11	451,087.49	1.11%	-14,031.62
WELLTOWER OP LLC 2.750% 01/15/2032 DD 11/19/21 SEC ID: 95040QAP9	78.1894	165,000.000	141,658.43	129,012.56	0.32%	-12,645.87



NISA INT CREDIT PI 2 - [REDACTED]

Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WESTERN DIGITAL CORP 4.750% 02/15/2026 DD 02/13/18 SEC ID: 958102AM7	94.1720	67,000.000	66,933.78	63,095.24	0.16%	-3,838.54
WESTERN DIGITAL CORP 2.850% 02/01/2029 DD 12/10/21 SEC ID: 958102AQ8	77.3670	59,000.000	51,138.41	45,646.53	0.11%	-5,491.88
WESTPAC BANKING CORP VAR RT 02/04/2030 DD 01/31/20 SEC ID: 961214EM1	91.6781	435,000.000	418,201.07	398,799.90	0.99%	-19,401.17
WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21 SEC ID: 961214EX7	74.3467	142,000.000	118,482.68	105,572.35	0.26%	-12,910.33
WILLIS NORTH AMERICA INC 3.600% 05/15/2024 DD 05/16/17 SEC ID: 970648AF8	97.2730	266,000.000	266,244.94	258,746.31	0.64%	-7,498.63
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		43,391,000.000	42,156,393.11	40,095,379.34	99.09%	-2,061,013.77
TOTAL FIXED INCOME SECURITIES		43,391,000.000	42,156,393.11	40,095,379.34	99.09%	-2,061,013.77
TOTAL ASSETS - BASE:		43,530,543.280	42,525,323.20	40,464,309.43	100.00%	-2,061,013.77



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
CASH			-29,278.93	-29,278.93	-0.04%	0.00
INTEREST RECEIVABLE			659,042.50	659,042.50	0.85%	0.00
BLACKROCK LIQ T FUND INSTL VAR RT 12/31/2049 DD 01/31/12 SEC ID: 996229696	100.0000	376,180.020	376,180.02	376,180.02	0.49%	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		376,180.020	1,005,943.59	1,005,943.59	1.30%	0.00
TOTAL CASH & CASH EQUIVALENTS		376,180.020	1,005,943.59	1,005,943.59	1.30%	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AT&T INC 4.300% 02/15/2030 DD 08/15/18 SEC ID: 00206RGQ9	94.1597	840,000.000	916,533.47	790,941.30	1.02%	-125,592.17
APTIV PLC / APTIV CORP 2.396% 02/18/2025 DD 02/18/22 SEC ID: 00217GAA1	94.2992	250,000.000	242,742.20	235,748.02	0.31%	-6,994.18
CHUBB INA HOLDINGS INC 4.150% 03/13/2043 DD 03/13/13 SEC ID: 00440EAQ0	84.3125	225,000.000	192,922.23	189,703.03	0.25%	-3,219.20
AERCAP IRELAND CAPITAL DAC / A 3.875% 01/23/2028 DD 01/23/18 SEC ID: 00774MAE5	89.9346	270,000.000	277,334.55	242,823.40	0.31%	-34,511.15
AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21 SEC ID: 00914AAM4	86.8538	275,000.000	273,669.58	238,847.81	0.31%	-34,821.77
AKER BP ASA 144A 4.000% 01/15/2031 DD 09/30/20 SEC ID: 00973RAJ2	87.6397	275,000.000	256,482.78	241,009.16	0.31%	-15,473.62
ALAMEDA CA CORRIDOR TRANSPRTNA 6.600% 10/01/2029 DD 01/01/99 SEC ID: 010869KF1	105.7500	200,000.000	211,311.74	211,500.00	0.27%	188.26
ALLY FINANCIAL INC 3.050% 06/05/2023 DD 06/03/20 SEC ID: 02005NBK5	98.8683	250,000.000	250,419.65	247,170.68	0.32%	-3,248.97
ALPHABET INC 1.100% 08/15/2030 DD 08/05/20 SEC ID: 02079KAD9	78.2577	275,000.000	230,034.58	215,208.55	0.28%	-14,826.03



Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
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 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
ALTRIA GROUP INC 4.800% 02/14/2029 DD 02/14/19 SEC ID: 02209SBD4	95.9528	250,000.000	248,818.77	239,881.98	0.31%	-8,936.79
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18 SEC ID: 023135BF2	88.5920	450,000.000	458,250.57	398,663.91	0.52%	-59,586.66
AMERICAN EXPRESS CO 4.050% 05/03/2029 DD 05/03/22 SEC ID: 025816CW7	95.2246	250,000.000	244,978.52	238,061.39	0.31%	-6,917.13
AMERICAN INTERNATIONAL GROUP I 3.900% 04/01/2026 DD 03/22/16 SEC ID: 026874DH7	96.8659	124,000.000	123,208.18	120,113.67	0.16%	-3,094.51
AMERICAN MUNI PWR-OHIO INC OH 5.939% 02/15/2047 DD 09/29/10 SEC ID: 02765UDN1	103.9840	130,000.000	150,154.00	135,179.20	0.17%	-14,974.80
AMERICAN TOWER CORP 3.950% 03/15/2029 DD 03/15/19 SEC ID: 03027XAU4	92.1856	275,000.000	259,584.65	253,510.52	0.33%	-6,074.13
AMERICAN WATER CAPITAL CORP 3.450% 06/01/2029 DD 05/13/19 SEC ID: 03040WU9	91.3099	230,000.000	215,125.87	210,012.78	0.27%	-5,113.09
ANHEUSER-BUSCH INBEV WORLDWIDE 4.900% 01/23/2031 DD 01/23/19 SEC ID: 035240AR1	100.0446	250,000.000	258,392.92	250,111.56	0.32%	-8,281.36
ELEVANCE HEALTH INC 4.101% 03/01/2028 DD 03/02/18 SEC ID: 036752AG8	95.8324	280,000.000	299,429.02	268,330.61	0.35%	-31,098.41
APIDOS CLO XL LTD 40A B 144A VAR RT 07/15/2035 DD 07/28/22 SEC ID: 03769RAE5	99.8053	360,000.000	360,000.00	359,299.08	0.46%	-700.92
APPLE INC 4.650% 02/23/2046 DD 02/23/16 SEC ID: 037833BX7	94.6725	240,000.000	304,911.60	227,213.92	0.29%	-77,697.68
ARES XXXIV CLO LTD 2A BR2 144A VAR RT 04/17/2033 DD 03/20/20 SEC ID: 04015GAR0	95.8535	750,000.000	750,000.00	718,901.25	0.93%	-31,098.75
ASHTEAD CAPITAL INC 144A 4.000% 05/01/2028 DD 11/04/19 SEC ID: 045054AJ2	91.1724	275,000.000	263,830.91	250,724.10	0.32%	-13,106.81
ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07 SEC ID: 046353AD0	112.7267	205,000.000	284,455.68	231,089.70	0.30%	-53,365.98



