

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2024 This Form is Open to Public Inspection

Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☒ a DFE (specify) M ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan JOHNSON AND JOHNSON SAVINGS PLAN TRUST
1b	Three-digit plan number (PN) ▶ 019
1c	Effective date of plan
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) JOHNSON AND JOHNSON ONE JOHNSON AND JOHNSON PLAZA NEW BRUNSWICK, NJ 08933 ONE JOHNSON AND JOHNSON PLAZA NEW BRUNSWICK, NJ 08933
2b	Employer Identification Number (EIN) 22-1024240
2c	Plan Sponsor's telephone number 800-565-0122
2d	Business code (see instructions)

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	10/15/2025	MELISSA FORD
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☐ Same as Plan Sponsor PENSION COMMITTEE OF JOHNSON AND JOHNSON ONE JOHNSON AND JOHNSON PLAZA NEW BRUNSWICK, NJ 08933	3b Administrator's EIN 22-2941911 3c Administrator's telephone number 732-524-0400
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1) 6a(2) 6b 6c 6d 6e 6f 6g(1) 6g(2) 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- (1) ☐ **R** (Retirement Plan Information)
- (2) ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3) ☐ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- (4) ☐ **DCG** (Individual Plan Information) – Number Attached _____
- (5) ☐ **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information – Small Plan)
- (3) ☒ **A** (Insurance Information) – Number Attached 7
- (4) ☒ **C** (Service Provider Information)
- (5) ☒ **D** (DFE/Participating Plan Information)
- (6) ☐ **G** (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2024 Form M-1 annual report. If the plan was not required to file the 2024 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan	B Three-digit plan number (PN)	019
JOHNSON AND JOHNSON SAVINGS PLAN TRUST		
C Plan sponsor's name as shown on line 2a of Form 5500	D Employer Identification Number (EIN)	
JOHNSON AND JOHNSON	22-1024240	

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions	Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
LINCOLN NATIONAL LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
35-1140070	65676	BVW00891		01/01/2024	12/31/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b Premiums paid to carrier **6b**

c Premiums due but unpaid at the end of the year **6c**

d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity
(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee
(3) ☒ guaranteed investment (4) ☐ other ▶

b Balance at the end of the previous year	7b	327363707
c Additions: (1) Contributions deposited during the year (2) Dividends and credits..... (3) Interest credited during the year..... (4) Transferred from separate account (5) Other (specify below)..... ▶	7c(1)	
	7c(2)	
	7c(3)	711075
	7c(4)	
	7c(5)	
(6) Total additions	7c(6)	711075
d Total of balance and additions (add lines 7b and 7c(6))	7d	328074782
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	328074782
(2) Administration charge made by carrier.....	7e(2)	
(3) Transferred to separate account	7e(3)	
(4) Other (specify below)..... ▶	7e(4)	
(5) Total deductions	7e(5)	328074782
f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	0

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
b ☐ Dental
c ☐ Vision
d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
f ☐ Long-term disability
g ☐ Supplemental unemployment
h ☐ Prescription drug
i ☐ Stop loss (large deductible)
j ☐ HMO contract
k ☐ PPO contract
l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☐ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan JOHNSON AND JOHNSON SAVINGS PLAN TRUST	B Three-digit plan number (PN) ▶	019
C Plan sponsor's name as shown on line 2a of Form 5500 JOHNSON AND JOHNSON	D Employer Identification Number (EIN) 22-1024240	

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions	Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
04-1590850	65935	30054		01/01/2024	12/31/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b Premiums paid to carrier **6b**

c Premiums due but unpaid at the end of the year **6c**

d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity
(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee
(3) ☒ guaranteed investment (4) ☐ other ▶

b Balance at the end of the previous year	7b	335326097
c Additions: (1) Contributions deposited during the year (2) Dividends and credits..... (3) Interest credited during the year..... (4) Transferred from separate account (5) Other (specify below)..... ▶	7c(1)	
	7c(2)	
	7c(3)	8951196
	7c(4)	
	7c(5)	
(6) Total additions	7c(6)	8951196
d Total of balance and additions (add lines 7b and 7c(6))	7d	344277293
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	50815426
(2) Administration charge made by carrier.....	7e(2)	
(3) Transferred to separate account	7e(3)	
(4) Other (specify below)..... ▶	7e(4)	
(5) Total deductions	7e(5)	50815426
f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	293461867

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
b ☐ Dental
c ☐ Vision
d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
f ☐ Long-term disability
g ☐ Supplemental unemployment
h ☐ Prescription drug
i ☐ Stop loss (large deductible)
j ☐ HMO contract
k ☐ PPO contract
l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☐ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan JOHNSON AND JOHNSON SAVINGS PLAN TRUST	B Three-digit plan number (PN) ▶	019
C Plan sponsor's name as shown on line 2a of Form 5500 JOHNSON AND JOHNSON	D Employer Identification Number (EIN) 22-1024240	

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions	Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5581829	65978	38082		01/01/2024	12/31/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b Premiums paid to carrier **6b**

c Premiums due but unpaid at the end of the year **6c**

d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity
(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee
(3) ☒ guaranteed investment (4) ☐ other ▶

b Balance at the end of the previous year	7b	337885834
c Additions: (1) Contributions deposited during the year (2) Dividends and credits..... (3) Interest credited during the year..... (4) Transferred from separate account (5) Other (specify below)..... ▶	7c(1)	
	7c(2)	
	7c(3)	9047905
	7c(4)	
	7c(5)	
(6) Total additions	7c(6)	9047905
d Total of balance and additions (add lines 7b and 7c(6))	7d	346933739
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	51186735
(2) Administration charge made by carrier.....	7e(2)	
(3) Transferred to separate account	7e(3)	
(4) Other (specify below)..... ▶	7e(4)	
(5) Total deductions	7e(5)	51186735
f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	295747004

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision) **b** ☐ Dental **c** ☐ Vision **d** ☐ Life insurance
e ☐ Temporary disability (accident and sickness) **f** ☐ Long-term disability **g** ☐ Supplemental unemployment **h** ☐ Prescription drug
i ☐ Stop loss (large deductible) **j** ☐ HMO contract **k** ☐ PPO contract **l** ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☐ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan JOHNSON AND JOHNSON SAVINGS PLAN TRUST	B Three-digit plan number (PN) ▶	019
C Plan sponsor's name as shown on line 2a of Form 5500 JOHNSON AND JOHNSON	D Employer Identification Number (EIN) 22-1024240	

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions	Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier PRUDENTIAL INSURANCE COMPANY OF AMERICA

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	64199		01/01/2024	12/31/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b Premiums paid to carrier **6b**

c Premiums due but unpaid at the end of the year **6c**

d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity
(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee
(3) ☒ guaranteed investment (4) ☐ other ▶

b Balance at the end of the previous year	7b	337639072
c Additions: (1) Contributions deposited during the year (2) Dividends and credits..... (3) Interest credited during the year..... (4) Transferred from separate account (5) Other (specify below)..... ▶	7c(1)	
	7c(2)	
	7c(3)	9050213
	7c(4)	
	7c(5)	
(6) Total additions	7c(6)	9050213
d Total of balance and additions (add lines 7b and 7c(6))	7d	346689285
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	
(2) Administration charge made by carrier.....	7e(2)	
(3) Transferred to separate account	7e(3)	
(4) Other (specify below)..... ▶ CASH	7e(4)	51153149
(5) Total deductions	7e(5)	51153149
f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	295536136

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
b ☐ Dental
c ☐ Vision
d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
f ☐ Long-term disability
g ☐ Supplemental unemployment
h ☐ Prescription drug
i ☐ Stop loss (large deductible)
j ☐ HMO contract
k ☐ PPO contract
l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☐ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan JOHNSON AND JOHNSON SAVINGS PLAN TRUST	B Three-digit plan number (PN) ▶	019
C Plan sponsor's name as shown on line 2a of Form 5500 JOHNSON AND JOHNSON	D Employer Identification Number (EIN) 22-1024240	

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions	Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier RGA REINSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
43-1235868	93572	RGA00099		01/01/2024	12/31/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end.....	5	
6	Contracts With Allocated Funds:		
a	State the basis of premium rates ▶		
b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	
e	Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity (3) ☐ other (specify) ▶		
f	If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐		
7	Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)		
a	Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee (3) ☒ guaranteed investment (4) ☐ other ▶		
b	Balance at the end of the previous year	7b	337679127
c	Additions: (1) Contributions deposited during the year	7c(1)	
	(2) Dividends and credits.....	7c(2)	
	(3) Interest credited during the year.....	7c(3)	9080816
	(4) Transferred from separate account	7c(4)	
	(5) Other (specify below)..... ▶	7c(5)	
	(6) Total additions	7c(6)	9080816
d	Total of balance and additions (add lines 7b and 7c(6))	7d	346759943
e	Deductions:		
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	51199102
	(2) Administration charge made by carrier.....	7e(2)	
	(3) Transferred to separate account	7e(3)	
	(4) Other (specify below)..... ▶	7e(4)	
	(5) Total deductions	7e(5)	51199102
f	Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	295560841

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
b ☐ Dental
c ☐ Vision
d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
f ☐ Long-term disability
g ☐ Supplemental unemployment
h ☐ Prescription drug
i ☐ Stop loss (large deductible)
j ☐ HMO contract
k ☐ PPO contract
l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☐ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan	B Three-digit plan number (PN)	019
JOHNSON AND JOHNSON SAVINGS PLAN TRUST		
C Plan sponsor's name as shown on line 2a of Form 5500	D Employer Identification Number (EIN)	
JOHNSON AND JOHNSON	22-1024240	

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions	Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
TRANSAMERICA LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
39-0989781	86231	MDA01347TR		01/01/2024	12/31/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end.....	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b Premiums paid to carrier **6b**

c Premiums due but unpaid at the end of the year **6c**

d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity
(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee
(3) ☒ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year	7b	343737595	
c	Additions: (1) Contributions deposited during the year	7c(1)		
	(2) Dividends and credits.....	7c(2)		
	(3) Interest credited during the year.....	7c(3)		9338644
	(4) Transferred from separate account	7c(4)		
	(5) Other (specify below).....	7c(5)		
	(6) Total additions	7c(6)	9338644	
d	Total of balance and additions (add lines 7b and 7c(6))	7d	353076239	
e	Deductions:			
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)		52028969
	(2) Administration charge made by carrier.....	7e(2)		
	(3) Transferred to separate account	7e(3)		
	(4) Other (specify below).....	7e(4)		
	(5) Total deductions	7e(5)	52028969	
f	Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	301047270	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
b ☐ Dental
c ☐ Vision
d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
f ☐ Long-term disability
g ☐ Supplemental unemployment
h ☐ Prescription drug
i ☐ Stop loss (large deductible)
j ☐ HMO contract
k ☐ PPO contract
l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☐ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan	B Three-digit plan number (PN)	019
JOHNSON AND JOHNSON SAVINGS PLAN TRUST		
C Plan sponsor's name as shown on line 2a of Form 5500	D Employer Identification Number (EIN)	
JOHNSON AND JOHNSON	22-1024240	

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions	Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
PACIFIC LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
95-1079000	67466	G027880.01.0001		01/01/2024	12/31/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b Premiums paid to carrier **6b**

c Premiums due but unpaid at the end of the year **6c**

d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity
(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee
(3) ☒ guaranteed investment (4) ☐ other ▶

b Balance at the end of the previous year	7b	0
c Additions: (1) Contributions deposited during the year (2) Dividends and credits..... (3) Interest credited during the year..... (4) Transferred from separate account (5) Other (specify below)..... ▶	7c(1)	325643414
	7c(2)	
	7c(3)	8370138
	7c(4)	
	7c(5)	
(6) Total additions	7c(6)	334013552
d Total of balance and additions (add lines 7b and 7c(6))	7d	334013552
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	47185250
(2) Administration charge made by carrier.....	7e(2)	
(3) Transferred to separate account	7e(3)	
(4) Other (specify below)..... ▶	7e(4)	
(5) Total deductions	7e(5)	47185250
f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	286828302

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
b ☐ Dental
c ☐ Vision
d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
f ☐ Long-term disability
g ☐ Supplemental unemployment
h ☐ Prescription drug
i ☐ Stop loss (large deductible)
j ☐ HMO contract
k ☐ PPO contract
l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☐ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection.

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan JOHNSON AND JOHNSON SAVINGS PLAN TRUST	B Three-digit plan number (PN) ▶	019
C Plan sponsor's name as shown on line 2a of Form 5500 JOHNSON AND JOHNSON	D Employer Identification Number (EIN) 22-1024240	

Part I	Service Provider Information (see instructions)

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. ☐ Yes ☒ No
- b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

TRANSAMERICA

39-0989781

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		431453	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

RG A REINSURANCE

43-1235868

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		424673	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

PRUDENTIAL

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		425102	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

METLIFE

200 PARK AVENUE
NEW YORK, NY 10166

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		425127	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

MASS MUTUAL

10 FAN PIER BLVD
BOSTON, MA 02210

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		422121	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

LINCOLN NATIONAL

150 NORTH RADNOR
RADNOR, PA 19087

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		152252	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

PACIFIC LIFE

PO BOX 9000
NEWPORT BEACH, CA 92658

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		238422	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

WAMCO

95-2706767

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		334974	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

T ROWE

52-0556948

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		5722407	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

SSGA

04-2717102

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		985759	Yes ☒ No ☐	Yes ☒ No ☐		Yes ☒ No ☐

(a) Enter name and EIN or address (see instructions)

SNYDER CAPITAL

101 MISSION STREET
STE 1400
SAN FRANCISCO, CA 94105

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		3273998	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

PWC

13-4008324

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10		147348	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

PROSKAUER

13-1840454

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16		45271	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

PRIMECAP

95-3868081

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		3033981	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

PORTFOLIO MANAGEMENT TECHNOLOGY

94-3058798

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16		34566	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

PIMCO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		675623	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

MORNINGSTAR

36-3297908

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16		153551	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

MCCONNELL

66-0226027

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16		5151	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

MARATHON

95-4328983

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		1230573	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

JP MORGAN

13-3004386

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		3766563	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

MORGAN STANLEY

36-3145972

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		645178	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

LOOMIS

PO BOX 7247
PHILADELPHIA, PA 19170

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		448703	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

IR&M

04-2955404

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		445048	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

INVESCO

58-1707262

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		1472845	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

HARVEY PARTNERS

120 WHITE PLAINS ROAD
SUITE 430
TARRYTOWN, NY 10591

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		2951889	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

GLOBAL INVESTMENT ADVISORS

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		461316	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

EVESTMENT

90-0905513

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16		16951	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

DUFF & PHELPS

36-3027981

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		642774	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

DODGE & COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		1769793	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

COVINGTON

95-4154361

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16		11172	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

BLACKROCK

51-0395386

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		1455462	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

BARROW HANLEY

75-2403190

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		501547	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

BANCO POPULAR

66-0175278

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21		41787	Yes ☒ No ☐	Yes ☒ No ☐		Yes ☐ No ☒

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

BALLIE GIFFORD

02-3516284

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		928178	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

ARTISAN

875 E WISCONSIN AVENUE
SUITE 800
MILWAUKEE, WI 53202

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		1982646	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

ARROWSTREET

04-3472863

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		2075959	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

ALIGHT

36-2235791

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15		2173598	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

STATE STREET RETIREE SERVICES

04-3516284

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
25		158654	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

STATE STREET

04-2717102

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21		2280359	Yes ☒ No ☐	Yes ☒ No ☐		Yes ☒ No ☐

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection.
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan JOHNSON AND JOHNSON SAVINGS PLAN TRUST		B Three-digit plan number (PN) ▶ 019
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 JOHNSON AND JOHNSON		D Employer Identification Number (EIN) 22-1024240
Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)		
a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 2000 VALUE INDX		
b Name of sponsor of entity listed in (a): SSGA		
c EIN-PN 04-6809844-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 439303542
a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL LARGE CAP GROWTH		
b Name of sponsor of entity listed in (a): SSGA		
c EIN-PN 90-0337987-227	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 110063205
a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL LARGE CAP INDX		
b Name of sponsor of entity listed in (a): SSGA		
c EIN-PN 90-0337987-224	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1619029458
a Name of MTIA, CCT, PSA, or 103-12 IE: GLOBAL EQUITY EX USA		
b Name of sponsor of entity listed in (a): SSGA		
c EIN-PN 32-6528132-016	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 728018531
a Name of MTIA, CCT, PSA, or 103-12 IE: US INFLATION PRO BOND INDX		
b Name of sponsor of entity listed in (a): SSGA		
c EIN-PN 04-0025081-076	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 218672833
a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL SMALL CAP		
b Name of sponsor of entity listed in (a): SSGA		
c EIN-PN 04-0025081-096	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 187291676
a Name of MTIA, CCT, PSA, or 103-12 IE: REIT INDX		
b Name of sponsor of entity listed in (a): SSGA		
c EIN-PN 04-0025081-352	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 14439771
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule D (Form 5500) 2024 v. 240311		

a Name of MTIA, CCT, PSA, or 103-12 IE: US BOND INDX

b Name of sponsor of entity listed in (a): SSGA

c EIN-PN 90-0337987-177	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1102321304

a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL ALL CAP

b Name of sponsor of entity listed in (a): SSGA

c EIN-PN 90-0337987-232	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 4315181702

a Name of MTIA, CCT, PSA, or 103-12 IE: US DOLLAR HIGH YIELD

b Name of sponsor of entity listed in (a): WAMCO

c EIN-PN 04-3500652-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 11051744

a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL LARGE CAP VALUE

b Name of sponsor of entity listed in (a): SSGA

c EIN-PN 90-0337987-225	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 433006843

a Name of MTIA, CCT, PSA, or 103-12 IE: MARATHON LONDON NEW GLOBAL FUND

b Name of sponsor of entity listed in (a): MARATHON

c EIN-PN 35-7153517-000	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 74711975

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

Part II**Information on Participating Plans (to be completed by DFEs, other than DCGs)**

(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name JOHNSON & JOHNSON SAVINGS PLAN**b** Name of plan sponsor JOHNSON & JOHNSON**c** EIN-PN 22-1024240-100**a** Plan name JOHNSON & JOHNSON RETIREMENT SAVINGS PLAN**b** Name of plan sponsor JOHNSON & JOHNSON**c** EIN-PN 22-1024240-200**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan JOHNSON AND JOHNSON SAVINGS PLAN TRUST	B Three-digit plan number (PN) ▶ 019
C Plan sponsor's name as shown on line 2a of Form 5500 JOHNSON AND JOHNSON	D Employer Identification Number (EIN) 22-1024240

Part I	Asset and Liability Statement		
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	2108541	586948
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	82785925	68260914
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	667489767	716811735
(2) U.S. Government securities	1c(2)	647973508	484770432
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	146130279	126966735
(B) All other	1c(3)(B)	318227617	173070935
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	7891078	4949047
(B) Common	1c(4)(B)	10007576368	9996789598
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)	86483917	95567418
(8) Participant loans	1c(8)	94274785	93772479
(9) Value of interest in common/collective trusts	1c(9)	7481766942	9167328865
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	68882067	85763719
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	1135061626	1407259857
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	2014965669	1763839446
(15) Other.....	1c(15)	17581076	21246629

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	22779199165	24206984757
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	113015002	99842038
k Total liabilities (add all amounts in lines 1g through 1j)	1k	113015002	99842038
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	22666184163	24107142719

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B), (C), and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	35373963	
(B) U.S. Government securities	2b(1)(B)	18693114	
(C) Corporate debt instruments	2b(1)(C)	18532699	
(D) Loans (other than to participants)	2b(1)(D)	5025492	
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	55859330	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		133484598
(2) Dividends: (A) Preferred stock	2b(2)(A)	263646	
(B) Common stock	2b(2)(B)	180017074	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1544247	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C)	2b(2)(D)		181824967
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	9662282270	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	9246127697	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	697067503	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		1137663454
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		-38860
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		44686893
c Other income	2c		6336149
d Total income. Add all income amounts in column (b) and enter total	2d		2617179277

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	34748178	
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	9098048	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		43846226
j Total expenses. Add all expense amounts in column (b) and enter total	2j		43846226

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		2573333051
l Transfers of assets:			
(1) To this plan	2l(1)		7533208279
(2) From this plan	2l(2)		8665582774

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☐ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) ☐ DOL Regulation 2520.103-8 (2) ☐ DOL Regulation 2520.103-12(d) (3) ☐ neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name:

(2) EIN:

d The opinion of an independent qualified public accountant is **not attached** as part of Schedule H because:

(1) ☒ This form is filed for a CCT, PSA, DCG or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)			
4a			
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		X	
4b			
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
4c			
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
4d			
e Was this plan covered by a fidelity bond?			
4e			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?			
4f			
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4g			
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4h			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i			
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
4j			
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
4k			
l Has the plan failed to provide any benefit when due under the plan?			
4l			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?..... ☐ Yes ☐ No
If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☐ Yes ☐ No ☐ Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____.

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

THIS IS A COMPOSITE REPORT FOR:

JJBI	SSGM TRANSITION MANAGEMENT
JJBJ	TROWE PRICE
JJBP	SSGA RUSSELL 1000
JJBY	SSGA R1000 LARGE CAP VALUE
JJBZ	SSGA R1000 LARGE CAP GROWTH
JJB9	SSGA R1000 LARGE CAP VALUE
JJCD	SSGA R1000 LARGE CAP GROWTH
JJCG	HARVEY PARTNERS SMALL CAP
JJCH	SNYDER SMALL CAP CORE
JJCI	SSGA R2000 VALUE
JJCJ	HARVEY PARTNERS SMALL CAP
JJCL	SNYDER SMALL CAP CORE
JJCM	SSGA R2000 VALUE
JJCR	MORGAN STANLEY SCG
JJCV	KENVUE STOCK SAL
JJCW	KENVUE ESOP
JJCX	KENVUE STOCK PR
JJC1	TRANSITION ACCOUNT
JJC2	WCM
JJC3	ARTISAN
JJC4	BARROW HANLEY
JJDV	DODGE & COX
JJDW	TRANSITION ACCOUNT
JJDY	SSGA US BOND FUND INDEX
JJDZ	SSGA INTL EQUITY INDEX
JJFC	TIPS
JJGC	REITS
JJ1K	SSGA RUSSELL 3000
JJ1P	JP MORGAN
JJ1U	GOLDMAN SACHS
JJ1V	PRIMECAP
JJ1Y	DODGE & COX
JJ1Z	HOTCHKISS & WILEY
JJ2C	SSGA INTERMEDIATE BOND FUND
JJ2F	JOHNSON & JOHNSON
JJ2G	DODGE & COX
JJ2H	WAMCO
JJ2I	PIMCO
JJ3B	BARROW HANLEY
JJ3C	SSGA EAFE FUND
JJ3D	MARATHON INVESTMENT
JJ3E	GMO
JJ3F	BAILLIE GIFFORD OVERSEAS LMTD
JJ3G	DODGE & COX
JJ3H	GENESIS
JJ3I	SSGA WORLD DEV EX US
JJ4B	J.P. MORGAN
JJ4C	SSGA RUSSELL 1000
JJ5D	SSGA RUSSELL 3000 FUND
JJ5F	COMPANY STOCK SAL. FUND

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		JJ5H US GOVERNMENT FUND			
		JJ5I FIXED INTEREST FUND			
		JJ5M PARTICIPANT LOAN FUND			
		JJ5N J&J ESOP			
		JJ5V COMPANY STOCK PUERTO RICO FUND			
		JJ7C CASH INFLOW ACCOUNT			
		JJ8J LOAN ACCOUNT - PUERTO RICO			
		JJ8K US SMALL CAP POOL			
		JJ8M T ROWE PRICE			
		JJ8N GOLDMAN SACHS			
		JJ8O HOTCHKIS AND WILEY			
		JJ8P PRIMECAP			
		JJ82 DUFF & PHELPS			
		JJ83 TRANSITION FUND			
		JJ9L MORGAN STANLEY INVESTMENT MGMT			
		JJ9M T ROWE PRICE LG CAP GROWTH			
		JJ9N T ROWE PRICE LG CAP GROWTH			
		JJ9O BARROW HANLEY			
		JJ9U TRANSITION ACCOUNT-BALANCED			
		JJ9V ARROWSTREET			
		JJ92 JPM GF TAX RECLAIMS			

JJ3K

PAGE: 3
PLAN YEAR ENDING: 12/31/24

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE

INTEREST BEARING CASH					

		AUSTRALIAN DOLLAR			
		99,611.06		64,540.27	61,674.21
JJ2I	AUD	99,518.40		64,482.08	61,616.84
JJ3D	AUD	92.66		58.19	57.37
		BRAZILIAN REAL			
		67,171.60		10,872.97	10,872.97
JJ3B	BRL	67,171.60		10,872.97	10,872.97
		CANADIAN DOLLAR			
		111,135.80		78,965.02	77,274.23
JJ2I	CAD	104,821.55		74,583.22	72,883.85
JJ3D	CAD	6,314.25		4,381.80	4,390.38
		SWISS FRANC			
		104.72		123.11	115.55
JJ3D	CHF	104.72		123.11	115.55
		CZECH KORUNA			
		117.00		5.14	4.81
JJ2I	CZK	117.00		5.14	4.81
		DANISH KRONE			
		135,228.68		19,087.41	18,777.59
JJ2I	DKK	135,228.68		19,087.41	18,777.59
		EURO CURRENCY			
		203,119.80		181,167.28	202,898.07
JJ2F	EUR	5.79		6.28	6.00
JJ2I	EUR	-250,980.60		-284,691.87	-259,890.42
JJ3B	EUR	60,110.38		63,587.36	62,244.30
JJ3D	EUR	7,177.69		0.00	0.00
JJ3F	EUR	368,812.39		383,206.11	381,905.25
JJ3G	EUR	17,994.15		19,059.40	18,632.94
		POUND STERLING			
		132,290.78		166,835.24	165,680.96
JJ2I	GBP	132,279.20		166,820.72	165,666.46
JJ3D	GBP	11.58		14.52	14.50
		HONG KONG DOLLAR			
		1.08		0.14	0.14
JJ3D	HKD	1.08		0.14	0.14

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE

		JAPANESE YEN			
		140,580,249.00	912,415.18		894,504.00
JJ2I	JPY	5,002,129.00	33,584.05		31,828.26
JJ3D	JPY	135,578,120.00	878,831.13		862,675.74
		SOUTH KOREAN WON			
		319.00	0.37		0.22
JJ3D	KRW	1.00	0.10		0.00
JJ3F	KRW	15.00	0.01		0.01
JJ3G	KRW	1.00	0.00		0.00
JJ9M	KRW	199.00	0.17		0.14
JJ9N	KRW	103.00	0.09		0.07
		NORWEGIAN KRONE			
		41.09	3.72		3.62
JJ3D	NOK	41.09	3.72		3.62
		NEW ZEALAND DOLLAR			
		276.89	170.04		155.12
JJ2I	NZD	276.76	169.96		155.05
JJ3D	NZD	0.13	0.08		0.07
		RUSSIAN RUBLE			
		6,837,161.97	76,180.08		62,297.60
JJ3B	RUB	6,837,161.97	76,180.08		62,297.60
		SWEDISH KRONA			
		12.72	1.16		1.15
JJ3D	SEK	12.72	1.16		1.15
		SINGAPORE DOLLAR			
		10.63	7.88		7.79
JJ3D	SGD	10.63	7.88		7.79
		GOVERNMENT STIF 8	1.000	12/31/2030	
		455,212,906.45	455,212,906.45		455,212,906.45
JJ2G	3839909A8	4,676,120.35	4,676,120.35		4,676,120.35
JJ5H	3839909A8	450,536,786.10	450,536,786.10		450,536,786.10
		STATE STREET BANK + TRUST CO	1.000	12/31/2030	
		SHORT TERM INVESTMENT FUND			
		258,168,560.55	258,168,560.15		258,168,560.55
JJCG	8611239B5	9,585,215.82	9,585,215.82		9,585,215.82
JJCH	8611239B5	0.02	0.02		0.02
JJCJ	8611239B5	52,245,181.82	52,245,181.82		52,245,181.82
JJCL	8611239B5	18,992,483.54	18,992,483.54		18,992,483.54
JJCR	8611239B5	3,785,428.44	3,785,428.44		3,785,428.44
JJC1	8611239B5	1.25	1.25		1.25
JJC2	8611239B5	10,252,938.93	10,252,938.93		10,252,938.93

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJDV	8611239B5	19,690,949.90	19,690,949.90		19,690,949.90
JJDW	8611239B5	1.21	1.21		1.21
JJ1P	8611239B5	2,822,237.49	2,822,237.49		2,822,237.49
JJ1V	8611239B5	1,754,280.90	1,754,280.90		1,754,280.90
JJ1Y	8611239B5	3,442,827.34	3,442,827.34		3,442,827.34
JJ2C	8611239B5	354.47	354.47		354.47
JJ2F	8611239B5	2,341,653.55	2,341,653.55		2,341,653.55
JJ2H	8611239B5	11,797,841.78	11,797,841.78		11,797,841.78
JJ2I	8611239B5	98,733.46	98,733.46		98,733.46
JJ3C	8611239B5	808.97	808.97		808.97
JJ3D	8611239B5	3,307,922.43	3,307,922.43		3,307,922.43
JJ3F	8611239B5	3,131,125.07	3,131,125.07		3,131,125.07
JJ3I	8611239B5	0.01	0.01		0.01
JJ4B	8611239B5	9,691,317.60	9,691,317.60		9,691,317.60
JJ4C	8611239B5	14,549.66	14,549.66		14,549.66
JJ5F	8611239B5	5,402,346.05	5,402,346.05		5,402,346.05
JJ5I	8611239B5	30,585,480.44	30,585,480.44		30,585,480.44
JJ5N	8611239B5	167,070.66	167,070.66		167,070.66
JJ5V	8611239B5	303,284.65	303,284.65		303,284.65
JJ8M	8611239B5	36,077,987.82	36,077,987.82		36,077,987.82
JJ8P	8611239B5	25,922,779.18	25,922,779.18		25,922,779.18
JJ82	8611239B5	780,354.08	780,354.08		780,354.08
JJ9L	8611239B5	1,083,413.17	1,083,413.17		1,083,413.17
JJ9M	8611239B5	513,017.26	513,017.26		513,017.26
JJ9N	8611239B5	4,376,973.58	4,376,973.18		4,376,973.58
	JP MORGAN SEC INC	TBA CASH COLLATERAL			
		98,000.000	98,000.00		98,000.00
JJ2I	910EAV901	98,000.000	98,000.00		98,000.00
	GOLDMAN SACH AND CO	TBA CASH COLLATERAL			
		390,000.000	390,000.00		390,000.00
JJ2I	918WRM905	390,000.000	390,000.00		390,000.00
	MORGAN STANLEY	TBA CASH COLLATERAL			
		-2,000.000	-2,000.00		-2,000.00
JJ2I	918WRQ906	-2,000.000	-2,000.00		-2,000.00
	CCPC/CCBPGHUS6 LT COC	CCPC CASH COLLATERAL USD			
		286,000.000	286,000.00		286,000.00
JJ2I	952TXU003	286,000.000	286,000.00		286,000.00
	CCRDRXUS9 RBC COC USD	CCRDRXUS9 RBC COC USD			
		1,164,000.000	1,164,000.00		1,164,000.00
JJ2I	986MXL909	1,164,000.000	1,164,000.00		1,164,000.00
		-----	-----		-----
		863,484,318.820	716,827,841.61		716,811,735.03

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
U.S. GOVERNMENT SECURITIES					
JJ2H	01F012411	FNMA TBA 15 YR 1.5	SINGLE FAMILY MORTGAGE	1.500 01/15/2040	
			0.00	0.01	0.00
			0.00	0.01	0.00
JJ2H	01F020612	FNMA TBA 30 YR 2	SINGLE FAMILY MORTGAGE	2.000 01/15/2055	
			700,000.00	551,195.32	544,042.39
			700,000.00	551,195.32	544,042.39
JJ2I	01F020620	FNMA TBA 30 YR 2	SINGLE FAMILY MORTGAGE	2.000 02/15/2055	
			3,500,000.00	2,753,515.63	2,721,579.14
			3,500,000.00	2,753,515.63	2,721,579.14
JJ2H	01F022691	FNMA TBA 30 YR 2.5	SINGLE FAMILY MORTGAGE	2.500 09/16/2054	
			0.00	0.01	0.00
			0.00	0.01	0.00
JJ2H	01F030611	FNMA TBA 30 YR 3	SINGLE FAMILY MORTGAGE	3.000 01/14/2055	
			800,000.00	685,750.00	678,488.94
			800,000.00	685,750.00	678,488.94
JJ2I	01F030629	FNMA TBA 30 YR 3	SINGLE FAMILY MORTGAGE	3.000 02/13/2055	
			1,600,000.00	1,353,562.50	1,357,102.88
			1,600,000.00	1,353,562.50	1,357,102.88
JJ2H	01F032617	FNMA TBA 30 YR 3.5	SINGLE FAMILY MORTGAGE	3.500 01/14/2055	
			100,000.00	89,113.28	88,407.11
			100,000.00	89,113.28	88,407.11
JJ2I	01F032625	FNMA TBA 30 YR 3.5	SINGLE FAMILY MORTGAGE	3.500 02/15/2055	
			17,050,000.00	15,000,003.91	15,070,748.19
			17,050,000.00	15,000,003.91	15,070,748.19
JJ2I	01F042632	FNMA TBA 30 YR 4.5	SINGLE FAMILY MORTGAGE	4.500 03/15/2055	
			9,200,000.00	8,642,250.00	8,642,967.51
			9,200,000.00	8,642,250.00	8,642,967.51
JJ2H	01F050619	FNMA TBA 30 YR 5	SINGLE FAMILY MORTGAGE	5.000 01/15/2055	
			10,400,000.00	10,078,601.56	10,033,667.49
			600,000.00	581,789.06	578,865.43
JJ2I	01F050619		9,800,000.00	9,496,812.50	9,454,802.06
JJ2H	01F052615	FNMA TBA 30 YR 5.5	SINGLE FAMILY MORTGAGE	5.500 01/15/2055	
			700,000.00	691,988.29	690,542.93
			700,000.00	691,988.29	690,542.93

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	01F060618	FNMA TBA 30 YR 6	SINGLE FAMILY MORTGAGE	6.000 01/15/2055	
		1,500,000.00	1,512,498.05		1,507,570.14
		1,500,000.00	1,512,498.05		1,507,570.14
JJ2H	01F062614	FNMA TBA 30 YR 6.5	SINGLE FAMILY MORTGAGE	6.500 01/15/2055	
		1,100,000.00	1,121,855.47		1,123,499.36
		1,100,000.00	1,121,855.47		1,123,499.36
JJ2I	147918AB2	CASSA DEPOSITI E PRESTIT	SR UNSECURED 144A 05/26 5.75	5.750 05/05/2026	
		900,000.00	898,290.00		906,351.44
		900,000.00	898,290.00		906,351.44
JJ2H	21H020618	GNMA II TBA 30 YR 2	JUMBOS	2.000 01/15/2055	
		100,000.00	81,160.16		79,892.22
		100,000.00	81,160.16		79,892.22
JJ2H	21H060614	GNMA II TBA 30 YR 6	JUMBOS	6.000 01/15/2055	
		1,100,000.00	1,107,804.69		1,107,414.51
		1,100,000.00	1,107,804.69		1,107,414.51
JJ2H	21H062610	GNMA II TBA 30 YR 6.5	JUMBOS	6.500 01/15/2055	
		1,100,000.00	1,117,644.53		1,118,723.08
		1,100,000.00	1,117,644.53		1,118,723.08
JJ2G	3128JLEY1	FED HM LN PC POOL 1B1150	FH 09/33 FLOATING VAR	1.000 09/01/2033	
		22,880.54	19,050.78		23,489.87
		22,880.54	19,050.78		23,489.87
JJ2G	3128JRYH3	FED HM LN PC POOL 847912	FH 04/38 FLOATING VAR	1.000 04/01/2038	
		93,940.70	98,637.72		96,573.35
		93,940.70	98,637.72		96,573.35
JJ2G	3128KVEL5	FED HM LN PC POOL A64639	FG 08/37 FIXED 6.5	6.500 08/01/2037	
		21,293.02	22,770.22		21,972.49
		21,293.02	22,770.22		21,972.49
JJ2G	3128MABL2	FED HM LN PC POOL G07843	FG 06/42 FIXED 4.5	4.500 06/01/2042	
		174,912.00	189,533.57		168,182.52
		174,912.00	189,533.57		168,182.52
JJ2G	3128MDJG9	FED HM LN PC POOL G14563	FG 07/25 FIXED 5	5.000 07/01/2025	
		9.33	10.11		9.30
		9.33	10.11		9.30
JJ2G	3128MJUM0	FED HM LN PC POOL G08587	FG 05/44 FIXED 4.5	4.500 05/01/2044	
		84,214.35	91,319.95		80,996.43
		84,214.35	91,319.95		80,996.43

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	3128MJUW8	FED HM LN PC POOL G08596 FG 07/44 FIXED 4.5	4.500	07/01/2044	
		2,343.50		2,504.06	2,253.94
		2,343.50		2,504.06	2,253.94
JJ2H	3128M4XV0	FED HM LN PC POOL G03092 FG 07/37 FIXED 5.5	5.500	07/01/2037	
		2,392.46		2,360.30	2,414.64
		2,392.46		2,360.30	2,414.64
JJ2H	3128M8RT3	FED HM LN PC POOL G06498 FG 04/41 FIXED 4	4.000	04/01/2041	
		25,218.08		27,010.93	23,816.30
		25,218.08		27,010.93	23,816.30
JJ2H	3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5	6.500	09/01/2039	
		6,478.95		7,272.62	6,729.18
		6,478.95		7,272.62	6,729.18
JJ2H	3128M9PU0	FED HM LN PC POOL G07335 FG 03/39 FIXED 7	7.000	03/01/2039	
		18,735.88		22,120.04	19,625.58
		18,735.88		22,120.04	19,625.58
JJ2G	3128M9RZ7	FED HM LN PC POOL G07404 FG 05/38 FIXED 5.5	5.500	05/01/2038	
		255,122.25		279,199.41	258,399.88
		255,122.25		279,199.41	258,399.88
JJ2G	3128M9U59	FED HM LN PC POOL G07504 FG 07/41 FIXED 4.5	4.500	07/01/2041	
		323,054.93		343,523.49	313,514.41
		323,054.93		343,523.49	313,514.41
JJ2H	3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5	6.500	09/01/2039	
		12,506.75		13,849.28	13,072.40
		12,506.75		13,849.28	13,072.40
JJ2G	3128M9XZ0	FED HM LN PC POOL G07596 FG 11/43 FIXED 4.5	4.500	11/01/2043	
		159,316.91		170,494.00	153,723.78
		159,316.91		170,494.00	153,723.78
JJ2G	3128M9X56	FED HM LN PC POOL G07600 FG 03/42 FIXED 4.5	4.500	03/01/2042	
		62,104.72		66,093.01	60,271.13
		62,104.72		66,093.01	60,271.13
JJ2G	3128M9YH9	FED HM LN PC POOL G07612 FG 12/43 FIXED 4.5	4.500	12/01/2043	
		74,859.33		80,801.29	71,852.68
		74,859.33		80,801.29	71,852.68
JJ2G	3128M92T8	FED HM LN PC POOL G07686 FG 03/44 FIXED 4.5	4.500	03/01/2044	
		109,190.28		117,720.78	105,017.99
		109,190.28		117,720.78	105,017.99

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2G	3128NC6H2	FED HM LN PC POOL 1G0872 FH 09/35 FLOATING VAR 49,454.69 49,454.69	1.000	09/01/2035 48,681.94 48,681.94	50,606.31 50,606.31
JJ2G	3128NGEH4	FED HM LN PC POOL 1H1336 FH 06/36 FLOATING VAR 8,774.45 8,774.45	1.000	06/01/2036 9,014.37 9,014.37	9,038.83 9,038.83
JJ2G	3128P7QP1	FED HM LN PC POOL C91362 FG 03/31 FIXED 4.5 22,104.63 22,104.63	4.500	03/01/2031 23,752.13 23,752.13	21,965.23 21,965.23
JJ2G	3128P7RX3	FED HM LN PC POOL C91402 FG 10/31 FIXED 4 155,218.03 155,218.03	4.000	10/01/2031 163,124.46 163,124.46	151,912.94 151,912.94
JJ2G	3128S4C54	FED HM LN PC POOL 1Q0092 FH 03/36 FLOATING VAR 30,027.08 30,027.08	1.000	03/01/2036 27,132.92 27,132.92	31,052.87 31,052.87
JJ2G	31283HY82	FED HM LN PC POOL G01635 FG 04/31 FIXED 7 20,431.36 20,431.36	7.000	04/01/2031 21,674.79 21,674.79	21,192.28 21,192.28
JJ2G	31283H5J0	FED HM LN PC POOL G01749 FG 01/35 FIXED 5.5 33,031.11 33,031.11	5.500	01/01/2035 35,900.69 35,900.69	33,333.18 33,333.18
JJ2G	31283H6C4	FED HM LN PC POOL G01767 FG 12/32 FIXED 6.5 83,432.32 83,432.32	6.500	12/01/2032 85,153.13 85,153.13	86,417.56 86,417.56
JJ2H	31288QFR6	FED HM LN PC POOL 841076 FH 11/48 FLOATING VAR 192,152.00 192,152.00	1.000	11/01/2048 199,717.97 199,717.97	185,089.94 185,089.94
JJ2H	31288QFS4	FED HM LN PC POOL 841077 FH 11/47 FLOATING VAR 93,596.42 93,596.42	1.000	11/01/2047 97,354.89 97,354.89	94,463.43 94,463.43
JJ2H	31288QFW5	FED HM LN PC POOL 841081 FH 02/50 FLOATING VAR 96,535.71 96,535.71	1.000	02/01/2050 100,004.97 100,004.97	94,948.68 94,948.68
JJ2G	31288QTU4	FED HM LN PC POOL 841463 FH 07/52 FLOATING VAR 2,157,608.06 2,157,608.06	1.000	07/01/2052 1,997,051.67 1,997,051.67	1,904,343.08 1,904,343.08

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2G	31288QUJ7	FED HM LN PC POOL 841485 FH 09/52 FLOATING VAR	1.000	09/01/2052	
		641,970.96		629,256.95	624,438.96
		641,970.96		629,256.95	624,438.96
JJ2H	31288Q3L2	FED HM LN PC POOL 841703 FH 12/50 FLOATING VAR	1.000	12/01/2050	
		88,487.56		81,602.13	82,396.12
		88,487.56		81,602.13	82,396.12
JJ2F	312938BZ5	FED HM LN PC POOL A90056 FG 12/39 FIXED 5	5.000	12/01/2039	
		0.00		0.01	0.00
		0.00		0.01	0.00
JJ2G	31300LT21	FED HM LN PC POOL 848669 FH 01/42 FLOATING VAR	1.000	01/01/2042	
		16,274.48		17,072.95	16,860.31
		16,274.48		17,072.95	16,860.31
JJ2G	31300MH71	FED HM LN PC POOL 849254 FH 01/42 FLOATING VAR	1.000	01/01/2042	
		52,095.81		53,252.03	53,665.68
		52,095.81		53,252.03	53,665.68
JJ2G	31300MJX2	FED HM LN PC POOL 849278 FH 04/44 FLOATING VAR	1.000	04/01/2044	
		59,061.82		61,276.64	60,581.80
		59,061.82		61,276.64	60,581.80
JJ2G	31300MKZ5	FED HM LN PC POOL 849312 FH 05/44 FLOATING VAR	1.000	05/01/2044	
		33,439.63		34,842.54	34,253.83
		33,439.63		34,842.54	34,253.83
JJ2H	3131XWV91	FED HM LN PC POOL ZM3340 FR 05/47 FIXED 4.5	4.500	05/01/2047	
		34,494.12		36,841.63	32,949.68
		34,494.12		36,841.63	32,949.68
JJ2H	3131Y0JC7	FED HM LN PC POOL ZM5659 FR 02/48 FIXED 3.5	3.500	02/01/2048	
		99,531.85		91,017.21	89,154.70
		99,531.85		91,017.21	89,154.70
JJ2H	3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5	3.500	01/01/2038	
		53,380.36		58,017.74	49,888.76
		53,380.36		58,017.74	49,888.76
JJ2I	3132AA3S1	FED HM LN PC POOL ZS9809 FR 09/45 FIXED 4.5	4.500	09/01/2045	
		303,307.82		286,625.89	291,393.59
		303,307.82		286,625.89	291,393.59
JJ2I	3132AA3T9	FED HM LN PC POOL ZS9810 FR 03/46 FIXED 4.5	4.500	03/01/2046	
		116,587.92		110,175.58	111,985.34
		116,587.92		110,175.58	111,985.34

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		FED HM LN PC POOL ZT1970	FR 04/33 FIXED 3.5	3.500 04/01/2033	
			26,073.72	28,363.33	25,272.71
JJ2H	3132AEFK7		26,073.72	28,363.33	25,272.71
		FED HM LN PC POOL ZS3204	FR 06/41 FIXED 5	5.000 06/01/2041	
			91,963.38	102,943.14	90,907.48
JJ2H	3132A3RZ5		91,963.38	102,943.14	90,907.48
		FED HM LN PC POOL ZS8669	FR 09/32 FIXED 3	3.000 09/01/2032	
			14,706.74	15,460.44	14,017.75
JJ2H	3132A9T23		14,706.74	15,460.44	14,017.75
		FED HM LN PC POOL ZS8673	FR 10/32 FIXED 3	3.000 10/01/2032	
			15,483.54	16,347.22	14,743.13
JJ2H	3132A9T64		15,483.54	16,347.22	14,743.13
		FED HM LN PC POOL SD0502	FR 08/50 FIXED 3	3.000 08/01/2050	
			665,092.99	574,681.90	570,839.77
JJ2H	3132DMRX5		665,092.99	574,681.90	570,839.77
		FED HM LN PC POOL SD0573	FR 04/51 FIXED 2	2.000 04/01/2051	
			63,253.20	63,361.93	50,644.83
JJ2H	3132DMT62		63,253.20	63,361.93	50,644.83
		FED HM LN PC POOL SD0615	FR 01/51 FIXED 4.5	4.500 01/01/2051	
			75,083.56	74,778.54	71,172.83
JJ2H	3132DMVG7		75,083.56	74,778.54	71,172.83
		FED HM LN PC POOL SD0857	FR 01/52 FIXED 2.5	2.500 01/01/2052	
			164,524.79	140,771.53	135,261.45
JJ2H	3132DM5S0		164,524.79	140,771.53	135,261.45
		FED HM LN PC POOL SD1143	FR 09/50 FIXED 4.5	4.500 09/01/2050	
			115,535.21	116,663.49	110,194.46
JJ2H	3132DNHU0		115,535.21	116,663.49	110,194.46
		FED HM LN PC POOL SD1218	FR 07/49 FIXED 4	4.000 07/01/2049	
			380,531.86	379,491.35	352,758.70
JJ2H	3132DNK77		380,531.86	379,491.35	352,758.70
		FED HM LN PC POOL SD1305	FR 07/52 FIXED 5	5.000 07/01/2052	
			172,057.16	176,277.93	166,822.20
JJ2H	3132DNNW9		172,057.16	176,277.93	166,822.20
		FED HM LN PC POOL SD1346	FR 07/52 FIXED 3.5	3.500 07/01/2052	
			3,091,927.61	3,081,299.10	2,747,343.63
JJ2G	3132DNP72		3,091,927.61	3,081,299.10	2,747,343.63

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	3132DNWJ8	FED HM LN PC POOL SD1549	FR 04/52 FIXED 3.5	3.500 04/01/2052	
			166,554.66	156,353.18	148,366.99
			166,554.66	156,353.18	148,366.99
JJ2G	3132DNXJ7	FED HM LN PC POOL SD1581	FR 09/52 FIXED 2.5	2.500 09/01/2052	
			9,631,622.73	8,206,443.56	7,853,485.23
			9,631,622.73	8,206,443.56	7,853,485.23
JJ2H	3132DN5J8	FED HM LN PC POOL SD1749	FR 04/52 FIXED 2.5	2.500 04/01/2052	
			171,021.13	145,635.20	141,037.91
			171,021.13	145,635.20	141,037.91
JJ2H	3132DN5L3	FED HM LN PC POOL SD1751	FR 10/51 FIXED 2.5	2.500 10/01/2051	
			82,797.87	70,766.31	68,378.95
			82,797.87	70,766.31	68,378.95
JJ2H	3132DN6L2	FED HM LN PC POOL SD1775	FR 11/52 FIXED 4.5	4.500 11/01/2052	
			173,825.08	170,294.25	164,540.93
			173,825.08	170,294.25	164,540.93
JJ2H	3132DPAG3	FED HM LN PC POOL SD1807	FR 07/52 FIXED 4.5	4.500 07/01/2052	
			84,064.82	83,014.00	79,475.76
			84,064.82	83,014.00	79,475.76
JJ2G	3132DPEE4	FED HM LN PC POOL SD1933	FR 06/52 FIXED 3.5	3.500 06/01/2052	
			2,474,433.30	2,334,086.54	2,196,373.66
			2,474,433.30	2,334,086.54	2,196,373.66
JJ2H	3132DPEH7	FED HM LN PC POOL SD1936	FR 06/52 FIXED 3.5	3.500 06/01/2052	
			260,750.88	244,555.81	231,646.78
			260,750.88	244,555.81	231,646.78
JJ2G	3132DPKU1	FED HM LN PC POOL SD2107	FR 12/52 FIXED 3.5	3.500 12/01/2052	
			1,756,873.39	1,571,715.39	1,556,304.77
			1,756,873.39	1,571,715.39	1,556,304.77
JJ2H	3132DPLT3	FED HM LN PC POOL SD2138	FR 01/53 FIXED 5.5	5.500 01/01/2053	
			89,267.41	91,206.18	88,786.50
			89,267.41	91,206.18	88,786.50
JJ2H	3132DPP69	FED HM LN PC POOL SD2245	FR 12/52 FIXED 5.5	5.500 12/01/2052	
			86,685.82	85,656.43	86,028.25
			86,685.82	85,656.43	86,028.25
JJ2H	3132DPRD2	FED HM LN PC POOL SD2284	FR 12/52 FIXED 6	6.000 12/01/2052	
			81,602.35	84,152.40	82,669.26
			81,602.35	84,152.40	82,669.26

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	3132DPUH9	FED HM LN PC P00L SD2384	FR 02/53 FIXED 6.5	6.500 02/01/2053	
			152,717.11	157,113.70	157,426.91
			152,717.11	157,113.70	157,426.91
JJ2H	3132DPUT3	FED HM LN PC P00L SD2394	FR 11/52 FIXED 4.5	4.500 11/01/2052	
			26,272.82	25,804.85	24,762.45
			26,272.82	25,804.85	24,762.45
JJ2H	3132DPUU0	FED HM LN PC P00L SD2395	FR 01/53 FIXED 5	5.000 01/01/2053	
			84,901.24	85,305.85	82,218.50
			84,901.24	85,305.85	82,218.50
JJ2H	3132DPWM6	FED HM LN PC P00L SD2452	FR 02/53 FIXED 6.5	6.500 02/01/2053	
			77,826.97	80,684.68	80,227.20
			77,826.97	80,684.68	80,227.20
JJ2H	3132DPYG7	FED HM LN PC P00L SD2511	FR 04/53 FIXED 5.5	5.500 04/01/2053	
			84,733.95	85,779.87	83,843.46
			84,733.95	85,779.87	83,843.46
JJ2H	3132DP2K3	FED HM LN PC P00L SD2578	FR 03/53 FIXED 6	6.000 03/01/2053	
			84,022.37	85,939.14	84,885.62
			84,022.37	85,939.14	84,885.62
JJ2H	3132DP2Y3	FED HM LN PC P00L SD2591	FR 03/53 FIXED 5	5.000 03/01/2053	
			85,498.40	86,246.52	82,995.04
			85,498.40	86,246.52	82,995.04
JJ2H	3132DQC53	FED HM LN PC P00L SD2792	FR 03/47 FIXED 4.5	4.500 03/01/2047	
			80,870.73	80,655.93	78,169.72
			80,870.73	80,655.93	78,169.72
JJ2H	3132DQFF8	FED HM LN PC P00L SD2866	FR 07/49 FIXED 4	4.000 07/01/2049	
			84,786.92	81,819.38	78,549.01
			84,786.92	81,819.38	78,549.01
JJ2H	3132DQG42	FED HM LN PC P00L SD2919	FR 04/53 FIXED 5.5	5.500 04/01/2053	
			173,243.20	170,725.77	171,928.96
			173,243.20	170,725.77	171,928.96
JJ2H	3132DQJ23	FED HM LN PC P00L SD2981	FR 05/53 FIXED 6.5	6.500 05/01/2053	
			232,508.47	238,284.88	239,102.84
			232,508.47	238,284.88	239,102.84
JJ2H	3132DQQY5	FED HM LN PC P00L SD3171	FR 06/53 FIXED 5.5	5.500 06/01/2053	
			90,367.61	90,565.28	89,682.07
			90,367.61	90,565.28	89,682.07

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	3132DQY59	FED HM LN PC P00L SD3432	FR 07/53 FIXED 6	6.000 07/01/2053	
			85,793.03	84,532.95	87,129.06
			85,793.03	84,532.95	87,129.06
JJ2H	3132DQ2G0	FED HM LN PC P00L SD3475	FR 08/53 FIXED 5.5	5.500 08/01/2053	
			88,766.96	87,972.91	88,093.56
			88,766.96	87,972.91	88,093.56
JJ2H	3132DSUT7	FED HM LN PC P00L SD5094	FR 08/53 FIXED 5.5	5.500 08/01/2053	
			91,824.21	90,066.64	90,917.41
			91,824.21	90,066.64	90,917.41
JJ2H	3132DSWC2	FED HM LN PC P00L SD5143	FR 04/54 FIXED 6	6.000 04/01/2054	
			184,576.71	188,311.51	186,877.07
			184,576.71	188,311.51	186,877.07
JJ2H	3132DTAR1	FED HM LN PC P00L SD5416	FR 04/54 FIXED 5.5	5.500 04/01/2054	
			96,578.13	96,593.22	96,342.69
			96,578.13	96,593.22	96,342.69
JJ2H	3132DTKC3	FED HM LN PC P00L SD5691	FR 06/54 FIXED 6	6.000 06/01/2054	
			99,431.02	101,668.22	100,496.74
			99,431.02	101,668.22	100,496.74
JJ2H	3132DTKW9	FED HM LN PC P00L SD5709	FR 07/54 FIXED 6	6.000 07/01/2054	
			95,566.76	97,440.77	96,440.02
			95,566.76	97,440.77	96,440.02
JJ2H	3132DTQ52	FED HM LN PC P00L SD5876	FR 05/54 FIXED 6	6.000 05/01/2054	
			97,516.58	99,276.44	98,379.02
			97,516.58	99,276.44	98,379.02
JJ2H	3132DVKW4	FED HM LN PC P00L SD7509	FR 11/49 FIXED 3	3.000 11/01/2049	
			41,223.57	39,201.04	35,638.89
			41,223.57	39,201.04	35,638.89
JJ2H	3132DVLA1	FED HM LN PC P00L SD7521	FR 07/50 FIXED 2.5	2.500 07/01/2050	
			177,815.69	154,227.34	147,645.15
			177,815.69	154,227.34	147,645.15
JJ2H	3132DVLE3	FED HM LN PC P00L SD7525	FR 10/50 FIXED 2.5	2.500 10/01/2050	
			186,564.10	173,329.71	155,458.12
			186,564.10	173,329.71	155,458.12
JJ2G	3132DVLK9	FED HM LN PC P00L SD7530	FR 11/50 FIXED 2.5	2.500 11/01/2050	
			2,677,269.77	2,843,239.57	2,216,373.66
			2,677,269.77	2,843,239.57	2,216,373.66

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2G	3132DVLR4	FED HM LN PC POOL SD7536	FR 02/51 FIXED 2.5	2.500 02/01/2051	
			1,346,715.52	1,400,163.30	1,115,916.10
			1,346,715.52	1,400,163.30	1,115,916.10
JJ2H	3132DVL52	FED HM LN PC POOL SD7548	FR 11/51 FIXED 2.5	2.500 11/01/2051	
			773,923.65	738,809.05	640,534.96
			773,923.65	738,809.05	640,534.96
JJ2H	3132DVL94	FED HM LN PC POOL SD7552	FR 01/52 FIXED 2.5	2.500 01/01/2052	
			79,866.34	72,825.36	65,916.74
			79,866.34	72,825.36	65,916.74
JJ2H	3132DVMB8	FED HM LN PC POOL SD7554	FR 04/52 FIXED 2.5	2.500 04/01/2052	
			810,551.65	698,752.50	669,418.90
			810,551.65	698,752.50	669,418.90
JJ2H	3132DVMH5	FED HM LN PC POOL SD7560	FR 02/53 FIXED 4	4.000 02/01/2053	
			169,846.67	163,318.20	157,487.59
			169,846.67	163,318.20	157,487.59
JJ2H	3132DWAU3	FED HM LN PC POOL SD8121	FR 01/51 FIXED 2	2.000 01/01/2051	
			141,887.47	117,012.83	111,326.06
			141,887.47	117,012.83	111,326.06
JJ2I	3132DWCU5	FED HM LN PC POOL SD8183	FR 12/51 FIXED 2.5	2.500 12/01/2051	
			1,712,408.36	1,399,626.25	1,399,243.70
			1,712,408.36	1,399,626.25	1,399,243.70
JJ2I	3132DWC27	FED HM LN PC POOL SD8189	FR 01/52 FIXED 2.5	2.500 01/01/2052	
			1,426,350.36	1,165,818.53	1,167,284.95
			1,426,350.36	1,165,818.53	1,167,284.95
JJ2G	3132DWD7	FED HM LN PC POOL SD8214	FR 05/52 FIXED 3.5	3.500 05/01/2052	
			1,801,427.86	1,623,255.39	1,595,716.17
			1,801,427.86	1,623,255.39	1,595,716.17
JJ2G	3132DWD26	FED HM LN PC POOL SD8221	FR 06/52 FIXED 3.5	3.500 06/01/2052	
			1,274,687.48	1,190,339.01	1,129,146.52
			1,274,687.48	1,190,339.01	1,129,146.52
JJ2I	3132DWD67	FED HM LN PC POOL SD8225	FR 07/52 FIXED 3	3.000 07/01/2052	
			3,564,824.90	3,361,518.46	3,030,642.48
			3,564,824.90	3,361,518.46	3,030,642.48
JJ2I	3132DWE4	FED HM LN PC POOL SD8235	FR 08/52 FIXED 3	3.000 08/01/2052	
			2,037,894.39	1,921,670.72	1,730,987.09
			2,037,894.39	1,921,670.72	1,730,987.09

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2G	3132DWER0	FED HM LN PC POOL SD8244 FR 09/52 FIXED 4 921,602.32 921,602.32	4.000 862,850.17 862,850.17	09/01/2052	843,889.11 843,889.11
JJ2G	3132DWE58	FED HM LN PC POOL SD8256 FR 10/52 FIXED 4 2,329,854.41 2,329,854.41	4.000 2,159,237.56 2,159,237.56	10/01/2052	2,131,994.46 2,131,994.46
JJ2G	3132DWFQ1	FED HM LN PC POOL SD8275 FR 12/52 FIXED 4.5 1,244,089.00 1,244,089.00	4.500 1,198,796.39 1,198,796.39	12/01/2052	1,171,254.18 1,171,254.18
JJ2I	3132DWG64	FED HM LN PC POOL SD8321 FR 05/53 FIXED 4 555,527.53 555,527.53	4.000 522,130.76 522,130.76	05/01/2053	508,057.70 508,057.70
JJ2I	3132DWJN4	FED HM LN PC POOL SD8369 FR 10/53 FIXED 6.5 235,090.81 235,090.81	6.500 239,394.11 239,394.11	10/01/2053	240,126.52 240,126.52
JJ2I	3132DWLB7	FED HM LN PC POOL SD8422 FR 04/54 FIXED 6.5 1,601,640.30 1,601,640.30	6.500 1,628,918.36 1,628,918.36	04/01/2054	1,636,113.09 1,636,113.09
JJ2H	3132D9C69	FED HM LN PC POOL SC0093 FR 10/40 FIXED 2 128,446.03 128,446.03	2.000 109,871.54 109,871.54	10/01/2040	107,226.15 107,226.15
JJ2H	3132D9E91	FED HM LN PC POOL SC0160 FR 07/41 FIXED 2 143,887.24 143,887.24	2.000 123,034.80 123,034.80	07/01/2041	120,056.40 120,056.40
JJ2H	3132D9F58	FED HM LN PC POOL SC0188 FR 09/41 FIXED 2 73,089.56 73,089.56	2.000 62,497.29 62,497.29	09/01/2041	60,976.32 60,976.32
JJ2H	3132D9GP3	FED HM LN PC POOL SC0206 FR 11/41 FIXED 2 73,875.24 73,875.24	2.000 63,169.11 63,169.11	11/01/2041	61,859.13 61,859.13
JJ2H	3132D9GU2	FED HM LN PC POOL SC0211 FR 12/41 FIXED 2 78,963.00 78,963.00	2.000 80,246.14 80,246.14	12/01/2041	65,654.96 65,654.96
JJ2H	3132D9K29	FED HM LN PC POOL SC0313 FR 01/42 FIXED 2 596,094.39 596,094.39	2.000 511,456.98 511,456.98	01/01/2042	494,422.50 494,422.50

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	3132D9LV4	FED HM LN PC POOL SC0340	FR 09/42 FIXED 3	3.000 09/01/2042	
			84,575.94	76,620.52	74,006.34
			84,575.94	76,620.52	74,006.34
JJ2H	3132D9M92	FED HM LN PC POOL SC0384	FR 04/42 FIXED 2	2.000 04/01/2042	
			261,943.59	221,710.70	218,399.63
			261,943.59	221,710.70	218,399.63
JJ2H	3132E0BK7	FED HM LN PC POOL SD3642	FR 09/53 FIXED 6	6.000 09/01/2053	
			86,751.21	85,653.25	88,310.67
			86,751.21	85,653.25	88,310.67
JJ2H	3132E0EJ7	FED HM LN PC POOL SD3737	FR 09/53 FIXED 6	6.000 09/01/2053	
			89,966.97	88,701.82	91,020.27
			89,966.97	88,701.82	91,020.27
JJ2H	3132E0PP1	FED HM LN PC POOL SD4030	FR 10/53 FIXED 6.5	6.500 10/01/2053	
			263,595.82	273,727.78	271,816.06
			263,595.82	273,727.78	271,816.06
JJ2H	3132E0Z62	FED HM LN PC POOL SD4365	FR 09/53 FIXED 5.5	5.500 09/01/2053	
			93,985.80	93,684.76	93,310.59
			93,985.80	93,684.76	93,310.59
JJ2H	3132HBH73	FED HM LN PC POOL U91254	FG 04/43 FIXED 4	4.000 04/01/2043	
			39,533.13	40,839.59	37,089.52
			39,533.13	40,839.59	37,089.52
JJ2H	3132H3K51	FED HM LN PC POOL U90316	FG 10/42 FIXED 4	4.000 10/01/2042	
			12,846.13	14,319.42	12,049.95
			12,846.13	14,319.42	12,049.95
JJ2G	3132LPAR0	FED HM LN PC POOL K92816	FG 06/35 FIXED 4	4.000 06/01/2035	
			184,580.34	198,769.95	178,955.62
			184,580.34	198,769.95	178,955.62
JJ2G	3132QWRV3	FED HM LN PC POOL Q39499	FG 03/46 FIXED 4	4.000 03/01/2046	
			444,693.71	458,034.53	413,361.58
			444,693.71	458,034.53	413,361.58
JJ2H	3132WKFA1	FED HM LN PC POOL Q45560	FG 01/47 FIXED 3	3.000 01/01/2047	
			68,050.82	68,072.10	59,017.49
			68,050.82	68,072.10	59,017.49
JJ2H	3132WKLT3	FED HM LN PC POOL Q45737	FG 01/47 FIXED 3	3.000 01/01/2047	
			203,193.88	202,892.27	176,563.57
			203,193.88	202,892.27	176,563.57

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	3132WKPD4	FED HM LN PC POOL Q45819	FG 01/47 FIXED 3	3.000 01/01/2047	
			77,355.53	77,150.06	67,216.87
			77,355.53	77,150.06	67,216.87
JJ2H	3132WKPM4	FED HM LN PC POOL Q45827	FG 01/47 FIXED 3	3.000 01/01/2047	
			42,375.79	42,223.46	36,726.44
			42,375.79	42,223.46	36,726.44
JJ2H	3132WN4B5	FED HM LN PC POOL Q48917	FG 06/47 FIXED 4.5	4.500 06/01/2047	
			9,909.42	10,588.38	9,514.04
			9,909.42	10,588.38	9,514.04
JJ2H	3132XCRW7	FED HM LN PC POOL G67701	FG 10/46 FIXED 3	3.000 10/01/2046	
			178,800.66	174,037.29	155,504.76
			178,800.66	174,037.29	155,504.76
JJ2H	3132XCSJ5	FED HM LN PC POOL G67721	FG 04/49 FIXED 4.5	4.500 04/01/2049	
			17,907.76	19,530.67	17,107.22
			17,907.76	19,530.67	17,107.22
JJ2I	3132XGU95	FED HM LN PC POOL WN2407	FR 05/28 FIXED 4.38	4.380 05/01/2028	
			900,000.00	867,093.75	889,286.54
			900,000.00	867,093.75	889,286.54
JJ2G	31326J5C0	FED HM LN PC POOL 2B4443	FH 07/45 FLOATING VAR	1.000 07/01/2045	
			100,503.89	103,267.75	103,548.57
			100,503.89	103,267.75	103,548.57
JJ2H	3133ABRE2	FED HM LN PC POOL QB4985	FR 11/50 FIXED 2	2.000 11/01/2050	
			66,269.88	54,827.97	52,350.79
			66,269.88	54,827.97	52,350.79
JJ2H	3133ADX35	FED HM LN PC POOL QB6998	FR 12/50 FIXED 2	2.000 12/01/2050	
			136,988.91	120,550.25	108,215.34
			136,988.91	120,550.25	108,215.34
JJ2H	3133AGCY3	FED HM LN PC POOL QB9087	FR 02/51 FIXED 2	2.000 02/01/2051	
			127,667.62	131,946.51	101,055.61
			127,667.62	131,946.51	101,055.61
JJ2H	3133AGKB4	FED HM LN PC POOL QB9290	FR 03/51 FIXED 2	2.000 03/01/2051	
			74,452.65	74,534.09	58,901.39
			74,452.65	74,534.09	58,901.39
JJ2H	3133AJBJ1	FED HM LN PC POOL QC0041	FR 03/51 FIXED 2	2.000 03/01/2051	
			68,841.55	69,228.78	54,426.47
			68,841.55	69,228.78	54,426.47

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	3133APLD9	FED HM LN PC P00L QC4824	FR 08/51 FIXED 2.5	2.500 08/01/2051	
		73,973.62		77,267.74	61,156.47
		73,973.62		77,267.74	61,156.47
JJ2H	3133AQPP6	FED HM LN PC P00L QC5830	FR 08/51 FIXED 2.5	2.500 08/01/2051	
		76,396.68		76,814.45	62,837.17
		76,396.68		76,814.45	62,837.17
JJ2H	3133ASGU1	FED HM LN PC P00L QC7411	FR 09/51 FIXED 2.5	2.500 09/01/2051	
		79,994.36		73,857.29	66,007.76
		79,994.36		73,857.29	66,007.76
JJ2H	3133AUE38	FED HM LN PC P00L QC9154	FR 10/51 FIXED 3	3.000 10/01/2051	
		81,173.56		81,046.74	69,942.43
		81,173.56		81,046.74	69,942.43
JJ2H	3133AUR83	FED HM LN PC P00L QC9511	FR 10/51 FIXED 2	2.000 10/01/2051	
		156,972.61		137,792.53	124,221.79
		156,972.61		137,792.53	124,221.79
JJ2H	3133BAUR0	FED HM LN PC P00L QE1492	FR 05/52 FIXED 3.5	3.500 05/01/2052	
		76,475.77		74,767.01	68,386.58
		76,475.77		74,767.01	68,386.58
JJ2I	3133BFK33	FED HM LN PC P00L QE5714	FR 07/52 FIXED 3.5	3.500 07/01/2052	
		901,240.60		842,730.37	798,171.49
		901,240.60		842,730.37	798,171.49
JJ2H	3133BQSA5	FED HM LN PC P00L QF3213	FR 11/52 FIXED 4.5	4.500 11/01/2052	
		87,004.24		85,386.52	81,932.15
		87,004.24		85,386.52	81,932.15
JJ2H	3133BTCA6	FED HM LN PC P00L QF5465	FR 12/52 FIXED 5	5.000 12/01/2052	
		82,342.28		83,062.78	79,745.53
		82,342.28		83,062.78	79,745.53
JJ2H	3133B1MH1	FED HM LN PC P00L QD3960	FR 01/52 FIXED 2	2.000 01/01/2052	
		81,190.02		65,662.43	63,778.42
		81,190.02		65,662.43	63,778.42
JJ2H	3133B3XG7	FED HM LN PC P00L QD6079	FR 02/52 FIXED 2.5	2.500 02/01/2052	
		82,040.86		82,374.17	67,496.28
		82,040.86		82,374.17	67,496.28
JJ2I	3133B4WB7	FED HM LN PC P00L QD6942	FR 02/52 FIXED 3	3.000 02/01/2052	
		436,308.39		348,382.03	370,829.92
		436,308.39		348,382.03	370,829.92

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2I	3133B5XB3	FED HM LN PC POOL QD7874	FR 02/52 FIXED 3	3.000 02/01/2052	
		253,953.96		202,776.28	215,924.29
		253,953.96		202,776.28	215,924.29
JJ2H	3133B6T83	FED HM LN PC POOL QD8675	FR 03/52 FIXED 2.5	2.500 03/01/2052	
		80,695.07		76,899.89	66,634.71
		80,695.07		76,899.89	66,634.71
JJ2H	3133B9NQ3	FED HM LN PC POOL QE0399	FR 04/52 FIXED 3	3.000 04/01/2052	
		81,858.34		70,522.89	70,175.55
		81,858.34		70,522.89	70,175.55
JJ2I	3133B9Z56	FED HM LN PC POOL QE0764	FR 04/52 FIXED 3	3.000 04/01/2052	
		3,482,174.42		3,283,581.69	2,956,569.69
		3,482,174.42		3,283,581.69	2,956,569.69
JJ2G	3133B9Z98	FED HM LN PC POOL QE0768	FR 04/52 FIXED 3.5	3.500 04/01/2052	
		1,671,307.61		1,492,425.47	1,480,046.71
		1,671,307.61		1,492,425.47	1,480,046.71
JJ2I	3133C1LA6	FED HM LN PC POOL QG1221	FR 04/53 FIXED 4	4.000 04/01/2053	
		256,529.84		241,107.99	234,591.15
		256,529.84		241,107.99	234,591.15
JJ2H	3133C1NL0	FED HM LN PC POOL QG1295	FR 04/53 FIXED 5.5	5.500 04/01/2053	
		87,709.94		88,203.31	86,888.29
		87,709.94		88,203.31	86,888.29
JJ2H	3133C8DQ5	FED HM LN PC POOL QG7311	FR 07/53 FIXED 5.5	5.500 07/01/2053	
		89,228.79		88,176.15	88,547.63
		89,228.79		88,176.15	88,547.63
JJ2G	3133D4K93	FED HM LN PC POOL QK1220	FR 12/41 FIXED 2	2.000 12/01/2041	
		2,923,946.08		2,483,184.07	2,429,809.46
		2,923,946.08		2,483,184.07	2,429,809.46
JJ2H	3133D4QF3	FED HM LN PC POOL QK1354	FR 02/42 FIXED 2	2.000 02/01/2042	
		79,853.69		69,048.48	66,284.94
		79,853.69		69,048.48	66,284.94
JJ2G	3133KJJB9	FED HM LN PC POOL RA2958	FR 07/50 FIXED 2	2.000 07/01/2050	
		1,564,930.54		1,606,988.04	1,234,992.40
		1,564,930.54		1,606,988.04	1,234,992.40
JJ2G	3133KJMA7	FED HM LN PC POOL RA3053	FR 07/50 FIXED 2	2.000 07/01/2050	
		1,236,673.14		1,270,681.66	975,939.73
		1,236,673.14		1,270,681.66	975,939.73

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2G	3133KJRX2	FED HM LN PC POOL RA3202	FR 07/50 FIXED 2.5	2.500 07/01/2050	
		4,638,450.85	4,897,008.24		3,839,948.17
		4,638,450.85	4,897,008.24		3,839,948.17
JJ2H	3133KKJ34	FED HM LN PC POOL RA3882	FR 11/50 FIXED 2	2.000 11/01/2050	
		71,426.43	71,660.80		56,434.66
		71,426.43	71,660.80		56,434.66
JJ2H	3133KKK24	FED HM LN PC POOL RA3913	FR 11/50 FIXED 2.5	2.500 11/01/2050	
		578,762.42	536,387.66		480,556.10
		578,762.42	536,387.66		480,556.10
JJ2H	3133KKS75	FED HM LN PC POOL RA4142	FR 12/50 FIXED 2.5	2.500 12/01/2050	
		64,631.87	59,158.36		53,605.03
		64,631.87	59,158.36		53,605.03
JJ2H	3133KKT82	FED HM LN PC POOL RA4175	FR 12/50 FIXED 2.5	2.500 12/01/2050	
		197,183.16	166,219.23		163,000.50
		197,183.16	166,219.23		163,000.50
JJ2H	3133KLGL5	FED HM LN PC POOL RA4703	FR 02/51 FIXED 2	2.000 02/01/2051	
		143,070.66	147,765.19		112,957.49
		143,070.66	147,765.19		112,957.49
JJ2H	3133KLVJ3	FED HM LN PC POOL RA5117	FR 05/51 FIXED 2	2.000 05/01/2051	
		370,680.27	373,547.26		292,205.35
		370,680.27	373,547.26		292,205.35
JJ2H	3133KL6J1	FED HM LN PC POOL RA5373	FR 06/51 FIXED 2	2.000 06/01/2051	
		77,898.40	78,823.45		61,404.93
		77,898.40	78,823.45		61,404.93
JJ2H	3133KNA94	FED HM LN PC POOL RA6332	FR 11/51 FIXED 2	2.000 11/01/2051	
		639,764.42	562,043.06		503,985.06
		639,764.42	562,043.06		503,985.06
JJ2H	3133KNJF1	FED HM LN PC POOL RA6562	FR 01/52 FIXED 2.5	2.500 01/01/2052	
		150,968.79	147,359.71		125,295.47
		150,968.79	147,359.71		125,295.47
JJ2H	3133KNWP4	FED HM LN PC POOL RA6954	FR 03/52 FIXED 3	3.000 03/01/2052	
		83,131.31	71,619.57		71,269.17
		83,131.31	71,619.57		71,269.17
JJ2I	3133KNYX5	FED HM LN PC POOL RA7026	FR 03/52 FIXED 3	3.000 03/01/2052	
		620,433.98	526,835.71		528,674.23
		620,433.98	526,835.71		528,674.23

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	3133KN6W8	FED HM LN PC P00L RA7185	FR 04/52 FIXED 4	4.000 04/01/2052	
		239,499.33		227,486.95	220,919.41
		239,499.33		227,486.95	220,919.41
JJ2H	3133KN6X6	FED HM LN PC P00L RA7186	FR 04/52 FIXED 4	4.000 04/01/2052	
		236,912.94		225,215.38	217,937.54
		236,912.94		225,215.38	217,937.54
JJ2H	3133KQXT8	FED HM LN PC P00L RA8790	FR 04/53 FIXED 5	5.000 04/01/2053	
		89,176.25		89,517.63	86,379.81
		89,176.25		89,517.63	86,379.81
JJ2H	3133KRPW8	FED HM LN PC P00L RA9437	FR 07/53 FIXED 5.5	5.500 07/01/2053	
		89,069.80		88,307.82	88,354.80
		89,069.80		88,307.82	88,354.80
JJ2H	3133KYVS5	FED HM LN PC P00L RB5125	FR 09/41 FIXED 2	2.000 09/01/2041	
		225,681.00		232,257.48	187,961.71
		225,681.00		232,257.48	187,961.71
JJ2H	3133KYVX4	FED HM LN PC P00L RB5130	FR 10/41 FIXED 1.5	1.500 10/01/2041	
		125,643.74		117,123.52	99,411.16
		125,643.74		117,123.52	99,411.16
JJ2H	3133KYVY2	FED HM LN PC P00L RB5131	FR 10/41 FIXED 2	2.000 10/01/2041	
		76,367.57		66,165.35	63,532.51
		76,367.57		66,165.35	63,532.51
JJ2H	3133KYV30	FED HM LN PC P00L RB5134	FR 11/41 FIXED 1.5	1.500 11/01/2041	
		15,817.23		14,744.60	12,497.66
		15,817.23		14,744.60	12,497.66
JJ2H	3133KYV71	FED HM LN PC P00L RB5138	FR 12/41 FIXED 2	2.000 12/01/2041	
		77,873.82		65,450.52	64,677.10
		77,873.82		65,450.52	64,677.10
JJ2H	3133KYWE5	FED HM LN PC P00L RB5145	FR 02/42 FIXED 2	2.000 02/01/2042	
		160,649.15		139,877.74	133,148.68
		160,649.15		139,877.74	133,148.68
JJ2H	3133KYWN5	FED HM LN PC P00L RB5153	FR 04/42 FIXED 2	2.000 04/01/2042	
		164,349.90		138,079.60	135,810.15
		164,349.90		138,079.60	135,810.15
JJ2H	3133KYW39	FED HM LN PC P00L RB5166	FR 07/42 FIXED 3	3.000 07/01/2042	
		83,801.41		75,918.84	73,690.46
		83,801.41		75,918.84	73,690.46

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	3133USH95	FED HM LN PC POOL SI2056	FR 12/50 FIXED 3.5	3.500 12/01/2050	
			85,802.35	77,044.48	76,402.68
			85,802.35	77,044.48	76,402.68
JJ2G	31335ABB3	FED HM LN PC POOL G60034	FG 02/45 FIXED 4.5	4.500 02/01/2045	
			84,033.98	91,203.13	80,072.06
			84,033.98	91,203.13	80,072.06
JJ2G	31335AE20	FED HM LN PC POOL G60153	FG 10/44 FIXED 4.5	4.500 10/01/2044	
			143,071.69	155,243.94	137,333.29
			143,071.69	155,243.94	137,333.29
JJ2H	31335BCW4	FED HM LN PC POOL G60985	FG 05/47 FIXED 3	3.000 05/01/2047	
			266,216.14	258,229.65	231,325.57
			266,216.14	258,229.65	231,325.57
JJ2G	31347AJ70	FED HM LN PC POOL 840286	FH 05/46 FLOATING VAR	1.000 05/01/2046	
			93,693.74	97,134.04	96,232.62
			93,693.74	97,134.04	96,232.62
JJ2G	31347AMA9	FED HM LN PC POOL 840353	FH 07/46 FLOATING VAR	1.000 07/01/2046	
			127,289.21	131,092.95	130,740.42
			127,289.21	131,092.95	130,740.42
JJ2G	31347ANT7	FED HM LN PC POOL 840402	FH 05/45 FLOATING VAR	1.000 05/01/2045	
			441,104.83	455,440.74	452,141.21
			441,104.83	455,440.74	452,141.21
JJ2H	31359MGK3	FANNIE MAE	NOTES 11/30 6.625	6.625 11/15/2030	
			1,030,000.00	1,481,048.85	1,141,498.33
			1,030,000.00	1,481,048.85	1,141,498.33
JJ2H	3136ADXW4	FANNIE MAE	FNR 2013 26 HI	3.000 04/25/2032	
			3,145.03	373.01	82.99
			3,145.03	373.01	82.99
JJ2G	31368HLZ4	FNMA POOL 190344	FN 12/33 FIXED VAR	1.000 12/01/2033	
			74,240.90	76,753.45	75,783.65
			74,240.90	76,753.45	75,783.65
JJ2G	31371NH40	FNMA POOL 256851	FN 08/37 FIXED 7	7.000 08/01/2037	
			35,116.86	36,798.64	36,666.49
			35,116.86	36,798.64	36,666.49
JJ2H	31371NWA9	FNMA POOL 257241	FN 06/38 FIXED 4.5	4.500 06/01/2038	
			768.76	700.31	739.61
			768.76	700.31	739.61