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
AUSTRALIA & NEW ZEALAND B 144A VAR RT 07/22/2030 DD 01/22/20 SEC ID: 052528AL0	90.4038	300,000.000	300,000.00	271,211.38	0.35%	-28,788.62
AUTOZONE INC 3.750% 06/01/2027 DD 04/18/17 SEC ID: 053332AV4	95.3717	280,000.000	294,894.62	267,040.89	0.35%	-27,853.73
AVANGRID INC 3.200% 04/15/2025 DD 04/09/20 SEC ID: 05351WAC7	95.5633	250,000.000	246,674.41	238,908.34	0.31%	-7,766.07
EQUITABLE HOLDINGS INC 4.350% 04/20/2028 DD 10/20/18 SEC ID: 054561AJ4	95.2764	250,000.000	249,782.47	238,191.12	0.31%	-11,591.35
BAT CAPITAL CORP 3.462% 09/06/2029 DD 09/06/19 SEC ID: 05526DBH7	85.9375	95,000.000	76,525.69	81,640.60	0.11%	5,114.91
BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17 SEC ID: 06051GGM5	84.9515	275,000.000	236,223.92	233,616.60	0.30%	-2,607.32
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21 SEC ID: 06051GJQ3	88.4704	525,000.000	468,857.66	464,469.37	0.60%	-4,388.29
BANK OF MONTREAL 2.650% 03/08/2027 DD 03/08/22 SEC ID: 06368FAJ8	91.3302	275,000.000	259,705.91	251,158.01	0.32%	-8,547.90
BANK OF NOVA SCOTIA/THE 2.450% 02/02/2032 DD 01/10/22 SEC ID: 06417XAE1	80.4285	300,000.000	252,929.91	241,285.44	0.31%	-11,644.47
BANK 2022-BNK43 BNK43 XA VAR RT 08/15/2055 DD 08/01/22 SEC ID: 06541QBV6	6.2647	3,514,917.578	239,235.83	220,197.99	0.28%	-19,037.84
BANNER HEALTH 2.480% 01/01/2032 DD 11/04/21 SEC ID: 06654DAF4	80.0331	300,000.000	258,112.05	240,099.30	0.31%	-18,012.75
BARCLAYS PLC 4.375% 01/12/2026 DD 01/12/16 SEC ID: 06738EAN5	96.7691	250,000.000	248,891.40	241,922.72	0.31%	-6,968.68
BARINGS CLO LTD 20 2A B2R 144A VAR RT 10/20/2030 DD 10/20/17 SEC ID: 06759FAD8	96.8645	400,000.000	389,533.92	387,458.00	0.50%	-2,075.92
BARINGS CLO LTD 2022 2A A 144A VAR RT 07/15/2035 DD 08/02/22 SEC ID: 06759UAA1	98.3511	355,000.000	355,000.00	349,146.41	0.45%	-5,853.59



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BARINGS CLO LTD 20 2A AR2 144A VAR RT 01/20/2032 DD 12/29/21 SEC ID: 06761CAL3	98.1184	350,000.000	345,367.39	343,414.40	0.44%	-1,952.99
BARINGS LOAN PARTNER 3A A 144A VAR RT 07/20/2033 DD 08/25/22 SEC ID: 06762QAA5	99.5309	400,000.000	398,055.99	398,123.60	0.52%	67.61
BAY AREA CA TOLL AUTH TOLL BRI 2.069% 04/01/2031 DD 03/17/21 SEC ID: 072024XH0	80.5570	340,000.000	290,008.35	273,893.80	0.35%	-16,114.55
BAY LAUREL CENTER CDD FL WTR & 5.600% 09/01/2042 DD 05/26/22 SEC ID: 07244RBC4	100.4620	155,000.000	162,685.74	155,716.10	0.20%	-6,969.64
BECTON DICKINSON AND CO 3.363% 06/06/2024 DD 06/06/17 SEC ID: 075887BV0	97.7196	223,000.000	226,988.71	217,914.77	0.28%	-9,073.94
BNP PARIBAS SA 144A VAR RT 04/19/2032 DD 04/19/21 SEC ID: 09659W2P8	78.2004	350,000.000	350,000.00	273,701.49	0.35%	-76,298.51
BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 SEC ID: 097023DC6	87.6167	250,000.000	263,229.94	219,041.75	0.28%	-44,188.19
BOSTON PROPERTIES LP 3.650% 02/01/2026 DD 01/20/16 SEC ID: 10112RAX2	94.7891	250,000.000	247,169.98	236,972.80	0.31%	-10,197.18
BOSTON SCIENTIFIC CORP 4.000% 03/01/2029 DD 02/25/19 SEC ID: 101137AX5	92.9541	250,000.000	272,151.56	232,385.23	0.30%	-39,766.33
BP CAPITAL MARKETS AMERICA INC 3.410% 02/11/2026 DD 02/11/19 SEC ID: 10373QBE9	96.0034	315,000.000	327,083.10	302,410.58	0.39%	-24,672.52
BRAVO RESIDENTIAL NQM2 A1 144A VAR RT 11/25/2061 DD 05/01/22 SEC ID: 10568KAA6	94.8226	86,247.530	86,246.25	81,782.17	0.11%	-4,464.08
BRISTOL-MYERS SQUIBB CO 1.125% 11/13/2027 DD 11/13/20 SEC ID: 110122DPO	85.4056	275,000.000	245,698.58	234,865.31	0.30%	-10,833.27
BRIXMOR OPERATING PARTNERSHIP 4.050% 07/01/2030 DD 06/10/20 SEC ID: 11120VAJ2	87.4805	225,000.000	210,562.21	196,831.12	0.25%	-13,731.09
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21 SEC ID: 11135FBP5	73.5266	280,000.000	278,361.46	205,874.56	0.27%	-72,486.90



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
BROOKFIELD FINANCE INC 4.350% 04/15/2030 DD 04/09/20 SEC ID: 11271LAE2	90.9240	250,000.000	244,076.60	227,310.08	0.29%	-16,766.52
BROOKLYN UNION GAS CO/THE 144A 4.632% 08/05/2027 DD 08/05/22 SEC ID: 114259AV6	95.3788	240,000.000	240,124.77	228,909.12	0.30%	-11,215.65
CIFC FUNDING 2015- 1A ARR 144A VAR RT 01/22/2031 DD 12/21/17 SEC ID: 12548MBF1	98.6220	350,000.000	346,871.25	345,177.00	0.45%	-1,694.25
CIGNA CORP 3.400% 03/01/2027 DD 03/01/20 SEC ID: 125523CB4	93.7982	265,000.000	274,256.16	248,565.34	0.32%	-25,690.82
CNH INDUSTRIAL CAPITAL LLC 1.450% 07/15/2026 DD 05/24/21 SEC ID: 12592BAM6	88.1306	325,000.000	323,674.20	286,424.55	0.37%	-37,249.65
CSX CORP 4.250% 03/15/2029 DD 11/15/18 SEC ID: 126408HM8	96.1882	250,000.000	250,980.33	240,470.60	0.31%	-10,509.73
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18 SEC ID: 126650CX6	96.7243	250,000.000	250,057.22	241,810.67	0.31%	-8,246.55
CAMDEN PROPERTY TRUST 2.800% 05/15/2030 DD 04/20/20 SEC ID: 133131AZ5	86.0428	275,000.000	249,378.28	236,617.76	0.31%	-12,760.52
CAPITAL ONE FINANCIAL CORP 3.800% 01/31/2028 DD 01/30/18 SEC ID: 14040HBW4	93.4673	260,000.000	275,225.01	243,015.07	0.31%	-32,209.94
CARLYLE GLOBAL MA 4A A1R3 144A VAR RT 04/22/2032 DD 09/21/21 SEC ID: 14309YBQ6	97.9293	350,000.000	345,192.23	342,752.55	0.44%	-2,439.68
CARLYLE GLOBAL MAR 1A AR3 144A VAR RT 07/20/2031 DD 05/14/21 SEC ID: 14311DBN5	98.4594	346,421.150	342,768.60	341,084.19	0.44%	-1,684.41
CENTERPOINT ENERGY RESOURCES C 1.750% 10/01/2030 DD 10/01/20 SEC ID: 15189YAF3	78.8379	300,000.000	250,668.64	236,513.60	0.31%	-14,155.04
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19 SEC ID: 161175BR4	94.0838	280,000.000	309,484.94	263,434.53	0.34%	-46,050.41