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		FNMA POOL AI0511	FN 04/41 FIXED 5	5.000 04/01/2041	
			5,597.47	6,113.47	5,562.06
JJ2H	3138ADR98		5,597.47	6,113.47	5,562.06
		FNMA POOL AI1863	FN 05/41 FIXED 5	5.000 05/01/2041	
			13,913.75	15,196.42	13,860.10
JJ2H	3138AFB90		13,913.75	15,196.42	13,860.10
		FNMA POOL AI1892	FN 05/41 FIXED 5	5.000 05/01/2041	
			53,568.79	58,507.15	53,362.23
JJ2H	3138AFC65		53,568.79	58,507.15	53,362.23
		FNMA POOL AI2433	FN 05/41 FIXED 5	5.000 05/01/2041	
			19,249.98	21,024.56	19,175.75
JJ2H	3138AFV31		19,249.98	21,024.56	19,175.75
		FNMA POOL AI2443	FN 05/41 FIXED 5	5.000 05/01/2041	
			6,285.63	6,865.07	6,261.39
JJ2H	3138AFWD8		6,285.63	6,865.07	6,261.39
		FNMA POOL AI2462	FN 05/41 FIXED 5	5.000 05/01/2041	
			10,240.44	11,184.45	10,200.95
JJ2H	3138AFWY2		10,240.44	11,184.45	10,200.95
		FNMA POOL AI4261	FN 06/41 FIXED 5	5.000 06/01/2041	
			8,872.55	9,690.48	8,809.11
JJ2H	3138AHWX0		8,872.55	9,690.48	8,809.11
		FNMA POOL AI8900	FN 09/31 FIXED 4.5	4.500 09/01/2031	
			92,813.29	100,151.33	91,961.51
JJ2G	3138AN3J0		92,813.29	100,151.33	91,961.51
		FNMA POOL AH6623	FN 03/41 FIXED 4	4.000 03/01/2041	
			30,328.05	29,440.71	28,604.81
JJ2I	3138A8LD6		30,328.05	29,440.71	28,604.81
		FNMA POOL AL0476	FN 11/40 FIXED VAR	1.000 11/01/2040	
			37,148.20	40,572.82	37,004.96
JJ2H	3138EGQ64		37,148.20	40,572.82	37,004.96
		FNMA POOL AL1470	FN 04/37 FIXED VAR	1.000 04/01/2037	
			7,770.97	8,975.49	8,115.31
JJ2H	3138EHT44		7,770.97	8,975.49	8,115.31
		FNMA POOL AL3024	FN 01/43 FIXED VAR	1.000 01/01/2043	
			76,875.37	81,511.92	69,634.00
JJ2H	3138EKLE3		76,875.37	81,511.92	69,634.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2G	3138ELTD5	FNMA POOL AL4147	1.000	01/01/2025	
		19.28		20.47	19.23
		19.28		20.47	19.23
JJ2H	3138ELYW7	FNMA POOL AL4324	1.000	05/01/2040	
		67,372.94		74,604.99	70,448.71
		67,372.94		74,604.99	70,448.71
JJ2G	3138EMGR6	FNMA POOL AL4707	1.000	05/01/2032	
		158,629.73		173,922.64	156,892.15
		158,629.73		173,922.64	156,892.15
JJ2H	3138EMHT1	FNMA POOL AL4741	1.000	01/01/2044	
		13,865.23		15,113.09	13,317.66
		13,865.23		15,113.09	13,317.66
JJ2G	3138EMJY8	FNMA POOL AL4778	1.000	10/01/2032	
		133,086.56		141,134.14	130,098.24
		133,086.56		141,134.14	130,098.24
JJ2G	3138EMWF4	FNMA POOL AL5145	1.000	10/01/2033	
		292,397.25		312,545.26	282,806.47
		292,397.25		312,545.26	282,806.47
JJ2G	3138EM2P5	FNMA POOL AL5281	1.000	05/01/2044	
		55,488.47		57,309.18	56,931.50
		55,488.47		57,309.18	56,931.50
JJ2I	3138ENEW5	FNMA POOL AL5548	1.000	05/01/2038	
		77,646.06		81,758.87	80,566.49
		77,646.06		81,758.87	80,566.49
JJ2G	3138EN3S6	FNMA POOL AL6208	1.000	04/01/2044	
		31,208.31		32,515.14	32,225.44
		31,208.31		32,515.14	32,225.44
JJ2G	3138EPQE7	FNMA POOL AL6752	1.000	10/01/2042	
		41,323.37		42,575.99	42,632.13
		41,323.37		42,575.99	42,632.13
JJ2G	3138EP5H3	FNMA POOL AL7147	1.000	02/01/2045	
		104,916.78		114,638.00	100,716.52
		104,916.78		114,638.00	100,716.52
JJ2G	3138EQAF9	FNMA POOL AL7205	1.000	12/01/2029	
		89,708.71		94,530.55	87,813.22
		89,708.71		94,530.55	87,813.22

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2G	3138EQF23	FNMA POOL AL7384	FN 09/45 FIXED VAR	1.000 09/01/2045	
			185,353.07	203,338.11	179,409.04
			185,353.07	203,338.11	179,409.04
JJ2G	3138ERAM2	FNMA POOL AL9011	FN 09/46 FLOATING VAR	1.000 09/01/2046	
			24,874.07	25,534.81	25,460.73
			24,874.07	25,534.81	25,460.73
JJ2G	3138ERB90	FNMA POOL AL9063	FN 02/31 FIXED VAR	1.000 02/01/2031	
			1,102,159.46	1,169,838.94	1,075,238.30
			1,102,159.46	1,169,838.94	1,075,238.30
JJ2G	3138EREA4	FNMA POOL AL9128	FN 02/46 FIXED VAR	1.000 02/01/2046	
			213,068.61	233,909.38	205,781.20
			213,068.61	233,909.38	205,781.20
JJ2G	3138ERGL8	FNMA POOL AL9202	FN 10/46 FLOATING VAR	1.000 10/01/2046	
			41,637.83	42,926.01	42,619.40
			41,637.83	42,926.01	42,619.40
JJ2G	3138ERNZ9	FNMA POOL AL9407	FN 09/42 FIXED VAR	1.000 09/01/2042	
			108,658.06	119,345.61	104,238.68
			108,658.06	119,345.61	104,238.68
JJ2H	3138ERVZ0	FNMA POOL AL9631	FN 12/46 FIXED VAR	1.000 12/01/2046	
			65,149.36	65,065.37	56,547.26
			65,149.36	65,065.37	56,547.26
JJ2I	3138ER6B1	FNMA POOL AL9865	FN 02/47 FIXED VAR	1.000 02/01/2047	
			21,353.20	21,323.18	18,428.03
			21,353.20	21,323.18	18,428.03
JJ2G	3138ETKX3	FNMA POOL AL8409	FN 04/46 FIXED VAR	1.000 04/01/2046	
			1,472,127.65	1,621,870.66	1,414,020.50
			1,472,127.65	1,621,870.66	1,414,020.50
JJ2G	3138ETNF9	FNMA POOL AL8489	FN 05/46 FLOATING VAR	1.000 05/01/2046	
			131,236.52	135,998.97	133,045.98
			131,236.52	135,998.97	133,045.98
JJ2G	3138ETWF9	FNMA POOL AL8745	FN 02/45 FIXED VAR	1.000 02/01/2045	
			1,808,535.42	1,972,716.51	1,752,835.24
			1,808,535.42	1,972,716.51	1,752,835.24
JJ2G	3138ETZE9	FNMA POOL AL8840	FN 06/46 FIXED VAR	1.000 06/01/2046	
			1,567,018.61	1,712,212.67	1,505,155.02
			1,567,018.61	1,712,212.67	1,505,155.02

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	3138MDZ88	FNMA POOL AP9766	FN 10/42 FIXED 4	4.000 10/01/2042	
			24,477.55	26,718.80	22,935.06
			24,477.55	26,718.80	22,935.06
JJ2H	3138MLBZ6	FNMA POOL AQ4555	FN 12/42 FIXED 4	4.000 12/01/2042	
			24,452.65	26,653.37	22,941.88
			24,452.65	26,653.37	22,941.88
JJ2H	3138NX4P9	FNMA POOL AR1729	FN 02/43 FIXED 4	4.000 02/01/2043	
			21,010.78	22,517.64	19,755.59
			21,010.78	22,517.64	19,755.59
JJ2G	3138WAAK3	FNMA POOL AS0909	FN 11/43 FIXED 4.5	4.500 11/01/2043	
			81,122.25	88,042.98	77,918.90
			81,122.25	88,042.98	77,918.90
JJ2H	3138WHLP5	FNMA POOL AS7533	FN 07/46 FIXED 3	3.000 07/01/2046	
			79,906.43	78,558.01	69,374.90
			79,906.43	78,558.01	69,374.90
JJ2I	3138WJFS2	FNMA POOL AS8276	FN 11/46 FIXED 3	3.000 11/01/2046	
			341,193.88	340,848.28	295,599.45
			341,193.88	340,848.28	295,599.45
JJ2I	3138WJL97	FNMA POOL AS8451	FN 12/46 FIXED 3	3.000 12/01/2046	
			16,303.26	16,293.06	14,124.72
			16,303.26	16,293.06	14,124.72
JJ2I	3138WJMB1	FNMA POOL AS8453	FN 12/46 FIXED 3	3.000 12/01/2046	
			11,657.08	11,640.69	10,099.33
			11,657.08	11,640.69	10,099.33
JJ2I	3138WJM88	FNMA POOL AS8482	FN 12/46 FIXED 3	3.000 12/01/2046	
			14,379.19	14,370.23	12,457.67
			14,379.19	14,370.23	12,457.67
JJ2I	3138WJQ92	FNMA POOL AS8579	FN 12/46 FIXED 3	3.000 12/01/2046	
			60,019.60	59,982.09	51,997.90
			60,019.60	59,982.09	51,997.90
JJ2H	3138WJSM1	FNMA POOL AS8623	FN 01/47 FIXED 3	3.000 01/01/2047	
			67,398.12	67,205.90	58,418.11
			67,398.12	67,205.90	58,418.11
JJ2I	3138WJTG3	FNMA POOL AS8650	FN 01/47 FIXED 3	3.000 01/01/2047	
			817,899.01	817,047.08	706,090.17
			817,899.01	817,047.08	706,090.17

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		FNMA POOL AS8740	FN 02/37 FIXED 3.5	3.500 02/01/2037	
		17,493.74		18,748.35	16,526.80
JJ2H	3138WJWA2	17,493.74		18,748.35	16,526.80
		FNMA POOL AS8745	FN 02/47 FIXED 3	3.000 02/01/2047	
		170,586.17		170,286.30	148,044.15
JJ2H	3138WJWF1	170,586.17		170,286.30	148,044.15
		FNMA POOL AS8784	FN 02/47 FIXED 3	3.000 02/01/2047	
		84,872.54		84,753.23	73,005.61
JJ2I	3138WJXN3	84,872.54		84,753.23	73,005.61
		FNMA POOL AS9588	FN 05/47 FIXED 4	4.000 05/01/2047	
		68,687.01		72,808.22	63,590.24
JJ2H	3138WKUN3	68,687.01		72,808.22	63,590.24
		FNMA POOL AS9760	FN 06/47 FIXED 4.5	4.500 06/01/2047	
		77,526.90		85,562.31	74,271.76
JJ2H	3138WKZ24	77,526.90		85,562.31	74,271.76
		FNMA POOL AT3708	FN 04/33 FIXED 3.5	3.500 04/01/2033	
		44,453.60		46,492.23	42,247.67
JJ2H	3138WRDN7	44,453.60		46,492.23	42,247.67
		FNMA POOL AT4961	FN 05/43 FIXED 3.5	3.500 05/01/2043	
		40,296.77		40,756.43	36,701.23
JJ2H	3138WSQP6	40,296.77		40,756.43	36,701.23
		FNMA POOL AT7101	FN 06/43 FIXED 3.5	3.500 06/01/2043	
		43,838.03		44,338.06	39,795.30
JJ2H	3138WU3K7	43,838.03		44,338.06	39,795.30
		FNMA POOL AT7139	FN 06/43 FIXED 3.5	3.500 06/01/2043	
		31,877.83		32,241.46	28,922.24
JJ2H	3138WU4Z3	31,877.83		32,241.46	28,922.24
		FNMA POOL AT7167	FN 06/43 FIXED 3.5	3.500 06/01/2043	
		33,847.91		34,233.99	30,750.99
JJ2H	3138WU6D0	33,847.91		34,233.99	30,750.99
		FNMA POOL AT7306	FN 06/43 FIXED 3	3.000 06/01/2043	
		248,924.93		243,168.56	219,334.57
JJ2I	3138WVDL2	248,924.93		243,168.56	219,334.57
		FNMA POOL AT8798	FN 06/33 FIXED 3.5	3.500 06/01/2033	
		17,968.79		18,792.80	17,104.91
JJ2H	3138WWX46	17,968.79		18,792.80	17,104.91

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		FNMA POOL AT8876	FN 06/43 FIXED 4	4.000 06/01/2043	
		125,920.96		135,227.29	118,519.47
JJ2H	3138WW2J7	125,920.96		135,227.29	118,519.47
		FNMA POOL AR6900	FN 03/43 FLOATING VAR	1.000 03/01/2043	
		27,257.87		27,839.24	27,980.53
JJ2G	3138W4U25	27,257.87		27,839.24	27,980.53
		FNMA POOL AR7399	FN 06/43 FIXED 3	3.000 06/01/2043	
		15,968.19		15,411.80	14,021.43
JJ2H	3138W5GH5	15,968.19		15,411.80	14,021.43
		FNMA POOL AR7924	FN 03/43 FIXED 3.5	3.500 03/01/2043	
		56,875.96		57,809.10	51,802.93
JJ2I	3138W5YW2	56,875.96		57,809.10	51,802.93
		FNMA POOL AS0038	FN 07/43 FIXED 3	3.000 07/01/2043	
		35,655.89		34,413.51	31,310.54
JJ2H	3138W9BG4	35,655.89		34,413.51	31,310.54
		FNMA POOL AS0051	FN 04/43 FIXED 3.5	3.500 04/01/2043	
		66,702.72		67,828.33	60,755.55
JJ2I	3138W9BV1	66,702.72		67,828.33	60,755.55
		FNMA POOL AU6735	FN 10/43 FIXED 3	3.000 10/01/2043	
		21,898.52		21,135.50	19,232.13
JJ2H	3138X6PV1	21,898.52		21,135.50	19,232.13
		FNMA POOL AX5655	FN 01/46 FLOATING VAR	1.000 01/01/2046	
		60,009.04		62,041.38	61,026.85
JJ2G	3138Y7H96	60,009.04		62,041.38	61,026.85
		FNMA POOL 545556	FN 04/32 FIXED VAR	1.000 04/01/2032	
		27,643.40		29,224.27	28,641.60
JJ2G	31385JBZ0	27,643.40		29,224.27	28,641.60
		FNMA POOL 555285	FN 03/33 FIXED VAR	1.000 03/01/2033	
		58,363.59		58,564.19	60,071.91
JJ2G	31385W2S7	58,363.59		58,564.19	60,071.91
		FNMA POOL 555424	FN 05/33 FIXED VAR	1.000 05/01/2033	
		19,037.63		20,075.74	19,187.85
JJ2G	31385XAZ0	19,037.63		20,075.74	19,187.85
		FNMA POOL 555531	FN 06/33 FIXED VAR	1.000 06/01/2033	
		13,541.38		14,279.79	13,652.71
JJ2G	31385XEC7	13,541.38		14,279.79	13,652.71

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		FANNIEMAE WHOLE LOAN	FNW 2002 W6 2A	1.000 06/25/2042	
		109,457.91		120,061.61	109,016.64
JJ2G	31392DH70	109,457.91		120,061.61	109,016.64
		FANNIEMAE WHOLE LOAN	FNW 2003 W17 PT1	1.000 08/25/2033	
		45,648.52		52,155.21	52,232.68
JJ2G	31393UAN3	45,648.52		52,155.21	52,232.68
		FANNIEMAE WHOLE LOAN	FNW 2004 W15 1A2	6.500 08/25/2044	
		36,990.46		39,094.27	38,114.51
JJ2G	31394BZ72	36,990.46		39,094.27	38,114.51
		FANNIE MAE	FNR 2006 28 IP	1.000 03/25/2036	
		33,752.06		2,245.57	1,371.56
JJ2H	31395BT78	33,752.06		2,245.57	1,371.56
		FANNIE MAE	FNR 2006 59 IP	1.000 07/25/2036	
		86,321.40		10,257.33	6,701.80
JJ2H	31395NQ59	86,321.40		10,257.33	6,701.80
		FREDDIE MAC	FHR 3368 AI	1.000 09/15/2037	
		132,194.27		47,296.60	11,013.96
JJ2H	31397KL90	132,194.27		47,296.60	11,013.96
		FNMA POOL AZ7353	FN 11/45 FIXED 3.5	3.500 11/01/2045	
		26,384.09		27,826.96	23,671.57
JJ2I	3140E0E35	26,384.09		27,826.96	23,671.57
		FNMA POOL BA4570	FN 11/45 FLOATING VAR	1.000 11/01/2045	
		17,000.69		17,686.03	17,119.18
JJ2G	3140E9CG9	17,000.69		17,686.03	17,119.18
		FNMA POOL BD6985	FN 10/46 FIXED 3	3.000 10/01/2046	
		105,650.95		105,584.95	91,371.51
JJ2I	3140FEXP4	105,650.95		105,584.95	91,371.51
		FNMA POOL BF0104	FN 02/56 FIXED 4	4.000 02/01/2056	
		100,674.43		102,853.10	93,257.21
JJ2H	3140FXDJ8	100,674.43		102,853.10	93,257.21
		FNMA POOL BF0183	FN 01/57 FIXED 4	4.000 01/01/2057	
		38,099.11		38,923.58	34,914.51
JJ2H	3140FXFZ0	38,099.11		38,923.58	34,914.51
		FNMA POOL BF0191	FN 06/57 FIXED 4	4.000 06/01/2057	
		96,235.58		98,182.84	88,193.56
JJ2H	3140FXF98	96,235.58		98,182.84	88,193.56

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	3140FXTS1	FNMA POOL BF0560	2.500	09/01/2061	
		79,255.95		70,711.17	63,054.12
		79,255.95		70,711.17	63,054.12
JJ2H	3140FXTT9	FNMA POOL BF0561	3.000	09/01/2061	
		164,641.48		134,337.16	137,015.10
		164,641.48		134,337.16	137,015.10
JJ2H	3140FXWG3	FNMA POOL BF0646	2.500	06/01/2062	
		172,709.96		145,346.23	139,009.03
		172,709.96		145,346.23	139,009.03
JJ2H	3140F5CP6	FNMA POOL BC9077	3.500	12/01/2046	
		27,786.30		30,039.59	24,928.51
		27,786.30		30,039.59	24,928.51
JJ2H	3140F9WR2	FNMA POOL BD2455	3.000	01/01/2047	
		159,083.98		158,642.81	137,880.46
		159,083.98		158,642.81	137,880.46
JJ2G	3140GV2D6	FNMA POOL BH7071	4.500	12/01/2047	
		282,594.97		294,108.50	268,372.13
		282,594.97		294,108.50	268,372.13
JJ2G	3140HBJG4	FNMA POOL BJ9262	4.500	06/01/2048	
		298,827.55		311,235.90	285,106.82
		298,827.55		311,235.90	285,106.82
JJ2H	3140HMRW6	FNMA POOL BK7700	4.500	10/01/2048	
		83,045.92		91,233.75	79,331.88
		83,045.92		91,233.75	79,331.88
JJ2H	3140JBLD6	FNMA POOL BM6623	1.000	10/01/2050	
		85,386.65		79,569.69	68,292.64
		85,386.65		79,569.69	68,292.64
JJ2H	3140JHYV9	FNMA POOL BN1623	4.500	11/01/2048	
		43,053.15		47,197.02	41,076.48
		43,053.15		47,197.02	41,076.48
JJ2H	3140J5W39	FNMA POOL BM1565	1.000	04/01/2047	
		131,738.72		127,807.17	114,347.16
		131,738.72		127,807.17	114,347.16
JJ2G	3140J52V0	FNMA POOL BM1687	1.000	01/01/2047	
		395,978.02		408,661.68	363,447.20
		395,978.02		408,661.68	363,447.20

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		FNMA POOL BM4951	1.000	09/01/2048	
		37,296.87		40,962.46	35,788.62
JJ2H	3140J9QD6	37,296.87		40,962.46	35,788.62
		FNMA POOL BP6622	2.500	08/01/2050	
		3,292,298.30		3,427,076.73	2,728,072.51
JJ2G	3140KELC0	3,292,298.30		3,427,076.73	2,728,072.51
		FNMA POOL BQ3331	2.000	08/01/2050	
		70,447.02		58,349.94	55,152.04
JJ2H	3140KNVZ8	70,447.02		58,349.94	55,152.04
		FNMA POOL BQ4926	2.000	10/01/2050	
		66,518.96		54,893.73	52,148.12
JJ2H	3140KQPL9	66,518.96		54,893.73	52,148.12
		FNMA POOL BQ8435	2.500	12/01/2050	
		50,633.67		42,769.63	41,739.49
JJ2H	3140KULR1	50,633.67		42,769.63	41,739.49
		FNMA POOL BQ8482	2.500	12/01/2050	
		50,268.43		42,461.12	41,608.04
JJ2H	3140KUM82	50,268.43		42,461.12	41,608.04
		FNMA POOL BQ9453	2.000	03/01/2051	
		75,156.25		75,238.44	59,379.40
JJ2H	3140KVQF0	75,156.25		75,238.44	59,379.40
		FNMA POOL BS7947	4.550	03/01/2028	
		1,000,000.00		969,375.00	995,729.66
JJ2I	3140LJZM1	1,000,000.00		969,375.00	995,729.66
		FNMA POOL BT0846	2.500	07/01/2051	
		70,511.50		73,535.77	58,243.86
JJ2H	3140LN5G8	70,511.50		73,535.77	58,243.86
		FNMA POOL BT0972	2.500	05/01/2051	
		87,902.08		81,913.74	68,998.31
JJ2H	3140LPCJ9	87,902.08		81,913.74	68,998.31
		FNMA POOL BT3244	2.500	07/01/2051	
		76,384.58		79,660.77	63,132.76
JJ2H	3140LRTA6	76,384.58		79,660.77	63,132.76
		FNMA POOL BT3270	2.500	08/01/2051	
		72,090.64		75,300.93	59,588.29
JJ2H	3140LRT40	72,090.64		75,300.93	59,588.29

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	3140L2PV9	FNMA POOL BR4035	FN 02/51 FIXED 2	2.000 02/01/2051	
			71,875.68	74,368.88	56,782.20
			71,875.68	74,368.88	56,782.20
JJ2I	3140MFY56	FNMA POOL BV2531	FN 06/52 FIXED 3	3.000 06/01/2052	
			3,555,360.13	3,352,593.48	3,024,469.56
			3,555,360.13	3,352,593.48	3,024,469.56
JJ2H	3140MGQV6	FNMA POOL BV3167	FN 05/52 FIXED 3.5	3.500 05/01/2052	
			84,336.15	82,451.78	75,471.21
			84,336.15	82,451.78	75,471.21
JJ2I	3140MHTF6	FNMA POOL BV4149	FN 03/52 FIXED 3	3.000 03/01/2052	
			760,351.37	607,122.74	647,593.66
			760,351.37	607,122.74	647,593.66
JJ2I	3140MHUZ0	FNMA POOL BV4199	FN 03/52 FIXED 3	3.000 03/01/2052	
			1,469,238.35	1,173,152.39	1,250,438.52
			1,469,238.35	1,173,152.39	1,250,438.52
JJ2H	3140MJ7H2	FNMA POOL BV5395	FN 04/52 FIXED 3.5	3.500 04/01/2052	
			69,350.16	67,811.47	61,694.55
			69,350.16	67,811.47	61,694.55
JJ2I	3140MMU55	FNMA POOL BV7803	FN 06/52 FIXED 3	3.000 06/01/2052	
			3,502,019.60	3,302,295.04	2,977,546.32
			3,502,019.60	3,302,295.04	2,977,546.32
JJ2H	3140MRBS5	FNMA POOL BW0048	FN 07/52 FIXED 5	5.000 07/01/2052	
			75,891.49	75,678.02	73,448.26
			75,891.49	75,678.02	73,448.26
JJ2H	3140M2SK9	FNMA POOL BU1421	FN 01/52 FIXED 3	3.000 01/01/2052	
			80,646.04	73,942.33	69,160.81
			80,646.04	73,942.33	69,160.81
JJ2H	3140NU6L8	FNMA POOL BZ0874	FN 06/29 FIXED 4.76	4.760 06/01/2029	
			500,000.00	499,941.41	499,240.68
			500,000.00	499,941.41	499,240.68
JJ2H	3140N3AS8	FNMA POOL BW9916	FN 10/52 FIXED 5	5.000 10/01/2052	
			80,723.38	78,115.64	78,169.68
			80,723.38	78,115.64	78,169.68
JJ2H	3140N6NC2	FNMA POOL BX2186	FN 11/52 FIXED 4.5	4.500 11/01/2052	
			91,745.18	89,996.27	86,404.90
			91,745.18	89,996.27	86,404.90

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	FNMA POOL CA5371	FN 03/50 FIXED 4	4.000	03/01/2050	
		49,384.66		47,316.68	45,525.87
JJ2H	3140QC6H4	49,384.66		47,316.68	45,525.87
	FNMA POOL CA5379	FN 03/50 FIXED 4.5	4.500	03/01/2050	
		112,051.50		123,641.85	106,668.98
JJ2H	3140QC6R2	112,051.50		123,641.85	106,668.98
	FNMA POOL CA6271	FN 07/50 FIXED 2.5	2.500	07/01/2050	
		6,240,142.63		6,510,223.79	5,146,598.26
JJ2G	3140QD6H2	6,240,142.63		6,510,223.79	5,146,598.26
	FNMA POOL CA6315	FN 07/50 FIXED 3	3.000	07/01/2050	
		41,380.90		35,606.97	35,256.05
JJ2H	3140QEAR3	41,380.90		35,606.97	35,256.05
	FNMA POOL CA6398	FN 07/50 FIXED 2.5	2.500	07/01/2050	
		2,291,754.17		2,408,042.77	1,897,233.66
JJ2G	3140QEDC3	2,291,754.17		2,408,042.77	1,897,233.66
	FNMA POOL CA6925	FN 09/50 FIXED 2	2.000	09/01/2050	
		2,445,787.04		2,542,281.00	1,925,250.84
JJ2G	3140QEVT6	2,445,787.04		2,542,281.00	1,925,250.84
	FNMA POOL CA7240	FN 10/50 FIXED 2.5	2.500	10/01/2050	
		396,090.62		330,054.90	328,207.89
JJ2H	3140QFBJ7	396,090.62		330,054.90	328,207.89
	FNMA POOL CA7531	FN 10/50 FIXED 3	3.000	10/01/2050	
		67,068.47		61,881.16	58,044.79
JJ2H	3140QFLM9	67,068.47		61,881.16	58,044.79
	FNMA POOL CA8099	FN 12/50 FIXED 2	2.000	12/01/2050	
		3,596,539.47		3,750,937.76	2,841,896.22
JJ2G	3140QF7M5	3,596,539.47		3,750,937.76	2,841,896.22
	FNMA POOL CA8847	FN 02/51 FIXED 2	2.000	02/01/2051	
		5,345,559.26		5,571,075.03	4,224,977.00
JJ2G	3140QGZM2	5,345,559.26		5,571,075.03	4,224,977.00
	FNMA POOL CA9220	FN 02/51 FIXED 2	2.000	02/01/2051	
		226,603.54		187,968.81	177,557.61
JJ2H	3140QHG66	226,603.54		187,968.81	177,557.61
	FNMA POOL CA9306	FN 02/51 FIXED 3	3.000	02/01/2051	
		218,841.44		174,739.75	187,438.98
JJ2I	3140QHKU8	218,841.44		174,739.75	187,438.98

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	3140QKDE5	FNMA POOL CB0100	FN 04/41 FIXED 2.5	2.500 04/01/2041	
			71,086.96	74,763.50	60,882.97
			71,086.96	74,763.50	60,882.97
JJ2H	3140QKDF2	FNMA POOL CB0101	FN 04/41 FIXED 2.5	2.500 04/01/2041	
			69,421.54	72,860.06	59,113.76
			69,421.54	72,860.06	59,113.76
JJ2H	3140QKDU9	FNMA POOL CB0114	FN 04/41 FIXED 2.5	2.500 04/01/2041	
			71,503.47	74,877.52	61,371.73
			71,503.47	74,877.52	61,371.73
JJ2G	3140QKKC1	FNMA POOL CB0290	FN 04/51 FIXED 2	2.000 04/01/2051	
			2,040,163.83	1,684,091.49	1,598,934.66
			2,040,163.83	1,684,091.49	1,598,934.66
JJ2H	3140QKQY7	FNMA POOL CB0470	FN 05/41 FIXED 2.5	2.500 05/01/2041	
			220,372.11	230,237.23	188,464.65
			220,372.11	230,237.23	188,464.65
JJ2I	3140QKVF2	FNMA POOL CB0613	FN 05/51 FIXED 3	3.000 05/01/2051	
			874,928.06	699,258.92	744,245.96
			874,928.06	699,258.92	744,245.96
JJ2H	3140QLV86	FNMA POOL CB1538	FN 09/51 FIXED 2.5	2.500 09/01/2051	
			499,797.31	408,506.20	402,336.92
			499,797.31	408,506.20	402,336.92
JJ2H	3140QMCQ5	FNMA POOL CB1878	FN 10/51 FIXED 3	3.000 10/01/2051	
			95,765.97	89,788.07	81,980.70
			95,765.97	89,788.07	81,980.70
JJ2I	3140QM6C3	FNMA POOL CB2666	FN 01/52 FIXED 3	3.000 01/01/2052	
			4,011,357.36	3,273,800.36	3,416,502.71
			4,011,357.36	3,273,800.36	3,416,502.71
JJ2I	3140QM6D1	FNMA POOL CB2667	FN 01/52 FIXED 3	3.000 01/01/2052	
			367,791.70	293,673.04	312,776.24
			367,791.70	293,673.04	312,776.24
JJ2I	3140QNGB2	FNMA POOL CB2893	FN 02/52 FIXED 3	3.000 02/01/2052	
			3,456,917.79	3,481,224.24	2,941,419.17
			3,456,917.79	3,481,224.24	2,941,419.17
JJ2H	3140QNL26	FNMA POOL CB3044	FN 03/52 FIXED 2.5	2.500 03/01/2052	
			83,221.73	81,596.32	68,929.23
			83,221.73	81,596.32	68,929.23

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2I	3140QNS86	FNMA POOL CB3242	FN 04/52 FIXED 3	3.000 04/01/2052	
			1,550,653.09	1,521,154.33	1,317,386.83
			1,550,653.09	1,521,154.33	1,317,386.83
JJ2H	3140QNUG5	FNMA POOL CB3282	FN 04/52 FIXED 3.5	3.500 04/01/2052	
			154,767.00	145,202.87	137,980.09
			154,767.00	145,202.87	137,980.09
JJ2H	3140QNVN9	FNMA POOL CB3320	FN 04/52 FIXED 4	4.000 04/01/2052	
			81,732.56	78,642.04	75,358.79
			81,732.56	78,642.04	75,358.79
JJ2G	3140QNV33	FNMA POOL CB3333	FN 04/52 FIXED 3.5	3.500 04/01/2052	
			4,848,239.80	4,492,197.20	4,309,540.29
			4,848,239.80	4,492,197.20	4,309,540.29
JJ2G	3140QN7F3	FNMA POOL CB3593	FN 05/52 FIXED 3.5	3.500 05/01/2052	
			7,397,316.61	7,192,156.64	6,574,329.93
			7,397,316.61	7,192,156.64	6,574,329.93
JJ2H	3140QPAQ0	FNMA POOL CB3614	FN 05/52 FIXED 4	4.000 05/01/2052	
			81,202.90	82,281.35	74,917.72
			81,202.90	82,281.35	74,917.72
JJ2I	3140QPFA0	FNMA POOL CB3760	FN 05/52 FIXED 3.5	3.500 05/01/2052	
			882,346.86	825,063.24	784,612.14
			882,346.86	825,063.24	784,612.14
JJ2I	3140QPFL6	FNMA POOL CB3770	FN 06/52 FIXED 3.5	3.500 06/01/2052	
			918,330.40	858,710.66	813,583.12
			918,330.40	858,710.66	813,583.12
JJ2G	3140QPFT9	FNMA POOL CB3777	FN 05/52 FIXED 3.5	3.500 05/01/2052	
			6,311,762.83	6,158,899.82	5,625,266.22
			6,311,762.83	6,158,899.82	5,625,266.22
JJ2H	3140QPJ24	FNMA POOL CB3880	FN 06/52 FIXED 5	5.000 06/01/2052	
			75,275.43	75,769.43	73,181.91
			75,275.43	75,769.43	73,181.91
JJ2I	3140QPKK2	FNMA POOL CB3897	FN 06/52 FIXED 3.5	3.500 06/01/2052	
			826,625.63	772,959.54	731,312.96
			826,625.63	772,959.54	731,312.96
JJ2G	3140QPQ91	FNMA POOL CB4079	FN 07/52 FIXED 3.5	3.500 07/01/2052	
			9,709,108.16	9,396,596.21	8,677,636.01
			9,709,108.16	9,396,596.21	8,677,636.01

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	3140QPRZ2	FNMA POOL CB4103	FN 07/52 FIXED 5	5.000 07/01/2052	
			160,775.18	158,143.74	157,999.91
			160,775.18	158,143.74	157,999.91
JJ2I	3140QPSC2	FNMA POOL CB4114	FN 07/52 FIXED 3.5	3.500 07/01/2052	
			937,987.30	877,091.40	830,166.88
			937,987.30	877,091.40	830,166.88
JJ2I	3140QPSU2	FNMA POOL CB4130	FN 07/52 FIXED 4.5	4.500 07/01/2052	
			953,750.83	854,575.65	898,784.65
			953,750.83	854,575.65	898,784.65
JJ2I	3140QPYK7	FNMA POOL CB4313	FN 08/52 FIXED 4.5	4.500 08/01/2052	
			1,003,394.85	896,997.66	945,602.49
			1,003,394.85	896,997.66	945,602.49
JJ2I	3140QP2D8	FNMA POOL CB4371	FN 08/52 FIXED 3.5	3.500 08/01/2052	
			928,954.54	868,645.06	822,945.95
			928,954.54	868,645.06	822,945.95
JJ2I	3140QQDD4	FNMA POOL CB4599	FN 09/52 FIXED 3.5	3.500 09/01/2052	
			912,422.82	853,186.62	808,106.27
			912,422.82	853,186.62	808,106.27
JJ2I	3140QQLA1	FNMA POOL CB4820	FN 10/52 FIXED 4.5	4.500 10/01/2052	
			943,847.65	845,038.58	889,518.99
			943,847.65	845,038.58	889,518.99
JJ2H	3140QQVA0	FNMA POOL CB5108	FN 11/52 FIXED 5.5	5.500 11/01/2052	
			171,314.37	164,943.60	170,260.61
			171,314.37	164,943.60	170,260.61
JJ2H	3140QQ4A0	FNMA POOL CB5316	FN 12/52 FIXED 6	6.000 12/01/2052	
			160,387.30	157,104.36	161,645.97
			160,387.30	157,104.36	161,645.97
JJ2H	3140QSHS3	FNMA POOL CB6540	FN 06/53 FIXED 6	6.000 06/01/2053	
			259,582.64	263,740.03	263,584.88
			259,582.64	263,740.03	263,584.88
JJ2H	3140QSQF1	FNMA POOL CB6753	FN 07/53 FIXED 6	6.000 07/01/2053	
			173,683.71	174,301.10	176,072.66
			173,683.71	174,301.10	176,072.66
JJ2H	3140QS3T6	FNMA POOL CB7109	FN 09/53 FIXED 5.5	5.500 09/01/2053	
			273,122.01	267,883.62	270,888.28
			273,122.01	267,883.62	270,888.28

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		FNMA POOL CB8388	FN 04/54 FIXED 6.5	6.500 04/01/2054	
		80,499.65		82,531.01	82,584.35
JJ2H	3140QUKA3	80,499.65		82,531.01	82,584.35
		FNMA POOL CA2047	FN 07/48 FIXED 4.5	4.500 07/01/2048	
		39,027.59		42,631.54	37,243.80
JJ2H	3140Q9HZ9	39,027.59		42,631.54	37,243.80
		FNMA POOL CA2472	FN 10/48 FIXED 4	4.000 10/01/2048	
		52,268.57		50,202.32	48,226.07
JJ2H	3140Q9XA6	52,268.57		50,202.32	48,226.07
		FNMA POOL FM6448	FN 03/51 FIXED VAR	1.000 03/01/2051	
		153,180.50		154,066.10	120,763.40
JJ2H	3140XAEW8	153,180.50		154,066.10	120,763.40
		FNMA POOL FM6460	FN 03/51 FIXED VAR	1.000 03/01/2051	
		67,324.34		70,006.80	55,765.64
JJ2H	3140XAFA5	67,324.34		70,006.80	55,765.64
		FNMA POOL FM6597	FN 03/41 FIXED VAR	1.000 03/01/2041	
		145,850.27		132,267.97	121,712.21
JJ2H	3140XAKK7	145,850.27		132,267.97	121,712.21
		FNMA POOL FM7195	FN 09/50 FIXED VAR	1.000 09/01/2050	
		77,630.60		81,924.56	63,302.62
JJ2H	3140XA7H9	77,630.60		81,924.56	63,302.62
		FNMA POOL FM7599	FN 01/51 FIXED VAR	1.000 01/01/2051	
		7,857,295.21		7,730,534.96	7,026,884.39
JJ2G	3140XBNR7	7,857,295.21		7,730,534.96	7,026,884.39
		FNMA POOL FM7630	FN 06/51 FIXED VAR	1.000 06/01/2051	
		69,992.35		72,726.43	57,958.28
JJ2H	3140XBPQ7	69,992.35		72,726.43	57,958.28
		FNMA POOL FM7673	FN 06/51 FIXED VAR	1.000 06/01/2051	
		290,791.12		249,535.13	239,741.33
JJ2H	3140XBQ37	290,791.12		249,535.13	239,741.33
		FNMA POOL FM7786	FN 01/49 FIXED VAR	1.000 01/01/2049	
		115,697.21		124,860.80	107,268.59
JJ2H	3140XBUL2	115,697.21		124,860.80	107,268.59
		FNMA POOL FM7796	FN 06/48 FIXED VAR	1.000 06/01/2048	
		53,720.00		58,789.80	49,867.83
JJ2H	3140XBUW8	53,720.00		58,789.80	49,867.83

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		FNMA POOL FM7910	FN 07/51 FIXED VAR	1.000 07/01/2051	
		74,789.56		78,155.09	62,304.47
JJ2H	3140XBYG9	74,789.56		78,155.09	62,304.47
		FNMA POOL FM7929	FN 08/50 FIXED VAR	1.000 08/01/2050	
		99,585.10		107,192.29	89,510.43
JJ2H	3140XBY38	99,585.10		107,192.29	89,510.43
		FNMA POOL FM8576	FN 02/50 FIXED VAR	1.000 02/01/2050	
		24,077.85		25,460.53	20,860.16
JJ2H	3140XCQ68	24,077.85		25,460.53	20,860.16
		FNMA POOL FM8577	FN 08/51 FIXED VAR	1.000 08/01/2051	
		135,623.28		135,898.74	117,303.88
JJ2H	3140XCQ76	135,623.28		135,898.74	117,303.88
		FNMA POOL FM8648	FN 09/51 FIXED VAR	1.000 09/01/2051	
		70,877.36		67,543.90	60,660.06
JJ2H	3140XCTE8	70,877.36		67,543.90	60,660.06
		FNMA POOL FM8768	FN 02/51 FIXED VAR	1.000 02/01/2051	
		4,063,122.13		4,245,962.64	3,351,033.57
JJ2G	3140XCW61	4,063,122.13		4,245,962.64	3,351,033.57
		FNMA POOL FM8786	FN 10/51 FIXED VAR	1.000 10/01/2051	
		234,252.29		209,472.81	193,113.03
JJ2H	3140XCXQ6	234,252.29		209,472.81	193,113.03
		FNMA POOL FM8864	FN 10/51 FIXED VAR	1.000 10/01/2051	
		72,845.95		75,315.87	60,218.70
JJ2H	3140XCZ68	72,845.95		75,315.87	60,218.70
		FNMA POOL FM9103	FN 10/41 FIXED VAR	1.000 10/01/2041	
		382,525.37		327,492.51	318,591.63
JJ2H	3140XDDH6	382,525.37		327,492.51	318,591.63
		FNMA POOL FM9365	FN 11/51 FIXED VAR	1.000 11/01/2051	
		73,287.49		73,550.85	63,595.99
JJ2H	3140XDMP8	73,287.49		73,550.85	63,595.99
		FNMA POOL FM9464	FN 11/51 FIXED VAR	1.000 11/01/2051	
		146,643.36		135,083.75	126,391.82
JJ2H	3140XDQS8	146,643.36		135,083.75	126,391.82
		FNMA POOL FM9886	FN 12/41 FIXED VAR	1.000 12/01/2041	
		77,966.58		79,160.46	64,792.37
JJ2H	3140XD6Y7	77,966.58		79,160.46	64,792.37

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	3140XEAL8	FNMA POOL FM9910	1.000	12/01/2041	
		159,079.61		161,242.09	132,204.33
		159,079.61		161,242.09	132,204.33
JJ2H	3140XFA27	FNMA POOL FS0024	1.000	09/01/2051	
		68,156.68		66,458.08	57,013.61
		68,156.68		66,458.08	57,013.61
JJ2H	3140XFA68	FNMA POOL FS0028	1.000	09/01/2051	
		77,342.54		69,136.98	63,787.15
		77,342.54		69,136.98	63,787.15
JJ2H	3140XFBC4	FNMA POOL FS0034	1.000	12/01/2051	
		75,216.35		75,463.14	65,170.21
		75,216.35		75,463.14	65,170.21
JJ2H	3140XFBF7	FNMA POOL FS0037	1.000	08/01/2051	
		62,320.24		62,076.81	54,221.24
		62,320.24		62,076.81	54,221.24
JJ2H	3140XFCD1	FNMA POOL FS0067	1.000	09/01/2051	
		60,551.18		59,955.17	57,505.81
		60,551.18		59,955.17	57,505.81
JJ2H	3140XFHS3	FNMA POOL FS0240	1.000	01/01/2052	
		74,673.52		73,856.77	64,836.18
		74,673.52		73,856.77	64,836.18
JJ2H	3140XFMQ1	FNMA POOL FS0366	1.000	01/01/2052	
		77,710.89		75,853.13	65,152.05
		77,710.89		75,853.13	65,152.05
JJ2H	3140XFPJ4	FNMA POOL FS0424	1.000	01/01/2052	
		78,980.15		79,239.28	65,267.66
		78,980.15		79,239.28	65,267.66
JJ2H	3140XFPU9	FNMA POOL FS0434	1.000	11/01/2051	
		75,607.68		72,819.67	62,966.08
		75,607.68		72,819.67	62,966.08
JJ2H	3140XFRD5	FNMA POOL FS0483	1.000	01/01/2052	
		80,734.66		79,498.44	71,832.60
		80,734.66		79,498.44	71,832.60
JJ2H	3140XFTF8	FNMA POOL FS0549	1.000	02/01/2052	
		165,089.58		140,558.33	136,233.17
		165,089.58		140,558.33	136,233.17

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		FNMA POOL FS0551	FN 02/52 FIXED VAR	1.000 02/01/2052	
		80,429.30		73,844.13	66,465.08
JJ2H	3140XFTH4	80,429.30		73,844.13	66,465.08
		FNMA POOL FS0584	FN 02/52 FIXED VAR	1.000 02/01/2052	
		78,533.65		75,947.54	62,060.51
JJ2H	3140XFUJ8	78,533.65		75,947.54	62,060.51
		FNMA POOL FS0697	FN 02/42 FIXED VAR	1.000 02/01/2042	
		151,718.65		134,650.31	129,609.30
JJ2H	3140XFX30	151,718.65		134,650.31	129,609.30
		FNMA POOL FS0980	FN 03/52 FIXED VAR	1.000 03/01/2052	
		1,909,784.66		1,868,306.53	1,637,615.42
JJ2G	3140XGCS6	1,909,784.66		1,868,306.53	1,637,615.42
		FNMA POOL FS1074	FN 03/52 FIXED VAR	1.000 03/01/2052	
		467,899.12		469,105.44	404,384.87
JJ2H	3140XGFQ7	467,899.12		469,105.44	404,384.87
		FNMA POOL FS1104	FN 11/51 FIXED VAR	1.000 11/01/2051	
		76,022.58		73,029.20	62,845.47
JJ2H	3140XGGN3	76,022.58		73,029.20	62,845.47
		FNMA POOL FS1118	FN 03/52 FIXED VAR	1.000 03/01/2052	
		22,821.04		21,412.56	20,274.74
JJ2H	3140XGG45	22,821.04		21,412.56	20,274.74
		FNMA POOL FS1289	FN 03/52 FIXED VAR	1.000 03/01/2052	
		77,228.07		73,825.20	66,943.63
JJ2H	3140XGNF2	77,228.07		73,825.20	66,943.63
		FNMA POOL FS1458	FN 03/50 FIXED VAR	1.000 03/01/2050	
		202,369.70		197,563.43	181,549.11
JJ2H	3140XGTQ2	202,369.70		197,563.43	181,549.11
		FNMA POOL FS1603	FN 05/52 FIXED VAR	1.000 05/01/2052	
		82,810.96		74,445.74	73,716.49
JJ2H	3140XGX95	82,810.96		74,445.74	73,716.49
		FNMA POOL FS2023	FN 05/52 FIXED VAR	1.000 05/01/2052	
		170,384.97		172,834.26	156,843.31
JJ2H	3140XHG92	170,384.97		172,834.26	156,843.31
		FNMA POOL FS2138	FN 06/52 FIXED VAR	1.000 06/01/2052	
		3,165,537.69		3,024,572.34	2,821,854.98
JJ2G	3140XHLU9	3,165,537.69		3,024,572.34	2,821,854.98

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		FNMA POOL FS2496	FN 08/52 FIXED VAR	1.000 08/01/2052	
		85,788.30		86,713.22	80,948.02
JJ2H	3140XHX28	85,788.30		86,713.22	80,948.02
		FNMA POOL FS2707	FN 04/52 FIXED VAR	1.000 04/01/2052	
		164,319.77		154,300.12	146,288.60
JJ2H	3140XJAH6	164,319.77		154,300.12	146,288.60
		FNMA POOL FS2740	FN 06/49 FIXED VAR	1.000 06/01/2049	
		206,962.83		203,413.76	185,678.26
JJ2H	3140XJBJ1	206,962.83		203,413.76	185,678.26
		FNMA POOL FS2914	FN 09/52 FIXED VAR	1.000 09/01/2052	
		83,962.80		82,690.27	79,063.59
JJ2H	3140XJGY3	83,962.80		82,690.27	79,063.59
		FNMA POOL FS3249	FN 11/52 FIXED VAR	1.000 11/01/2052	
		78,660.13		76,082.16	76,195.91
JJ2H	3140XJTF0	78,660.13		76,082.16	76,195.91
		FNMA POOL FS3275	FN 04/52 FIXED VAR	1.000 04/01/2052	
		261,933.50		223,564.35	222,439.87
JJ2H	3140XJT94	261,933.50		223,564.35	222,439.87
		FNMA POOL FS3306	FN 11/50 FIXED VAR	1.000 11/01/2050	
		324,869.71		282,179.79	279,169.37
JJ2H	3140XJU84	324,869.71		282,179.79	279,169.37
		FNMA POOL FS3339	FN 06/52 FIXED VAR	1.000 06/01/2052	
		254,615.02		238,860.71	226,282.23
JJ2H	3140XJV91	254,615.02		238,860.71	226,282.23
		FNMA POOL FS3672	FN 02/53 FIXED VAR	1.000 02/01/2053	
		90,326.69		92,288.48	89,647.96
JJ2H	3140XKCJ7	90,326.69		92,288.48	89,647.96
		FNMA POOL FS3836	FN 01/53 FIXED VAR	1.000 01/01/2053	
		84,007.52		82,406.12	79,177.90
JJ2H	3140XKHN3	84,007.52		82,406.12	79,177.90
		FNMA POOL FS3838	FN 05/49 FIXED VAR	1.000 05/01/2049	
		1,770,634.60		1,637,283.69	1,662,729.01
JJ2I	3140XKHQ6	1,770,634.60		1,637,283.69	1,662,729.01
		FNMA POOL FS3941	FN 02/53 FIXED VAR	1.000 02/01/2053	
		88,334.64		89,024.77	85,646.87
JJ2H	3140XKLX6	88,334.64		89,024.77	85,646.87

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		FNMA POOL FS3978	FN 01/53 FIXED VAR	1.000 01/01/2053	
			87,154.45	87,569.79	84,400.61
JJ2H	3140XKM49		87,154.45	87,569.79	84,400.61
		FNMA POOL FS4000	FN 07/41 FIXED VAR	1.000 07/01/2041	
			76,244.43	79,779.68	79,075.48
JJ2H	3140XKNS5		76,244.43	79,779.68	79,075.48
		FNMA POOL FS4094	FN 11/52 FIXED VAR	1.000 11/01/2052	
			248,368.42	233,796.19	243,377.90
JJ2H	3140XKRQ5		248,368.42	233,796.19	243,377.90
		FNMA POOL FS4166	FN 04/53 FIXED VAR	1.000 04/01/2053	
			87,024.64	87,908.49	86,364.46
JJ2H	3140XKTY6		87,024.64	87,908.49	86,364.46
		FNMA POOL FS4228	FN 08/52 FIXED VAR	1.000 08/01/2052	
			4,092,625.03	3,556,746.94	3,624,795.79
JJ2G	3140XKVV7		4,092,625.03	3,556,746.94	3,624,795.79
		FNMA POOL FS4243	FN 05/42 FIXED VAR	1.000 05/01/2042	
			83,856.45	76,414.18	73,879.06
JJ2H	3140XKWD8		83,856.45	76,414.18	73,879.06
		FNMA POOL FS4269	FN 10/51 FIXED VAR	1.000 10/01/2051	
			264,671.54	223,316.60	209,275.24
JJ2H	3140XKW71		264,671.54	223,316.60	209,275.24
		FNMA POOL FS4270	FN 03/52 FIXED VAR	1.000 03/01/2052	
			264,507.86	221,855.99	208,526.58
JJ2H	3140XKW89		264,507.86	221,855.99	208,526.58
		FNMA POOL FS4454	FN 04/53 FIXED VAR	1.000 04/01/2053	
			85,745.12	87,540.42	86,784.03
JJ2H	3140XK5Q9		85,745.12	87,540.42	86,784.03
		FNMA POOL FS4573	FN 05/53 FIXED VAR	1.000 05/01/2053	
			83,907.92	85,258.30	84,966.42
JJ2H	3140XLCK2		83,907.92	85,258.30	84,966.42
		FNMA POOL FS4613	FN 05/42 FIXED VAR	1.000 05/01/2042	
			87,889.72	75,695.04	73,247.36
JJ2H	3140XLDT2		87,889.72	75,695.04	73,247.36
		FNMA POOL FS4752	FN 10/52 FIXED VAR	1.000 10/01/2052	
			894,155.76	836,105.49	791,795.95
JJ2I	3140XLH68		894,155.76	836,105.49	791,795.95

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		FNMA POOL FS4805	1.000	05/01/2053	
		89,671.13		89,671.13	88,656.79
JJ2H	3140XLKT4	89,671.13		89,671.13	88,656.79
		FNMA POOL FS5059	1.000	11/01/2048	
		173,232.63		161,525.90	155,421.86
JJ2H	3140XLTR9	173,232.63		161,525.90	155,421.86
		FNMA POOL FS5155	1.000	07/01/2053	
		172,460.92		162,625.26	169,072.97
JJ2H	3140XLWR5	172,460.92		162,625.26	169,072.97
		FNMA POOL FS5191	1.000	08/01/2042	
		89,641.33		70,781.63	73,605.61
JJ2H	3140XLXV5	89,641.33		70,781.63	73,605.61
		FNMA POOL FS5306	1.000	07/01/2053	
		84,514.31		83,695.58	86,244.08
JJ2H	3140XL3Q9	84,514.31		83,695.58	86,244.08
		FNMA POOL FS5313	1.000	01/01/2050	
		264,484.23		237,498.58	237,282.88
JJ2H	3140XL3X4	264,484.23		237,498.58	237,282.88
		FNMA POOL FS5361	1.000	09/01/2050	
		905,763.21		857,927.60	869,997.59
JJ2I	3140XL5X2	905,763.21		857,927.60	869,997.59
		FNMA POOL FS5450	1.000	11/01/2051	
		260,464.22		225,912.02	223,851.38
JJ2H	3140XMBU9	260,464.22		225,912.02	223,851.38
		FNMA POOL FS5647	1.000	07/01/2053	
		90,004.11		86,678.18	89,732.48
JJ2H	3140XMHZ2	90,004.11		86,678.18	89,732.48
		FNMA POOL FS6240	1.000	04/01/2052	
		181,789.93		156,112.11	155,835.71
JJ2H	3140XM5A0	181,789.93		156,112.11	155,835.71
		FNMA POOL FS6451	1.000	08/01/2053	
		181,315.96		180,876.84	179,969.90
JJ2H	3140XNEZ3	181,315.96		180,876.84	179,969.90
		FNMA POOL FS6779	1.000	12/01/2053	
		81,735.31		83,484.96	83,907.37
JJ2H	3140XNQ98	81,735.31		83,484.96	83,907.37

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2I	3140XPA41	FNMA POOL FS7226	1.000	08/01/2047	
		972,502.34		884,977.14	902,742.05
		972,502.34		884,977.14	902,742.05
JJ2H	3140XPC80	FNMA POOL FS7294	1.000	05/01/2044	
		89,472.04		91,128.68	90,274.23
		89,472.04		91,128.68	90,274.23
JJ2H	3140XPPJ2	FNMA POOL FS7624	1.000	03/01/2054	
		89,194.24		91,730.69	91,564.59
		89,194.24		91,730.69	91,564.59
JJ2G	3140XPTL3	FNMA POOL FS7754	1.000	07/01/2053	
		1,242,966.60		1,130,711.19	1,136,854.09
		1,242,966.60		1,130,711.19	1,136,854.09
JJ2H	3140XP3F4	FNMA POOL FS7997	1.000	05/01/2054	
		189,040.98		192,201.51	190,231.80
		189,040.98		192,201.51	190,231.80
JJ2H	3140XP3K3	FNMA POOL FS8001	1.000	06/01/2054	
		97,662.07		97,677.33	97,294.30
		97,662.07		97,677.33	97,294.30
JJ2H	3140XP6Z7	FNMA POOL FS8087	1.000	06/01/2054	
		98,005.11		99,168.93	96,954.32
		98,005.11		99,168.93	96,954.32
JJ2H	3140XQA23	FNMA POOL FS8124	1.000	06/01/2052	
		284,296.49		244,272.88	243,910.80
		284,296.49		244,272.88	243,910.80
JJ2H	3140XQFP7	FNMA POOL FS8273	1.000	02/01/2042	
		287,476.15		237,347.50	229,450.59
		287,476.15		237,347.50	229,450.59
JJ2H	3140XQQ91	FNMA POOL FS8579	1.000	08/01/2042	
		1,153,060.21		982,983.83	960,960.29
		1,153,060.21		982,983.83	960,960.29
JJ2H	3140X3CE6	FNMA POOL FM0068	1.000	02/01/2040	
		40,930.79		44,384.30	38,169.95
		40,930.79		44,384.30	38,169.95
JJ2H	3140X4MM5	FNMA POOL FM1263	1.000	07/01/2049	
		34,667.34		34,277.34	32,858.72
		34,667.34		34,277.34	32,858.72

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		FNMA POOL FM1349	1.000	03/01/2047	
		171,748.50		182,348.61	154,731.67
JJ2H	3140X4QB5	171,748.50		182,348.61	154,731.67
		FNMA POOL FM1727	1.000	09/01/2049	
		20,325.93		22,815.85	20,000.74
JJ2H	3140X44M5	20,325.93		22,815.85	20,000.74
		FNMA POOL FM2983	1.000	05/01/2049	
		9,225,974.40		8,577,993.84	8,582,778.40
JJ2I	3140X6J51	9,225,974.40		8,577,993.84	8,582,778.40
		FNMA POOL FM3049	1.000	04/01/2044	
		181,494.02		176,332.78	169,983.64
JJ2H	3140X6L74	181,494.02		176,332.78	169,983.64
		FNMA POOL FM3123	1.000	03/01/2038	
		89,839.07		94,794.26	81,189.94
JJ2H	3140X6PH8	89,839.07		94,794.26	81,189.94
		FNMA POOL FM4252	1.000	09/01/2050	
		65,586.71		57,736.80	51,468.53
JJ2H	3140X7WN5	65,586.71		57,736.80	51,468.53
		FNMA POOL FM4311	1.000	08/01/2050	
		61,395.88		58,330.86	52,998.40
JJ2H	3140X7YH6	61,395.88		58,330.86	52,998.40
		FNMA POOL FM4714	1.000	10/01/2050	
		4,019,272.78		4,256,661.07	3,327,369.12
JJ2G	3140X8GY7	4,019,272.78		4,256,661.07	3,327,369.12
		FNMA POOL FM5309	1.000	11/01/2050	
		78,982.60		83,104.49	64,395.83
JJ2H	3140X83T2	78,982.60		83,104.49	64,395.83
		FNMA POOL FM5660	1.000	08/01/2049	
		37,004.19		40,317.22	35,430.77
JJ2H	3140X9JE6	37,004.19		40,317.22	35,430.77
		FNMA POOL FM5783	1.000	06/01/2038	
		41,914.21		44,330.84	38,804.20
JJ2H	3140X9M93	41,914.21		44,330.84	38,804.20
		FNMA POOL FM5997	1.000	02/01/2051	
		942,278.57		977,466.81	745,088.61
JJ2G	3140X9UX1	942,278.57		977,466.81	745,088.61

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		FNMA POOL FM6134	FN 03/40 FIXED VAR	1.000 03/01/2040	
		41,973.54		44,298.49	38,519.12
JJ2H	3140X9Y82	41,973.54		44,298.49	38,519.12
		FNMA POOL FM6184	FN 03/51 FIXED VAR	1.000 03/01/2051	
		199,932.21		199,994.70	158,787.39
JJ2H	3140X92S3	199,932.21		199,994.70	158,787.39
		FNMA POOL 725162	FN 02/34 FIXED VAR	1.000 02/01/2034	
		33,507.72		33,714.25	34,350.96
JJ2G	31402CTT9	33,507.72		33,714.25	34,350.96
		FNMA POOL 735061	FN 11/34 FIXED VAR	1.000 11/01/2034	
		272,839.36		305,750.60	281,430.95
JJ2G	31402QTS0	272,839.36		305,750.60	281,430.95
		FNMA POOL 735503	FN 04/35 FIXED VAR	1.000 04/01/2035	
		20,268.71		20,509.40	20,818.16
JJ2G	31402RDG1	20,268.71		20,509.40	20,818.16
		FNMA POOL 745329	FN 07/35 FIXED VAR	1.000 07/01/2035	
		18,945.56		19,126.13	19,410.52
JJ2G	31403DA66	18,945.56		19,126.13	19,410.52
		FNMA POOL 773208	FN 12/34 FLOATING VAR	1.000 12/01/2034	
		85,104.91		83,083.65	87,068.74
JJ2G	31404NAH9	85,104.91		83,083.65	87,068.74
		FNMA POOL 773521	FN 09/34 FLOATING VAR	1.000 09/01/2034	
		11,984.54		11,627.80	12,288.83
JJ2G	31404NLA2	11,984.54		11,627.80	12,288.83
		FNMA POOL 836852	FN 10/35 FLOATING VAR	1.000 10/01/2035	
		10,755.41		10,496.30	10,985.76
JJ2H	31407PWM6	10,755.41		10,496.30	10,985.76
		FNMA POOL 843823	FN 11/35 FLOATING VAR	1.000 11/01/2035	
		5,295.49		5,220.11	5,410.56
JJ2H	31407XPG0	5,295.49		5,220.11	5,410.56
		FNMA POOL 866888	FN 01/36 FLOATING VAR	1.000 01/01/2036	
		4,943.93		4,929.24	5,000.59
JJ2I	31409CCZ6	4,943.93		4,929.24	5,000.59
		FNMA POOL 888215	FN 12/36 FIXED VAR	1.000 12/01/2036	
		2,979.36		3,033.94	3,094.41
JJ2H	31410FYL3	2,979.36		3,033.94	3,094.41

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2G	31410GJS3	FNMA POOL 888673	FN 04/35 FIXED VAR	1.000 04/01/2035	
		81.24		80.98	83.45
		81.24		80.98	83.45
JJ2G	31410KXM1	FNMA POOL 889984	FN 10/38 FIXED VAR	1.000 10/01/2038	
		27,411.23		30,567.83	28,513.43
		27,411.23		30,567.83	28,513.43
JJ2H	31410LNV0	FNMA POOL 890604	FN 10/44 FIXED VAR	1.000 10/01/2044	
		42,259.79		46,340.49	40,590.47
		42,259.79		46,340.49	40,590.47
JJ2H	31410LWC2	FNMA POOL 890843	FN 09/47 FIXED VAR	1.000 09/01/2047	
		172,285.13		169,377.80	149,336.60
		172,285.13		169,377.80	149,336.60
JJ2H	31412MBF4	FNMA POOL 928938	FN 12/37 FIXED 7	7.000 12/01/2037	
		955.27		1,109.32	989.76
		955.27		1,109.32	989.76
JJ2H	31412S3G8	FNMA POOL 933799	FN 05/38 FIXED 4.5	4.500 05/01/2038	
		94.07		85.68	90.64
		94.07		85.68	90.64
JJ2H	31412TZM8	FNMA POOL 934648	FN 11/38 FIXED 7	7.000 11/01/2038	
		1,994.08		2,315.60	2,071.49
		1,994.08		2,315.60	2,071.49
JJ2H	31413DUU9	FNMA POOL 942595	FN 08/37 FIXED 6	6.000 08/01/2037	
		6,222.63		6,275.15	6,435.14
		6,222.63		6,275.15	6,435.14
JJ2G	31414CNW4	FNMA POOL 962205	FN 01/36 FLOATING VAR	1.000 01/01/2036	
		22,999.05		22,901.90	23,384.51
		22,999.05		22,901.90	23,384.51
JJ2H	31414SXY4	FNMA POOL 975095	FN 06/38 FIXED 4.5	4.500 06/01/2038	
		8,089.22		7,368.80	7,840.10
		8,089.22		7,368.80	7,840.10
JJ2H	31415WQA4	FNMA POOL 991549	FN 11/38 FIXED 7	7.000 11/01/2038	
		2,071.95		2,406.05	2,146.77
		2,071.95		2,406.05	2,146.77
JJ2H	31416BMV7	FNMA POOL 995072	FN 08/38 FIXED VAR	1.000 08/01/2038	
		7,717.81		8,447.38	7,752.41
		7,717.81		8,447.38	7,752.41

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2G	31416W5Z1	FNMA POOL AB1763	FN 11/30 FIXED 4	4.000 11/01/2030	
			57,250.59	60,971.87	56,157.08
			57,250.59	60,971.87	56,157.08
JJ2H	31417HCS1	FNMA POOL AB9980	FN 07/43 FIXED 3.5	3.500 07/01/2043	
			15,296.31	15,255.71	13,855.13
			15,296.31	15,255.71	13,855.13
JJ2I	31417J6J4	FNMA POOL AC0872	FN 07/40 FIXED 4	4.000 07/01/2040	
			83,528.27	86,203.77	78,779.33
			83,528.27	86,203.77	78,779.33
JJ2G	31417YY84	FNMA POOL MA0734	FN 05/31 FIXED 4.5	4.500 05/01/2031	
			191,234.42	205,807.13	189,606.42
			187,513.18	201,854.48	185,916.86
JJ2H	31417YY84		3,721.24	3,952.65	3,689.56
JJ2H	31418AAP3	FNMA POOL MA0913	FN 11/31 FIXED 4.5	4.500 11/01/2031	
			5,802.28	6,253.76	5,756.50
			5,802.28	6,253.76	5,756.50
JJ2H	31418ABH0	FNMA POOL MA0939	FN 12/31 FIXED 4.5	4.500 12/01/2031	
			5,916.70	6,377.08	5,862.15
			5,916.70	6,377.08	5,862.15
JJ2H	31418AMB1	FNMA POOL MA1253	FN 11/42 FIXED 4	4.000 11/01/2042	
			25,061.60	26,956.90	23,482.55
			25,061.60	26,956.90	23,482.55
JJ2H	31418AXL7	FNMA POOL MA1582	FN 09/43 FIXED 3.5	3.500 09/01/2043	
			58,817.49	58,652.07	53,276.16
			58,817.49	58,652.07	53,276.16
JJ2H	31418AXV5	FNMA POOL MA1591	FN 09/43 FIXED 4.5	4.500 09/01/2043	
			35,575.58	38,796.84	34,170.24
			35,575.58	38,796.84	34,170.24
JJ2H	31418AY36	FNMA POOL MA1629	FN 10/43 FIXED 4.5	4.500 10/01/2043	
			31,561.94	34,419.77	30,315.11
			31,561.94	34,419.77	30,315.11
JJ2H	31418AZ68	FNMA POOL MA1664	FN 11/43 FIXED 4.5	4.500 11/01/2043	
			15,040.50	16,394.15	14,446.37
			15,040.50	16,394.15	14,446.37
JJ2H	31418A3V8	FNMA POOL MA1711	FN 12/43 FIXED 4.5	4.500 12/01/2043	
			34,478.89	37,592.77	33,116.97
			34,478.89	37,592.77	33,116.97

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2G	31418BAQ9	FNMA POOL MA1814	FN 03/34 FIXED 4	4.000 03/01/2034	
			248,826.31	268,304.73	241,902.58
			248,826.31	268,304.73	241,902.58
JJ2H	31418BKY1	FNMA POOL MA2110	FN 12/34 FIXED 3.5	3.500 12/01/2034	
			22,126.76	23,900.36	21,045.54
			22,126.76	23,900.36	21,045.54
JJ2H	31418BLU8	FNMA POOL MA2138	FN 01/35 FIXED 3.5	3.500 01/01/2035	
			11,364.69	12,280.95	10,805.27
			11,364.69	12,280.95	10,805.27
JJ2H	31418BSJ6	FNMA POOL MA2320	FN 07/35 FIXED 3	3.000 07/01/2035	
			14,775.44	15,667.75	13,662.84
			14,775.44	15,667.75	13,662.84
JJ2G	31418BS56	FNMA POOL MA2339	FN 07/35 FIXED 4	4.000 07/01/2035	
			234,855.52	253,166.86	227,291.82
			234,855.52	253,166.86	227,291.82
JJ2H	31418BYV2	FNMA POOL MA2523	FN 02/36 FIXED 3	3.000 02/01/2036	
			72,632.32	76,820.06	67,128.47
			72,632.32	76,820.06	67,128.47
JJ2H	31418B2M7	FNMA POOL MA2579	FN 04/36 FIXED 3	3.000 04/01/2036	
			54,366.63	57,492.72	50,272.72
			54,366.63	57,492.72	50,272.72
JJ2H	31418B6J0	FNMA POOL MA2672	FN 07/36 FIXED 3	3.000 07/01/2036	
			81,400.96	86,183.27	75,352.26
			81,400.96	86,183.27	75,352.26
JJ2H	31418CAH7	FNMA POOL MA2707	FN 08/36 FIXED 3	3.000 08/01/2036	
			50,529.11	53,608.22	46,747.65
			50,529.11	53,608.22	46,747.65
JJ2H	31418CCK8	FNMA POOL MA2773	FN 10/36 FIXED 3	3.000 10/01/2036	
			224,056.79	237,710.26	206,945.46
			224,056.79	237,710.26	206,945.46
JJ2I	31418CDL5	FNMA POOL MA2806	FN 11/46 FIXED 3	3.000 11/01/2046	
			347,389.06	346,900.55	300,313.73
			347,389.06	346,900.55	300,313.73
JJ2H	31418CEE0	FNMA POOL MA2832	FN 12/36 FIXED 3	3.000 12/01/2036	
			156,938.46	166,391.97	144,864.55
			156,938.46	166,391.97	144,864.55

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		FNMA POOL MA2833	FN 12/46 FIXED 3	3.000 12/01/2046	
		84,553.07		84,434.18	73,253.98
JJ2I	31418CEF7	84,553.07		84,434.18	73,253.98
		FNMA POOL MA2863	FN 01/47 FIXED 3	3.000 01/01/2047	
		4,834,586.90		4,828,712.34	4,188,533.08
JJ2I	31418CFD1	4,834,586.90		4,828,712.34	4,188,533.08
		FNMA POOL MA2895	FN 02/47 FIXED 3	3.000 02/01/2047	
		56,956.99		56,891.74	49,433.35
JJ2I	31418CGD0	56,956.99		56,891.74	49,433.35
		FNMA POOL MA3049	FN 06/47 FIXED 3	3.000 06/01/2047	
		324,467.96		324,011.66	281,106.37
JJ2I	31418CL77	324,467.96		324,011.66	281,106.37
		FNMA POOL MA3210	FN 12/47 FIXED 3.5	3.500 12/01/2047	
		164,249.17		155,369.45	147,228.23
JJ2H	31418CR89	164,249.17		155,369.45	147,228.23
		FNMA POOL MA4031	FN 05/50 FIXED 4.5	4.500 05/01/2050	
		19,989.35		19,767.60	19,006.60
JJ2H	31418DPR7	19,989.35		19,767.60	19,006.60
		FNMA POOL MA4177	FN 11/40 FIXED 2.5	2.500 11/01/2040	
		52,946.89		46,791.82	44,905.18
JJ2H	31418DUB6	52,946.89		46,791.82	44,905.18
		FNMA POOL MA4236	FN 01/51 FIXED 1.5	1.500 01/01/2051	
		77,155.21		59,518.01	57,014.26
JJ2H	31418DV66	77,155.21		59,518.01	57,014.26
		FNMA POOL MA4280	FN 03/51 FIXED 1.5	1.500 03/01/2051	
		291,093.77		248,125.62	215,344.69
JJ2H	31418DXJ6	291,093.77		248,125.62	215,344.69
		FNMA POOL MA4387	FN 07/41 FIXED 2	2.000 07/01/2041	
		72,867.12		59,022.37	60,761.40
JJ2H	31418D2V3	72,867.12		59,022.37	60,761.40
		FNMA POOL MA4466	FN 11/51 FIXED 2.5	2.500 11/01/2051	
		1,716,664.23		1,403,104.77	1,406,425.27
JJ2I	31418D6C1	1,716,664.23		1,403,104.77	1,406,425.27
		FNMA POOL MA4492	FN 12/51 FIXED 2	2.000 12/01/2051	
		2,390,232.62		1,869,423.35	1,866,308.66
JJ2G	31418D7E6	2,390,232.62		1,869,423.35	1,866,308.66

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2I	31418D7F3	FNMA POOL MA4493 FN 12/51 FIXED 2.5 611,133.24	2.500	12/01/2051 499,505.94	499,568.72
		611,133.24		499,505.94	499,568.72
JJ2H	31418EAB6	FNMA POOL MA4501 FN 12/41 FIXED 2 234,657.75	2.000	12/01/2041 197,222.51	194,895.94
		234,657.75		197,222.51	194,895.94
JJ2H	31418EBJ8	FNMA POOL MA4540 FN 02/42 FIXED 2 79,002.46	2.000	02/01/2042 66,306.52	65,520.98
		79,002.46		66,306.52	65,520.98
JJ2I	31418EBS8	FNMA POOL MA4548 FN 02/52 FIXED 2.5 1,492,559.91	2.500	02/01/2052 1,219,934.51	1,217,745.36
		1,492,559.91		1,219,934.51	1,217,745.36
JJ2I	31418EB90	FNMA POOL MA4563 FN 03/52 FIXED 2.5 5,357,994.89	2.500	03/01/2052 4,379,323.63	4,371,358.01
		5,357,994.89		4,379,323.63	4,371,358.01
JJ2G	31418EDE7	FNMA POOL MA4600 FN 05/52 FIXED 3.5 11,956,079.97	3.500	05/01/2052 10,773,509.52	10,592,306.48
		11,956,079.97		10,773,509.52	10,592,306.48
JJ2H	31418EDL1	FNMA POOL MA4606 FN 05/42 FIXED 2 84,413.22	2.000	05/01/2042 70,003.62	69,419.75
		84,413.22		70,003.62	69,419.75
JJ2H	31418EDM9	FNMA POOL MA4607 FN 05/42 FIXED 2.5 164,213.70	2.500	05/01/2042 145,842.29	139,616.01
		164,213.70		145,842.29	139,616.01
JJ2G	31418EE48	FNMA POOL MA4654 FN 07/52 FIXED 3.5 2,170,494.64	3.500	07/01/2052 1,908,339.57	1,922,918.80
		2,170,494.64		1,908,339.57	1,922,918.80
JJ2G	31418EGJ3	FNMA POOL MA4700 FN 08/52 FIXED 4 767,131.73	4.000	08/01/2052 708,937.60	702,444.96
		767,131.73		708,937.60	702,444.96
JJ2G	31418EKS8	FNMA POOL MA4804 FN 11/52 FIXED 4 3,671,873.40	4.000	11/01/2052 3,320,750.51	3,361,685.03
		3,671,873.40		3,320,750.51	3,361,685.03
JJ2G	31418EPT1	FNMA POOL MA4933 FN 02/53 FIXED 3.5 2,594,691.96	3.500	02/01/2053 2,157,648.52	2,295,512.85
		2,594,691.96		2,157,648.52	2,295,512.85

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2I	31418ERP7	FNMA POOL MA4993	FN 04/53 FIXED 4	4.000 04/01/2053	
			1,400,129.97	1,315,958.08	1,280,668.47
			1,400,129.97	1,315,958.08	1,280,668.47
JJ2I	31418ESR2	FNMA POOL MA5027	FN 05/53 FIXED 4	4.000 05/01/2053	
			2,523,743.62	2,372,023.25	2,308,667.51
			2,523,743.62	2,372,023.25	2,308,667.51
JJ2I	31418ETN0	FNMA POOL MA5056	FN 05/53 FIXED 3.5	3.500 05/01/2053	
			937,018.53	876,185.53	829,477.57
			937,018.53	876,185.53	829,477.57
JJ2I	31418EW55	FNMA POOL MA5167	FN 10/53 FIXED 6.5	6.500 10/01/2053	
			759,888.27	775,560.97	776,895.89
			759,888.27	775,560.97	776,895.89
JJ2G	31418MEC2	FNMA POOL AD0130	FN 08/39 FIXED VAR	1.000 08/01/2039	
			29,722.65	32,388.41	30,694.10
			29,722.65	32,388.41	30,694.10
JJ2G	31418MGG1	FNMA POOL AD0198	FN 09/38 FIXED VAR	1.000 09/01/2038	
			97,328.45	107,198.17	98,449.98
			97,328.45	107,198.17	98,449.98
JJ2G	31418MH39	FNMA POOL AD0249	FN 04/37 FIXED VAR	1.000 04/01/2037	
			145,646.02	155,086.12	146,876.32
			145,646.02	155,086.12	146,876.32
JJ2G	31418MH47	FNMA POOL AD0250	FN 04/35 FIXED VAR	1.000 04/01/2035	
			37,688.68	40,456.46	38,406.12
			37,688.68	40,456.46	38,406.12
JJ2G	31418MRQ7	FNMA POOL AD0494	FN 08/37 FIXED VAR	1.000 08/01/2037	
			45,346.42	48,301.01	45,684.91
			45,346.42	48,301.01	45,684.91
JJ2G	31419ADD6	FNMA POOL AE0099	FN 10/36 FIXED VAR	1.000 10/01/2036	
			114,982.17	124,081.92	115,831.24
			114,982.17	124,081.92	115,831.24
JJ2H	3142GRBY5	FED HM LN PC POOL RJ0954	FR 02/54 FIXED 6.5	6.500 02/01/2054	
			85,286.18	87,754.83	87,520.22
			85,286.18	87,754.83	87,520.22
JJ2H	3142GRQC7	FED HM LN PC POOL RJ1350	FR 04/54 FIXED 6	6.000 04/01/2054	
			95,880.48	97,045.27	96,987.57
			95,880.48	97,045.27	96,987.57

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	3142GRQL7	FED HM LN PC POOL RJ1358	FR 04/54 FIXED 6.5	6.500 04/01/2054	
			94,502.35	97,141.78	96,977.89
			94,502.35	97,141.78	96,977.89
JJ2I	3617B7GE4	GNMA POOL BC3797	GN 10/47 FIXED 3.5	3.500 10/15/2047	
			111,287.60	115,252.25	100,393.36
			111,287.60	115,252.25	100,393.36
JJ2H	3617MKK99	GNMA II POOL BS8420	G2 04/50 FIXED 4	4.000 04/20/2050	
			53,692.13	57,523.98	49,690.41
			53,692.13	57,523.98	49,690.41
JJ2H	3617MKLU1	GNMA POOL BS8439	GN 05/50 FIXED 3.5	3.500 05/15/2050	
			36,322.49	38,745.88	32,450.32
			36,322.49	38,745.88	32,450.32
JJ2H	3617MKP78	GNMA II POOL BS8546	G2 12/50 FIXED 2.5	2.500 12/20/2050	
			64,779.92	57,957.79	53,561.17
			64,779.92	57,957.79	53,561.17
JJ2H	3617X5VE7	GNMA II POOL CI1513	G2 03/52 FIXED 3	3.000 03/20/2052	
			87,713.05	86,404.22	76,039.94
			87,713.05	86,404.22	76,039.94
JJ2H	3617Y5UR8	GNMA II POOL CK9592	G2 06/52 FIXED 4	4.000 06/20/2052	
			79,682.88	77,018.48	73,417.74
			79,682.88	77,018.48	73,417.74
JJ2H	36178WDM8	GNMA POOL AB9108	GN 10/42 FIXED 3	3.000 10/15/2042	
			62,217.28	63,597.73	55,353.87
			62,217.28	63,597.73	55,353.87
JJ2I	36178WMZ9	GNMA POOL AB9376	GN 10/42 FIXED 3.5	3.500 10/15/2042	
			63,387.76	66,180.80	58,243.19
			63,387.76	66,180.80	58,243.19
JJ2H	36179QGC9	GNMA II POOL MA1995	G2 06/44 FIXED 3.5	3.500 06/20/2044	
			63,852.75	63,234.16	57,796.29
			63,852.75	63,234.16	57,796.29
JJ2H	36179SB89	GNMA II POOL MA3663	G2 05/46 FIXED 3.5	3.500 05/20/2046	
			53,915.55	54,867.50	48,769.81
			53,915.55	54,867.50	48,769.81
JJ2I	36179SNU7	GNMA II POOL MA4003	G2 10/46 FIXED 3	3.000 10/20/2046	
			122,467.31	124,742.04	107,450.33
			122,467.31	124,742.04	107,450.33

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		GNMA II POOL MA4068	G2 11/46 FIXED 3	3.000 11/20/2046	
			155,488.11	158,657.60	136,662.98
JJ2H	36179SQV2		15,921.73	16,498.88	13,994.07
JJ2I	36179SQV2		139,566.38	142,158.72	122,668.91
		GNMA II POOL MA4195	G2 01/47 FIXED 3	3.000 01/20/2047	
			141,294.69	143,919.14	124,276.47
JJ2I	36179SUU9		141,294.69	143,919.14	124,276.47
		GNMA II POOL MA4381	G2 04/47 FIXED 3	3.000 04/20/2047	
			74,689.84	76,077.12	65,580.89
JJ2I	36179S2N6		74,689.84	76,077.12	65,580.89
		GNMA II POOL MA4511	G2 06/47 FIXED 4	4.000 06/20/2047	
			121,855.33	131,508.75	113,781.42
JJ2H	36179TAL9		121,855.33	131,508.75	113,781.42
		GNMA II POOL MA4587	G2 07/47 FIXED 4	4.000 07/20/2047	
			23,182.55	25,087.88	21,683.69
JJ2H	36179TCY9		23,182.55	25,087.88	21,683.69
		GNMA II POOL MA4654	G2 08/47 FIXED 4.5	4.500 08/20/2047	
			19,451.02	21,362.71	18,689.24
JJ2H	36179TE35		19,451.02	21,362.71	18,689.24
		GNMA II POOL MA4720	G2 09/47 FIXED 4	4.000 09/20/2047	
			120,797.88	125,063.55	112,788.58
JJ2H	36179TG58		120,797.88	125,063.55	112,788.58
		GNMA II POOL MA4838	G2 11/47 FIXED 4	4.000 11/20/2047	
			24,786.07	25,787.18	23,136.28
JJ2H	36179TLT0		24,786.07	25,787.18	23,136.28
		GNMA II POOL MA4901	G2 12/47 FIXED 4	4.000 12/20/2047	
			12,270.81	12,667.71	11,453.31
JJ2H	36179TNS0		12,270.81	12,667.71	11,453.31
		GNMA II POOL MA5020	G2 02/48 FIXED 4	4.000 02/20/2048	
			11,418.90	11,947.01	10,650.15
JJ2H	36179TSH9		11,418.90	11,947.01	10,650.15
		GNMA II POOL MA5078	G2 03/48 FIXED 4	4.000 03/20/2048	
			164,517.71	161,672.37	153,561.96
JJ2H	36179TUB9		164,517.71	161,672.37	153,561.96
		GNMA II POOL MA5137	G2 04/48 FIXED 4	4.000 04/20/2048	
			85,349.95	87,111.43	79,423.05
JJ2H	36179TV69		85,349.95	87,111.43	79,423.05