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
CHEVRON USA INC 1.018% 08/12/2027 DD 08/12/20 SEC ID: 166756AL0	85.7592	275,000.000	244,079.44	235,837.82	0.31%	-8,241.62
CITIGROUP INC VAR RT 04/08/2026 DD 04/08/20 SEC ID: 172967MQ1	94.6583	550,000.000	536,619.24	520,620.46	0.67%	-15,998.78
CITIGROUP COMMERCIAL M GC19 A4 4.023% 03/11/2047 DD 03/01/14 SEC ID: 17322AAD4	98.0259	325,000.000	327,027.71	318,584.05	0.41%	-8,443.66
CITIZENS FINANCIAL GROUP INC 2.850% 07/27/2026 DD 07/25/19 SEC ID: 174610AR6	92.4696	250,000.000	238,373.86	231,173.89	0.30%	-7,199.97
CLECO CORPORATE HOLDINGS LLC VAR RT 05/01/2026 DD 11/01/16 SEC ID: 18551PAC3	94.4106	250,000.000	248,222.32	236,026.54	0.31%	-12,195.78
CLEVELAND OH ARPT SYS REVENUE 2.592% 01/01/2026 DD 10/01/19 SEC ID: 186352SJ0	92.4850	300,000.000	289,996.36	277,455.00	0.36%	-12,541.36
CLOROX CO/THE 4.400% 05/01/2029 DD 05/11/22 SEC ID: 189054AY5	96.3224	250,000.000	250,261.60	240,805.90	0.31%	-9,455.70
COMCAST CORP 4.250% 01/15/2033 DD 01/14/13 SEC ID: 20030NBH3	94.2557	250,000.000	248,654.74	235,639.30	0.30%	-13,015.44
COMM 2015-LC19 MORTGAG LC19 A4 3.183% 02/10/2048 DD 02/01/15 SEC ID: 200474BC7	95.2638	300,000.000	295,004.46	285,791.28	0.37%	-9,213.18
CONNECTICUT ST 1.990% 06/01/2030 DD 06/04/21 SEC ID: 20772KPB9	81.6290	330,000.000	286,524.82	269,375.70	0.35%	-17,149.12
CONOCOPHILLIPS CO 6.950% 04/15/2029 DD 04/20/99 SEC ID: 208251AE8	110.5773	210,000.000	243,578.41	232,212.37	0.30%	-11,366.04
CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 SEC ID: 209111FX6	89.9363	275,000.000	259,491.84	247,324.92	0.32%	-12,166.92
CREDIT SUISSE AG/NEW YORK NY 1.250% 08/07/2026 DD 08/09/21 SEC ID: 22550L2G5	80.9127	250,000.000	221,795.48	202,281.81	0.26%	-19,513.67
CROWN CASTLE INC 4.450% 02/15/2026 DD 02/08/16 SEC ID: 22822VAB7	97.7253	255,000.000	270,138.98	249,199.40	0.32%	-20,939.58



Asset Detail
by Asset Type
12/31/2022

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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
DTE ENERGY CO 1.050% 06/01/2025 DD 08/06/20 SEC ID: 233331BG1	90.5763	275,000.000	258,065.64	249,084.92	0.32%	-8,980.72
DALLAS-FORT WORTH TX INTERNATI 2.416% 11/01/2032 DD 08/12/20 SEC ID: 2350366U9	78.8650	350,000.000	297,336.19	276,027.50	0.36%	-21,308.69
DEEPHAVEN RESIDENTIA 2 A1 144A VAR RT 04/25/2066 DD 05/01/21 SEC ID: 24381WAA6	84.0449	238,889.770	225,606.01	200,774.67	0.26%	-24,831.34
JOHN DEERE CAPITAL CORP 3.450% 03/07/2029 DD 03/07/19 SEC ID: 24422EUU1	92.7509	255,000.000	272,958.90	236,514.80	0.31%	-36,444.10
DENVER CITY & CNTY CO ARPT REV 5.500% 11/15/2030 DD 11/15/22 SEC ID: 249182SY3	113.3570	175,000.000	187,207.69	198,374.75	0.26%	11,167.06
DEUTSCHE BANK AG/NEW YORK NY 0.898% 05/28/2024 DD 05/28/21 SEC ID: 251526CJ6	93.5042	250,000.000	238,519.22	233,760.49	0.30%	-4,758.73
DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00 SEC ID: 25156PAC7	117.9257	200,000.000	250,558.55	235,851.49	0.31%	-14,707.06
DEVON ENERGY CORP 4.500% 01/15/2030 DD 07/15/21 SEC ID: 25179MBF9	93.0993	250,000.000	243,558.67	232,748.37	0.30%	-10,810.30
DIAMONDBACK ENERGY INC 3.500% 12/01/2029 DD 12/05/19 SEC ID: 25278XAN9	87.7321	275,000.000	258,775.66	241,263.39	0.31%	-17,512.27
WALT DISNEY CO/THE 6.650% 11/15/2037 DD 11/15/19 SEC ID: 254687EH5	113.2497	50,000.000	61,311.86	56,624.83	0.07%	-4,687.03
DISCOVERY COMMUNICATIONS LLC 4.125% 05/15/2029 DD 05/21/19 SEC ID: 25470DBF5	86.6565	280,000.000	299,207.75	242,638.21	0.31%	-56,569.54
DOMINION ENERGY INC 1.450% 04/15/2026 DD 04/05/21 SEC ID: 25746UDJ5	89.0263	275,000.000	254,345.55	244,822.37	0.32%	-9,523.18
DUKE ENERGY CORP 2.650% 09/01/2026 DD 08/12/16 SEC ID: 26441CAS4	92.3614	275,000.000	269,580.27	253,993.90	0.33%	-15,586.37
ERP OPERATING LP 1.850% 08/01/2031 DD 08/09/21 SEC ID: 26884ABN2	77.7757	300,000.000	252,634.43	233,326.98	0.30%	-19,307.45



Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
EASTMAN CHEMICAL CO 4.500% 12/01/2028 DD 11/06/18 SEC ID: 277432AW0	94.6965	280,000.000	305,622.18	265,150.19	0.34%	-40,471.99
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19 SEC ID: 281020AN7	100.3094	225,000.000	232,707.33	225,696.22	0.29%	-7,011.11
EQUIFAX INC 3.100% 05/15/2030 DD 04/27/20 SEC ID: 294429AS4	84.1346	275,000.000	250,684.11	231,370.13	0.30%	-19,313.98
EQUINIX INC 2.900% 11/18/2026 DD 11/18/19 SEC ID: 29444UBD7	91.3996	250,000.000	238,330.17	228,499.07	0.30%	-9,831.10
EXELON CORP 3.400% 04/15/2026 DD 04/07/16 SEC ID: 30161NAU5	94.9485	250,000.000	246,136.79	237,371.37	0.31%	-8,765.42
TELEDYNE FLIR LLC 2.500% 08/01/2030 DD 08/03/20 SEC ID: 302445AE1	80.6698	300,000.000	258,552.02	242,009.35	0.31%	-16,542.67
FHLMC POOL #SD-1218 4.000% 07/01/2049 DD 06/01/22 SEC ID: 3132DNK77	95.4617	801,269.385	744,034.70	764,905.27	0.99%	20,870.57
FHLMC POOL #SD-8213 3.000% 05/01/2052 DD 04/01/22 SEC ID: 3132DWDS9	87.8097	475,627.327	447,744.05	417,646.91	0.54%	-30,097.14
FHLMC POOL #RA-5661 2.000% 07/01/2051 DD 07/01/21 SEC ID: 3133KMJE6	82.0722	1,199,538.179	1,051,076.78	984,486.83	1.27%	-66,589.95
FHLMC POOL #RA-7778 4.500% 08/01/2052 DD 08/01/22 SEC ID: 3133KPUB2	96.3792	780,380.520	730,706.00	752,124.87	0.97%	21,418.87
FHLMC POOL #RA-7928 4.500% 09/01/2052 DD 09/01/22 SEC ID: 3133KPYZ5	96.3483	1,160,143.244	1,108,579.98	1,117,778.50	1.45%	9,198.52
FHLMC MULTICLASS MTG K118 X1 VAR RT 09/25/2030 DD 10/01/20 SEC ID: 3137F62P1	5.5962	3,906,551.096	242,480.84	218,618.02	0.28%	-23,862.82
FHLMC MULTICLASS MTG K088 A2 3.690% 01/25/2029 DD 03/01/19 SEC ID: 3137FKZZ2	96.1238	375,000.000	378,123.28	360,464.21	0.47%	-17,659.07
FHLMC MULTICLASS MTG 5123 ND 1.500% 10/25/2049 DD 06/01/21 SEC ID: 3137H16S0	52.7413	630,000.000	396,839.05	332,270.38	0.43%	-64,568.67



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PFLMC MULTICLASS MT VAR RT 06/25/2055 DD 06/01/22 SEC ID: 3137H7Z22	2.5170	4,837,003.400	135,160.39	121,744.96	0.16%	-13,415.43
PFLMC MULTICLASS MT VAR RT 06/25/2054 DD 06/01/22 SEC ID: 3137H7ZD8	1.9745	16,307,772.030	351,742.33	321,995.33	0.42%	-29,747.00
PFLMC MULTICLASS MT VAR RT 06/25/2032 DD 07/01/22 SEC ID: 3137H8BN0	2.9117	12,329,414.650	389,782.12	358,989.40	0.46%	-30,792.72
FNMA POOL #0CB1273 2.000% 08/01/2051 DD 07/01/21 SEC ID: 3140QLMX1	81.8468	1,197,649.980	1,048,674.96	980,237.91	1.27%	-68,437.05
FNMA POOL #0FM3004 4.000% 01/01/2046 DD 04/01/20 SEC ID: 3140X6KS9	95.8681	742,557.974	719,284.48	711,875.93	0.92%	-7,408.55
FNMA POOL #0FM9518 2.500% 11/01/2051 DD 11/01/21 SEC ID: 3140XDSG2	85.2471	1,043,114.693	950,527.26	889,224.93	1.15%	-61,302.33
FNMA POOL #0FM9993 3.500% 07/01/2051 DD 12/01/21 SEC ID: 3140XEC77	91.8163	514,119.875	471,814.18	472,046.05	0.61%	231.87
FNMA POOL #0FS2715 3.500% 04/01/2052 DD 08/01/22 SEC ID: 3140XJAR4	91.0048	513,236.160	470,755.71	467,069.48	0.60%	-3,686.23
FNMA POOL #0MA4379 2.500% 07/01/2051 DD 06/01/21 SEC ID: 31418D2M3	84.9242	1,040,525.653	947,226.48	883,658.19	1.14%	-63,568.29
FNMA POOL #0MA4398 2.000% 08/01/2051 DD 07/01/21 SEC ID: 31418D3G5	81.6066	1,202,018.601	1,051,017.38	980,926.08	1.27%	-70,091.30
FNMA POOL #0MA4238 2.500% 01/01/2051 DD 12/01/20 SEC ID: 31418DV82	85.0102	1,028,903.762	937,948.80	874,673.21	1.13%	-63,275.59
FIDELITY NATIONAL INFORMATION 5.100% 07/15/2032 DD 07/13/22 SEC ID: 31620MBY1	96.3224	155,000.000	155,197.35	149,299.74	0.19%	-5,897.61
FIFTH THIRD BANCORP 2.375% 01/28/2025 DD 10/28/19 SEC ID: 316773CY4	94.8185	250,000.000	243,117.32	237,046.29	0.31%	-6,071.03
FIRSTKEY HOMES 202 SFR2 A 144A 4.250% 07/17/2039 DD 06/29/22 SEC ID: 33767PAA6	94.4217	353,003.640	340,754.60	333,312.04	0.43%	-7,442.56



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
FIRSTKEY HOMES 202 SFR3 A 144A 2.135% 12/17/2038 DD 12/09/21 SEC ID: 33768JAA9	86.4538	232,470.080	215,618.37	200,979.15	0.26%	-14,639.22
FLORIDA ST MUNI PWR AGY 3.059% 10/01/2025 DD 06/27/17 SEC ID: 342816P90	94.7380	290,000.000	285,938.57	274,740.20	0.36%	-11,198.37
FORD CREDIT AUTO OWNER TRU B B 4.510% 10/15/2027 DD 06/27/22 SEC ID: 34534LAF4	98.6536	250,000.000	249,997.50	246,634.08	0.32%	-3,363.42
FOX CORP 3.500% 04/08/2030 DD 04/07/20 SEC ID: 35137LAL9	88.5994	200,000.000	185,330.65	177,198.83	0.23%	-8,131.82
GCAT 2022-NQM3 TR NQM3 A1 144A VAR RT 04/25/2067 DD 05/01/22 SEC ID: 36168MAA1	95.6072	338,701.880	334,334.58	323,823.49	0.42%	-10,511.09
GM FINANCIAL CONSUMER AUT 4 A3 0.680% 09/16/2026 DD 10/21/21 SEC ID: 362554AC1	94.4803	325,000.000	313,963.12	307,060.88	0.40%	-6,902.24
GILBERT PARK CLO LTD 1A A 144A VAR RT 10/15/2030 DD 10/24/17 SEC ID: 375415AA4	98.6724	300,000.000	295,561.72	296,017.20	0.38%	455.48
GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15 SEC ID: 375558BG7	94.9833	245,000.000	293,603.40	232,708.96	0.30%	-60,894.44
GOLDEN ST TOBACCO SECURITIZATI 1.400% 06/01/2025 DD 10/07/21 SEC ID: 38122NA77	91.6640	220,000.000	207,625.22	201,660.80	0.26%	-5,964.42
GOLDMAN SACHS GROUP INC/THE VAR RT 02/12/2026 DD 02/12/21 SEC ID: 38141GXS8	90.4223	100,000.000	92,204.25	90,422.26	0.12%	-1,781.99
GOLDMAN SACHS GROUP INC/THE VAR RT 08/23/2028 DD 08/23/22 SEC ID: 38141GZU1	95.8415	320,000.000	319,505.57	306,692.64	0.40%	-12,812.93
HONO 2021-LULU MOR LULU A 144A VAR RT 10/15/2036 DD 10/15/21 SEC ID: 40390MAA3	95.2054	175,000.000	169,474.24	166,609.42	0.22%	-2,864.82
HCA INC 5.250% 06/15/2026 DD 03/15/16 SEC ID: 404119BT5	98.7930	250,000.000	256,409.29	246,982.38	0.32%	-9,426.91
HSBC HOLDINGS PLC 4.300% 03/08/2026 DD 03/08/16 SEC ID: 404280AW9	96.7242	365,000.000	385,635.83	353,043.20	0.46%	-32,592.63



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
HIT TRUST 2022-HI3 HI32 A 144A VAR RT 07/15/2024 DD 07/06/22 SEC ID: 40442AAA7	98.4207	165,000.000	164,332.63	162,394.14	0.21%	-1,938.49
L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 06/04/18 SEC ID: 413875AW5	95.7216	250,000.000	250,800.54	239,303.96	0.31%	-11,496.58
HEALTHPEAK PROPERTIES INC 3.000% 01/15/2030 DD 11/21/19 SEC ID: 42250PAA1	85.9992	275,000.000	251,006.57	236,497.72	0.31%	-14,508.85
HEWLETT PACKARD ENTERPRISE CO 4.450% 10/02/2023 DD 04/09/20 SEC ID: 42824CBG3	99.4070	250,000.000	252,352.85	248,517.57	0.32%	-3,835.28
HUNTINGTON BANCSHARES INC/OH 2.550% 02/04/2030 DD 02/04/20 SEC ID: 446150AS3	82.2554	100,000.000	89,070.60	82,255.43	0.11%	-6,815.17
HUNTINGTON BANCSHARES INC/OH VAR RT 08/15/2036 DD 02/15/22 SEC ID: 446150AX2	71.9150	175,000.000	143,758.77	125,851.28	0.16%	-17,907.49
ILLINOIS ST 5.000% 03/01/2026 DD 06/02/22 SEC ID: 452153DF3	102.7100	150,000.000	155,845.25	154,065.00	0.20%	-1,780.25
ILLINOIS ST 5.000% 03/01/2027 DD 06/02/22 SEC ID: 452153DG1	103.2100	130,000.000	136,042.77	134,173.00	0.17%	-1,869.77
ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22 SEC ID: 452327AP4	101.2455	75,000.000	74,898.19	75,934.15	0.10%	1,035.96
IMPERIAL FUND MOR NQM4 A1 144A VAR RT 06/25/2067 DD 05/01/22 SEC ID: 45276NAA9	94.8841	343,444.000	343,441.91	325,873.85	0.42%	-17,568.06
TRANE TECHNOLOGIES LUXEMBOURG 3.800% 03/21/2029 DD 03/21/19 SEC ID: 456873AD0	92.0376	250,000.000	240,583.23	230,093.92	0.30%	-10,489.31
INTEL CORP 2.800% 08/12/2041 DD 08/12/21 SEC ID: 458140BV1	69.8240	260,000.000	195,093.46	181,542.38	0.23%	-13,551.08
INTERCONTINENTAL EXCHANGE INC 2.100% 06/15/2030 DD 05/26/20 SEC ID: 45866FAK0	81.8922	75,000.000	64,559.71	61,419.13	0.08%	-3,140.58
INTERPUBLIC GROUP OF COS INC/T 4.650% 10/01/2028 DD 09/21/18 SEC ID: 460690BP4	95.6793	250,000.000	252,922.72	239,198.19	0.31%	-13,724.53