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	36179TV77	GNMA II POOL MA5138	G2 04/48 FIXED 4.5	4.500 04/20/2048	
		25,689.98		27,941.89	24,647.52
		25,689.98		27,941.89	24,647.52
JJ2H	36179TXX8	GNMA II POOL MA5194	G2 05/48 FIXED 5	5.000 05/20/2048	
		16,263.00		16,613.68	16,034.63
		16,263.00		16,613.68	16,034.63
JJ2H	36179TZ65	GNMA II POOL MA5265	G2 06/48 FIXED 4.5	4.500 06/20/2048	
		148,888.28		152,194.77	142,762.04
		148,888.28		152,194.77	142,762.04
JJ2H	36179T4Q5	GNMA II POOL MA5331	G2 07/48 FIXED 4.5	4.500 07/20/2048	
		48,376.51		50,712.18	46,380.95
		48,376.51		50,712.18	46,380.95
JJ2H	36179T7L3	GNMA II POOL MA5399	G2 08/48 FIXED 4.5	4.500 08/20/2048	
		26,569.42		26,390.91	25,470.66
		26,569.42		26,390.91	25,470.66
JJ2H	36179UEA6	GNMA II POOL MA5529	G2 10/48 FIXED 4.5	4.500 10/20/2048	
		51,321.71		55,283.11	49,194.02
		51,321.71		55,283.11	49,194.02
JJ2H	36179UGB2	GNMA II POOL MA5594	G2 11/48 FIXED 3.5	3.500 11/20/2048	
		143,455.50		130,522.11	129,394.43
		143,455.50		130,522.11	129,394.43
JJ2H	36179UGD8	GNMA II POOL MA5596	G2 11/48 FIXED 4.5	4.500 11/20/2048	
		35,285.52		37,584.60	33,822.66
		35,285.52		37,584.60	33,822.66
JJ2H	36179UGE6	GNMA II POOL MA5597	G2 11/48 FIXED 5	5.000 11/20/2048	
		79,441.00		82,198.41	78,035.02
		79,441.00		82,198.41	78,035.02
JJ2H	36179UH54	GNMA II POOL MA5652	G2 12/48 FIXED 4.5	4.500 12/20/2048	
		29,941.54		30,963.78	28,698.67
		29,941.54		30,963.78	28,698.67
JJ2H	36179UH62	GNMA II POOL MA5653	G2 12/48 FIXED 5	5.000 12/20/2048	
		40,331.81		41,043.91	39,703.12
		40,331.81		41,043.91	39,703.12
JJ2H	36179UKY7	GNMA II POOL MA5711	G2 01/49 FIXED 4.5	4.500 01/20/2049	
		85,766.14		87,370.89	82,198.55
		85,766.14		87,370.89	82,198.55

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	36179UKZ4	GNMA II POOL MA5712	G2 01/49 FIXED 5	5.000 01/20/2049	
		31,916.70		32,414.14	31,330.51
		31,916.70		32,414.14	31,330.51
JJ2H	36179UML3	GNMA II POOL MA5763	G2 02/49 FIXED 4	4.000 02/20/2049	
		98,513.25		95,958.05	91,767.93
		98,513.25		95,958.05	91,767.93
JJ2H	36179UMM1	GNMA II POOL MA5764	G2 02/49 FIXED 4.5	4.500 02/20/2049	
		81,039.60		80,495.14	77,668.62
		81,039.60		80,495.14	77,668.62
JJ2H	36179UPA4	GNMA II POOL MA5817	G2 03/49 FIXED 4	4.000 03/20/2049	
		56,038.70		54,664.01	52,192.98
		56,038.70		54,664.01	52,192.98
JJ2H	36179UPB2	GNMA II POOL MA5818	G2 03/49 FIXED 4.5	4.500 03/20/2049	
		149,930.44		150,448.42	143,693.81
		149,930.44		150,448.42	143,693.81
JJ2H	36179UQ54	GNMA II POOL MA5876	G2 04/49 FIXED 4	4.000 04/20/2049	
		44,566.90		43,515.39	41,501.50
		44,566.90		43,515.39	41,501.50
JJ2H	36179UQ70	GNMA II POOL MA5878	G2 04/49 FIXED 5	5.000 04/20/2049	
		16,220.46		16,517.00	15,942.59
		16,220.46		16,517.00	15,942.59
JJ2H	36179U6Y3	GNMA II POOL MA6287	G2 11/49 FIXED 5	5.000 11/20/2049	
		14,490.12		14,376.91	14,284.41
		14,490.12		14,376.91	14,284.41
JJ2H	36179VDS6	GNMA II POOL MA6413	G2 01/50 FIXED 5	5.000 01/20/2050	
		32,140.33		31,889.22	31,660.38
		32,140.33		31,889.22	31,660.38
JJ2H	36179VN48	GNMA II POOL MA6711	G2 06/50 FIXED 3.5	3.500 06/20/2050	
		217,409.15		206,029.12	195,682.57
		217,409.15		206,029.12	195,682.57
JJ2H	36179VTW0	GNMA II POOL MA6865	G2 09/50 FIXED 2.5	2.500 09/20/2050	
		189,999.96		165,715.59	159,108.56
		189,999.96		165,715.59	159,108.56
JJ2H	36179VX21	GNMA II POOL MA6997	G2 11/50 FIXED 3.5	3.500 11/20/2050	
		261,344.34		247,664.59	235,391.81
		261,344.34		247,664.59	235,391.81

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	36179V4U1	GNMA II POOL MA7135	G2 01/51 FIXED 2	2.000 01/20/2051	
		64,290.42		52,402.72	51,421.69
		64,290.42		52,402.72	51,421.69
JJ2H	36179V4V9	GNMA II POOL MA7136	G2 01/51 FIXED 2.5	2.500 01/20/2051	
		55,254.08		48,606.33	46,232.24
		55,254.08		48,606.33	46,232.24
JJ2H	36179V6V7	GNMA II POOL MA7184	G2 02/51 FIXED 2	2.000 02/20/2051	
		215,198.51		164,357.87	167,274.59
		215,198.51		164,357.87	167,274.59
JJ2H	36179WDG0	GNMA II POOL MA7303	G2 04/51 FIXED 2	2.000 04/20/2051	
		221,155.33		168,907.38	171,903.80
		221,155.33		168,907.38	171,903.80
JJ2H	36179WLN6	GNMA II POOL MA7533	G2 08/51 FIXED 2	2.000 08/20/2051	
		73,973.25		60,224.61	59,176.19
		73,973.25		60,224.61	59,176.19
JJ2H	36179WNF1	GNMA II POOL MA7590	G2 09/51 FIXED 3	3.000 09/20/2051	
		276,562.35		256,423.10	240,105.36
		276,562.35		256,423.10	240,105.36
JJ2H	36179WXL7	GNMA II POOL MA7883	G2 02/52 FIXED 3.5	3.500 02/20/2052	
		239,370.71		229,369.07	213,932.47
		239,370.71		229,369.07	213,932.47
JJ2I	36179WZA9	GNMA II POOL MA7937	G2 03/52 FIXED 3	3.000 03/20/2052	
		371,403.96		329,403.40	322,004.32
		371,403.96		329,403.40	322,004.32
JJ2H	36179W5E4	GNMA II POOL MA8045	G2 05/52 FIXED 4	4.000 05/20/2052	
		166,650.08		160,504.85	153,537.89
		166,650.08		160,504.85	153,537.89
JJ2H	36179W5F1	GNMA II POOL MA8046	G2 05/52 FIXED 4.5	4.500 05/20/2052	
		164,942.38		161,695.08	156,350.94
		164,942.38		161,695.08	156,350.94
JJ2I	36179XBS4	GNMA II POOL MA8149	G2 07/52 FIXED 3.5	3.500 07/20/2052	
		1,155,588.41		1,044,408.16	1,032,775.50
		1,155,588.41		1,044,408.16	1,032,775.50
JJ2H	36179XFD3	GNMA II POOL MA8264	G2 09/52 FIXED 2.5	2.500 09/20/2052	
		160,980.33		141,562.06	134,535.56
		160,980.33		141,562.06	134,535.56

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	36179XFH4	GNMA II POOL MA8268	G2 09/52 FIXED 4.5	4.500 09/20/2052	
		85,309.84		83,720.30	80,826.60
		85,309.84		83,720.30	80,826.60
JJ2I	36179XLF1	GNMA II POOL MA8426	G2 11/52 FIXED 4	4.000 11/20/2052	
		1,586,332.29		1,499,703.66	1,461,512.83
		1,586,332.29		1,499,703.66	1,461,512.83
JJ2H	36179XLJ3	GNMA II POOL MA8429	G2 11/52 FIXED 5.5	5.500 11/20/2052	
		160,615.34		162,422.25	159,905.22
		160,615.34		162,422.25	159,905.22
JJ2H	36179XNA0	GNMA II POOL MA8485	G2 12/52 FIXED 2.5	2.500 12/20/2052	
		136,193.61		118,594.82	113,750.30
		136,193.61		118,594.82	113,750.30
JJ2H	36179XNC6	GNMA II POOL MA8487	G2 12/52 FIXED 3.5	3.500 12/20/2052	
		1,258,787.27		1,143,705.14	1,125,010.92
		176,735.65		165,758.71	157,953.25
JJ2I	36179XNC6		1,082,051.62	977,946.43	967,057.67
JJ2H	36179XVT0	GNMA II POOL MA8726	G2 03/53 FIXED 5.5	5.500 03/20/2053	
		163,065.51		158,046.15	162,210.51
		163,065.51		158,046.15	162,210.51
JJ2H	36179XX68	GNMA II POOL MA8801	G2 04/53 FIXED 5.5	5.500 04/20/2053	
		412,944.74		400,207.99	410,694.99
		412,944.74		400,207.99	410,694.99
JJ2H	36179X2L9	GNMA II POOL MA8879	G2 05/53 FIXED 5.5	5.500 05/20/2053	
		256,334.95		248,164.29	254,885.93
		256,334.95		248,164.29	254,885.93
JJ2I	36180HGX0	GNMA POOL AD5614	GN 04/43 FIXED 3.5	3.500 04/15/2043	
		49,272.39		51,381.85	45,152.83
		49,272.39		51,381.85	45,152.83
JJ2I	36182UXM4	GNMA POOL AJ0684	GN 02/45 FIXED 3.5	3.500 02/15/2045	
		74,237.87		77,508.95	68,028.57
		74,237.87		77,508.95	68,028.57
JJ2I	36182WUP6	GNMA POOL AJ2390	GN 08/44 FIXED 3.5	3.500 08/15/2044	
		22,855.72		23,834.26	20,944.18
		22,855.72		23,834.26	20,944.18
JJ2I	36182XK26	GNMA POOL AJ3013	GN 03/45 FIXED 3.5	3.500 03/15/2045	
		42,076.72		43,878.11	38,556.99
		42,076.72		43,878.11	38,556.99

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2I	36183WHF2	GNMA POOL AL1130	GN 03/45 FIXED 3.5	3.500 03/15/2045	
		20,493.52		21,370.91	18,779.20
		20,493.52		21,370.91	18,779.20
JJ2I	36183WHN5	GNMA POOL AL1137	GN 01/45 FIXED 3.5	3.500 01/15/2045	
		8,023.71		8,367.23	7,352.77
		8,023.71		8,367.23	7,352.77
JJ2I	36183X3V0	GNMA POOL AL2612	GN 03/45 FIXED 3.5	3.500 03/15/2045	
		16,863.15		17,585.10	15,452.59
		16,863.15		17,585.10	15,452.59
JJ2I	36184BZJ9	GNMA POOL AL5245	GN 03/45 FIXED 3.5	3.500 03/15/2045	
		13,076.70		13,636.57	11,982.88
		13,076.70		13,636.57	11,982.88
JJ2I	36184KHY6	GNMA POOL AM0247	GN 03/45 FIXED 3.5	3.500 03/15/2045	
		4,566.63		4,762.13	4,184.63
		4,566.63		4,762.13	4,184.63
JJ2I	36184KHZ3	GNMA POOL AM0248	GN 03/45 FIXED 3.5	3.500 03/15/2045	
		20,363.64		21,235.45	18,658.81
		20,363.64		21,235.45	18,658.81
JJ2I	36184NC25	GNMA POOL AM2789	GN 04/45 FIXED 3.5	3.500 04/15/2045	
		21,688.45		22,616.97	19,713.79
		21,688.45		22,616.97	19,713.79
JJ2I	36186QH88	GNMA POOL AN7455	GN 06/45 FIXED 3.5	3.500 06/15/2045	
		138,882.33		144,828.24	127,268.39
		138,882.33		144,828.24	127,268.39
JJ2H	3620AL7M0	GNMA POOL 733600	GN 04/40 FIXED 5	5.000 04/15/2040	
		6,278.80		6,562.56	6,224.99
		6,278.80		6,562.56	6,224.99
JJ2H	3620AMA44	GNMA POOL 733627	GN 05/40 FIXED 5	5.000 05/15/2040	
		11,912.81		12,473.08	11,810.72
		11,912.81		12,473.08	11,810.72
JJ2H	36202EPZ6	GNMA II POOL 004040	G2 10/37 FIXED 6.5	6.500 10/20/2037	
		1,113.77		1,241.50	1,184.14
		1,113.77		1,241.50	1,184.14
JJ2H	36202EXU8	GNMA II POOL 004291	G2 11/38 FIXED 6	6.000 11/20/2038	
		4,388.92		4,885.44	4,562.03
		4,388.92		4,885.44	4,562.03

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	36202FDW3	GNMA II POOL 004617	G2 01/40 FIXED 4.5	4.500 01/20/2040	
			8,285.24	9,040.62	8,048.78
			8,285.24	9,040.62	8,048.78
JJ2H	36202FGD2	GNMA II POOL 004696	G2 05/40 FIXED 4.5	4.500 05/20/2040	
			11,490.83	12,539.32	11,159.30
			11,490.83	12,539.32	11,159.30
JJ2H	36202FGG5	GNMA II POOL 004699	G2 05/40 FIXED 6	6.000 05/20/2040	
			849.25	939.48	882.69
			849.25	939.48	882.69
JJ2H	36202FHY5	GNMA II POOL 004747	G2 07/40 FIXED 5	5.000 07/20/2040	
			3,578.59	3,901.98	3,568.10
			3,578.59	3,901.98	3,568.10
JJ2H	36202FJR8	GNMA II POOL 004772	G2 08/40 FIXED 5	5.000 08/20/2040	
			62,710.55	67,384.47	62,334.87
			62,710.55	67,384.47	62,334.87
JJ2H	36202FJT4	GNMA II POOL 004774	G2 08/40 FIXED 6	6.000 08/20/2040	
			4,940.81	5,473.46	5,135.47
			4,940.81	5,473.46	5,135.47
JJ2H	36202FKP0	GNMA II POOL 004802	G2 09/40 FIXED 5	5.000 09/20/2040	
			8,598.15	9,227.12	8,572.94
			8,598.15	9,227.12	8,572.94
JJ2H	36202FMC7	GNMA II POOL 004855	G2 11/40 FIXED 5	5.000 11/20/2040	
			14,174.25	15,322.34	14,132.69
			14,174.25	15,322.34	14,132.69
JJ2H	36202FMU7	GNMA II POOL 004871	G2 11/40 FIXED 6	6.000 11/20/2040	
			12,355.83	13,686.06	12,686.00
			12,355.83	13,686.06	12,686.00
JJ2H	36202FQ74	GNMA II POOL 004978	G2 03/41 FIXED 4.5	4.500 03/20/2041	
			87,910.24	93,074.96	85,337.49
			87,910.24	93,074.96	85,337.49
JJ2H	36202FSG2	GNMA II POOL 005019	G2 04/41 FIXED 6	6.000 04/20/2041	
			5,115.34	5,664.42	5,316.92
			5,115.34	5,664.42	5,316.92
JJ2H	36202FTU0	GNMA II POOL 005063	G2 05/41 FIXED 6	6.000 05/20/2041	
			714.10	794.92	742.23
			714.10	794.92	742.23

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	36202FUJ3	GNMA II POOL 005085	G2 06/41 FIXED 6	6.000 06/20/2041	
			1,362.64	1,527.42	1,392.40
			1,362.64	1,527.42	1,392.40
JJ2H	36202F2A3	GNMA II POOL 005269	G2 12/41 FIXED 6	6.000 12/20/2041	
			5,904.55	6,618.67	6,137.37
			5,904.55	6,618.67	6,137.37
JJ2H	3622AACK8	GNMA II POOL 784674	G2 04/48 FIXED 3.5	3.500 04/20/2048	
			169,194.26	172,472.39	154,636.32
			169,194.26	172,472.39	154,636.32
JJ2H	3622AAHA5	GNMA II POOL 784825	G2 10/49 FIXED 3.5	3.500 10/20/2049	
			9,424.50	9,680.75	8,249.58
			9,424.50	9,680.75	8,249.58
JJ2H	3622AAKS2	GNMA II POOL 784905	G2 01/50 FIXED 3	3.000 01/20/2050	
			55,258.40	57,071.54	47,166.42
			55,258.40	57,071.54	47,166.42
JJ2H	3622AAVK7	GNMA II POOL 785218	G2 12/50 FIXED 2	2.000 12/20/2050	
			67,522.86	70,033.85	52,882.14
			67,522.86	70,033.85	52,882.14
JJ2H	3622AAVM3	GNMA II POOL 785220	G2 12/50 FIXED 2	2.000 12/20/2050	
			69,414.35	72,234.32	53,889.56
			69,414.35	72,234.32	53,889.56
JJ2H	3622AAVN1	GNMA II POOL 785221	G2 12/50 FIXED 2	2.000 12/20/2050	
			46,506.11	48,511.67	36,552.53
			46,506.11	48,511.67	36,552.53
JJ2H	3622ABCA8	GNMA II POOL 785565	G2 06/51 FIXED 2.5	2.500 06/20/2051	
			75,229.88	65,332.44	62,370.59
			75,229.88	65,332.44	62,370.59
JJ2H	3622ABCD2	GNMA II POOL 785568	G2 08/51 FIXED 2.5	2.500 08/20/2051	
			73,641.93	63,953.43	61,075.40
			73,641.93	63,953.43	61,075.40
JJ2H	3622ABE65	GNMA II POOL 785657	G2 10/51 FIXED 2.5	2.500 10/20/2051	
			152,365.02	132,319.50	126,319.36
			152,365.02	132,319.50	126,319.36
JJ2H	3622ABFC1	GNMA II POOL 785663	G2 10/51 FIXED 2.5	2.500 10/20/2051	
			74,666.21	64,842.93	61,984.26
			74,666.21	64,842.93	61,984.26

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	3622ABFG2	GNMA II POOL 785667 G2 10/51 FIXED 2.5 76,247.64	2.500	10/20/2051 66,216.30	63,168.23
		76,247.64		66,216.30	63,168.23
JJ2H	3622ABJF0	GNMA II POOL 785762 G2 11/51 FIXED 2.5 77,199.78	2.500	11/20/2051 67,043.18	63,956.95
		77,199.78		67,043.18	63,956.95
JJ2H	3622ABKA9	GNMA II POOL 785789 G2 12/51 FIXED 2.5 77,537.35	2.500	12/20/2051 67,336.33	64,236.83
		77,537.35		67,336.33	64,236.83
JJ2H	3622ABKC5	GNMA II POOL 785791 G2 12/51 FIXED 2.5 155,824.15	2.500	12/20/2051 130,758.40	127,935.61
		155,824.15		130,758.40	127,935.61
JJ2H	3622ABLA8	GNMA II POOL 785821 G2 12/51 FIXED 2.5 78,626.24	2.500	12/20/2051 68,281.96	65,138.92
		78,626.24		68,281.96	65,138.92
JJ2H	3622ABP55	GNMA II POOL 785944 G2 02/52 FIXED 3 237,840.64	3.000	02/20/2052 224,610.76	204,886.54
		237,840.64		224,610.76	204,886.54
JJ2H	3622ABUA8	GNMA II POOL 786077 G2 03/52 FIXED 3 74,466.08	3.000	03/20/2052 70,137.76	64,037.07
		74,466.08		70,137.76	64,037.07
JJ2H	3622ABUF7	GNMA II POOL 786082 G2 11/51 FIXED 3 77,376.69	3.000	11/20/2051 73,096.79	66,093.25
		77,376.69		73,096.79	66,093.25
JJ2H	3622ABUU4	GNMA II POOL 786095 G2 04/52 FIXED 3 78,005.10	3.000	04/20/2052 73,081.02	66,110.83
		78,005.10		73,081.02	66,110.83
JJ2H	3622ABU83	GNMA II POOL 786107 G2 03/52 FIXED 3 77,967.56	3.000	03/20/2052 73,752.44	67,237.27
		77,967.56		73,752.44	67,237.27
JJ2H	3622ABU91	GNMA II POOL 786108 G2 03/52 FIXED 3.5 88,044.95	3.500	03/20/2052 85,211.01	76,988.73
		88,044.95		85,211.01	76,988.73
JJ2H	3622ABV33	GNMA II POOL 786134 G2 04/52 FIXED 3 140,119.73	3.000	04/20/2052 132,325.58	119,270.61
		140,119.73		132,325.58	119,270.61

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	3622ABWK4	GNMA II POOL 786150	G2 03/52 FIXED 3	3.000 03/20/2052	
		164,552.34		141,900.67	141,440.52
		164,552.34		141,900.67	141,440.52
JJ2H	3622ABYM8	GNMA II POOL 786216	G2 06/52 FIXED 3.5	3.500 06/20/2052	
		78,870.54		74,403.28	69,504.39
		78,870.54		74,403.28	69,504.39
JJ2H	3622AB4U3	GNMA II POOL 786335	G2 09/52 FIXED 4.5	4.500 09/20/2052	
		163,609.22		161,794.18	155,397.69
		163,609.22		161,794.18	155,397.69
JJ2H	3622AB4Z2	GNMA II POOL 786340	G2 09/52 FIXED 5	5.000 09/20/2052	
		85,164.73		85,949.85	83,287.65
		85,164.73		85,949.85	83,287.65
JJ2H	3622AB6B3	GNMA II POOL 786366	G2 08/52 FIXED 4.5	4.500 08/20/2052	
		85,241.21		83,882.69	80,696.01
		85,241.21		83,882.69	80,696.01
JJ2H	3622ACA67	GNMA II POOL 786429	G2 06/52 FIXED 4	4.000 06/20/2052	
		86,426.02		83,995.28	80,052.76
		86,426.02		83,995.28	80,052.76
JJ2H	3622ACCK4	GNMA II POOL 786474	G2 01/53 FIXED 5	5.000 01/20/2053	
		85,104.91		86,438.00	83,281.99
		85,104.91		86,438.00	83,281.99
JJ2H	3622ACEG1	GNMA II POOL 786535	G2 02/53 FIXED 5.5	5.500 02/20/2053	
		87,886.68		89,438.43	87,407.87
		87,886.68		89,438.43	87,407.87
JJ2H	3622ACPU8	GNMA II POOL 786835	G2 08/53 FIXED 5.5	5.500 08/20/2053	
		90,414.16		87,828.87	89,935.79
		90,414.16		87,828.87	89,935.79
JJ2H	3622ACSD3	GNMA II POOL 786916	G2 08/53 FIXED 5.5	5.500 08/20/2053	
		364,996.43		366,265.35	364,815.05
		364,996.43		366,265.35	364,815.05
JJ2H	3622ACTU4	GNMA II POOL 786963	G2 09/53 FIXED 6	6.000 09/20/2053	
		85,657.35		87,825.56	87,591.49
		85,657.35		87,825.56	87,591.49
JJ2H	3622ACX21	GNMA II POOL 787097	G2 08/53 FIXED 5	5.000 08/20/2053	
		83,320.30		81,849.20	81,330.09
		83,320.30		81,849.20	81,330.09

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	3622AC4M9	GNMA II POOL 787228	G2 01/54 FIXED 6	6.000 01/20/2054	
		447,448.17		458,634.37	456,895.00
		447,448.17		458,634.37	456,895.00
JJ2H	3622AC4V9	GNMA II POOL 787236	G2 01/54 FIXED 6.5	6.500 01/20/2054	
		250,972.80		259,482.35	257,668.95
		250,972.80		259,482.35	257,668.95
JJ2H	3622AC6M7	GNMA II POOL 787276	G2 02/54 FIXED 6	6.000 02/20/2054	
		92,397.39		95,725.14	94,491.40
		92,397.39		95,725.14	94,491.40
JJ2H	3622A2CE0	GNMA POOL 783669	GN 09/42 FIXED 3	3.000 09/15/2042	
		42,649.95		45,608.81	37,945.66
		42,649.95		45,608.81	37,945.66
JJ2H	3622A3CG3	GNMA POOL 784571	GN 06/48 FIXED 3.5	3.500 06/15/2048	
		221,957.79		220,041.68	203,910.76
		221,957.79		220,041.68	203,910.76
JJ2H	36241LW51	GNMA II POOL 783368	G2 07/41 FIXED 4.5	4.500 07/20/2041	
		14,315.88		15,640.10	13,896.86
		14,315.88		15,640.10	13,896.86
JJ2H	36295H5T3	GNMA POOL 671458	GN 08/37 FIXED 6	6.000 08/15/2037	
		20,189.41		20,801.38	20,623.26
		20,189.41		20,801.38	20,623.26
JJ2I	83162CPH0	SMALL BUSINESS ADMINISTRATION SBAP 2005 20B 1	4.625 02/01/2025		
		1,149.22		1,149.22	1,148.10
		1,149.22		1,149.22	1,148.10
JJ2G	83162CPY3	SMALL BUSINESS ADMINISTRATION SBAP 2005 20L 1	5.390 12/01/2025		
		3,244.72		3,244.72	3,241.61
		3,244.72		3,244.72	3,241.61
JJ2G	83162CQG1	SMALL BUSINESS ADMINISTRATION SBAP 2006 20E 1	5.870 05/01/2026		
		5,711.43		5,711.43	5,704.46
		5,711.43		5,711.43	5,704.46
JJ2G	83162CQK2	SMALL BUSINESS ADMINISTRATION SBAP 2006 20G 1	6.070 07/01/2026		
		7,075.59		7,449.27	7,071.27
		7,075.59		7,449.27	7,071.27
JJ2H	912803FJ7	STRIP PRINC	05/49 0.00000	0.010 05/15/2049	
		10,000.00		5,074.13	3,054.24
		10,000.00		5,074.13	3,054.24

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2I	912810RB6	US TREASURY N/B 05/43 2.875 3,000,000.00	2.875	05/15/2043 3,047,740.20	2,274,843.75
		3,000,000.00		3,047,740.20	2,274,843.75
JJ2H	912810RE0	US TREASURY N/B 02/44 3.625 210,000.00	3.625	02/15/2044 175,678.13	177,384.38
		210,000.00		175,678.13	177,384.38
JJ2I	912810RH3	US TREASURY N/B 08/44 3.125 6,000,000.00	3.125	08/15/2044 6,803,530.72	4,665,000.00
		6,000,000.00		6,803,530.72	4,665,000.00
JJ2I	912810RN0	US TREASURY N/B 08/45 2.875 4,250,000.00	2.875	08/15/2045 4,305,370.30	3,138,359.38
		4,250,000.00		4,305,370.30	3,138,359.38
JJ2I	912810RQ3	US TREASURY N/B 02/46 2.5 5,000,000.00	2.500	02/15/2046 4,787,895.45	3,423,437.50
		5,000,000.00		4,787,895.45	3,423,437.50
JJ2I	912810RT7	US TREASURY N/B 08/46 2.25 800,000.00	2.250	08/15/2046 673,473.39	517,125.00
		800,000.00		673,473.39	517,125.00
JJ2H	912810SE9	US TREASURY N/B 11/48 3.375 280,000.00	3.375	11/15/2048 268,601.98	219,001.56
		280,000.00		268,601.98	219,001.56
JJ2H	912810SF6	US TREASURY N/B 02/49 3 1,430,000.00	3.000	02/15/2049 1,174,742.68	1,041,944.92
		1,430,000.00		1,174,742.68	1,041,944.92
JJ2H	912810SH2	US TREASURY N/B 05/49 2.875 170,000.00	2.875	05/15/2049 138,735.94	120,693.36
		170,000.00		138,735.94	120,693.36
JJ2H	912810SL3	US TREASURY N/B 02/50 2 580,000.00	2.000	02/15/2050 356,700.00	337,374.22
		580,000.00		356,700.00	337,374.22
JJ2H	912810SN9	US TREASURY N/B 05/50 1.25 1,940,000.00	1.250	05/15/2050 1,780,679.10	921,500.00
		1,940,000.00		1,780,679.10	921,500.00
JJ2H	912810SP4	US TREASURY N/B 08/50 1.375 5,760,000.00	1.375	08/15/2050 5,512,012.16	2,814,075.01
		5,760,000.00		5,512,012.16	2,814,075.01

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		US TREASURY N/B	11/50 1.625	1.625 11/15/2050	
		1,400,000.00	1,323,709.71		731,335.93
JJ2H	912810SS8	1,400,000.00	1,323,709.71		731,335.93
		US TREASURY N/B	11/40 1.375	1.375 11/15/2040	
		7,700,000.00	7,631,332.74		4,771,593.75
JJ2I	912810ST6	7,700,000.00	7,631,332.74		4,771,593.75
		US TREASURY N/B	05/51 2.375	2.375 05/15/2051	
		780,000.00	599,005.42		491,339.07
JJ2H	912810SX7	780,000.00	599,005.42		491,339.07
		US TREASURY N/B	08/51 2	2.000 08/15/2051	
		1,320,000.00	1,302,491.00		755,648.44
JJ2H	912810SZ2	1,320,000.00	1,302,491.00		755,648.44
		US TREASURY N/B	11/51 1.875	1.875 11/15/2051	
		761,000.00	748,340.75		420,511.95
JJ2H	912810TB4	761,000.00	748,340.75		420,511.95
		US TREASURY N/B	11/41 2	2.000 11/15/2041	
		3,000,000.00	3,085,828.53		2,016,679.68
JJ2G	912810TC2	800,000.00	821,843.75		537,781.25
JJ2I	912810TC2	2,200,000.00	2,263,984.78		1,478,898.43
		US TREASURY N/B	02/52 2.25	2.250 02/15/2052	
		9,200,000.00	5,896,252.59		5,587,562.51
JJ2H	912810TD0	300,000.00	280,557.27		182,203.13
JJ2I	912810TD0	8,900,000.00	5,615,695.32		5,405,359.38
		US TREASURY N/B	05/52 2.875	2.875 05/15/2052	
		9,180,000.00	8,385,429.59		6,431,020.36
JJ2G	912810TG3	4,040,000.00	3,716,495.69		2,830,209.40
JJ2H	912810TG3	5,140,000.00	4,668,933.90		3,600,810.96
		US TREASURY N/B	08/52 3	3.000 08/15/2052	
		2,352,000.00	2,040,168.62		1,690,408.13
JJ2G	912810TJ7	2,352,000.00	2,040,168.62		1,690,408.13
		US TREASURY N/B	08/42 3.375	3.375 08/15/2042	
		3,020,000.00	2,669,745.16		2,495,628.91
JJ2G	912810TK4	1,020,000.00	941,659.22		842,894.53
JJ2I	912810TK4	2,000,000.00	1,728,085.94		1,652,734.38
		US TREASURY N/B	11/52 4	4.000 11/15/2052	
		70,000.00	66,798.20		61,077.73
JJ2H	912810TL2	70,000.00	66,798.20		61,077.73

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		US TREASURY N/B	11/42 4	4.000 11/15/2042	
		1,000,000.00	1,029,036.04		900,742.19
JJ2I	912810TM0	1,000,000.00	1,029,036.04		900,742.19
		US TREASURY N/B	02/53 3.625	3.625 02/15/2053	
		915,000.00	863,015.88		744,688.48
JJ2H	912810TN8	915,000.00	863,015.88		744,688.48
		TSY INFL IX N/B	02/53 1.5	1.500 02/15/2053	
		2,464,646.69	2,161,864.13		1,974,602.12
JJ2G	912810TP3	2,464,646.69	2,161,864.13		1,974,602.12
		US TREASURY N/B	02/43 3.875	3.875 02/15/2043	
		460,000.00	453,565.37		406,309.38
JJ2H	912810TQ1	460,000.00	453,565.37		406,309.38
		US TREASURY N/B	05/53 3.625	3.625 05/15/2053	
		820,000.00	775,183.23		667,723.44
JJ2H	912810TR9	820,000.00	775,183.23		667,723.44
		US TREASURY N/B	05/43 3.875	3.875 05/15/2043	
		2,060,000.00	1,994,675.99		1,814,972.66
JJ2H	912810TS7	2,060,000.00	1,994,675.99		1,814,972.66
		US TREASURY N/B	08/53 4.125	4.125 08/15/2053	
		18,448,000.00	16,924,912.40		16,458,354.43
JJ2G	912810TT5	15,898,000.00	14,512,892.15		14,183,375.90
JJ2H	912810TT5	1,150,000.00	1,087,817.12		1,025,970.71
JJ2I	912810TT5	1,400,000.00	1,324,203.13		1,249,007.82
		US TREASURY N/B	08/43 4.375	4.375 08/15/2043	
		7,770,000.00	7,302,615.46		7,318,672.25
JJ2H	912810TU2	970,000.00	939,827.16		913,656.64
JJ2I	912810TU2	6,800,000.00	6,362,788.30		6,405,015.61
		US TREASURY N/B	11/53 4.75	4.750 11/15/2053	
		4,336,000.00	4,717,285.00		4,296,705.00
JJ2G	912810TV0	4,336,000.00	4,717,285.00		4,296,705.00
		US TREASURY N/B	11/43 4.75	4.750 11/15/2043	
		1,530,000.00	1,588,038.42		1,512,249.62
JJ2H	912810TW8	630,000.00	647,679.04		622,691.02
JJ2I	912810TW8	900,000.00	940,359.38		889,558.60
		US TREASURY N/B	02/54 4.25	4.250 02/15/2054	
		14,594,000.00	13,568,713.84		13,336,407.58
JJ2G	912810TX6	14,594,000.00	13,568,713.84		13,336,407.58

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		US TREASURY N/B	02/44 4.5	4.500 02/15/2044	
		3,107,000.00	3,094,158.66		2,968,641.41
JJ2G	912810TZ1	2,467,000.00	2,461,153.97		2,357,141.41
JJ2H	912810TZ1	640,000.00	633,004.69		611,500.00
		US TREASURY N/B	05/54 4.625	4.625 05/15/2054	
		420,000.00	452,364.07		408,778.13
JJ2H	912810UA4	420,000.00	452,364.07		408,778.13
		US TREASURY N/B	05/44 4.625	4.625 05/15/2044	
		50,000.00	50,157.04		48,523.44
JJ2H	912810UB2	50,000.00	50,157.04		48,523.44
		US TREASURY N/B	08/54 4.25	4.250 08/15/2054	
		590,000.00	576,370.81		539,757.81
JJ2H	912810UC0	590,000.00	576,370.81		539,757.81
		US TREASURY N/B	08/44 4.125	4.125 08/15/2044	
		3,263,000.00	3,011,471.92		2,956,074.07
JJ2G	912810UD8	3,233,000.00	2,982,568.79		2,928,895.94
JJ2H	912810UD8	30,000.00	28,903.13		27,178.13
		US TREASURY N/B	11/54 4.5	4.500 11/15/2054	
		630,000.00	626,364.27		601,748.44
JJ2H	912810UE6	630,000.00	626,364.27		601,748.44
		US TREASURY N/B	11/44 4.625	4.625 11/15/2044	
		6,161,000.00	6,046,469.37		5,980,020.63
JJ2G	912810UF3	6,061,000.00	5,949,262.34		5,882,958.13
JJ2H	912810UF3	100,000.00	97,207.03		97,062.50
		TSY INFL IX N/B	07/32 0.625	0.625 07/15/2032	
		11,298,560.00	10,191,064.81		10,098,868.50
JJ2I	91282CEZ0	11,298,560.00	10,191,064.81		10,098,868.50
		TSY INFL IX N/B	01/33 1.125	1.125 01/15/2033	
		1,695,488.00	1,608,632.12		1,559,662.07
JJ2H	91282CGK1	529,840.00	526,281.95		487,394.40
JJ2I	91282CGK1	1,165,648.00	1,082,350.17		1,072,267.67
		US TREASURY N/B	05/33 3.375	3.375 05/15/2033	
		5,000.00	4,737.28		4,595.31
JJ2H	91282CHC8	5,000.00	4,737.28		4,595.31
		US TREASURY N/B	08/33 3.875	3.875 08/15/2033	
		4,350,000.00	4,289,846.18		4,140,486.34
JJ2I	91282CHT1	4,350,000.00	4,289,846.18		4,140,486.34

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	91282CHZ7	US TREASURY N/B	09/30 4.625	4.625 09/30/2030	
			3,270,000.00	3,242,923.96	3,300,017.59
			3,270,000.00	3,242,923.96	3,300,017.59
JJ2G	91282CJM4	US TREASURY N/B	11/30 4.375	4.375 11/30/2030	
			3,720,000.00	3,733,486.66	3,706,050.00
			2,500,000.00	2,515,234.38	2,490,625.00
JJ2H	91282CJM4		1,220,000.00	1,218,252.28	1,215,425.00
JJ2G	91282CJQ5	US TREASURY N/B	12/30 3.75	3.750 12/31/2030	
			4,063,000.00	4,003,310.43	3,914,129.16
			4,063,000.00	4,003,310.43	3,914,129.16
JJ2H	91282CJX0	US TREASURY N/B	01/31 4	4.000 01/31/2031	
			5,070,000.00	5,041,028.31	4,946,022.68
			4,570,000.00	4,538,821.28	4,458,249.24
JJ2I	91282CJX0		500,000.00	502,207.03	487,773.44
JJ2I	91282CJY8	TSY INFL IX N/B	01/34 1.75	1.750 01/15/2034	
			102,688.00	102,325.40	98,467.01
			102,688.00	102,325.40	98,467.01
JJ2H	91282CKC4	US TREASURY N/B	02/31 4.25	4.250 02/28/2031	
			1,760,000.00	1,755,547.07	1,739,856.25
			1,760,000.00	1,755,547.07	1,739,856.25
JJ2H	91282CKN0	US TREASURY N/B	04/31 4.625	4.625 04/30/2031	
			8,040,000.00	8,159,343.75	8,107,209.42
			8,040,000.00	8,159,343.75	8,107,209.42
JJ2H	91282CKU4	US TREASURY N/B	05/31 4.625	4.625 05/31/2031	
			240,000.00	239,644.98	241,950.00
			240,000.00	239,644.98	241,950.00
JJ2H	91282CLD1	US TREASURY N/B	07/31 4.125	4.125 07/31/2031	
			590,000.00	602,952.35	578,200.00
			590,000.00	602,952.35	578,200.00
JJ2H	91282CLE9	TSY INFL IX N/B	07/34 1.875	1.875 07/15/2034	
			2,323,767.60	2,382,917.81	2,252,261.00
			2,323,767.60	2,382,917.81	2,252,261.00
JJ2G	91282CLF6	US TREASURY N/B	08/34 3.875	3.875 08/15/2034	
			8,631,000.00	8,545,248.67	8,163,037.97
			8,611,000.00	8,525,873.67	8,144,122.34
JJ2H	91282CLF6		20,000.00	19,375.00	18,915.63