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
IOWA ST STUDENT LOAN LIQUIDITY 2.639% 12/01/2028 DD 10/23/19 SEC ID: 462590MF4	84.9980	250,000.000	220,555.03	212,495.00	0.27%	-8,060.03
IOWA ST STUDENT LOAN LIQUIDITY 4.021% 12/01/2025 DD 06/23/22 SEC ID: 462590MY3	96.3710	95,000.000	95,000.00	91,552.45	0.12%	-3,447.55
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17 SEC ID: 46647PAJ5	82.9997	425,000.000	425,000.00	352,748.63	0.46%	-72,251.37
JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20 SEC ID: 46647PBPO	82.3956	100,000.000	88,931.76	82,395.58	0.11%	-6,536.18
JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20 SEC ID: 46647PBV7	65.3778	125,000.000	90,414.30	81,722.29	0.11%	-8,692.01
JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17 SEC ID: 478160CF9	88.8409	300,000.000	299,407.39	266,522.76	0.34%	-32,884.63
KENTUCKY UTILITIES CO 5.125% 11/01/2040 DD 05/01/11 SEC ID: 491674BG1	94.6727	100,000.000	100,487.28	94,672.72	0.12%	-5,814.56
KEYCORP 2.550% 10/01/2029 DD 09/11/19 SEC ID: 49326EEJ8	84.2326	275,000.000	246,914.90	231,639.65	0.30%	-15,275.25
KEYSIGHT TECHNOLOGIES INC 3.000% 10/30/2029 DD 10/22/19 SEC ID: 49338LAF0	86.6646	275,000.000	250,442.13	238,327.63	0.31%	-12,114.50
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09 SEC ID: 544646XZ0	104.4580	250,000.000	279,591.12	261,145.00	0.34%	-18,446.12
LOWE'S COS INC 4.500% 04/15/2030 DD 03/26/20 SEC ID: 548661DU8	95.8351	250,000.000	251,548.78	239,587.63	0.31%	-11,961.15
M&T BANK CORP VAR RT 08/16/2028 DD 08/16/22 SEC ID: 55261FAQ7	97.3970	240,000.000	240,000.00	233,752.80	0.30%	-6,247.20
MACQUARIE GROUP LTD 144A VAR RT 09/23/2027 DD 06/23/21 SEC ID: 55607PAF2	85.1791	275,000.000	275,000.00	234,242.56	0.30%	-40,757.44
MAGNETITE XIV-R LT 14RA B 144A VAR RT 10/18/2031 DD 10/04/18 SEC ID: 55954LAE3	97.0000	300,000.000	290,786.01	291,000.00	0.38%	213.99



Asset Detail
by Asset Type
12/31/2022

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Alternate Base Currency:
Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MANULIFE FINANCIAL CORP 4.150% 03/04/2026 DD 03/04/16 SEC ID: 56501RAC0	97.3814	250,000.000	252,332.73	243,453.55	0.32%	-8,879.18
MARSH & MCLENNAN COS INC 4.375% 03/15/2029 DD 01/15/19 SEC ID: 571748BG6	96.5888	150,000.000	151,139.78	144,883.24	0.19%	-6,256.54
MARVELL TECHNOLOGY INC 2.450% 04/15/2028 DD 04/12/21 SEC ID: 573874AF1	84.6441	275,000.000	248,699.07	232,771.32	0.30%	-15,927.75
MASSACHUSETTS ST DEV FIN AGY R 3.967% 07/01/2025 DD 09/02/15 SEC ID: 57584XCS8	97.1950	290,000.000	291,607.82	281,865.50	0.36%	-9,742.32
METLIFE INC 5.875% 02/06/2041 DD 08/06/10 SEC ID: 59156RAY4	102.7104	225,000.000	226,377.17	231,098.43	0.30%	4,721.26
MET TRANSPRTN AUTH NY REVENUE 6.200% 11/15/2026 DD 07/07/10 SEC ID: 59259YDK2	101.6420	210,000.000	220,176.07	213,448.20	0.28%	-6,727.87
MIAMI-DADE CNTY FL AVIATION RE 1.229% 10/01/2025 DD 12/17/20 SEC ID: 59333P6A1	90.5450	300,000.000	282,040.52	271,635.00	0.35%	-10,405.52
MICROSOFT CORP 3.300% 02/06/2027 DD 02/06/17 SEC ID: 594918BY9	96.3685	175,000.000	175,379.97	168,644.88	0.22%	-6,735.09
MICROCHIP TECHNOLOGY INC 0.972% 02/15/2024 DD 12/17/20 SEC ID: 595017BB9	94.9628	250,000.000	242,977.76	237,406.96	0.31%	-5,570.80
BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06 SEC ID: 59562VAM9	104.9330	225,000.000	281,103.98	236,099.29	0.31%	-45,004.69
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20 SEC ID: 599191AA1	99.4202	237,500.000	238,535.67	236,122.94	0.31%	-2,412.73
MITSUBISHI UFJ FINANCIAL GROUP 3.195% 07/18/2029 DD 07/18/19 SEC ID: 606822BM5	87.3170	265,000.000	275,854.30	231,389.94	0.30%	-44,464.36
MIZUHO FINANCIAL GROUP INC 3.663% 02/28/2027 DD 02/28/17 SEC ID: 60687YAK5	92.6898	300,000.000	300,000.00	278,069.39	0.36%	-21,930.61
MORGAN STANLEY VAR RT 04/28/2026 DD 04/28/20 SEC ID: 6174468Q5	92.9265	375,000.000	357,825.53	348,474.48	0.45%	-9,351.05



Asset Detail
by Asset Type
12/31/2022

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Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
MORGAN STANLEY VAR RT 02/13/2032 DD 11/13/20 SEC ID: 6174468U6	75.1560	200,000.000	160,591.82	150,312.07	0.19%	-10,279.75
MORGAN STANLEY VAR RT 10/21/2025 DD 10/19/21 SEC ID: 61747YEG6	92.0512	100,000.000	94,198.04	92,051.18	0.12%	-2,146.86
MOTOROLA SOLUTIONS INC 4.600% 05/23/2029 DD 05/23/19 SEC ID: 620076BN8	95.1728	250,000.000	245,082.82	237,931.91	0.31%	-7,150.91
NXP BV / NXP FUNDING LLC 4.875% 03/01/2024 DD 03/01/22 SEC ID: 62947QBA5	99.2345	280,000.000	288,702.91	277,856.68	0.36%	-10,846.23
NATIONAL AUSTRALIA BANK LTD/NE 2.500% 07/12/2026 DD 07/12/16 SEC ID: 63254AAS7	92.0966	250,000.000	240,835.61	230,241.62	0.30%	-10,593.99
NATIONWIDE BUILDING SOCIE 144A VAR RT 08/01/2024 DD 08/01/18 SEC ID: 63861VAC1	98.6919	250,000.000	251,023.89	246,729.75	0.32%	-4,294.14
NEW JERSEY ST TURNPIKE AUTH TU 1.863% 01/01/2031 DD 02/04/21 SEC ID: 646140DU4	78.7770	340,000.000	289,351.59	267,841.80	0.35%	-21,509.79
NEW YORK NY 1.823% 08/01/2030 DD 01/06/21 SEC ID: 64966QRP7	78.9640	630,000.000	543,162.30	497,473.20	0.64%	-45,689.10
NEW YORK CITY NY TRANSITIONAL 3.900% 08/01/2031 DD 09/25/18 SEC ID: 64971XGG7	90.5350	540,000.000	532,385.31	488,889.00	0.63%	-43,496.31
NEW YORK ST DORM AUTH ST PERSO 2.657% 02/15/2028 DD 01/03/20 SEC ID: 64990FS96	88.5260	535,000.000	500,713.46	473,614.10	0.61%	-27,099.36
NEXTERA ENERGY CAPITAL HOLDING 3.500% 04/01/2029 DD 04/04/19 SEC ID: 65339KBJ8	90.8398	275,000.000	260,893.46	249,809.33	0.32%	-11,084.13
NISOURCE INC 0.950% 08/15/2025 DD 08/18/20 SEC ID: 65473PAK1	90.1494	275,000.000	254,910.90	247,910.89	0.32%	-7,000.01
NISSAN AUTO RECEIVABLES 2 B A3 4.460% 05/17/2027 DD 09/28/22 SEC ID: 65480JAC4	99.1863	225,000.000	224,955.80	223,169.18	0.29%	-1,786.62
NORTH CAROLINA ST HSG FIN AGY 6.000% 07/01/2053 DD 12/13/22 SEC ID: 658207T88	109.0610	145,000.000	155,787.95	158,138.45	0.20%	2,350.50



Asset Detail

by Asset Type

12/31/2022

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 Exchange Rate:
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Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
NORTHERN TRUST CORP 1.950% 05/01/2030 DD 05/01/20 SEC ID: 665859AV6	82.1520	300,000.000	262,218.04	246,455.87	0.32%	-15,762.17
NORTHROP GRUMMAN CORP 5.050% 11/15/2040 DD 11/08/10 SEC ID: 666807BD3	95.9424	190,000.000	192,674.03	182,290.61	0.24%	-10,383.42
O'REILLY AUTOMOTIVE INC 4.700% 06/15/2032 DD 06/15/22 SEC ID: 67103HAL1	96.6571	55,000.000	54,833.83	53,161.40	0.07%	-1,672.43
OHIO ST AIR QUALITY DEV AUTH VAR RT 11/01/2039 DD 06/02/22 SEC ID: 677525WV5	99.7230	30,000.000	30,000.00	29,916.90	0.04%	-83.10
ONE GAS INC 4.250% 09/01/2032 DD 08/08/22 SEC ID: 68235PAM0	94.6896	240,000.000	238,135.40	227,255.12	0.29%	-10,880.28
ONEOK INC 5.850% 01/15/2026 DD 05/07/20 SEC ID: 682680BD4	101.1976	225,000.000	235,660.67	227,694.61	0.29%	-7,966.06
ORACLE CORP 2.950% 04/01/2030 DD 04/01/20 SEC ID: 68389XBV6	85.2602	110,000.000	90,780.59	93,786.25	0.12%	3,005.66
ORACLE CORP 2.875% 03/25/2031 DD 03/24/21 SEC ID: 68389XCE3	82.9127	170,000.000	146,165.61	140,951.60	0.18%	-5,214.01
OREGON ST SCH BRDS ASSN SHORT- 5.550% 06/30/2028 DD 10/31/02 SEC ID: 686053BN8	101.7680	275,000.000	276,671.61	279,862.00	0.36%	3,190.39
PNC BANK NA 2.700% 10/22/2029 DD 10/22/19 SEC ID: 69349LAS7	84.3801	275,000.000	248,555.47	232,045.29	0.30%	-16,510.18
PACIFIC GAS AND ELECTRIC CO 5.900% 06/15/2032 DD 06/08/22 SEC ID: 694308KG1	97.5790	225,000.000	225,828.04	219,552.74	0.28%	-6,275.30
PENSKE TRUCK LEASING CO L 144A 5.875% 11/15/2027 DD 11/21/22 SEC ID: 709599BR4	100.7018	155,000.000	154,536.62	156,087.79	0.20%	1,551.17
PEPSICO INC 3.000% 10/15/2027 DD 10/10/17 SEC ID: 713448DY1	93.7752	250,000.000	245,169.60	234,438.02	0.30%	-10,731.58
PFIZER INC 3.600% 09/15/2028 DD 09/07/18 SEC ID: 717081EP4	95.6306	125,000.000	124,829.87	119,538.31	0.15%	-5,291.56



Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
PHILADELPHIA PA AUTH FOR INDL 3.964% 04/15/2026 DD 12/19/12 SEC ID: 71783DAD7	97.8380	300,000.000	298,749.87	293,514.00	0.38%	-5,235.87
PHILIP MORRIS INTERNATIONAL IN 3.375% 08/15/2029 DD 05/01/19 SEC ID: 718172CJ6	90.0446	275,000.000	258,575.31	247,622.61	0.32%	-10,952.70
PHILLIPS 66 1.300% 02/15/2026 DD 11/18/20 SEC ID: 718546AZ7	89.5860	200,000.000	185,320.72	179,172.02	0.23%	-6,148.70
PORT OF OAKLAND CA 2.099% 05/01/2030 DD 12/03/20 SEC ID: 735000TS0	80.8340	330,000.000	285,897.68	266,752.20	0.35%	-19,145.48
PRINCIPAL FINANCIAL GROUP INC 3.700% 05/15/2029 DD 05/10/19 SEC ID: 74251VAR3	92.6562	250,000.000	241,469.42	231,640.43	0.30%	-9,828.99
PROGRESS RESIDENTI SFR1 A 144A 1.052% 04/17/2038 DD 02/26/21 SEC ID: 74331FAA9	86.1737	199,610.751	178,873.04	172,011.95	0.22%	-6,861.09
PROGRESS RESIDENTI SFR5 A 144A 4.451% 06/17/2039 DD 06/23/22 SEC ID: 74332YAA7	93.7871	99,735.400	99,126.46	93,538.89	0.12%	-5,587.57
PROGRESS RESIDENTI SFR6 A 144A 4.451% 07/20/2039 DD 08/11/22 SEC ID: 74334DAA1	94.3725	320,000.000	319,987.98	301,991.84	0.39%	-17,996.14
PRUDENTIAL PLC 3.625% 03/24/2032 DD 03/24/22 SEC ID: 74435KAB1	87.2526	275,000.000	257,202.08	239,944.68	0.31%	-17,257.40
PUBLIC SERVICE ELECTRIC AND GA 3.100% 03/15/2032 DD 03/11/22 SEC ID: 74456QCJ3	87.4126	250,000.000	231,063.32	218,531.39	0.28%	-12,531.93
REALTY INCOME CORP 5.625% 10/13/2032 DD 10/13/22 SEC ID: 756109BP8	101.5628	230,000.000	229,726.35	233,594.34	0.30%	3,867.99
REGIONS FINANCIAL CORP 1.800% 08/12/2028 DD 08/12/21 SEC ID: 7591EPAT7	84.8345	300,000.000	265,287.40	254,503.36	0.33%	-10,784.04
ROYAL BANK OF CANADA 3.875% 05/04/2032 DD 04/14/22 SEC ID: 78016FZQ0	91.0566	250,000.000	240,309.76	227,641.56	0.29%	-12,668.20
ROYALTY PHARMA PLC 1.200% 09/02/2025 DD 03/02/21 SEC ID: 78081BAH6	89.4941	275,000.000	255,675.09	246,108.89	0.32%	-9,566.20



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
RUTGERS NJ ST UNIV 2.681% 05/01/2046 DD 08/18/20 SEC ID: 783186UV9	62.8350	220,000.000	160,603.05	138,237.00	0.18%	-22,366.05
SANTANDER DRIVE AUTO RECEI 3 B 4.130% 08/16/2027 DD 05/18/22 SEC ID: 80285UAE1	97.5574	145,000.000	144,985.90	141,458.16	0.18%	-3,527.74
SANTANDER DRIVE AUTO RECE 6 A3 4.490% 11/16/2026 DD 09/21/22 SEC ID: 802918AC6	98.7599	230,000.000	229,994.24	227,147.77	0.29%	-2,846.47
CHARLES SCHWAB CORP/THE 2.300% 05/13/2031 DD 05/13/21 SEC ID: 808513BS3	81.7712	300,000.000	260,293.58	245,313.72	0.32%	-14,979.86
SEMPRA ENERGY 3.300% 04/01/2025 DD 03/24/22 SEC ID: 816851BN8	95.8950	250,000.000	247,876.27	239,737.39	0.31%	-8,138.88
SOUTHERN CO/THE 3.250% 07/01/2026 DD 05/24/16 SEC ID: 842587CV7	94.0301	250,000.000	243,933.05	235,075.17	0.30%	-8,857.88
STARBUCKS CORP 3.550% 08/15/2029 DD 05/13/19 SEC ID: 855244AT6	92.1454	150,000.000	144,015.05	138,218.04	0.18%	-5,797.01
STATE STREET CORP VAR RT 05/13/2033 DD 05/13/22 SEC ID: 857477BU6	94.6244	250,000.000	250,000.00	236,561.12	0.31%	-13,438.88
SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19 SEC ID: 86562MBP4	86.4657	300,000.000	309,364.44	259,397.14	0.34%	-49,967.30
TD SYNEX CORP 1.250% 08/09/2024 DD 02/09/22 SEC ID: 87162WAD2	92.8740	150,000.000	144,179.96	139,310.93	0.18%	-4,869.03
SYSCO CORP 5.950% 04/01/2030 DD 04/02/20 SEC ID: 871829BL0	103.4956	225,000.000	243,916.23	232,865.07	0.30%	-11,051.16
T-MOBILE USA INC 3.500% 04/15/2025 DD 04/15/21 SEC ID: 87264ABBO	96.1705	250,000.000	247,958.20	240,426.31	0.31%	-7,531.89
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19 SEC ID: 87612BBL5	100.6340	250,000.000	256,673.16	251,584.99	0.33%	-5,088.17
TEXTRON INC 3.000% 06/01/2030 DD 03/17/20 SEC ID: 883203CB5	84.9827	225,000.000	202,841.22	191,211.10	0.25%	-11,630.12