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2G	91282CLU3	US TREASURY N/B	10/31 4.125	4.125 10/31/2031	
			4,000,000.00	3,976,562.50	3,915,000.00
			4,000,000.00	3,976,562.50	3,915,000.00
JJ2H	91282CLW9	US TREASURY N/B	11/34 4.25	4.250 11/15/2034	
			110,000.00	108,693.75	107,164.06
			110,000.00	108,693.75	107,164.06
JJ2H	91282CLZ2	US TREASURY N/B	11/31 4.125	4.125 11/30/2031	
			2,310,000.00	2,293,306.65	2,260,551.56
			2,310,000.00	2,293,306.65	2,260,551.56
JJ2I	912828XL9	TSY INFL IX N/B	07/25 0.375	0.375 07/15/2025	
			5,324,240.00	5,189,398.17	5,291,884.33
			5,324,240.00	5,189,398.17	5,291,884.33
		-----	-----	-----	
		557,617,214.02	528,530,154.46		484,770,431.60

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
CORP. DEBT INSTR. - PREFERRED					
JJ2I	ACI1W77N5	JYSKE REALKREDIT A/S COVERED 10/53 1.5 4,051,891.90	1.500	10/01/2053 606,382.91	452,331.48
		4,051,891.90		606,382.91	452,331.48
JJ2I	ACI1X8QV3	JYSKE REALKREDIT A/S COVERED 10/53 1.5 1,290,385.14	1.500	10/01/2053 196,115.89	148,567.38
		1,290,385.14		196,115.89	148,567.38
JJ2I	BMXQXJII2	REALKREDIT DANMARK COVERED REGS 10/53 1.5 918,717.45	1.500	10/01/2053 139,571.86	105,839.53
		918,717.45		139,571.86	105,839.53
JJ2H	002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75 70,000.00	4.750	11/30/2036 69,552.00	67,645.27
		70,000.00		69,552.00	67,645.27
JJ2H	00287YBD0	ABBVIE INC SR UNSECURED 11/48 4.875 10,000.00	4.875	11/14/2048 11,258.60	8,992.14
		10,000.00		11,258.60	8,992.14
JJ2H	00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2 810,000.00	3.200	11/21/2029 775,977.50	751,626.09
		810,000.00		775,977.50	751,626.09
JJ2H	00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25 130,000.00	4.250	11/21/2049 148,189.40	105,853.62
		130,000.00		148,189.40	105,853.62
JJ2H	00287YDS5	ABBVIE INC SR UNSECURED 03/29 4.8 130,000.00	4.800	03/15/2029 129,730.90	129,949.71
		130,000.00		129,730.90	129,949.71
JJ2H	00287YDT3	ABBVIE INC SR UNSECURED 03/31 4.95 50,000.00	4.950	03/15/2031 49,948.00	50,000.73
		50,000.00		49,948.00	50,000.73
JJ2H	00287YDU0	ABBVIE INC SR UNSECURED 03/34 5.05 70,000.00	5.050	03/15/2034 69,779.50	69,225.91
		70,000.00		69,779.50	69,225.91
JJ2I	00501BAA7	ACREC LLC ACREC 2023 FL2 A 144A 599,625.63	1.000	02/19/2038 598,126.57	601,292.83
		599,625.63		598,126.57	601,292.83

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1 50,000.00 50,000.00	1.100	08/15/2030 49,863.00 49,863.00	41,632.23 41,632.23
JJ2H	02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9 60,000.00 60,000.00	1.900	08/15/2040 43,729.80 43,729.80	39,242.37 39,242.37
JJ2H	02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45 30,000.00 30,000.00	0.450	08/15/2025 29,970.30 29,970.30	29,285.10 29,285.10
JJ2H	02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875 60,000.00 60,000.00	3.875	09/16/2046 50,175.00 50,175.00	43,533.69 43,533.69
JJ2H	02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8 150,000.00 150,000.00	4.800	02/14/2029 149,307.00 149,307.00	148,255.66 148,255.66
JJ2H	02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95 170,000.00 170,000.00	5.950	02/14/2049 180,641.52 180,641.52	166,160.69 166,160.69
JJ2H	02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45 130,000.00 130,000.00	2.450	02/04/2032 129,254.70 129,254.70	107,007.52 107,007.52
JJ2H	023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95 100,000.00 100,000.00	4.950	12/05/2044 98,514.31 98,514.31	95,398.76 95,398.76
JJ2H	023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15 160,000.00 160,000.00	3.150	08/22/2027 159,713.60 159,713.60	154,476.88 154,476.88
JJ2H	023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875 290,000.00 290,000.00	3.875	08/22/2037 331,657.30 331,657.30	256,209.66 256,209.66
JJ2H	023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25 30,000.00 30,000.00	4.250	08/22/2057 42,237.60 42,237.60	24,614.34 24,614.34
JJ2H	023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2 150,000.00 150,000.00	1.200	06/03/2027 149,999.90 149,999.90	139,034.06 139,034.06

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	AMAZON.COM INC	SR UNSECURED 06/30 1.5	1.500	06/03/2030	
		80,000.00		79,911.20	67,870.26
JJ2H	023135BS4	80,000.00		79,911.20	67,870.26
	AMAZON.COM INC	SR UNSECURED 06/50 2.5	2.500	06/03/2050	
		120,000.00		121,179.60	71,715.13
JJ2H	023135BT2	120,000.00		121,179.60	71,715.13
	AMAZON.COM INC	SR UNSECURED 05/31 2.1	2.100	05/12/2031	
		60,000.00		60,168.80	51,242.27
JJ2H	023135BZ8	60,000.00		60,168.80	51,242.27
	AMAZON.COM INC	SR UNSECURED 05/51 3.1	3.100	05/12/2051	
		70,000.00		77,763.70	47,283.37
JJ2H	023135CB0	70,000.00		77,763.70	47,283.37
	AMAZON.COM INC	SR UNSECURED 04/27 3.3	3.300	04/13/2027	
		30,000.00		29,938.20	29,283.31
JJ2H	023135CF1	30,000.00		29,938.20	29,283.31
	AMAZON.COM INC	SR UNSECURED 04/29 3.45	3.450	04/13/2029	
		60,000.00		59,870.40	57,539.51
JJ2H	023135CG9	60,000.00		59,870.40	57,539.51
	AMAZON.COM INC	SR UNSECURED 04/32 3.6	3.600	04/13/2032	
		260,000.00		259,524.20	240,765.04
JJ2H	023135CH7	260,000.00		259,524.20	240,765.04
	AMERICAN EXPRESS CO	SR UNSECURED 05/29 4.05	4.050	05/03/2029	
		80,000.00		79,850.40	78,110.17
JJ2H	025816CW7	80,000.00		79,850.40	78,110.17
	AMERICAN EXPRESS CREDIT ACCOUN	AMXCA 2023 3 A	5.230	09/15/2028	
		3,300,000.00		3,299,852.49	3,341,994.48
JJ2I	02582JKD1	3,300,000.00		3,299,852.49	3,341,994.48
	AMGEN INC	SR UNSECURED 06/51 4.663	4.663	06/15/2051	
		17,000.00		17,956.07	14,267.78
JJ2H	031162CF5	17,000.00		17,956.07	14,267.78
	ANHEUSER BUSCH CO/INBEV	COMPANY GUAR 02/46 4.9	4.900	02/01/2046	
		269,000.00		254,796.96	244,827.38
JJ2H	03522AAJ9	269,000.00		254,796.96	244,827.38
	ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 01/49 5.55	5.550	01/23/2049	
		30,000.00		35,939.70	29,627.18
JJ2H	03523TBV9	30,000.00		35,939.70	29,627.18

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75 60,000.00 60,000.00	4.750	01/23/2029 63,781.26 63,781.26	59,959.96 59,959.96
JJ2H	035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5 50,000.00 50,000.00	3.500	06/01/2030 49,895.00 49,895.00	46,887.37 46,887.37
JJ2H	036752AB9	ELEVANCE HEALTH INC SR UNSECURED 12/27 3.65 100,000.00 100,000.00	3.650	12/01/2027 97,969.77 97,969.77	97,362.37 97,362.37
JJ2H	036752AG8	ELEVANCE HEALTH INC SR UNSECURED 03/28 4.101 40,000.00 40,000.00	4.101	03/01/2028 39,300.40 39,300.40	39,116.72 39,116.72
JJ2G	036752AN3	ELEVANCE HEALTH INC SR UNSECURED 05/30 2.25 488,000.00 488,000.00	2.250	05/15/2030 426,878.00 426,878.00	424,032.28 424,032.28
JJ2H	036752AT0	ELEVANCE HEALTH INC SR UNSECURED 05/32 4.1 100,000.00 100,000.00	4.100	05/15/2032 99,382.36 99,382.36	92,485.11 92,485.11
JJ2H	036752AU7	ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55 50,000.00 50,000.00	4.550	05/15/2052 49,519.50 49,519.50	40,409.25 40,409.25
JJ2H	03740MAD2	AON NORTH AMERICA INC COMPANY GUAR 03/34 5.45 220,000.00 220,000.00	5.450	03/01/2034 219,665.60 219,665.60	219,733.63 219,733.63
JJ2H	037833BZ2	APPLE INC SR UNSECURED 08/26 2.45 400,000.00 400,000.00	2.450	08/04/2026 388,825.65 388,825.65	387,787.83 387,787.83
JJ2H	037833CJ7	APPLE INC SR UNSECURED 02/27 3.35 50,000.00 50,000.00	3.350	02/09/2027 49,584.00 49,584.00	48,993.52 48,993.52
JJ2H	037833DB3	APPLE INC SR UNSECURED 09/27 2.9 280,000.00 280,000.00	2.900	09/12/2027 265,117.88 265,117.88	269,309.49 269,309.49
JJ2H	038413AC4	AQUA FINANCE TRUST AQFIT 2020 AA C 144A 109,721.37 109,721.37	3.970	07/17/2046 114,384.53 114,384.53	103,829.49 103,829.49

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2I	04002BAA3	AREIT CRE TRUST	AREIT 2023 CRE8 A 144A	1.000 08/17/2041	
			690,175.28	686,724.40	691,038.28
			690,175.28	686,724.40	691,038.28
JJ2I	04002PAA2	AREIT CRE TRUST	AREIT 2021 CRE5 A 144A	1.000 11/17/2038	
			114,193.06	114,193.06	113,999.64
			114,193.06	114,193.06	113,999.64
JJ2H	05377RHC1	AVIS BUDGET RENTAL CAR FUNDING AESOP 2023 5A A 144A	5.780 04/20/2028		
			360,000.00	359,943.44	366,906.92
			360,000.00	359,943.44	366,906.92
JJ2H	05377RHM9	AVIS BUDGET RENTAL CAR FUNDING AESOP 2023 8A A 144A	6.020 02/20/2030		
			110,000.00	109,956.84	114,036.49
			110,000.00	109,956.84	114,036.49
JJ2H	05526DBB0	BAT CAPITAL CORP	COMPANY GUAR 08/27 3.557	3.557 08/15/2027	
			43,000.00	43,000.60	41,602.16
			43,000.00	43,000.60	41,602.16
JJ2G	05526DBR5	BAT CAPITAL CORP	COMPANY GUAR 03/28 2.259	2.259 03/25/2028	
			300,000.00	300,000.00	275,621.74
			300,000.00	300,000.00	275,621.74
JJ2H	055451AV0	BHP BILLITON FIN USA LTD	COMPANY GUAR 09/43 5	5.000 09/30/2043	
			150,000.00	160,530.00	140,276.67
			150,000.00	160,530.00	140,276.67
JJ2G	05581JAA2	BNSF RAILWAY CO 2015 1 P	PASS THRU CE 144A 06/28 3.442	3.442 06/16/2028	
			1,156,814.00	1,156,814.00	1,099,526.26
			1,156,814.00	1,156,814.00	1,099,526.26
JJ2H	05964HAQ8	BANCO SANTANDER SA	03/28 VAR	1.000 03/24/2028	
			400,000.00	392,368.00	391,651.21
			400,000.00	392,368.00	391,651.21
JJ2H	06051GFC8	BANK OF AMERICA CORP	SR UNSECURED 01/44 5	5.000 01/21/2044	
			30,000.00	30,789.27	28,044.85
			30,000.00	30,789.27	28,044.85
JJ2G	06051GGC7	BANK OF AMERICA CORP	SUBORDINATED 11/27 4.183	4.183 11/25/2027	
			450,000.00	440,302.50	441,683.68
			450,000.00	440,302.50	441,683.68
JJ2H	06051GGR4	BANK OF AMERICA CORP	SR UNSECURED 07/28 VAR	1.000 07/21/2028	
			280,000.00	269,622.27	271,019.43
			280,000.00	269,622.27	271,019.43

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	06051GHA0	BANK OF AMERICA CORP	SR UNSECURED 01/49 VAR	1.000 01/23/2049	
			390,000.00	371,061.60	301,323.60
			390,000.00	371,061.60	301,323.60
JJ2G	06051GHD4	BANK OF AMERICA CORP	SR UNSECURED 12/28 VAR	1.000 12/20/2028	
			1,513,000.00	1,382,105.57	1,450,060.37
			1,025,000.00	896,721.25	982,360.79
JJ2H	06051GHD4		488,000.00	485,384.32	467,699.58
JJ2H	06051GHM4	BANK OF AMERICA CORP	SR UNSECURED 07/29 VAR	1.000 07/23/2029	
			620,000.00	607,643.40	604,139.90
			620,000.00	607,643.40	604,139.90
JJ2H	06051GJA8	BANK OF AMERICA CORP	SR UNSECURED 03/51 VAR	1.000 03/20/2051	
			310,000.00	324,162.90	243,116.40
			310,000.00	324,162.90	243,116.40
JJ2H	06051GJB6	BANK OF AMERICA CORP	SR UNSECURED 04/31 VAR	1.000 04/29/2031	
			240,000.00	240,000.00	211,449.31
			240,000.00	240,000.00	211,449.31
JJ2H	06051GKD0	BANK OF AMERICA CORP	SR UNSECURED 10/32 VAR	1.000 10/20/2032	
			240,000.00	240,859.80	202,648.92
			240,000.00	240,859.80	202,648.92
JJ2H	06051GKK4	BANK OF AMERICA CORP	SR UNSECURED 02/33 VAR	1.000 02/04/2033	
			100,000.00	94,730.40	86,087.95
			100,000.00	94,730.40	86,087.95
JJ2G	06051GKL2	BANK OF AMERICA CORP	SUBORDINATED 03/37 VAR	1.000 03/08/2037	
			2,700,000.00	2,479,912.50	2,392,094.89
			2,700,000.00	2,479,912.50	2,392,094.89
JJ2H	06051GLG2	BANK OF AMERICA CORP	SR UNSECURED 04/29 VAR	1.000 04/25/2029	
			120,000.00	120,802.80	120,556.57
			120,000.00	120,802.80	120,556.57
JJ2I	06051GLH0	BANK OF AMERICA CORP	SR UNSECURED 04/34 VAR	1.000 04/25/2034	
			1,800,000.00	1,806,462.00	1,787,857.45
			1,800,000.00	1,806,462.00	1,787,857.45
JJ2H	06367WB85	BANK OF MONTREAL	SR UNSECURED 05/25 1.85	1.850 05/01/2025	
			160,000.00	159,878.40	158,509.42
			160,000.00	159,878.40	158,509.42
JJ2H	06406RBH9	BANK OF NY MELLON CORP	SR UNSECURED 06/33 VAR	1.000 06/13/2033	
			170,000.00	170,000.00	160,551.66
			170,000.00	170,000.00	160,551.66

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	06406RBN6	BANK OF NY MELLON CORP	SR UNSECURED 02/29 VAR	1.000 02/01/2029	
		60,000.00		59,718.60	59,538.02
		60,000.00		59,718.60	59,538.02
JJ2H	064159VL7	BANK OF NOVA SCOTIA	SR UNSECURED 06/25 1.3	1.300 06/11/2025	
		110,000.00		109,755.80	108,407.81
		110,000.00		109,755.80	108,407.81
JJ2I	06684QAB8	BAPTIST HEALTHCARE	UNSECURED 08/50 3.54	3.540 08/15/2050	
		900,000.00		900,000.00	635,023.01
		900,000.00		900,000.00	635,023.01
JJ2H	06849RAG7	BARRICK NA FINANCE LLC	COMPANY GUAR 05/41 5.7	5.700 05/30/2041	
		100,000.00		107,370.32	98,143.77
		100,000.00		107,370.32	98,143.77
JJ2H	084659AV3	BERKSHIRE HATHAWAY ENERG	SR UNSECURED 07/30 3.7	3.700 07/15/2030	
		150,000.00		149,976.00	141,175.67
		150,000.00		149,976.00	141,175.67
JJ2H	084664CR0	BERKSHIRE HATHAWAY FIN	COMPANY GUAR 01/49 4.25	4.250 01/15/2049	
		150,000.00		148,467.00	125,436.24
		150,000.00		148,467.00	125,436.24
JJ2I	09659W2U7	BNP PARIBAS	144A 01/33 VAR	1.000 01/20/2033	
		1,700,000.00		1,464,431.00	1,449,321.66
		1,700,000.00		1,464,431.00	1,449,321.66
JJ2H	097023CD5	BOEING CO	SR UNSECURED 03/29 3.2	3.200 03/01/2029	
		130,000.00		128,410.02	119,740.62
		130,000.00		128,410.02	119,740.62
JJ2H	097023CH6	BOEING CO	SR UNSECURED 05/26 3.1	3.100 05/01/2026	
		20,000.00		19,968.20	19,496.36
		20,000.00		19,968.20	19,496.36
JJ2H	10373QAT7	BP CAP MARKETS AMERICA	COMPANY GUAR 05/26 3.119	3.119 05/04/2026	
		150,000.00		142,670.26	147,321.03
		150,000.00		142,670.26	147,321.03
JJ2H	10373QBG4	BP CAP MARKETS AMERICA	COMPANY GUAR 02/50 3	3.000 02/24/2050	
		120,000.00		118,477.20	76,419.54
		120,000.00		118,477.20	76,419.54
JJ2H	10373QBL3	BP CAP MARKETS AMERICA	COMPANY GUAR 04/30 3.633	3.633 04/06/2030	
		190,000.00		190,000.00	179,095.45
		190,000.00		190,000.00	179,095.45

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4 138,000.00 138,000.00	3.400	07/26/2029 132,492.30 132,492.30	130,279.53 130,279.53
JJ2H	110122EG9	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/31 5.1 70,000.00 70,000.00	5.100	02/22/2031 69,890.10 69,890.10	70,520.42 70,520.42
JJ2H	110122EH7	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/34 5.2 180,000.00 180,000.00	5.200	02/22/2034 179,958.60 179,958.60	179,828.74 179,828.74
JJ2H	110122EK0	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/54 5.55 30,000.00 30,000.00	5.550	02/22/2054 29,882.70 29,882.70	29,111.26 29,111.26
JJ2H	110122EL8	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/64 5.65 20,000.00 20,000.00	5.650	02/22/2064 19,915.00 19,915.00	19,293.39 19,293.39
JJ2H	12189LBH3	BURLINGTN NORTH SANTA FE SR UNSECURED 06/52 2.875 20,000.00 20,000.00	2.875	06/15/2052 20,579.00 20,579.00	12,468.11 12,468.11
JJ2H	125523AH3	CIGNA GROUP/THE COMPANY GUAR 10/28 4.375 280,000.00 280,000.00	4.375	10/15/2028 279,799.40 279,799.40	274,391.88 274,391.88
JJ2H	125523AK6	CIGNA GROUP/THE COMPANY GUAR 12/48 4.9 20,000.00 20,000.00	4.900	12/15/2048 22,266.60 22,266.60	17,066.56 17,066.56
JJ2G	125523AX8	CIGNA GROUP/THE COMPANY GUAR 05/27 7.875 401,000.00 401,000.00	7.875	05/15/2027 522,898.88 522,898.88	425,825.85 425,825.85
JJ2H	125523CK4	CIGNA GROUP/THE SR UNSECURED 03/50 3.4 160,000.00 160,000.00	3.400	03/15/2050 129,008.00 129,008.00	105,359.11 105,359.11
JJ2G	125523CL2	CIGNA GROUP/THE SR UNSECURED 03/30 2.4 650,000.00 650,000.00	2.400	03/15/2030 573,579.50 573,579.50	568,761.02 568,761.02
JJ2H	126650DQ0	CVS HEALTH CORP SR UNSECURED 02/31 1.875 20,000.00 20,000.00	1.875	02/28/2031 17,554.60 17,554.60	16,128.89 16,128.89

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2I	126673AW2	COUNTRYWIDE ASSET BACKED CERTI CWL 2004 6 1A1	1.000	12/25/2034	
		405,645.47		386,884.38	392,377.54
		405,645.47		386,884.38	392,377.54
JJ2H	126698AC3	COUNTRYWIDE ASSET BACKED CERTI CWL 2007 13 2A1	1.000	10/25/2047	
		95,762.45		68,849.34	86,550.16
		95,762.45		68,849.34	86,550.16
JJ2I	133131AZ5	CAMDEN PROPERTY TRUST SR UNSECURED 05/30 2.8	2.800	05/15/2030	
		900,000.00		923,121.00	807,575.84
		900,000.00		923,121.00	807,575.84
JJ2H	14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35	4.350	11/01/2042	
		20,000.00		17,803.60	16,719.65
		20,000.00		17,803.60	16,719.65
JJ2H	166756AR7	CHEVRON USA INC COMPANY GUAR 01/28 3.85	3.850	01/15/2028	
		60,000.00		69,485.79	59,185.61
		60,000.00		69,485.79	59,185.61
JJ2H	166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954	2.954	05/16/2026	
		100,000.00		99,444.63	98,055.18
		100,000.00		99,444.63	98,055.18
JJ2H	166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995	1.995	05/11/2027	
		40,000.00		40,122.10	37,811.17
		40,000.00		40,122.10	37,811.17
JJ2H	17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7	3.700	04/01/2027	
		200,000.00		202,044.94	196,019.33
		200,000.00		202,044.94	196,019.33
JJ2H	172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65	4.650	07/30/2045	
		254,000.00		254,508.96	221,919.86
		254,000.00		254,508.96	221,919.86
JJ2H	172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR	1.000	04/23/2029	
		520,000.00		506,818.00	504,447.79
		520,000.00		506,818.00	504,447.79
JJ2H	172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR	1.000	03/31/2031	
		140,000.00		140,000.00	134,569.49
		140,000.00		140,000.00	134,569.49
JJ2H	172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR	1.000	06/03/2031	
		60,000.00		60,000.00	52,314.48
		60,000.00		60,000.00	52,314.48

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2G	172967NA5	CITIGROUP INC	SR UNSECURED 06/27 VAR	1.000 06/09/2027	
		1,550,000.00	1,332,814.00		1,475,772.48
		1,550,000.00	1,332,814.00		1,475,772.48
JJ2H	191216CR9	COCA COLA CO/THE	SR UNSECURED 03/27 3.375	3.375 03/25/2027	
		50,000.00	57,408.10		48,966.72
		50,000.00	57,408.10		48,966.72
JJ2H	191216CW8	COCA COLA CO/THE	SR UNSECURED 06/40 2.5	2.500 06/01/2040	
		10,000.00	10,184.50		7,009.21
		10,000.00	10,184.50		7,009.21
JJ2H	20030NAK7	COMCAST CORP	COMPANY GUAR 11/35 6.5	6.500 11/15/2035	
		13,000.00	15,404.09		14,118.22
		13,000.00	15,404.09		14,118.22
JJ2H	20030NBH3	COMCAST CORP	COMPANY GUAR 01/33 4.25	4.250 01/15/2033	
		30,000.00	32,353.80		28,010.79
		30,000.00	32,353.80		28,010.79
JJ2H	20030NBU4	COMCAST CORP	COMPANY GUAR 07/46 3.4	3.400 07/15/2046	
		20,000.00	21,597.80		14,059.53
		20,000.00	21,597.80		14,059.53
JJ2H	20030NBZ3	COMCAST CORP	COMPANY GUAR 08/47 4	4.000 08/15/2047	
		20,000.00	19,860.40		15,273.51
		20,000.00	19,860.40		15,273.51
JJ2H	20030NCC3	COMCAST CORP	COMPANY GUAR 11/47 3.969	3.969 11/01/2047	
		20,000.00	17,862.20		15,166.82
		20,000.00	17,862.20		15,166.82
JJ2H	20030NCE9	COMCAST CORP	COMPANY GUAR 11/49 3.999	3.999 11/01/2049	
		10,000.00	8,808.20		7,574.06
		10,000.00	8,808.20		7,574.06
JJ2H	20030NCG4	COMCAST CORP	COMPANY GUAR 11/52 4.049	4.049 11/01/2052	
		50,000.00	46,534.22		37,654.80
		50,000.00	46,534.22		37,654.80
JJ2H	20030NCK5	COMCAST CORP	COMPANY GUAR 03/48 4	4.000 03/01/2048	
		20,000.00	22,614.60		15,211.40
		20,000.00	22,614.60		15,211.40
JJ2H	20030NCN9	COMCAST CORP	COMPANY GUAR 10/58 4.95	4.950 10/15/2058	
		10,000.00	10,302.60		8,657.35
		10,000.00	10,302.60		8,657.35

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15	4.150	10/15/2028	
		360,000.00		360,831.42	351,143.69
		360,000.00		360,831.42	351,143.69
JJ2H	20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25	4.250	10/15/2030	
		270,000.00		266,439.00	260,323.42
		270,000.00		266,439.00	260,323.42
JJ2H	20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25	3.250	11/01/2039	
		10,000.00		10,180.00	7,584.83
		10,000.00		10,180.00	7,584.83
JJ2H	20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45	3.450	02/01/2050	
		80,000.00		77,314.15	54,878.53
		80,000.00		77,314.15	54,878.53
JJ2H	20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4	3.400	04/01/2030	
		60,000.00		59,893.80	55,779.26
		60,000.00		59,893.80	55,779.26
JJ2H	20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75	3.750	04/01/2040	
		70,000.00		73,750.80	56,353.78
		70,000.00		73,750.80	56,353.78
JJ2H	20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3	3.300	04/01/2027	
		40,000.00		45,197.20	38,854.17
		40,000.00		45,197.20	38,854.17
JJ2H	20030NDL2	COMCAST CORP COMPANY GUAR 01/51 2.8	2.800	01/15/2051	
		140,000.00		127,785.90	83,498.13
		140,000.00		127,785.90	83,498.13
JJ2H	20030NDS7	COMCAST CORP COMPANY GUAR 11/51 2.887	2.887	11/01/2051	
		179,000.00		169,929.70	107,865.87
		179,000.00		169,929.70	107,865.87
JJ2H	20030NDU2	COMCAST CORP COMPANY GUAR 11/56 2.937	2.937	11/01/2056	
		54,000.00		53,673.84	31,543.87
		54,000.00		53,673.84	31,543.87
JJ2H	20030NEF4	COMCAST CORP COMPANY GUAR 05/53 5.35	5.350	05/15/2053	
		50,000.00		49,536.50	46,374.38
		50,000.00		49,536.50	46,374.38
JJ2H	20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9	5.900	05/15/2038	
		60,000.00		59,894.98	62,056.51
		60,000.00		59,894.98	62,056.51

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35 60,000.00 60,000.00	3.350	04/01/2030 59,863.20 59,863.20	55,744.94 55,744.94
JJ2H	209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95 50,000.00 50,000.00	3.950	04/01/2050 49,669.00 49,669.00	38,971.92 38,971.92
JJ2H	22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375 160,000.00 160,000.00	1.375	06/20/2027 160,384.08 160,384.08	148,748.52 148,748.52
JJ2H	22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6 140,000.00 140,000.00	1.600	04/20/2030 139,901.80 139,901.80	119,802.11 119,802.11
JJ2I	225401BB3	UBS GROUP AG SR UNSECURED 144A 11/33 VAR 750,000.00 750,000.00	1.000	11/15/2033 889,335.00 889,335.00	909,783.82 909,783.82
JJ2H	22550L2C4	UBS AG STAMFORD CT SR UNSECURED 04/25 2.95 250,000.00 250,000.00	2.950	04/09/2025 249,572.50 249,572.50	248,764.31 248,764.31
JJ2H	22550L2K6	UBS AG STAMFORD CT SR UNSECURED 07/27 5 890,000.00 890,000.00	5.000	07/09/2027 887,392.30 887,392.30	895,304.97 895,304.97
JJ2H	22550L2L4	UBS AG STAMFORD CT SR UNSECURED 01/25 7.95 260,000.00 260,000.00	7.950	01/09/2025 259,480.00 259,480.00	260,117.47 260,117.47
JJ2H	22550L2M2	UBS AG STAMFORD CT SR UNSECURED 02/28 7.5 260,000.00 260,000.00	7.500	02/15/2028 259,404.60 259,404.60	278,425.44 278,425.44
JJ2H	244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1 20,000.00 20,000.00	3.100	04/15/2030 19,962.20 19,962.20	18,391.93 18,391.93
JJ2H	244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75 80,000.00 80,000.00	3.750	04/15/2050 92,685.96 92,685.96	61,557.43 61,557.43
JJ2H	254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65 20,000.00 20,000.00	6.650	11/15/2037 27,873.60 27,873.60	22,306.29 22,306.29

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	26442EAF7	DUKE ENERGY OHIO INC	1ST MORTGAGE 02/29 3.65	3.650 02/01/2029	
			120,000.00	119,893.80	114,592.90
			120,000.00	119,893.80	114,592.90
JJ2I	26444HAK7	DUKE ENERGY FLORIDA LLC	1ST MORTGAGE 12/31 2.4	2.400 12/15/2031	
			1,100,000.00	1,098,339.00	928,839.96
			1,100,000.00	1,098,339.00	928,839.96
JJ2H	26875PAN1	EOG RESOURCES INC	SR UNSECURED 04/35 3.9	3.900 04/01/2035	
			50,000.00	47,911.00	44,476.08
			50,000.00	47,911.00	44,476.08
JJ2H	26875PAT8	EOG RESOURCES INC	SR UNSECURED 04/50 4.95	4.950 04/15/2050	
			90,000.00	89,977.20	80,149.94
			90,000.00	89,977.20	80,149.94
JJ2H	26875PAU5	EOG RESOURCES INC	SR UNSECURED 04/30 4.375	4.375 04/15/2030	
			20,000.00	19,992.00	19,445.75
			20,000.00	19,992.00	19,445.75
JJ2G	26884ABF9	ERP OPERATING LP	SR UNSECURED 11/26 2.85	2.850 11/01/2026	
			475,000.00	471,869.75	459,875.73
			475,000.00	471,869.75	459,875.73
JJ2H	278062AE4	EATON CORP	COMPANY GUAR 11/42 4.15	4.150 11/02/2042	
			100,000.00	99,881.87	84,417.66
			100,000.00	99,881.87	84,417.66
JJ2H	29278NAG8	ENERGY TRANSFER LP	COMPANY GUAR 04/29 5.25	5.250 04/15/2029	
			10,000.00	11,417.30	10,034.00
			10,000.00	11,417.30	10,034.00
JJ2I	29364NAT5	ENTERGY MISSISSIPPI LLC	1ST MORTGAGE 06/28 2.85	2.850 06/01/2028	
			500,000.00	484,260.00	469,109.67
			500,000.00	484,260.00	469,109.67
JJ2H	29379VAM5	ENTERPRISE PRODUCTS OPER	COMPANY GUAR 04/38 7.55	7.550 04/15/2038	
			20,000.00	29,004.60	23,421.79
			20,000.00	29,004.60	23,421.79
JJ2H	29379VBA0	ENTERPRISE PRODUCTS OPER	COMPANY GUAR 03/44 4.85	4.850 03/15/2044	
			20,000.00	23,164.20	17,901.39
			20,000.00	23,164.20	17,901.39
JJ2H	29379VBT9	ENTERPRISE PRODUCTS OPER	COMPANY GUAR 10/28 4.15	4.150 10/16/2028	
			330,000.00	337,110.60	322,112.00
			330,000.00	337,110.60	322,112.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2 50,000.00 50,000.00	4.200 53,816.00 53,816.00	01/31/2050	39,398.09 39,398.09
JJ2H	29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8 90,000.00 90,000.00	2.800 92,106.60 92,106.60	01/31/2030	81,384.09 81,384.09
JJ2H	29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7 60,000.00 60,000.00	3.700 60,099.60 60,099.60	01/31/2051	43,104.17 43,104.17
JJ2H	29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95 30,000.00 30,000.00	3.950 31,103.90 31,103.90	01/31/2060	21,624.19 21,624.19
JJ2H	29379VCF8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/34 4.85 190,000.00 190,000.00	4.850 189,439.50 189,439.50	01/31/2034	183,828.32 183,828.32
JJ2H	29379VCH4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/55 5.55 80,000.00 80,000.00	5.550 79,928.40 79,928.40	02/16/2055	77,087.31 77,087.31
JJ2H	293791AP4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/34 6.65 50,000.00 50,000.00	6.650 53,824.50 53,824.50	10/15/2034	54,372.08 54,372.08
JJ2H	30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043 280,000.00 280,000.00	3.043 282,791.26 282,791.26	03/01/2026	275,591.61 275,591.61
JJ2H	30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114 40,000.00 40,000.00	4.114 40,329.08 40,329.08	03/01/2046	32,479.21 32,479.21
JJ2H	30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327 100,000.00 100,000.00	4.327 121,035.30 121,035.30	03/19/2050	82,348.85 82,348.85
JJ2H	30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992 20,000.00 20,000.00	2.992 20,656.94 20,656.94	03/19/2025	19,937.79 19,937.79
JJ2H	30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482 110,000.00 110,000.00	3.482 110,000.00 110,000.00	03/19/2030	103,647.11 103,647.11

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	30303M8U9	META PLATFORMS INC	SR UNSECURED 08/34 4.75	4.750 08/15/2034	
			170,000.00	169,677.00	165,579.61
			170,000.00	169,677.00	165,579.61
JJ2G	34531QAD1	FORD CREDIT AUTO OWNER TRUST	FORDO 2024 B A3	5.100 04/15/2029	
			976,000.00	975,991.02	987,333.31
			976,000.00	975,991.02	987,333.31
JJ2I	36143L2D6	GA GLOBAL FUNDING TRUST	SECURED 144A 09/28 1.95	1.950 09/15/2028	
			900,000.00	898,128.00	803,512.19
			900,000.00	898,128.00	803,512.19
JJ2H	369550BC1	GENERAL DYNAMICS CORP	COMPANY GUAR 05/28 3.75	3.750 05/15/2028	
			130,000.00	129,269.40	126,206.82
			130,000.00	129,269.40	126,206.82
JJ2H	369550BH0	GENERAL DYNAMICS CORP	COMPANY GUAR 04/40 4.25	4.250 04/01/2040	
			90,000.00	102,915.90	78,626.07
			90,000.00	102,915.90	78,626.07
JJ2H	369550BJ6	GENERAL DYNAMICS CORP	COMPANY GUAR 04/50 4.25	4.250 04/01/2050	
			120,000.00	145,017.12	99,226.57
			120,000.00	145,017.12	99,226.57
JJ2I	373334KP5	GEORGIA POWER CO	SR UNSECURED 03/51 3.25	3.250 03/15/2051	
			900,000.00	899,127.00	607,691.11
			900,000.00	899,127.00	607,691.11
JJ2H	38141GGM0	GOLDMAN SACHS GROUP INC	SR UNSECURED 02/41 6.25	6.250 02/01/2041	
			350,000.00	350,838.80	368,647.26
			350,000.00	350,838.80	368,647.26
JJ2H	38141GVS0	GOLDMAN SACHS GROUP INC	SR UNSECURED 10/45 4.75	4.750 10/21/2045	
			140,000.00	146,783.66	124,015.29
			140,000.00	146,783.66	124,015.29
JJ2H	38141GWV2	GOLDMAN SACHS GROUP INC	SR UNSECURED 04/29 VAR	1.000 04/23/2029	
			490,000.00	473,090.10	471,351.46
			490,000.00	473,090.10	471,351.46
JJ2H	38141GWZ3	GOLDMAN SACHS GROUP INC	SR UNSECURED 05/29 VAR	1.000 05/01/2029	
			450,000.00	441,562.80	437,818.43
			450,000.00	441,562.80	437,818.43
JJ2H	38141GYC2	GOLDMAN SACHS GROUP INC	SR UNSECURED 04/42 VAR	1.000 04/22/2042	
			40,000.00	41,845.60	29,185.92
			40,000.00	41,845.60	29,185.92

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	38141GYK4	GOLDMAN SACHS GROUP INC	SR UNSECURED 07/42 VAR	1.000 07/21/2042	
		90,000.00		91,503.20	62,597.86
		90,000.00		91,503.20	62,597.86
JJ2H	38141GYN8	GOLDMAN SACHS GROUP INC	SR UNSECURED 10/32 VAR	1.000 10/21/2032	
		80,000.00		81,098.96	67,633.20
		80,000.00		81,098.96	67,633.20
JJ2G	38141GZR8	GOLDMAN SACHS GROUP INC	SR UNSECURED 03/28 VAR	1.000 03/15/2028	
		2,550,000.00		2,550,000.00	2,480,165.78
		2,550,000.00		2,550,000.00	2,480,165.78
JJ2I	39541EAA1	GREENSAIF PIPELINES BIDC	SR SECURED 144A 02/38 6.129	6.129 02/23/2038	
		500,000.00		500,000.00	500,997.85
		500,000.00		500,000.00	500,997.85
JJ2H	404280BT5	HSBC HOLDINGS PLC	SR UNSECURED 06/29 VAR	1.000 06/19/2029	
		400,000.00		393,872.00	391,850.23
		400,000.00		393,872.00	391,850.23
JJ2G	404280DG1	HSBC HOLDINGS PLC	SR UNSECURED 08/28 VAR	1.000 08/11/2028	
		425,000.00		427,159.00	426,710.10
		425,000.00		427,159.00	426,710.10
JJ2I	404280DV8	HSBC HOLDINGS PLC	SR UNSECURED 03/34 VAR	1.000 03/09/2034	
		1,700,000.00		1,801,405.00	1,764,929.36
		1,700,000.00		1,801,405.00	1,764,929.36
JJ2H	406216BJ9	HALLIBURTON CO	SR UNSECURED 11/35 4.85	4.850 11/15/2035	
		130,000.00		133,961.32	123,596.98
		130,000.00		133,961.32	123,596.98
JJ2H	406216BK6	HALLIBURTON CO	SR UNSECURED 11/45 5	5.000 11/15/2045	
		20,000.00		20,332.40	17,873.65
		20,000.00		20,332.40	17,873.65
JJ2H	427866BF4	HERSHEY COMPANY	SR UNSECURED 06/25 0.9	0.900 06/01/2025	
		30,000.00		29,944.50	29,525.07
		30,000.00		29,944.50	29,525.07
JJ2H	42806MAE9	HERTZ VEHICLE FINANCING LLC	HERTZ 2021 2A A 144A	1.680 12/27/2027	
		260,000.00		259,959.52	243,994.17
		260,000.00		259,959.52	243,994.17
JJ2H	42806MBA6	HERTZ VEHICLE FINANCING LLC	HERTZ 2022 4A A 144A	3.730 09/25/2026	
		110,000.00		108,453.13	109,394.85
		110,000.00		108,453.13	109,394.85

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9 30,000.00	3.900	06/15/2047 32,833.50	23,486.57
		30,000.00		32,833.50	23,486.57
JJ2H	437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9 10,000.00	3.900	12/06/2028 11,919.10	9,745.18
		10,000.00		11,919.10	9,745.18
JJ2H	437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5 60,000.00	2.500	04/15/2027 63,679.20	57,409.15
		60,000.00		63,679.20	57,409.15
JJ2H	437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7 70,000.00	2.700	04/15/2030 69,608.70	63,027.16
		70,000.00		69,608.70	63,027.16
JJ2H	437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3 200,000.00	3.300	04/15/2040 206,748.10	155,963.12
		200,000.00		206,748.10	155,963.12
JJ2H	437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35 250,000.00	3.350	04/15/2050 265,694.47	174,579.36
		250,000.00		265,694.47	174,579.36
JJ2I	43730XAA2	HOME PARTNERS OF AMERICA TRUST HPA 2021 3 A 144A 1,121,681.16	2.200	01/17/2041 981,851.38	1,003,196.52
		1,121,681.16		981,851.38	1,003,196.52
JJ2G	43813YAC6	HONDA AUTO RECEIVABLES OWNER T HAROT 2024 3 A3 1,005,000.00	4.570	03/21/2029 1,004,842.11	1,005,777.37
		1,005,000.00		1,004,842.11	1,005,777.37
JJ2H	438516CS3	HONEYWELL INTERNATIONAL SR UNSECURED 03/35 5 160,000.00	5.000	03/01/2035 159,398.40	156,894.70
		160,000.00		159,398.40	156,894.70
JJ2G	448976AD2	HYUNDAI AUTO RECEIVABLES TRUST HART 2024 C A3 1,039,000.00	4.410	05/15/2029 1,038,923.95	1,034,597.86
		1,039,000.00		1,038,923.95	1,034,597.86
JJ2H	458140BG4	INTEL CORP SR UNSECURED 12/47 3.734 38,000.00	3.734	12/08/2047 37,974.83	25,088.18
		38,000.00		37,974.83	25,088.18
JJ2H	458140BM1	INTEL CORP SR UNSECURED 03/50 4.75 10,000.00	4.750	03/25/2050 11,183.02	7,736.88
		10,000.00		11,183.02	7,736.88

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		INTERCONTINENTALEXCHANGE	SR UNSECURED 03/33 4.6	4.600 03/15/2033	
		130,000.00		132,446.55	124,375.26
JJ2H	45866FAW4	130,000.00		132,446.55	124,375.26
		JPMORGAN CHASE + CO	SUBORDINATED 06/45 4.95	4.950 06/01/2045	
		80,000.00		79,515.88	72,663.96
JJ2H	46625HLL2	80,000.00		79,515.88	72,663.96
		JPMORGAN CHASE + CO	SUBORDINATED 10/27 4.25	4.250 10/01/2027	
		270,000.00		283,153.75	267,980.48
JJ2H	46625HNJ5	270,000.00		283,153.75	267,980.48
		JPMORGAN CHASE + CO	SR UNSECURED 01/29 VAR	1.000 01/23/2029	
		60,000.00		58,149.41	57,569.85
JJ2H	46647PAM8	60,000.00		58,149.41	57,569.85
		JPMORGAN CHASE + CO	SR UNSECURED 04/29 VAR	1.000 04/23/2029	
		160,000.00		157,820.80	155,155.67
JJ2H	46647PAR7	160,000.00		157,820.80	155,155.67
		JPMORGAN CHASE + CO	SR UNSECURED 07/29 VAR	1.000 07/23/2029	
		300,000.00		296,144.40	292,022.70
JJ2H	46647PAV8	300,000.00		296,144.40	292,022.70
		JPMORGAN CHASE + CO	SR UNSECURED 12/29 VAR	1.000 12/05/2029	
		70,000.00		70,000.00	68,584.21
JJ2H	46647PAX4	70,000.00		70,000.00	68,584.21
		JPMORGAN CHASE + CO	SR UNSECURED 03/31 VAR	1.000 03/24/2031	
		1,900,000.00		1,919,836.00	1,851,685.11
JJ2G	46647PBJ4	1,900,000.00		1,919,836.00	1,851,685.11
		JPMORGAN CHASE + CO	SR UNSECURED 04/31 VAR	1.000 04/22/2031	
		110,000.00		110,000.00	96,856.92
JJ2H	46647PBL9	110,000.00		110,000.00	96,856.92
		JPMORGAN CHASE + CO	SR UNSECURED 04/51 VAR	1.000 04/22/2051	
		130,000.00		132,738.36	86,244.90
JJ2H	46647PBN5	130,000.00		132,738.36	86,244.90
		JPMORGAN CHASE + CO	SUBORDINATED 05/31 VAR	1.000 05/13/2031	
		2,000,000.00		2,014,931.00	1,789,106.44
JJ2G	46647PBP0	2,000,000.00		2,014,931.00	1,789,106.44
		JPMORGAN CHASE + CO	SR UNSECURED 04/28 VAR	1.000 04/26/2028	
		1,125,000.00		1,054,158.75	1,111,436.36
JJ2G	46647PDA1	1,125,000.00		1,054,158.75	1,111,436.36

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	46647PDF0	JPMORGAN CHASE + CO	SR UNSECURED 06/30 VAR	1.000 06/14/2030	
			220,000.00	220,000.00	215,708.78
			220,000.00	220,000.00	215,708.78
JJ2I	46647PDG8	JPMORGAN CHASE + CO	SR UNSECURED 07/28 VAR	1.000 07/25/2028	
			2,800,000.00	2,776,340.00	2,799,773.93
			2,800,000.00	2,776,340.00	2,799,773.93
JJ2H	46647PEK8	JPMORGAN CHASE + CO	SR UNSECURED 07/35 VAR	1.000 07/22/2035	
			30,000.00	30,915.30	29,679.85
			30,000.00	30,915.30	29,679.85
JJ2H	532457CL0	ELI LILLY + CO	SR UNSECURED 02/34 4.7	4.700 02/09/2034	
			170,000.00	169,945.60	164,802.11
			170,000.00	169,945.60	164,802.11
JJ2H	532457CM8	ELI LILLY + CO	SR UNSECURED 02/54 5	5.000 02/09/2054	
			20,000.00	19,886.20	18,392.47
			20,000.00	19,886.20	18,392.47
JJ2H	532457CN6	ELI LILLY + CO	SR UNSECURED 02/64 5.1	5.100 02/09/2064	
			140,000.00	139,819.90	128,189.70
			140,000.00	139,819.90	128,189.70
JJ2H	532457CR7	ELI LILLY + CO	SR UNSECURED 08/34 4.6	4.600 08/14/2034	
			70,000.00	70,025.40	67,213.79
			70,000.00	70,025.40	67,213.79
JJ2H	539439AT6	LLOYDS BANKING GROUP PLC	SR UNSECURED 08/28 4.55	4.550 08/16/2028	
			260,000.00	259,214.80	255,134.51
			260,000.00	259,214.80	255,134.51
JJ2I	539439AX7	LLOYDS BANKING GROUP PLC	SR UNSECURED 03/29 VAR	1.000 03/06/2029	
			1,300,000.00	1,300,000.00	1,324,059.37
			1,300,000.00	1,300,000.00	1,324,059.37
JJ2H	539830BK4	LOCKHEED MARTIN CORP	SR UNSECURED 05/36 4.5	4.500 05/15/2036	
			20,000.00	21,324.20	18,771.51
			20,000.00	21,324.20	18,771.51
JJ2H	539830BR9	LOCKHEED MARTIN CORP	SR UNSECURED 06/32 3.9	3.900 06/15/2032	
			50,000.00	49,956.00	46,458.22
			50,000.00	49,956.00	46,458.22
JJ2H	539830BS7	LOCKHEED MARTIN CORP	SR UNSECURED 06/53 4.15	4.150 06/15/2053	
			230,000.00	228,417.60	184,106.72
			230,000.00	228,417.60	184,106.72

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	539830CE7	LOCKHEED MARTIN CORP	SR UNSECURED 02/64 5.2	5.200 02/15/2064	
		40,000.00		41,090.60	37,198.19
		40,000.00		41,090.60	37,198.19
JJ2I	546676AZ0	LOUISVILLE GAS + ELEC	1ST MORTGAGE 04/33 5.45	5.450 04/15/2033	
		500,000.00		498,860.00	505,558.07
		500,000.00		498,860.00	505,558.07
JJ2I	55282XAA8	MF1 MULTIFAMILY HOUSING MORTGA MF1 2021 FL5 A 144A	1.000 07/15/2036		
		100,099.02		100,099.02	99,787.94
		100,099.02		100,099.02	99,787.94
JJ2H	55376YAD7	M+T EQUIPMENT NOTES	MTLRF 2024 1A A4 144A	4.940 08/18/2031	
		250,000.00		249,974.28	249,206.68
		250,000.00		249,974.28	249,206.68
JJ2H	55903VBA0	WARNERMEDIA HOLDINGS INC	COMPANY GUAR 03/27 3.755	3.755 03/15/2027	
		40,000.00		40,000.00	38,535.29
		40,000.00		40,000.00	38,535.29
JJ2H	57636QAQ7	MASTERCARD INC	SR UNSECURED 03/50 3.85	3.850 03/26/2050	
		120,000.00		149,009.20	92,998.05
		120,000.00		149,009.20	92,998.05
JJ2H	58013MFR0	MCDONALD S CORP	SR UNSECURED 04/50 4.2	4.200 04/01/2050	
		260,000.00		288,577.42	205,687.79
		260,000.00		288,577.42	205,687.79
JJ2H	58933YAZ8	MERCK + CO INC	SR UNSECURED 06/30 1.45	1.450 06/24/2030	
		60,000.00		59,484.60	50,344.83
		60,000.00		59,484.60	50,344.83
JJ2H	58933YBF1	MERCK + CO INC	SR UNSECURED 12/51 2.75	2.750 12/10/2051	
		120,000.00		120,491.40	72,857.04
		120,000.00		120,491.40	72,857.04
JJ2H	594918BB9	MICROSOFT CORP	SR UNSECURED 02/25 2.7	2.700 02/12/2025	
		60,000.00		58,422.60	59,875.35
		60,000.00		58,422.60	59,875.35
JJ2H	594918BS2	MICROSOFT CORP	SR UNSECURED 08/36 3.45	3.450 08/08/2036	
		5,000.00		4,979.25	4,360.10
		5,000.00		4,979.25	4,360.10
JJ2H	594918BY9	MICROSOFT CORP	SR UNSECURED 02/27 3.3	3.300 02/06/2027	
		70,000.00		69,650.11	68,532.76
		70,000.00		69,650.11	68,532.76

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	MICROSOFT CORP	SR UNSECURED 03/52 2.921	2.921	03/17/2052	
		4,000.00		3,888.70	2,651.58
JJ2H	594918CE2	4,000.00		3,888.70	2,651.58
	MIDAMERICAN ENERGY CO	1ST MORTGAGE 04/29 3.65	3.650	04/15/2029	
		120,000.00		114,925.20	114,433.02
JJ2H	595620AT2	120,000.00		114,925.20	114,433.02
	MITSUBISHI UFJ FIN GRP	SR UNSECURED 04/28 VAR	1.000	04/19/2028	
		200,000.00		196,882.00	196,557.28
JJ2H	606822CE2	200,000.00		196,882.00	196,557.28
	MITSUBISHI UFJ FIN GRP	SR UNSECURED 02/31 VAR	1.000	02/22/2031	
		900,000.00		900,000.00	914,948.89
JJ2I	606822CT9	900,000.00		900,000.00	914,948.89
	MITSUBISHI UFJ FIN GRP	SR UNSECURED 04/26 VAR	1.000	04/17/2026	
		700,000.00		700,000.00	702,330.09
JJ2I	606822CZ5	700,000.00		700,000.00	702,330.09
	MIZUHO FINANCIAL GROUP	SR UNSECURED 05/34 VAR	1.000	05/27/2034	
		1,200,000.00		1,197,324.00	1,223,471.86
JJ2I	60687YCT4	1,200,000.00		1,197,324.00	1,223,471.86
	MONONGAHELA POWER CO	1ST MORTGAGE 144A 05/27 3.55	3.550	05/15/2027	
		1,000,000.00		999,580.00	969,935.86
JJ2I	610202BR3	1,000,000.00		999,580.00	969,935.86
	MORGAN STANLEY	SR UNSECURED 01/29 VAR	1.000	01/24/2029	
		680,000.00		660,453.70	655,506.69
JJ2H	61744YAP3	680,000.00		660,453.70	655,506.69
	MORGAN STANLEY	SR UNSECURED 01/31 VAR	1.000	01/22/2031	
		60,000.00		60,000.00	53,314.57
JJ2H	6174468L6	60,000.00		60,000.00	53,314.57
	MORGAN STANLEY	SR UNSECURED 04/31 VAR	1.000	04/01/2031	
		160,000.00		160,000.00	148,619.61
JJ2H	6174468P7	160,000.00		160,000.00	148,619.61
	MORGAN STANLEY	SR UNSECURED 10/32 VAR	1.000	10/20/2032	
		70,000.00		70,972.57	58,659.23
JJ2H	61747YEH4	70,000.00		70,972.57	58,659.23
	MORGAN STANLEY	SR UNSECURED 04/34 VAR	1.000	04/21/2034	
		1,800,000.00		1,796,616.00	1,771,830.43
JJ2I	61747YFE0	1,800,000.00		1,796,616.00	1,771,830.43

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	61747YFL4	MORGAN STANLEY	SR UNSECURED 01/35 VAR	1.000 01/18/2035	
		50,000.00		51,693.50	49,725.63
		50,000.00		51,693.50	49,725.63
JJ2H	61747YFT7	MORGAN STANLEY	SR UNSECURED 07/35 VAR	1.000 07/19/2035	
		240,000.00		246,542.20	236,151.85
		240,000.00		246,542.20	236,151.85
JJ2I	637432NW1	NATIONAL RURAL UTIL COOP	COLLATERAL T 03/31 1.35	1.350 03/15/2031	
		1,000,000.00		997,480.00	802,977.17
		1,000,000.00		997,480.00	802,977.17
JJ2G	639057AC2	NATWEST GROUP PLC	SR UNSECURED 06/27 VAR	1.000 06/14/2027	
		1,000,000.00		1,001,573.00	954,169.29
		1,000,000.00		1,001,573.00	954,169.29
JJ2G	639057AH1	NATWEST GROUP PLC	SR UNSECURED 03/34 VAR	1.000 03/02/2034	
		2,275,000.00		2,282,631.25	2,330,851.48
		1,375,000.00		1,382,631.25	1,408,756.39
JJ2I	639057AH1		900,000.00	900,000.00	922,095.09
JJ2G	63939RAA2	NAVIENT STUDENT LOAN TRUST	NAVSL 2017 2A A 144A	1.000 12/27/2066	
		2,973,242.63		3,023,880.63	2,985,606.86
		2,973,242.63		3,023,880.63	2,985,606.86
JJ2H	63940NAC4	NAVIENT STUDENT LOAN TRUST	NAVSL 2017 1A A3 144A	1.000 07/26/2066	
		125,879.98		127,792.78	127,001.68
		125,879.98		127,792.78	127,001.68
JJ2G	63940TAC1	NAVIENT STUDENT LOAN TRUST	NAVSL 2018 3A A3 144A	1.000 03/25/2067	
		728,237.80		728,237.80	725,657.14
		728,237.80		728,237.80	725,657.14
JJ2I	64952WDS9	NEW YORK LIFE GLOBAL FDG	SECURED 144A 08/30 1.2	1.200 08/07/2030	
		900,000.00		898,479.00	739,506.59
		900,000.00		898,479.00	739,506.59
JJ2H	654106AH6	NIKE INC	SR UNSECURED 03/25 2.4	2.400 03/27/2025	
		60,000.00		63,616.20	59,683.87
		60,000.00		63,616.20	59,683.87
JJ2H	654106AJ2	NIKE INC	SR UNSECURED 03/27 2.75	2.750 03/27/2027	
		90,000.00		97,965.50	86,764.56
		90,000.00		97,965.50	86,764.56
JJ2H	654106AM5	NIKE INC	SR UNSECURED 03/50 3.375	3.375 03/27/2050	
		70,000.00		75,286.81	49,396.61
		70,000.00		75,286.81	49,396.61

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2G	65479WAD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2024 B A3	4.340	03/15/2029	
		1,021,000.00		1,020,905.66	1,016,826.46
		1,021,000.00		1,020,905.66	1,016,826.46
JJ2H	67066GAF1	NVIDIA CORP SR UNSECURED 04/30 2.85	2.850	04/01/2030	
		50,000.00		49,814.50	45,810.98
		50,000.00		49,814.50	45,810.98
JJ2H	67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7	3.700	04/01/2060	
		160,000.00		173,417.35	118,287.90
		160,000.00		173,417.35	118,287.90
JJ2H	67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A	1.850	11/20/2050	
		229,644.59		229,635.32	221,565.90
		229,644.59		229,635.32	221,565.90
JJ2I	68327LAB2	CADILLAC FAIRVIEW PRP TR SR UNSECURED 144A 03/27 3.875	3.875	03/20/2027	
		700,000.00		697,928.00	682,283.92
		700,000.00		697,928.00	682,283.92
JJ2H	68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056	2.056	04/05/2025	
		40,000.00		39,999.60	39,691.74
		40,000.00		39,999.60	39,691.74
JJ2H	693475BR5	PNC FINANCIAL SERVICES SR UNSECURED 06/29 VAR	1.000	06/12/2029	
		210,000.00		211,150.50	213,647.18
		210,000.00		211,150.50	213,647.18
JJ2H	70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65	1.650	06/01/2025	
		90,000.00		89,982.00	88,830.47
		90,000.00		89,982.00	88,830.47
JJ2H	70450YAP8	PAYPAL HOLDINGS INC SR UNSECURED 06/34 5.15	5.150	06/01/2034	
		70,000.00		72,221.10	69,567.09
		70,000.00		72,221.10	69,567.09
JJ2H	717081EW9	PFIZER INC SR UNSECURED 04/30 2.625	2.625	04/01/2030	
		230,000.00		236,625.80	206,300.82
		230,000.00		236,625.80	206,300.82
JJ2H	717081EY5	PFIZER INC SR UNSECURED 05/30 1.7	1.700	05/28/2030	
		90,000.00		89,929.10	76,703.90
		90,000.00		89,929.10	76,703.90
JJ2H	718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5	4.500	03/20/2042	
		30,000.00		29,266.50	26,027.25
		30,000.00		29,266.50	26,027.25

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	718172CP2	PHILIP MORRIS INTL INC	SR UNSECURED 05/30 2.1	2.100 05/01/2030	
			60,000.00	59,629.80	51,862.88
			60,000.00	59,629.80	51,862.88
JJ2G	718172CW7	PHILIP MORRIS INTL INC	SR UNSECURED 11/29 5.625	5.625 11/17/2029	
			175,000.00	174,849.50	180,308.54
			175,000.00	174,849.50	180,308.54
JJ2G	718172CX5	PHILIP MORRIS INTL INC	SR UNSECURED 11/32 5.75	5.750 11/17/2032	
			200,000.00	199,820.00	205,921.11
			200,000.00	199,820.00	205,921.11
JJ2G	718172DB2	PHILIP MORRIS INTL INC	SR UNSECURED 02/33 5.375	5.375 02/15/2033	
			525,000.00	523,913.25	526,141.00
			525,000.00	523,913.25	526,141.00
JJ2G	718172DG1	PHILIP MORRIS INTL INC	SR UNSECURED 02/29 4.875	4.875 02/13/2029	
			210,000.00	208,047.00	209,717.97
			150,000.00	148,605.00	149,798.55
JJ2H	718172DG1		60,000.00	59,442.00	59,919.42
JJ2G	718172DH9	PHILIP MORRIS INTL INC	SR UNSECURED 02/31 5.125	5.125 02/13/2031	
			170,000.00	167,620.30	170,106.34
			150,000.00	147,835.50	150,093.83
JJ2H	718172DH9		20,000.00	19,784.80	20,012.51
JJ2H	718172DJ5	PHILIP MORRIS INTL INC	SR UNSECURED 02/34 5.25	5.250 02/13/2034	
			40,000.00	39,124.40	39,549.56
			40,000.00	39,124.40	39,549.56
JJ2H	723787AQ0	PIONEER NATURAL RESOURCE	SR UNSECURED 08/30 1.9	1.900 08/15/2030	
			140,000.00	114,391.13	119,268.79
			140,000.00	114,391.13	119,268.79
JJ2H	723787AR8	PIONEER NATURAL RESOURCE	SR UNSECURED 01/31 2.15	2.150 01/15/2031	
			150,000.00	142,456.20	127,342.65
			150,000.00	142,456.20	127,342.65
JJ2H	723787AT4	PIONEER NATURAL RESOURCE	SR UNSECURED 01/26 1.125	1.125 01/15/2026	
			20,000.00	19,996.20	19,306.63
			20,000.00	19,996.20	19,306.63
JJ2H	742718FH7	PROCTER + GAMBLE CO/THE	SR UNSECURED 03/30 3	3.000 03/25/2030	
			50,000.00	49,880.00	46,029.93
			50,000.00	49,880.00	46,029.93
		PROLOGIS LP	COMPANY GUAR 09/28 3.875	3.875 09/15/2028	
			600,000.00	595,920.00	580,619.97

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2I	74340XBH3	600,000.00		595,920.00	580,619.97
	PROVINCE OF QUEBEC	SR UNSECURED 09/34 4.25	4.250	09/05/2034	
		3,500,000.00		3,492,930.00	3,310,216.42
JJ2I	748148SF1	3,500,000.00		3,492,930.00	3,310,216.42
	ROYAL BANK OF CANADA	SR UNSECURED 06/25 1.15	1.150	06/10/2025	
		100,000.00		99,652.00	98,472.97
JJ2H	78015K7H1	100,000.00		99,652.00	98,472.97
	ROYAL BANK OF CANADA	SR UNSECURED 08/28 5.2	5.200	08/01/2028	
		1,700,000.00		1,699,218.00	1,713,639.68
JJ2I	78016HZS2	1,700,000.00		1,699,218.00	1,713,639.68
	ROYAL BANK OF CANADA	SR UNSECURED 02/34 5.15	5.150	02/01/2034	
		30,000.00		29,938.80	29,648.53
JJ2H	78016HZW3	30,000.00		29,938.80	29,648.53
	SBA TOWER TRUST	ASSET BACKED 144A 07/52 2.328	2.328	07/15/2052	
		900,000.00		928,800.00	820,862.64
JJ2I	78403DAR1	900,000.00		928,800.00	820,862.64
	SLM STUDENT LOAN TRUST	SLMA 2005 9 A7A	1.000	01/25/2041	
		4,549,404.68		4,538,620.63	4,549,645.34
JJ2G	78442GRA6	4,549,404.68		4,538,620.63	4,549,645.34
	SLM STUDENT LOAN TRUST	SLMA 2005 B A4	1.000	06/15/2039	
		159,396.69		150,530.23	153,517.17
JJ2H	78443CCB8	159,396.69		150,530.23	153,517.17
	SLM STUDENT LOAN TRUST	SLMA 2011 2 A2	1.000	10/25/2034	
		742,400.49		764,324.52	743,366.06
JJ2G	78446JAB2	742,400.49		764,324.52	743,366.06
	SMB PRIVATE EDUCATION LOAN TRU	SMB 2021 A A2B 144A	1.590	01/15/2053	
		276,853.08		276,705.38	250,126.57
JJ2H	78448YAC5	276,853.08		276,705.38	250,126.57
	SMB PRIVATE EDUCATION LOAN TRU	SMB 2021 A B 144A	2.310	01/15/2053	
		98,132.83		98,101.13	94,438.54
JJ2H	78448YAD3	98,132.83		98,101.13	94,438.54
	SMB PRIVATE EDUCATION LOAN TRU	SMB 2023 B A1A 144A	4.990	10/16/2056	
		1,376,282.16		1,376,096.93	1,361,631.91
JJ2G	78449HAA5	1,376,282.16		1,376,096.93	1,361,631.91
	SMB PRIVATE EDUCATION LOAN TRU	SMB 2018 A A2A 144A	3.500	02/15/2036	
		502,572.97		530,528.61	494,290.06
JJ2G	78449PAB5	502,572.97		530,528.61	494,290.06

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	78449UAB4	SMB PRIVATE EDUCATION LOAN TRU SMB 2020 A A2A 144A	2.230	09/15/2037	
		242,813.01		242,804.62	231,104.20
		242,813.01		242,804.62	231,104.20
JJ2H	78449VAB2	SMB PRIVATE EDUCATION LOAN TRU SMB 2020 PTA A2A 144A	1.600	09/15/2054	
		46,949.00		47,704.59	43,527.49
		46,949.00		47,704.59	43,527.49
JJ2H	79466LAF1	SALESFORCE INC SR UNSECURED 04/28 3.7	3.700	04/11/2028	
		210,000.00		211,190.40	204,471.67
		210,000.00		211,190.40	204,471.67
JJ2H	79466LAK0	SALESFORCE INC SR UNSECURED 07/41 2.7	2.700	07/15/2041	
		60,000.00		47,788.20	42,376.87
		60,000.00		47,788.20	42,376.87
JJ2H	80007RAN5	SANDS CHINA LTD SR UNSECURED 03/27 2.3	2.300	03/08/2027	
		200,000.00		199,562.00	186,343.70
		200,000.00		199,562.00	186,343.70
JJ2I	808513BT1	CHARLES SCHWAB CORP SR UNSECURED 12/31 1.95	1.950	12/01/2031	
		1,000,000.00		998,250.00	816,616.75
		1,000,000.00		998,250.00	816,616.75
JJ2G	808513CD5	CHARLES SCHWAB CORP SR UNSECURED 05/29 VAR	1.000	05/19/2029	
		375,000.00		375,000.00	382,622.47
		375,000.00		375,000.00	382,622.47
JJ2G	808513CE3	CHARLES SCHWAB CORP SR UNSECURED 05/34 VAR	1.000	05/19/2034	
		735,000.00		736,879.10	757,256.88
		175,000.00		175,000.00	180,299.26
JJ2H	808513CE3			561,879.10	576,957.62
JJ2G	808513CH6	CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR	1.000	08/24/2034	
		200,000.00		200,000.00	210,122.02
		200,000.00		200,000.00	210,122.02
JJ2G	808513CJ2	CHARLES SCHWAB CORP SR UNSECURED 11/29 VAR	1.000	11/17/2029	
		800,000.00		800,000.00	833,724.72
		800,000.00		800,000.00	833,724.72
JJ2H	822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375	6.375	12/15/2038	
		50,000.00		49,734.50	54,437.66
		50,000.00		49,734.50	54,437.66
JJ2H	822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875	2.875	05/10/2026	
		220,000.00		215,836.18	215,083.61
		220,000.00		215,836.18	215,083.61

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	822905AA3	SHELL FINANCE US INC COMPANY GUAR 05/45 4.375	4.375	05/11/2045	
		90,000.00		80,183.88	75,339.27
		90,000.00		80,183.88	75,339.27
JJ2H	822905AB1	SHELL FINANCE US INC COMPANY GUAR 04/30 2.75	2.750	04/06/2030	
		40,000.00		36,861.64	35,952.15
		40,000.00		36,861.64	35,952.15
JJ2H	822905AD7	SHELL FINANCE US INC COMPANY GUAR 08/43 4.55	4.550	08/12/2043	
		60,000.00		55,690.32	52,480.73
		60,000.00		55,690.32	52,480.73
JJ2H	822905AE5	SHELL FINANCE US INC COMPANY GUAR 05/46 4	4.000	05/10/2046	
		30,000.00		25,139.70	23,520.70
		30,000.00		25,139.70	23,520.70
JJ2H	822905AG0	SHELL FINANCE US INC COMPANY GUAR 04/50 3.25	3.250	04/06/2050	
		110,000.00		79,907.74	74,110.76
		110,000.00		79,907.74	74,110.76
JJ2H	822905AH8	SHELL FINANCE US INC COMPANY GUAR 09/46 3.75	3.750	09/12/2046	
		10,000.00		8,070.29	7,521.13
		10,000.00		8,070.29	7,521.13
JJ2G	831943AA3	SMB PRIVATE EDUCATION LOAN TRU SMB 2024 A A1A 144A	5.240	03/15/2056	
		1,439,148.04		1,438,649.68	1,434,140.81
		1,439,148.04		1,438,649.68	1,434,140.81
JJ2H	83208AAA1	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 C APT1 144A	1.390	01/15/2053	
		151,898.38		151,868.29	136,220.49
		151,898.38		151,868.29	136,220.49
JJ2I	842400HM8	SOUTHERN CAL EDISON 1ST MORTGAGE 02/32 2.75	2.750	02/01/2032	
		1,000,000.00		999,640.00	854,777.98
		1,000,000.00		999,640.00	854,777.98
JJ2I	842434DB5	SOUTHERN CALIF GAS CO 1ST MORTGAGE 09/34 5.05	5.050	09/01/2034	
		1,500,000.00		1,492,710.00	1,479,082.85
		1,500,000.00		1,492,710.00	1,479,082.85
JJ2I	853254CN8	STANDARD CHARTERED PLC SR UNSECURED 144A 11/28 VAR	1.000	11/16/2028	
		1,500,000.00		1,634,025.00	1,602,846.50
		1,500,000.00		1,634,025.00	1,602,846.50
JJ2H	857477BN2	STATE STREET CORP SR UNSECURED 03/31 VAR	1.000	03/30/2031	
		70,000.00		70,000.00	64,146.15
		70,000.00		70,000.00	64,146.15

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2I	86562MCG3	SUMITOMO MITSUI FINL GRP SR UNSECURED 09/28 1.902 900,000.00	1.902	09/17/2028 900,000.00	806,287.82
		900,000.00		900,000.00	806,287.82
JJ2I	86562MCN8	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/29 2.472 1,000,000.00	2.472	01/14/2029 1,000,000.00	909,495.34
		1,000,000.00		1,000,000.00	909,495.34
JJ2I	86562MCW8	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/30 5.71 2,000,000.00	5.710	01/13/2030 2,000,000.00	2,049,108.64
		2,000,000.00		2,000,000.00	2,049,108.64
JJ2H	87264ABD6	T MOBILE USA INC COMPANY GUAR 04/27 3.75 20,000.00	3.750	04/15/2027 21,227.80	19,537.29
		20,000.00		21,227.80	19,537.29
JJ2H	882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75 70,000.00	1.750	05/04/2030 69,882.20	59,932.22
		70,000.00		69,882.20	59,932.22
JJ2H	88316AAA9	TEXTAINER MARINE CONTAINERS LI TMCL 2024 1A A 144A 193,600.00	5.250	08/20/2049 193,597.28	190,111.79
		193,600.00		193,597.28	190,111.79
JJ2H	89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15 100,000.00	1.150	06/12/2025 99,995.00	98,475.71
		100,000.00		99,995.00	98,475.71
JJ2H	89115A2E1	TORONTO DOMINION BANK SR UNSECURED 06/32 4.456 50,000.00	4.456	06/08/2032 50,168.55	47,364.82
		50,000.00		50,168.55	47,364.82
JJ2H	89788MAL6	TRUIST FINANCIAL CORP SR UNSECURED 01/29 VAR 290,000.00	1.000	01/26/2029 289,292.40	288,546.07
		290,000.00		289,292.40	288,546.07
JJ2H	89788MAP7	TRUIST FINANCIAL CORP SR UNSECURED 06/34 VAR 410,000.00	1.000	06/08/2034 409,755.10	417,521.33
		410,000.00		409,755.10	417,521.33
JJ2I	902613AE8	UBS GROUP AG SR UNSECURED 144A 02/32 VAR 700,000.00	1.000	02/11/2032 495,838.00	577,333.32
		700,000.00		495,838.00	577,333.32
JJ2G	902613AV0	UBS GROUP AG SR UNSECURED 144A 01/34 VAR 1,800,000.00	1.000	01/12/2034 1,800,000.00	1,840,875.39
		1,800,000.00		1,800,000.00	1,840,875.39

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2G	902613BL1	UBS GROUP AG	SR UNSECURED 144A 09/30 VAR	1.000 09/13/2030	
			1,025,000.00	1,024,569.50	1,041,182.21
			1,025,000.00	1,024,569.50	1,041,182.21
JJ2H	907818FG8	UNION PACIFIC CORP	SR UNSECURED 03/60 3.839	3.839 03/20/2060	
			230,000.00	231,281.32	164,452.05
			230,000.00	231,281.32	164,452.05
JJ2H	907818FL7	UNION PACIFIC CORP	SR UNSECURED 02/70 3.75	3.750 02/05/2070	
			40,000.00	40,839.20	26,737.07
			40,000.00	40,839.20	26,737.07
JJ2H	907818FQ6	UNION PACIFIC CORP	SR UNSECURED 04/36 2.891	2.891 04/06/2036	
			210,000.00	209,827.00	169,468.46
			210,000.00	209,827.00	169,468.46
JJ2G	90783VAA3	UNP RR CO 2005 PASS TRST	PASS THRU CE 01/29 5.082	5.082 01/02/2029	
			36,375.88	36,375.89	36,091.74
			36,375.88	36,375.89	36,091.74
JJ2G	90783WAA1	UNP RR CO 2006 PASS TRST	PASS THRU CE 07/30 5.866	5.866 07/02/2030	
			130,822.57	131,385.51	131,561.05
			130,822.57	131,385.51	131,561.05
JJ2H	91159HJM3	US BANCORP	SR UNSECURED 06/29 VAR	1.000 06/12/2029	
			240,000.00	244,069.90	245,463.83
			240,000.00	244,069.90	245,463.83
JJ2H	91159HJN1	US BANCORP	SR UNSECURED 06/34 VAR	1.000 06/12/2034	
			260,000.00	261,416.60	265,186.30
			260,000.00	261,416.60	265,186.30
JJ2H	913017CY3	RTX CORP	SR UNSECURED 11/28 4.125	4.125 11/16/2028	
			310,000.00	305,587.38	301,701.02
			310,000.00	305,587.38	301,701.02
JJ2H	91324PDF6	UNITEDHEALTH GROUP INC	SR UNSECURED 10/47 3.75	3.750 10/15/2047	
			60,000.00	54,686.40	44,773.93
			60,000.00	54,686.40	44,773.93
JJ2H	91324PDL3	UNITEDHEALTH GROUP INC	SR UNSECURED 06/48 4.25	4.250 06/15/2048	
			30,000.00	38,428.20	24,104.37
			30,000.00	38,428.20	24,104.37
JJ2H	91324PDP4	UNITEDHEALTH GROUP INC	SR UNSECURED 12/28 3.875	3.875 12/15/2028	
			40,000.00	40,670.40	38,691.46
			40,000.00	40,670.40	38,691.46

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45 20,000.00	4.450	12/15/2048 26,457.80	16,490.57
		20,000.00		26,457.80	16,490.57
JJ2H	91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7 10,000.00	3.700	08/15/2049 10,241.10	7,285.32
		10,000.00		10,241.10	7,285.32
JJ2H	91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875 60,000.00	3.875	08/15/2059 60,605.80	42,528.83
		60,000.00		60,605.80	42,528.83
JJ2H	91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2 80,000.00	2.000	05/15/2030 73,219.60	68,974.41
		80,000.00		73,219.60	68,974.41
JJ2H	91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9 30,000.00	2.900	05/15/2050 30,980.40	18,652.99
		30,000.00		30,980.40	18,652.99
JJ2H	91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125 10,000.00	3.125	05/15/2060 10,565.50	5,962.38
		10,000.00		10,565.50	5,962.38
JJ2H	91324PED0	UNITEDHEALTH GROUP INC SR UNSECURED 05/31 2.3 20,000.00	2.300	05/15/2031 18,736.80	17,015.76
		20,000.00		18,736.80	17,015.76
JJ2H	91324PEF5	UNITEDHEALTH GROUP INC SR UNSECURED 05/51 3.25 100,000.00	3.250	05/15/2051 110,653.00	66,121.93
		100,000.00		110,653.00	66,121.93
JJ2H	91324PEH1	UNITEDHEALTH GROUP INC SR UNSECURED 05/29 4 60,000.00	4.000	05/15/2029 59,783.40	58,015.36
		60,000.00		59,783.40	58,015.36
JJ2H	91324PEJ7	UNITEDHEALTH GROUP INC SR UNSECURED 05/32 4.2 60,000.00	4.200	05/15/2032 59,845.20	56,550.10
		60,000.00		59,845.20	56,550.10
JJ2H	92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15 80,000.00	3.150	03/22/2030 79,754.40	73,236.58
		80,000.00		79,754.40	73,236.58
JJ2H	92826CAD4	VISA INC SR UNSECURED 12/25 3.15 80,000.00	3.150	12/14/2025 79,707.20	79,073.34
		80,000.00		79,707.20	79,073.34

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	92826CAF9	VISA INC	SR UNSECURED 12/45 4.3	4.300 12/14/2045	
			160,000.00	165,508.45	137,021.20
			160,000.00	165,508.45	137,021.20
JJ2H	92826CAK8	VISA INC	SR UNSECURED 04/40 2.7	2.700 04/15/2040	
			100,000.00	102,213.00	72,946.80
			100,000.00	102,213.00	72,946.80
JJ2H	92826CAM4	VISA INC	SR UNSECURED 04/30 2.05	2.050 04/15/2030	
			100,000.00	99,855.00	87,471.16
			100,000.00	99,855.00	87,471.16
JJ2H	931142ES8	WALMART INC	SR UNSECURED 09/28 1.5	1.500 09/22/2028	
			50,000.00	49,947.00	44,911.94
			50,000.00	49,947.00	44,911.94
JJ2H	931142ET6	WALMART INC	SR UNSECURED 09/31 1.8	1.800 09/22/2031	
			20,000.00	19,929.00	16,693.22
			20,000.00	19,929.00	16,693.22
JJ2I	939336Z48	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR3 A2	1.000 03/25/2035		
			35,497.96	34,433.01	35,147.80
			35,497.96	34,433.01	35,147.80
JJ2G	94974BFY1	WELLS FARGO + COMPANY	SUBORDINATED 06/26 4.1	4.100 06/03/2026	
			525,000.00	526,029.00	519,359.44
			525,000.00	526,029.00	519,359.44
JJ2H	94974BGE4	WELLS FARGO + COMPANY	SUBORDINATED 11/44 4.65	4.650 11/04/2044	
			50,000.00	49,579.54	42,020.70
			50,000.00	49,579.54	42,020.70
JJ2H	94974BGQ7	WELLS FARGO + COMPANY	SUBORDINATED 11/45 4.9	4.900 11/17/2045	
			150,000.00	148,850.03	130,154.27
			150,000.00	148,850.03	130,154.27
JJ2H	94974BGT1	WELLS FARGO + COMPANY	SUBORDINATED 06/46 4.4	4.400 06/14/2046	
			320,000.00	316,827.29	257,251.61
			320,000.00	316,827.29	257,251.61
JJ2H	94974BGU8	WELLS FARGO + COMPANY	SUBORDINATED 12/46 4.75	4.750 12/07/2046	
			120,000.00	119,772.00	101,443.76
			120,000.00	119,772.00	101,443.76
JJ2H	95000U2D4	WELLS FARGO + COMPANY	SR UNSECURED 01/29 4.15	4.150 01/24/2029	
			220,000.00	219,608.40	213,271.64
			220,000.00	219,608.40	213,271.64

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	95000U2L6	WELLS FARGO + COMPANY	SR UNSECURED 04/31 VAR	1.000 04/04/2031	
			70,000.00	70,000.00	67,781.88
			70,000.00	70,000.00	67,781.88
JJ2H	95000U2M4	WELLS FARGO + COMPANY	SR UNSECURED 04/51 VAR	1.000 04/04/2051	
			630,000.00	713,562.07	560,020.65
			630,000.00	713,562.07	560,020.65
JJ2G	95000U2U6	WELLS FARGO + COMPANY	SR UNSECURED 03/33 VAR	1.000 03/02/2033	
			675,000.00	589,428.60	591,870.61
			625,000.00	540,312.50	548,028.34
JJ2H	95000U2U6		50,000.00	49,116.10	43,842.27
JJ2G	95000U3A9	WELLS FARGO + COMPANY	SR UNSECURED 07/28 VAR	1.000 07/25/2028	
			1,150,000.00	1,161,948.50	1,145,861.47
			1,150,000.00	1,161,948.50	1,145,861.47
JJ2G	95000U3B7	WELLS FARGO + COMPANY	SR UNSECURED 07/33 VAR	1.000 07/25/2033	
			625,000.00	625,000.00	603,508.68
			625,000.00	625,000.00	603,508.68
JJ2H	95000U3E1	WELLS FARGO + COMPANY	SR UNSECURED 07/29 VAR	1.000 07/25/2029	
			580,000.00	587,871.50	588,951.82
			580,000.00	587,871.50	588,951.82
JJ2H	95000U3F8	WELLS FARGO + COMPANY	SR UNSECURED 07/34 VAR	1.000 07/25/2034	
			250,000.00	250,000.00	249,616.01
			250,000.00	250,000.00	249,616.01
JJ2G	95000U3J0	WELLS FARGO + COMPANY	SR UNSECURED 01/30 VAR	1.000 01/23/2030	
			1,075,000.00	1,073,260.00	1,077,388.11
			1,075,000.00	1,073,260.00	1,077,388.11
JJ2H	976826BE6	WISCONSIN POWER + LIGHT	SR UNSECURED 08/37 6.375	6.375 08/15/2037	
			50,000.00	49,715.50	53,154.17
			50,000.00	49,715.50	53,154.17
		-----	-----	-----	
		138,665,864.67	132,582,455.54		126,966,734.64