Asset Detail

by Asset Type

12/31/2022

Report ID: GL8013
 Base Currency: USD
 Alternate Base Currency:
 Exchange Rate:
 Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
TORONTO-DOMINION BANK/THE 3.200% 03/10/2032 DD 03/10/22 SEC ID: 89114TZV7	86.0968	275,000.000	250,927.24	236,766.29	0.31%	-14,160.95
TOWD POINT MORTGAGE 1 A1 144A VAR RT 07/25/2062 DD 07/01/22 SEC ID: 89170VAA6	91.5924	369,950.770	354,372.67	338,846.90	0.44%	-15,525.77
TOWD POINT MORTGAGE 1 A1 144A VAR RT 01/25/2058 DD 02/01/18 SEC ID: 89176EAA8	96.4214	312,392.878	309,973.96	301,213.56	0.39%	-8,760.40
TOWD POINT MORTGAGE 5 A1 144A VAR RT 07/25/2058 DD 09/01/18 SEC ID: 89176VAA0	93.0666	167,617.806	164,502.12	155,996.19	0.20%	-8,505.93
TRANSCANADA PIPELINES LTD 4.250% 05/15/2028 DD 05/07/18 SEC ID: 89352HAW9	94.6608	250,000.000	250,221.38	236,651.95	0.31%	-13,569.43
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16 SEC ID: 893574AH6	106.7265	225,000.000	248,493.59	240,134.62	0.31%	-8,358.97
TRUIST BANK 2.250% 03/11/2030 DD 03/09/20 SEC ID: 89788KAA4	81.0860	300,000.000	261,429.04	243,257.91	0.31%	-18,171.13
UBS COMMERCIAL MORTGAGE C4 A4 3.563% 10/15/2050 DD 10/01/17 SEC ID: 90276RBE7	91.9573	215,000.000	211,066.54	197,708.26	0.26%	-13,358.28
UNION PACIFIC CORP 3.375% 02/01/2035 DD 01/29/15 SEC ID: 907818EBO	84.4730	280,000.000	296,671.34	236,524.44	0.31%	-60,146.90
UNITED PARCEL SERVICE INC 3.050% 11/15/2027 DD 11/14/17 SEC ID: 911312BM7	93.8893	250,000.000	244,569.31	234,723.30	0.30%	-9,846.01
US BANCORP 3.000% 07/30/2029 DD 07/29/19 SEC ID: 91159HHW3	87.7976	275,000.000	256,483.27	241,443.47	0.31%	-15,039.80
U S TREASURY BOND 1.250% 05/15/2050 DD 05/15/20 SEC ID: 912810SN9	53.8164	2,200,000.000	1,436,620.53	1,183,960.93	1.53%	-252,659.60
U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20 SEC ID: 912810SP4	55.5664	1,025,000.000	691,875.76	569,555.66	0.74%	-122,320.10
U S TREASURY BOND 1.125% 05/15/2040 DD 05/15/20 SEC ID: 912810SR0	62.5859	1,500,000.000	1,078,166.78	938,789.07	1.21%	-139,377.71



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
U S TREASURY NOTE 2.750% 05/15/2025 DD 05/15/22 SEC ID: 91282CEQ0	96.4297	1,320,000.000	1,320,954.52	1,272,871.88	1.65%	-48,082.64
U S TREASURY NOTE 3.125% 08/15/2025 DD 08/15/22 SEC ID: 91282CFE6	97.0859	1,280,000.000	1,244,221.35	1,242,700.01	1.61%	-1,521.34
U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22 SEC ID: 91282CFH9	96.1797	1,000,000.000	973,199.30	961,796.88	1.24%	-11,402.42
UNITEDHEALTH GROUP INC 2.950% 10/15/2027 DD 10/25/17 SEC ID: 91324PDE9	92.5766	250,000.000	241,468.39	231,441.49	0.30%	-10,026.90
UNITEDHEALTH GROUP INC 5.300% 02/15/2030 DD 10/28/22 SEC ID: 91324PEQ1	103.0442	65,000.000	64,906.56	66,978.72	0.09%	2,072.16
VAR ENERGI ASA 144A 7.500% 01/15/2028 DD 11/15/22 SEC ID: 92212WAD2	101.8602	200,000.000	198,469.51	203,720.36	0.26%	5,250.85
VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19 SEC ID: 92343VEU4	93.4052	250,000.000	244,560.02	233,512.91	0.30%	-11,047.11
VERUS SECURITIZATION 5 A1 144A VAR RT 04/25/2067 DD 05/01/22 SEC ID: 924921AA7	91.5370	351,119.393	343,638.75	321,403.98	0.42%	-22,234.77
PARAMOUNT GLOBAL 4.750% 05/15/2025 DD 04/01/20 SEC ID: 92556HAA5	98.4477	250,000.000	255,006.79	246,119.27	0.32%	-8,887.52
VOLKSWAGEN AUTO LEASE TRU A A3 3.440% 07/21/2025 DD 06/14/22 SEC ID: 92868AAC9	97.8505	100,000.000	99,993.33	97,850.48	0.13%	-2,142.85
VOYA FINANCIAL INC 3.650% 06/15/2026 DD 06/13/16 SEC ID: 929089AB6	94.2915	220,000.000	214,050.80	207,441.38	0.27%	-6,609.42
VOYA CLO 2014-4 L 4A A2RA 144A VAR RT 07/14/2031 DD 07/16/18 SEC ID: 92914RBA9	94.6291	300,000.000	292,677.98	283,887.30	0.37%	-8,790.68
VOYA CLO 2016-1 LT 1A A1R 144A VAR RT 01/20/2031 DD 02/08/18 SEC ID: 92915CAQ7	98.7001	300,000.000	297,046.02	296,100.30	0.38%	-945.72
WALMART INC 2.500% 09/22/2041 DD 09/22/21 SEC ID: 931142EU3	72.9554	100,000.000	79,586.61	72,955.37	0.09%	-6,631.24



Asset Detail
by Asset Type
12/31/2022

Report ID: GL8013
Base Currency: USD
Alternate Base Currency:
Exchange Rate:
Status: FINAL

Description	Price Base	Shares Par	Cost Base	Market Value Base	% of Total	Net Unrealized Gain/Loss Base
WELLS FARGO COMMERCIAL RB1 A5 3.635% 03/15/2050 DD 03/01/17 SEC ID: 95000TBS4	92.7109	375,000.000	369,044.42	347,666.03	0.45%	-21,378.39
WELLS FARGO & CO VAR RT 06/17/2027 DD 06/17/19 SEC ID: 95000U2F9	92.7582	525,000.000	491,060.15	486,980.70	0.63%	-4,079.45
WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20 SEC ID: 95000U2J1	82.8066	100,000.000	87,089.61	82,806.63	0.11%	-4,282.98
WEST VIRGINIA ST ECON DEV AUTH VAR RT 12/01/2042 DD 06/01/22 SEC ID: 95648VBM0	99.1510	355,000.000	355,000.00	351,986.05	0.46%	-3,013.95
WESTPAC BANKING CORP 3.400% 01/25/2028 DD 01/25/18 SEC ID: 961214DW0	93.1525	255,000.000	270,042.49	237,538.91	0.31%	-32,503.58
WORLD OMNI SELECT AUTO TR A A3 0.530% 03/15/2027 DD 09/22/21 SEC ID: 98163HAC3	96.6123	375,000.000	364,322.75	362,296.05	0.47%	-2,026.70
WORLD OMNI AUTO RECEIVAB B A2A 2.770% 10/15/2025 DD 06/01/22 SEC ID: 98163QAB5	98.6766	182,810.230	182,796.44	180,390.96	0.23%	-2,405.48
AIA GROUP LTD REGS 3.600% 04/09/2029 SEC ID: NABJK34H1	91.1595	200,000.000	193,916.59	182,318.93	0.24%	-11,597.66
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 SEC ID: NABK7K1Y1	90.7854	200,000.000	190,050.84	181,570.89	0.23%	-8,479.95
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		124,746,659.385	80,878,454.44	76,278,917.30	98.70%	-4,599,537.14
TOTAL FIXED INCOME SECURITIES		124,746,659.385	80,878,454.44	76,278,917.30	98.70%	-4,599,537.14
TOTAL ASSETS - BASE:		125,122,839.405	81,884,398.03	77,284,860.89	100.00%	-4,599,537.14

2022 Decommissioning Trust Contributions

2022 Contributions	Monticello	Prairie Island 1	Prairie Island 2	Total
Minnesota*	4,253,554	11,307,640	6,009,914	21,571,108
Wisconsin	1,932,038	4,284,388	3,084,162	9,300,588
North Dakota	1,074,580	732,120	443,304	2,250,004
South Dakota	817,396	143,872	272,984	1,234,252
				<u>34,355,952</u>

* 2022 approved contribution accrual under MPUC Order in
Docket E-002/M-20-855.

CERTIFICATE OF SERVICE

I, Crystal Syvertsen, hereby certify that I have this day served copies of the foregoing document on the attached list of persons.

xx by depositing a true and correct copy thereof, properly enveloped with postage paid in the United States mail at Minneapolis, Minnesota

or

xx electronic filing

Docket No. E002/M-20-855

Dated this 22nd day of March 2023

/s/

Crystal Syvertsen
Regulatory Administrator

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
Sigurd W.	Anderson	mariner4anderson@gmail.com	Engineering Lab Design	30910 716th St Lake City, MN 55041	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Alison C	Archer	aarcher@misoenergy.org	MISO	2985 Ames Crossing Rd Eagan, MN 55121	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
James J.	Bertrand	james.bertrand@stinson.com	STINSON LLP	50 S 6th St Ste 2600 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
James	Canaday	james.canaday@ag.state.mn.us	Office of the Attorney General-RUD	Suite 1400 445 Minnesota St. St. Paul, MN 55101	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
John	Coffman	john@johncoffman.net	AARP	871 Tuxedo Blvd. St. Louis, MO 63119-2044	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Generic Notice	Commerce Attorneys	commerce.attorneys@ag.state.mn.us	Office of the Attorney General-DOC	445 Minnesota Street Suite 1400 St. Paul, MN 55101	Electronic Service	Yes	OFF_SL_20-855_Official Service List 20-855
Riley	Conlin	riley.conlin@stoel.com	Stoel Rives LLP	33 S. 6th Street Suite 4200 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
George	Crocker	gwllc@nawo.org	North American Water Office	PO Box 174 Lake Elmo, MN 55042	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Kristen	Eide Tollefson	healingsystems69@gmail.com	R-CURE	28477 N Lake Ave Frontenac, MN 55026-1044	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Catherine	Fair	catherine@energycents.org	Energy CENTS Coalition	823 E 7th St St Paul, MN 55106	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
John	Farrell	jfarrell@ilsr.org	Institute for Local Self-Reliance	2720 E. 22nd St Institute for Local Self-Reliance Minneapolis, MN 55406	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Sharon	Ferguson	sharon.ferguson@state.mn.us	Department of Commerce	85 7th Place E Ste 280 Saint Paul, MN 551012198	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Edward	Garvey	edward.garvey@AESLconsulting.com	AESL Consulting	32 Lawton St Saint Paul, MN 55102-2617	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Janet	Gonzalez	Janet.gonzalez@state.mn.us	Public Utilities Commission	Suite 350 121 7th Place East St. Paul, MN 55101	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Thomas P.	Harlan	harlan@mdh-law.com	Madigan, Dahl & Harlan, P.A.	222 South Ninth Street Suite 3150 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Matthew B	Harris	matt.b.harris@xcelenergy.com	XCEL ENERGY	401 Nicollet Mall FL 8 Minneapolis, MN 55401	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Adam	Heinen	aheinen@dakotaelectric.com	Dakota Electric Association	4300 220th St W Farmington, MN 55024	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Michael	Hoppe	lu23@ibew23.org	Local Union 23, I.B.E.W.	445 Etna Street Ste. 61 St. Paul, MN 55106	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Alan	Jenkins	aj@jenkinsatlaw.com	Jenkins at Law	2950 Yellowtail Ave. Marathon, FL 33050	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Richard	Johnson	Rick.Johnson@lawmoss.com	Moss & Barnett	150 S. 5th Street Suite 1200 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
Sarah	Johnson Phillips	sarah.phillips@stoel.com	Stoel Rives LLP	33 South Sixth Street Suite 4200 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Peder	Larson	plarson@larkinhoffman.com	Larkin Hoffman Daly & Lindgren, Ltd.	8300 Norman Center Drive Suite 1000 Bloomington, MN 55437	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Philip	Mahowald	pmahowald@thejacobsonlawgroup.com	Jacobson Law Group	180 East Fifth Street Suite 940 St. Paul, MN 55101	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Kavita	Maini	kmairi@wi.rr.com	KM Energy Consulting, LLC	961 N Lost Woods Rd Oconomowoc, WI 53066	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Joseph	Meyer	joseph.meyer@ag.state.mn.us	Office of the Attorney General-RUD	Bremer Tower, Suite 1400 445 Minnesota Street St Paul, MN 55101-2131	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Stacy	Miller	stacy.miller@minneapolismn.gov	City of Minneapolis	350 S. 5th Street Room M 301 Minneapolis, MN 55415	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
David	Moeller	dmoeller@allete.com	Minnesota Power	30 W Superior St Duluth, MN 558022093	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Andrew	Moratzka	andrew.moratzka@stoel.com	Stoel Rives LLP	33 South Sixth St Ste 4200 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
David	Niles	david.niles@avantenergy.com	Minnesota Municipal Power Agency	220 South Sixth Street Suite 1300 Minneapolis, Minnesota 55402	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Jeff	O'Neill	jeff.oneill@ci.monticello.mn.us	City of Monticello	505 Walnut Street Suite 1 Monticello, Minnesota 55362	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
Carol A.	Overland	overland@legalectric.org	Legaelectric - Overland Law Office	1110 West Avenue Red Wing, MN 55066	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Generic Notice	Residential Utilities Division	residential.utilities@ag.state.mn.us	Office of the Attorney General-RUD	1400 BRM Tower 445 Minnesota St St. Paul, MN 551012131	Electronic Service	Yes	OFF_SL_20-855_Official Service List 20-855
Kevin	Reuther	kreuther@mncenter.org	MN Center for Environmental Advocacy	26 E Exchange St, Ste 206 St. Paul, MN 551011667	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Christine	Schwartz	Regulatory.records@xcelenergy.com	Xcel Energy	414 Nicollet Mall FL 7 Minneapolis, MN 554011993	Electronic Service	Yes	OFF_SL_20-855_Official Service List 20-855
Jessie	Seim	jessie.seim@piic.org	Prairie Island Indian Community	5636 Sturgeon Lake Rd Welch, MN 55089	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Will	Seuffert	Will.Seuffert@state.mn.us	Public Utilities Commission	121 7th Pl E Ste 350 Saint Paul, MN 55101	Electronic Service	Yes	OFF_SL_20-855_Official Service List 20-855
Ken	Smith	ken.smith@districtenergy.com	District Energy St. Paul Inc.	76 W Kellogg Blvd St. Paul, MN 55102	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Byron E.	Starns	byron.starns@stinson.com	STINSON LLP	50 S 6th St Ste 2600 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
James M	Strommen	jstrommen@kennedy-graven.com	Kennedy & Graven, Chartered	150 S 5th St Ste 700 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Eric	Swanson	eswanson@winthrop.com	Winthrop & Weinstine	225 S 6th St Ste 3500 Capella Tower Minneapolis, MN 554024629	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855

First Name	Last Name	Email	Company Name	Address	Delivery Method	View Trade Secret	Service List Name
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Kurt	Zimmerman	kwz@ibew160.org	Local Union #160, IBEW	2909 Anthony Ln St Anthony Village, MN 55418-3238	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855
Patrick	Zomer	Pat.Zomer@lawmoss.com	Moss & Barnett PA	150 S 5th St #1200 Minneapolis, MN 55402	Electronic Service	No	OFF_SL_20-855_Official Service List 20-855