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
CORP. DEBT INSTR. - ALL OTHER					
JJ2F	ACI04GTG9	BAGHLAN GROUP(AQUARIUS)	SR UNSECURED REGS 12/49 14.75	14.750 12/29/2049	
			240,000.00	242,400.00	48,000.00
			240,000.00	242,400.00	48,000.00
JJ2I	ACI1N57Z2	DIGITAL DUTCH FINCO BV	COMPANY GUAR REGS 02/31 1.25	1.250 02/01/2031	
			500,000.00	351,991.08	455,128.16
			500,000.00	351,991.08	455,128.16
JJ2F	ACI10VX08	TELFORD OFFSHORE LTD	SR SECURED 02/24 VAR	1.000 02/12/2024	
			22,968.00	52,894.87	5,427.34
			22,968.00	52,894.87	5,427.34
JJ2F	G0536XAA1	ASIA ALUMINUM HOLDINGS L	SR SECURED REGS 12/11 8	8.000 12/23/2011	
			275,000.00	146,500.00	68.75
			275,000.00	146,500.00	68.75
JJ2I	L2324EAF8	DELOS AIRCRAFT DAC	TERM LOAN	1.000 10/31/2027	
			640,000.00	636,800.00	641,945.60
			640,000.00	636,800.00	641,945.60
JJ2H	00206RBA9	AT+T INC	SR UNSECURED 08/41 5.55	5.550 08/15/2041	
			30,000.00	39,846.80	29,216.64
			30,000.00	39,846.80	29,216.64
JJ2H	00206RBK7	AT+T INC	SR UNSECURED 06/45 4.35	4.350 06/15/2045	
			117,000.00	105,017.58	96,009.10
			117,000.00	105,017.58	96,009.10
JJ2H	00206RJX1	AT+T INC	SR UNSECURED 06/27 2.3	2.300 06/01/2027	
			160,000.00	159,763.20	150,989.44
			160,000.00	159,763.20	150,989.44
JJ2H	00206RKH4	AT+T INC	SR UNSECURED 02/32 2.25	2.250 02/01/2032	
			10,000.00	10,264.90	8,270.66
			10,000.00	10,264.90	8,270.66
JJ2H	00206RKJ0	AT+T INC	SR UNSECURED 09/53 3.5	3.500 09/15/2053	
			1,090,000.00	1,047,725.47	734,357.56
			20,000.00	16,237.27	13,474.45
JJ2I	00206RKJ0		1,070,000.00	1,031,488.20	720,883.11
JJ2H	00206RLJ9	AT+T INC	SR UNSECURED 09/55 3.55	3.550 09/15/2055	
			133,000.00	122,495.01	89,736.19
			133,000.00	122,495.01	89,736.19

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	00206RLV2	AT+T INC	SR UNSECURED 09/59 3.65	3.650 09/15/2059	
			40,000.00	40,585.00	26,564.63
			40,000.00	40,585.00	26,564.63
JJ2H	00206RMM1	AT+T INC	SR UNSECURED 12/33 2.55	2.550 12/01/2033	
			140,000.00	121,718.37	112,844.45
			140,000.00	121,718.37	112,844.45
JJ2H	00206RMN9	AT+T INC	SR UNSECURED 12/57 3.8	3.800 12/01/2057	
			10,000.00	10,475.00	6,913.41
			10,000.00	10,475.00	6,913.41
JJ2H	00774MAW5	AERCAP IRELAND CAP/GLOBA	COMPANY GUAR 10/28 3	3.000 10/29/2028	
			220,000.00	204,525.20	203,661.70
			220,000.00	204,525.20	203,661.70
JJ2H	00774MAX3	AERCAP IRELAND CAP/GLOBA	COMPANY GUAR 01/32 3.3	3.300 01/30/2032	
			570,000.00	580,209.60	496,763.04
			570,000.00	580,209.60	496,763.04
JJ2I	008513AA1	AGREE LP	COMPANY GUAR 10/30 2.9	2.900 10/01/2030	
			900,000.00	934,290.00	797,424.11
			900,000.00	934,290.00	797,424.11
JJ2H	00914AAU6	AIR LEASE CORP	SR UNSECURED 02/28 5.3	5.300 02/01/2028	
			130,000.00	130,085.10	131,091.93
			130,000.00	130,085.10	131,091.93
JJ2I	02074AAA2	ALPHA HOLDING SA	COMPANY GUAR 144A 12/22 10	10.000 12/19/2022	
			287,204.75	0.00	2,872.05
			287,204.75	0.00	2,872.05
JJ2I	02074AAB0	ALPHA HOLDING SA	SR UNSECURED 144A 02/25 9	9.000 02/10/2025	
			377,092.35	0.00	3,770.92
			377,092.35	0.00	3,770.92
JJ2H	02209SBE2	ALTRIA GROUP INC	COMPANY GUAR 02/39 5.8	5.800 02/14/2039	
			140,000.00	139,800.50	138,225.11
			140,000.00	139,800.50	138,225.11
JJ2H	02209SBR3	ALTRIA GROUP INC	COMPANY GUAR 11/33 6.875	6.875 11/01/2033	
			100,000.00	99,736.00	108,553.68
			100,000.00	99,736.00	108,553.68
JJ2G	02557TAD1	AMERICAN ELECTRIC POWER	JR SUBORDINA 08/25 5.699	5.699 08/15/2025	
			475,000.00	472,872.00	477,058.24
			475,000.00	472,872.00	477,058.24

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2I	02666TAA5	AMERICAN HOMES 4 RENT	SR UNSECURED 02/28 4.25	4.250 02/15/2028	
			900,000.00	857,172.00	878,614.88
			900,000.00	857,172.00	878,614.88
JJ2I	02666TAB3	AMERICAN HOMES 4 RENT	SR UNSECURED 02/29 4.9	4.900 02/15/2029	
			900,000.00	895,374.00	892,710.72
			900,000.00	895,374.00	892,710.72
JJ2I	031162DQ0	AMGEN INC	SR UNSECURED 03/30 5.25	5.250 03/02/2030	
			1,000,000.00	997,690.00	1,009,518.88
			1,000,000.00	997,690.00	1,009,518.88
JJ2H	037411AR6	APACHE CORP	SR UNSECURED 01/37 6	6.000 01/15/2037	
			12,000.00	14,220.00	11,875.88
			12,000.00	14,220.00	11,875.88
JJ2H	037411AW5	APACHE CORP	SR UNSECURED 09/40 5.1	5.100 09/01/2040	
			90,000.00	89,384.33	78,418.19
			90,000.00	89,384.33	78,418.19
JJ2H	037411BC8	APACHE CORP	SR UNSECURED 01/44 4.25	4.250 01/15/2044	
			150,000.00	140,861.45	108,517.59
			150,000.00	140,861.45	108,517.59
JJ2H	037411BF1	APACHE CORP	SR UNSECURED 01/30 4.25	4.250 01/15/2030	
			200,000.00	179,080.00	188,118.32
			200,000.00	179,080.00	188,118.32
JJ2H	03746AAA8	APACHE CORP	SR UNSECURED 12/29 7.75	7.750 12/15/2029	
			30,000.00	37,825.00	32,219.67
			30,000.00	37,825.00	32,219.67
JJ2H	03789XAF5	APPLEBEES/IHOP FUNDING LLC	DIN 2023 1A A2 144A	7.824 03/05/2053	
			380,000.00	380,000.00	388,580.93
			380,000.00	380,000.00	388,580.93
JJ2F	04519DAA5	ASIA ALUMINUM HOLDINGS L	SR SECURED 144A 12/11 8	8.000 12/23/2011	
			825,000.00	815,211.49	206.25
			825,000.00	815,211.49	206.25
JJ2H	04650NAB0	AT+T INC	SR UNSECURED 09/40 5.35	5.350 09/01/2040	
			30,000.00	38,510.30	29,070.78
			30,000.00	38,510.30	29,070.78
JJ2I	05351WAB9	AVANGRID INC	SR UNSECURED 06/29 3.8	3.800 06/01/2029	
			1,000,000.00	1,083,000.00	947,564.19
			1,000,000.00	1,083,000.00	947,564.19

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2I	05367AAH6	AVIATION CAPITAL GROUP	SR UNSECURED 144A 10/25 4.875	4.875 10/01/2025	
			800,000.00	871,208.00	798,946.86
			800,000.00	871,208.00	798,946.86
JJ2I	05401AAJ0	AVOLON HOLDINGS FNDG LTD	COMPANY GUAR 144A 02/27 3.25	3.250 02/15/2027	
			1,000,000.00	998,910.00	960,763.99
			1,000,000.00	998,910.00	960,763.99
JJ2G	054989AB4	BAT CAPITAL CORP	COMPANY GUAR 08/33 6.421	6.421 08/02/2033	
			1,175,000.00	1,168,290.50	1,242,015.36
			1,175,000.00	1,168,290.50	1,242,015.36
JJ2H	05526DBF1	BAT CAPITAL CORP	COMPANY GUAR 08/47 4.54	4.540 08/15/2047	
			140,000.00	140,000.00	111,317.74
			140,000.00	140,000.00	111,317.74
JJ2G	05526DBS3	BAT CAPITAL CORP	COMPANY GUAR 03/31 2.726	2.726 03/25/2031	
			825,000.00	822,740.00	712,318.96
			825,000.00	822,740.00	712,318.96
JJ2G	05526DBW4	BAT CAPITAL CORP	COMPANY GUAR 03/32 4.742	4.742 03/16/2032	
			575,000.00	559,512.02	553,232.74
			575,000.00	559,512.02	553,232.74
JJ2G	05581KAA9	BNP PARIBAS	SUBORDINATED 144A 09/25 4.375	4.375 09/28/2025	
			3,300,000.00	3,348,718.75	3,276,629.83
			3,300,000.00	3,348,718.75	3,276,629.83
JJ2G	05581KAC5	BNP PARIBAS	SUBORDINATED 144A 03/27 4.625	4.625 03/13/2027	
			1,200,000.00	1,280,428.00	1,180,851.24
			1,200,000.00	1,280,428.00	1,180,851.24
JJ2I	05955WAB9	BANCO CRUZEIRO DO SUL SA	SR UNSECURED 144A 01/16 8.25	8.250 01/20/2016	
			458,000.00	0.00	572.50
			458,000.00	0.00	572.50
JJ2I	059895AV4	BANGKOK BANK PCL/HK	SUBORDINATED 144A 09/36 VAR	1.000 09/23/2036	
			1,000,000.00	1,000,000.00	854,323.30
			1,000,000.00	1,000,000.00	854,323.30
JJ2H	06368BGS1	BANK OF MONTREAL	SUBORDINATED 12/32 VAR	1.000 12/15/2032	
			30,000.00	27,924.60	28,707.68
			30,000.00	27,924.60	28,707.68
JJ2G	06423AAJ2	JPMORGAN CHASE + CO	JR SUBORDINA 09/30 8.75	8.750 09/01/2030	
			500,000.00	654,970.00	586,387.47
			500,000.00	654,970.00	586,387.47

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2G	06738EAP0	BARCLAYS PLC	SUBORDINATED 05/26 5.2	5.200 05/12/2026	
			375,000.00	390,641.25	375,417.01
			375,000.00	390,641.25	375,417.01
JJ2G	06738EAW5	BARCLAYS PLC	SUBORDINATED 05/28 4.836	4.836 05/09/2028	
			925,000.00	925,000.00	908,596.56
			925,000.00	925,000.00	908,596.56
JJ2H	06738EBD6	BARCLAYS PLC	SR UNSECURED 05/29 VAR	1.000 05/16/2029	
			410,000.00	410,157.40	406,173.84
			410,000.00	410,157.40	406,173.84
JJ2I	06738EBR5	BARCLAYS PLC	SR UNSECURED 03/32 VAR	1.000 03/10/2032	
			2,000,000.00	1,599,420.00	1,695,244.54
			2,000,000.00	1,599,420.00	1,695,244.54
JJ2G	06738EBY0	BARCLAYS PLC	SR UNSECURED 08/28 VAR	1.000 08/09/2028	
			650,000.00	650,000.00	656,907.02
			650,000.00	650,000.00	656,907.02
JJ2I	06738ECE3	BARCLAYS PLC	SR UNSECURED 11/33 VAR	1.000 11/02/2033	
			1,200,000.00	1,275,831.00	1,320,850.87
			1,200,000.00	1,275,831.00	1,320,850.87
JJ2G	06738ECF0	BARCLAYS PLC	SR UNSECURED 05/27 VAR	1.000 05/09/2027	
			525,000.00	525,000.00	530,638.93
			525,000.00	525,000.00	530,638.93
JJ2G	06738ECH6	BARCLAYS PLC	SUBORDINATED 06/34 VAR	1.000 06/27/2034	
			200,000.00	200,000.00	212,299.23
			200,000.00	200,000.00	212,299.23
JJ2G	06738ECK9	BARCLAYS PLC	SR UNSECURED 09/29 VAR	1.000 09/13/2029	
			425,000.00	425,000.00	442,180.29
			425,000.00	425,000.00	442,180.29
JJ2G	07274EAL7	BAYER US FINANCE LLC	COMPANY GUAR 144A 11/33 6.5	6.500 11/21/2033	
			1,500,000.00	1,502,170.50	1,525,789.43
			1,500,000.00	1,502,170.50	1,525,789.43
JJ2G	07274NAL7	BAYER US FINANCE II LLC	COMPANY GUAR 144A 12/28 4.375	4.375 12/15/2028	
			1,000,000.00	939,816.33	961,586.77
			1,000,000.00	939,816.33	961,586.77
JJ2H	075887BG3	BECTON DICKINSON + CO	SR UNSECURED 12/44 4.685	4.685 12/15/2044	
			22,000.00	21,725.88	19,033.15
			22,000.00	21,725.88	19,033.15

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		BECTON DICKINSON + CO	COMPANY GUAR 06/29 5.081	5.081 06/07/2029	
			40,000.00	40,546.00	40,252.12
JJ2H	075887CU1		40,000.00	40,546.00	40,252.12
		BOEING CO	SR UNSECURED 03/27 2.8	2.800 03/01/2027	
			40,000.00	38,670.80	38,122.39
JJ2H	097023BU8		40,000.00	38,670.80	38,122.39
		BOEING CO	SR UNSECURED 03/38 3.55	3.550 03/01/2038	
			30,000.00	26,665.80	22,714.30
JJ2H	097023BY0		30,000.00	26,665.80	22,714.30
		BOEING CO	SR UNSECURED 02/27 2.7	2.700 02/01/2027	
			20,000.00	19,946.00	19,062.70
JJ2H	097023CM5		20,000.00	19,946.00	19,062.70
		BOEING CO	SR UNSECURED 02/35 3.25	3.250 02/01/2035	
			10,000.00	9,711.01	7,978.28
JJ2H	097023CP8		10,000.00	9,711.01	7,978.28
		BOEING CO	SR UNSECURED 02/50 3.75	3.750 02/01/2050	
			20,000.00	19,429.00	13,690.47
JJ2H	097023CQ6		20,000.00	19,429.00	13,690.47
		BOEING CO	SR UNSECURED 02/26 2.196	2.196 02/04/2026	
			90,000.00	90,000.00	87,277.17
JJ2H	097023DG7		90,000.00	90,000.00	87,277.17
		BOSTON PROPERTIES LP	SR UNSECURED 02/26 3.65	3.650 02/01/2026	
			925,000.00	930,624.00	911,650.57
JJ2G	10112RAX2		925,000.00	930,624.00	911,650.57
		BOSTON PROPERTIES LP	SR UNSECURED 12/28 4.5	4.500 12/01/2028	
			1,525,000.00	1,456,854.25	1,484,195.62
JJ2G	10112RBA1		1,525,000.00	1,456,854.25	1,484,195.62
		BOSTON PROPERTIES LP	SR UNSECURED 01/31 3.25	3.250 01/30/2031	
			625,000.00	624,062.50	549,750.32
JJ2G	10112RBD5		625,000.00	624,062.50	549,750.32
		BOSTON PROPERTIES LP	SR UNSECURED 04/32 2.55	2.550 04/01/2032	
			900,000.00	896,130.00	728,788.51
JJ2I	10112RBE3		900,000.00	896,130.00	728,788.51
		BRIGHTHOUSE FINANCIAL IN	SR UNSECURED 06/47 4.7	4.700 06/22/2047	
			11,000.00	10,793.78	8,540.59
JJ2H	10922NAF0		11,000.00	10,793.78	8,540.59

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2I	11120VAH6	BRIXMOR OPERATING PART	SR UNSECURED 05/29 4.125	4.125 05/15/2029	
		900,000.00		898,236.00	863,911.58
		900,000.00		898,236.00	863,911.58
JJ2I	11135FBH3	BROADCOM INC	COMPANY GUAR 144A 02/31 2.45	2.450 02/15/2031	
		1,000,000.00		998,040.00	862,538.41
		1,000,000.00		998,040.00	862,538.41
JJ2H	11135FBP5	BROADCOM INC	SR UNSECURED 144A 11/35 3.137	3.137 11/15/2035	
		516,000.00		515,249.90	421,482.97
		280,000.00		279,592.97	228,711.69
JJ2I	11135FBP5			235,656.93	192,771.28
JJ2I	11135FBQ3	BROADCOM INC	SR UNSECURED 144A 11/36 3.187	3.187 11/15/2036	
		56,000.00		55,935.30	45,125.77
		56,000.00		55,935.30	45,125.77
JJ2I	11135FBV2	BROADCOM INC	SR UNSECURED 144A 05/37 4.926	4.926 05/15/2037	
		1,415,000.00		1,438,993.21	1,346,585.36
		1,415,000.00		1,438,993.21	1,346,585.36
JJ2G	1248EPCL5	CCO HLDGS LLC/CAP CORP	SR UNSECURED 144A 06/33 4.5	4.500 06/01/2033	
		1,000,000.00		992,500.00	841,387.72
		1,000,000.00		992,500.00	841,387.72
JJ2G	1248EPCN1	CCO HLDGS LLC/CAP CORP	SR UNSECURED 05/32 4.5	4.500 05/01/2032	
		950,000.00		822,000.00	817,154.65
		900,000.00		772,000.00	774,146.51
JJ2H	1248EPCN1			50,000.00	43,008.14
JJ2G	1248EPCP6	CCO HLDGS LLC/CAP CORP	SR UNSECURED 144A 01/34 4.25	4.250 01/15/2034	
		1,125,000.00		963,602.68	912,701.25
		1,125,000.00		963,602.68	912,701.25
JJ2I	12532HAC8	CGI INC	SR UNSECURED 09/26 1.45	1.450 09/14/2026	
		900,000.00		898,398.00	851,291.87
		900,000.00		898,398.00	851,291.87
JJ2I	12541WAA8	CH ROBINSON WORLDWIDE	SR UNSECURED 04/28 4.2	4.200 04/15/2028	
		800,000.00		795,216.00	779,077.07
		800,000.00		795,216.00	779,077.07
JJ2H	12565KAF4	CLI FUNDING LLC	CLIF 2022 1A B 144A	3.120 01/18/2047	
		159,208.00		159,169.83	140,759.15
		159,208.00		159,169.83	140,759.15
		CVS PASS THROUGH TRUST	PASS THRU CE 12/28 6.036	6.036 12/10/2028	
		53,851.90		58,160.06	54,142.32

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	126650BP4	53,851.90		58,160.06	54,142.32
	CVS HEALTH CORP	SR UNSECURED 07/25 3.875	3.875	07/20/2025	
		3,000.00		2,969.82	2,980.77
JJ2H	126650CL2	3,000.00		2,969.82	2,980.77
	CVS HEALTH CORP	SR UNSECURED 07/45 5.125	5.125	07/20/2045	
		90,000.00		97,558.16	75,771.13
JJ2H	126650CN8	90,000.00		97,558.16	75,771.13
	CVS HEALTH CORP	SR UNSECURED 03/28 4.3	4.300	03/25/2028	
		219,000.00		215,912.31	212,155.46
JJ2H	126650CX6	219,000.00		215,912.31	212,155.46
	CVS HEALTH CORP	SR UNSECURED 03/38 4.78	4.780	03/25/2038	
		90,000.00		88,752.60	77,832.50
JJ2H	126650CY4	90,000.00		88,752.60	77,832.50
	CVS HEALTH CORP	SR UNSECURED 03/48 5.05	5.050	03/25/2048	
		600,000.00		595,671.91	494,828.39
JJ2G	126650CZ1	600,000.00		595,671.91	494,828.39
	CVS HEALTH CORP	SR UNSECURED 04/27 3.625	3.625	04/01/2027	
		80,000.00		79,857.60	77,632.72
JJ2H	126650DH0	80,000.00		79,857.60	77,632.72
	CVS HEALTH CORP	SR UNSECURED 04/30 3.75	3.750	04/01/2030	
		345,000.00		344,230.65	315,934.07
JJ2G	126650DJ6	225,000.00		224,498.25	206,043.96
JJ2H	126650DJ6	120,000.00		119,732.40	109,890.11
	CVS HEALTH CORP	SR UNSECURED 04/40 4.125	4.125	04/01/2040	
		102,000.00		100,280.28	80,006.65
JJ2G	126650DK3	85,000.00		83,566.90	66,672.21
JJ2H	126650DK3	17,000.00		16,713.38	13,334.44
	CVS HEALTH CORP	SR UNSECURED 09/31 2.125	2.125	09/15/2031	
		80,000.00		79,495.20	64,079.13
JJ2H	126650DR8	80,000.00		79,495.20	64,079.13
	CVS HEALTH CORP	SR UNSECURED 06/31 5.55	5.550	06/01/2031	
		1,100,000.00		1,099,186.00	1,091,959.76
JJ2I	126650EC0	1,100,000.00		1,099,186.00	1,091,959.76
	CVS HEALTH CORP	JR SUBORDINA 03/55 VAR	1.000	03/10/2055	
		1,000,000.00		1,011,137.50	1,003,355.29
JJ2G	126650EH9	1,000,000.00		1,011,137.50	1,003,355.29

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	127097AG8	COTERRA ENERGY INC	SR UNSECURED 05/27 3.9	3.900 05/15/2027	
		240,000.00		262,804.80	234,636.92
		240,000.00		262,804.80	234,636.92
JJ2H	127097AK9	COTERRA ENERGY INC	SR UNSECURED 03/29 4.375	4.375 03/15/2029	
		190,000.00		214,622.10	183,726.71
		190,000.00		214,622.10	183,726.71
JJ2H	13645RBH6	CANADIAN PACIFIC RAILWAY	COMPANY GUAR 12/51 3.1	3.100 12/02/2051	
		120,000.00		127,118.90	78,148.63
		120,000.00		127,118.90	78,148.63
JJ2G	14040HBJ3	CAPITAL ONE FINANCIAL CO	SUBORDINATED 10/25 4.2	4.200 10/29/2025	
		1,110,000.00		1,137,864.62	1,102,746.03
		1,110,000.00		1,137,864.62	1,102,746.03
JJ2G	14040HCM5	CAPITAL ONE FINANCIAL CO	SR UNSECURED 03/26 VAR	1.000 03/03/2026	
		1,275,000.00		1,181,019.75	1,269,619.47
		1,275,000.00		1,181,019.75	1,269,619.47
JJ2G	14040HCS2	CAPITAL ONE FINANCIAL CO	SR UNSECURED 05/28 VAR	1.000 05/10/2028	
		525,000.00		525,000.00	523,271.29
		525,000.00		525,000.00	523,271.29
JJ2I	14040HCX1	CAPITAL ONE FINANCIAL CO	SR UNSECURED 02/29 VAR	1.000 02/01/2029	
		1,100,000.00		1,100,000.00	1,107,551.90
		1,100,000.00		1,100,000.00	1,107,551.90
JJ2G	14040HDC6	CAPITAL ONE FINANCIAL CO	SR UNSECURED 10/31 VAR	1.000 10/30/2031	
		825,000.00		825,000.00	911,071.16
		225,000.00		225,000.00	248,473.95
JJ2I	14040HDC6		600,000.00	600,000.00	662,597.21
JJ2G	151290BX0	CEMEX SAB DE CV	COMPANY GUAR 144A 09/30 5.2	5.200 09/17/2030	
		2,425,000.00		2,425,400.00	2,320,812.06
		2,425,000.00		2,425,400.00	2,320,812.06
JJ2H	15135BAR2	CENTENE CORP	SR UNSECURED 12/27 4.25	4.250 12/15/2027	
		50,000.00		50,250.00	48,510.02
		50,000.00		50,250.00	48,510.02
JJ2H	15135BAT8	CENTENE CORP	SR UNSECURED 12/29 4.625	4.625 12/15/2029	
		50,000.00		51,200.00	47,286.58
		50,000.00		51,200.00	47,286.58
JJ2H	15135BAV3	CENTENE CORP	SR UNSECURED 02/30 3.375	3.375 02/15/2030	
		20,000.00		20,025.00	17,813.60
		20,000.00		20,025.00	17,813.60

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2I	16117LCE7	CHARTER COMM OPETING LLC	2024 TERM LOAN B5	1.000 12/15/2031	
			737,077.51	738,805.22	734,925.24
			737,077.51	738,805.22	734,925.24
JJ2G	161175BA1	CHARTER COMM OPT LLC/CAP	SR SECURED 10/45 6.484	6.484 10/23/2045	
			1,900,000.00	1,976,379.05	1,796,930.70
			1,900,000.00	1,976,379.05	1,796,930.70
JJ2H	161175BC7	CHARTER COMM OPT LLC/CAP	SR SECURED 10/55 6.834	6.834 10/23/2055	
			20,000.00	22,460.60	19,487.52
			20,000.00	22,460.60	19,487.52
JJ2H	161175BJ2	CHARTER COMM OPT LLC/CAP	SR SECURED 02/28 3.75	3.750 02/15/2028	
			150,000.00	139,360.50	142,864.96
			150,000.00	139,360.50	142,864.96
JJ2G	161175BL7	CHARTER COMM OPT LLC/CAP	SR SECURED 05/47 5.375	5.375 05/01/2047	
			1,185,000.00	1,179,356.32	973,682.01
			1,175,000.00	1,170,505.32	965,465.28
JJ2H	161175BL7		10,000.00	8,851.00	8,216.73
JJ2H	161175BR4	CHARTER COMM OPT LLC/CAP	SR SECURED 03/29 5.05	5.050 03/30/2029	
			410,000.00	407,570.80	401,198.59
			410,000.00	407,570.80	401,198.59
JJ2H	161175BS2	CHARTER COMM OPT LLC/CAP	SR SECURED 07/49 5.125	5.125 07/01/2049	
			40,000.00	34,139.60	31,459.21
			40,000.00	34,139.60	31,459.21
JJ2H	161175BT0	CHARTER COMM OPT LLC/CAP	SR SECURED 03/50 4.8	4.800 03/01/2050	
			70,000.00	70,746.30	52,693.48
			70,000.00	70,746.30	52,693.48
JJ2H	161175CE2	CHARTER COMM OPT LLC/CAP	SR SECURED 03/42 3.5	3.500 03/01/2042	
			40,000.00	39,177.60	27,206.30
			40,000.00	39,177.60	27,206.30
JJ2G	161175CJ1	CHARTER COMM OPT LLC/CAP	SR SECURED 04/33 4.4	4.400 04/01/2033	
			455,000.00	452,804.10	406,591.72
			225,000.00	224,176.50	201,061.84
JJ2H	161175CJ1		230,000.00	228,627.60	205,529.88
JJ2H	161175CL6	CHARTER COMM OPT LLC/CAP	SR SECURED 04/63 5.5	5.500 04/01/2063	
			70,000.00	70,529.40	55,794.83
			70,000.00	70,529.40	55,794.83
		CHARTER COMM OPT LLC/CAP	SR SECURED 06/34 6.55	6.550 06/01/2034	
			190,000.00	191,451.20	194,404.51

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	161175CR3	190,000.00		191,451.20	194,404.51
	CHENIERE ENERGY PARTNERS	COMPANY GUAR 03/31 4	4.000	03/01/2031	
		20,000.00		21,050.00	18,506.21
JJ2H	16411QAK7	20,000.00		21,050.00	18,506.21
	CHENIERE ENERGY PARTNERS	COMPANY GUAR 01/32 3.25	3.250	01/31/2032	
		120,000.00		120,407.00	104,050.76
JJ2H	16411QAN1	120,000.00		120,407.00	104,050.76
	CITIGROUP INC	SUBORDINATED 05/44 5.3	5.300	05/06/2044	
		9,000.00		9,740.52	8,481.11
JJ2H	172967HS3	9,000.00		9,740.52	8,481.11
	CITIGROUP INC	JR SUBORDINA 12/49 VAR	1.000	12/29/2049	
		100,000.00		100,000.03	99,840.71
JJ2H	172967JM4	100,000.00		100,000.03	99,840.71
	CITIGROUP INC	SUBORDINATED 09/27 4.45	4.450	09/29/2027	
		310,000.00		315,929.22	305,832.25
JJ2H	172967KA8	310,000.00		315,929.22	305,832.25
	CITIGROUP INC	SUBORDINATED 05/46 4.75	4.750	05/18/2046	
		300,000.00		300,470.12	263,862.10
JJ2H	172967KR1	300,000.00		300,470.12	263,862.10
	CITIGROUP INC	SR UNSECURED 03/33 VAR	1.000	03/17/2033	
		160,000.00		160,748.80	143,683.30
JJ2H	172967NN7	160,000.00		160,748.80	143,683.30
	CITIGROUP INC	SR UNSECURED 05/33 VAR	1.000	05/24/2033	
		60,000.00		60,000.00	58,031.10
JJ2H	172967NU1	60,000.00		60,000.00	58,031.10
	REPUBLIC OF COLOMBIA	SR UNSECURED 11/36 7.75	7.750	11/07/2036	
		350,000.00		348,652.50	342,265.00
JJ2G	195325EP6	350,000.00		348,652.50	342,265.00
	REPUBLIC OF COLOMBIA	SR UNSECURED 11/54 8.375	8.375	11/07/2054	
		625,000.00		617,500.00	605,406.25
JJ2G	195325EQ4	625,000.00		617,500.00	605,406.25
	CONSTELLATION BRANDS INC	SR UNSECURED 08/31 2.25	2.250	08/01/2031	
		20,000.00		16,695.80	16,645.33
JJ2H	21036PBH0	20,000.00		16,695.80	16,645.33
	CONSTELLATION BRANDS INC	SR UNSECURED 05/27 4.35	4.350	05/09/2027	
		70,000.00		69,959.40	69,284.05
JJ2H	21036PBK3	70,000.00		69,959.40	69,284.05

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9 50,000.00	4.900	06/01/2044 55,919.70	40,486.48
		50,000.00		55,919.70	40,486.48
JJ2H	212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375 120,000.00	4.375	01/15/2028 116,288.40	116,721.31
		120,000.00		116,288.40	116,721.31
JJ2G	224044CG0	COX COMMUNICATIONS INC SR UNSECURED 144A 09/26 3.35 1,125,000.00	3.350	09/15/2026 1,098,112.50	1,098,068.70
		1,125,000.00		1,098,112.50	1,098,068.70
JJ2G	224044CJ4	COX COMMUNICATIONS INC SR UNSECURED 144A 08/27 3.5 675,000.00	3.500	08/15/2027 657,909.00	652,563.72
		675,000.00		657,909.00	652,563.72
JJ2G	224044CS4	COX COMMUNICATIONS INC COMPANY GUAR 144A 06/33 5.7 925,000.00	5.700	06/15/2033 923,825.25	919,435.31
		925,000.00		923,825.25	919,435.31
JJ2H	22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A 1,300,000.00	1.000	07/25/2057 1,090,596.00	1,000,107.42
		1,300,000.00		1,090,596.00	1,000,107.42
JJ2G	24703TAD8	DELL INT LLC / EMC CORP SR UNSECURED 06/26 6.02 149,000.00	6.020	06/15/2026 161,369.98	151,150.17
		149,000.00		161,369.98	151,150.17
JJ2I	251526CD9	DEUTSCHE BANK NY 09/31 VAR 900,000.00	1.000	09/18/2031 910,134.00	808,193.16
		900,000.00		910,134.00	808,193.16
JJ2I	251526CX5	DEUTSCHE BANK NY 09/30 VAR 400,000.00	1.000	09/11/2030 400,000.00	391,090.48
		400,000.00		400,000.00	391,090.48
JJ2H	25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5 10,000.00	5.000	06/15/2045 10,443.52	8,360.24
		10,000.00		10,443.52	8,360.24
JJ2H	25179MBF9	DEVON ENERGY CORPORATION SR UNSECURED 01/30 4.5 460,000.00	4.500	01/15/2030 446,085.00	445,097.39
		460,000.00		446,085.00	445,097.39
JJ2H	25179MBH5	DEVON ENERGY CORPORATION SR UNSECURED 09/54 5.75 290,000.00	5.750	09/15/2054 289,657.80	263,657.71
		290,000.00		289,657.80	263,657.71

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	25278XAN9	DIAMONDBACK ENERGY INC	COMPANY GUAR 12/29 3.5	3.500 12/01/2029	
			140,000.00	135,462.30	130,094.77
			140,000.00	135,462.30	130,094.77
JJ2I	25389JAT3	DIGITAL REALTY TRUST LP	COMPANY GUAR 07/28 4.45	4.450 07/15/2028	
			1,100,000.00	1,098,372.00	1,080,325.09
			1,100,000.00	1,098,372.00	1,080,325.09
JJ2G	254063AW0	DILLARDS INC	SR UNSECURED 05/27 7.75	7.750 05/15/2027	
			575,000.00	595,125.00	602,128.11
			575,000.00	595,125.00	602,128.11
JJ2G	254067AN1	DILLARDS INC	SR UNSECURED 12/28 7	7.000 12/01/2028	
			650,000.00	590,628.62	675,561.44
			650,000.00	590,628.62	675,561.44
JJ2I	25466AAJ0	DISCOVER BANK	SR UNSECURED 07/26 3.45	3.450 07/27/2026	
			1,600,000.00	1,606,880.00	1,563,975.02
			1,600,000.00	1,606,880.00	1,563,975.02
JJ2H	255388AA8	DIVIDEND SOLAR LOANS LLC	DIV 2019 1 A 144A	3.670 08/22/2039	
			172,961.47	172,934.58	152,624.31
			172,961.47	172,934.58	152,624.31
JJ2H	26884LAF6	EQT CORP	SR UNSECURED 10/27 3.9	3.900 10/01/2027	
			160,000.00	164,219.30	155,582.05
			160,000.00	164,219.30	155,582.05
JJ2H	26884LAL3	EQT CORP	SR UNSECURED 01/29 5	5.000 01/15/2029	
			30,000.00	34,226.00	29,569.67
			30,000.00	34,226.00	29,569.67
JJ2I	26884UAE9	EPR PROPERTIES	COMPANY GUAR 04/28 4.95	4.950 04/15/2028	
			500,000.00	494,415.00	491,505.80
			500,000.00	494,415.00	491,505.80
JJ2H	279158AJ8	ECOPETROL SA	SR UNSECURED 05/45 5.875	5.875 05/28/2045	
			160,000.00	159,299.00	110,228.07
			160,000.00	159,299.00	110,228.07
JJ2H	279158AP4	ECOPETROL SA	SR UNSECURED 11/31 4.625	4.625 11/02/2031	
			180,000.00	180,000.00	149,279.33
			180,000.00	180,000.00	149,279.33
JJ2I	281020BA4	EDISON INTERNATIONAL	SR UNSECURED 06/29 5.45	5.450 06/15/2029	
			800,000.00	799,432.00	807,564.70
			800,000.00	799,432.00	807,564.70

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	28368EAD8	KINDER MORGAN INC COMPANY GUAR 08/31 7.8 57,000.00	7.800	08/01/2031 54,930.73	64,206.25
		57,000.00		54,930.73	64,206.25
JJ2H	283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375 2,000.00	8.375	06/15/2032 2,062.50	2,350.60
		2,000.00		2,062.50	2,350.60
JJ2G	28414HAG8	ELANCO ANIMAL HEALTH INC SR UNSECURED 08/28 6.65 800,000.00	6.650	08/28/2028 850,187.25	810,888.80
		800,000.00		850,187.25	810,888.80
JJ2I	285512AE9	ELECTRONIC ARTS INC SR UNSECURED 02/31 1.85 900,000.00	1.850	02/15/2031 897,843.00	747,519.49
		900,000.00		897,843.00	747,519.49
JJ2F	28620EAB6	ELETSON HDG/ELET FIN/AGA SR SECURED 01/22 VAR 879,237.00	1.000	01/15/2022 828,084.92	0.00
		879,237.00		828,084.92	0.00
JJ2H	292480AM2	ENERGY TRANSFER LP SR UNSECURED 09/29 4.15 90,000.00	4.150	09/15/2029 84,029.40	86,366.24
		90,000.00		84,029.40	86,366.24
JJ2G	29268BAF8	ENEL FINANCE INTL NV COMPANY GUAR 144A 10/39 6 825,000.00	6.000	10/07/2039 882,569.98	825,953.02
		825,000.00		882,569.98	825,953.02
JJ2H	29273VAL4	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR 120,000.00	1.000	12/31/2099 120,937.50	118,846.84
		120,000.00		120,937.50	118,846.84
JJ2H	29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR 10,000.00	1.000	12/31/2099 9,750.00	10,035.13
		10,000.00		9,750.00	10,035.13
JJ2H	29273VAN0	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR 20,000.00	1.000	12/31/2099 19,725.00	20,012.70
		20,000.00		19,725.00	20,012.70
JJ2H	29273VAY6	ENERGY TRANSFER LP SR UNSECURED 05/34 5.55 80,000.00	5.550	05/15/2034 80,033.80	79,590.35
		80,000.00		80,033.80	79,590.35
JJ2I	29278GAN8	ENEL FINANCE INTL NV COMPANY GUAR 144A 07/28 2.125 1,000,000.00	2.125	07/12/2028 995,960.00	904,926.61
		1,000,000.00		995,960.00	904,926.61

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	29278NAF0	ENERGY TRANSFER LP	SR UNSECURED 06/28 4.95	4.950 06/15/2028	
			110,000.00	113,036.20	109,826.61
			110,000.00	113,036.20	109,826.61
JJ2H	29278NAQ6	ENERGY TRANSFER LP	SR UNSECURED 05/30 3.75	3.750 05/15/2030	
			270,000.00	274,170.50	251,928.87
			270,000.00	274,170.50	251,928.87
JJ2H	29278NAR4	ENERGY TRANSFER LP	SR UNSECURED 05/50 5	5.000 05/15/2050	
			20,000.00	21,011.20	16,991.02
			20,000.00	21,011.20	16,991.02
JJ2H	29279FAA7	ENERGY TRANSFER LP	SR UNSECURED 04/49 6.25	6.250 04/15/2049	
			200,000.00	249,615.00	200,745.31
			200,000.00	249,615.00	200,745.31
JJ2H	29379VBR3	ENTERPRISE PRODUCTS OPER	COMPANY GUAR 02/78 VAR	1.000 02/15/2078	
			30,000.00	27,712.50	28,652.94
			30,000.00	27,712.50	28,652.94
JJ2I	29444UBS4	EQUINIX INC	SR UNSECURED 05/31 2.5	2.500 05/15/2031	
			900,000.00	895,662.00	769,146.31
			900,000.00	895,662.00	769,146.31
JJ2I	30040WAT5	EVERSOURCE ENERGY	SR UNSECURED 03/28 5.45	5.450 03/01/2028	
			900,000.00	934,272.00	911,734.77
			900,000.00	934,272.00	911,734.77
JJ2H	30161NAC5	EXELON CORP	SR UNSECURED 06/35 5.625	5.625 06/15/2035	
			100,000.00	90,343.43	100,407.03
			100,000.00	90,343.43	100,407.03
JJ2I	30212PBH7	EXPEDIA GROUP INC	COMPANY GUAR 03/31 2.95	2.950 03/15/2031	
			243,000.00	240,935.58	214,049.95
			243,000.00	240,935.58	214,049.95
JJ2I	303901BB7	FAIRFAX FINL HLDGS LTD	SR UNSECURED 04/28 4.85	4.850 04/17/2028	
			600,000.00	598,590.00	595,716.18
			600,000.00	598,590.00	595,716.18
JJ2I	337932AH0	FIRSTENERGY CORP	SR UNSECURED 07/27 3.9	3.900 07/15/2027	
			400,000.00	398,668.00	389,516.89
			400,000.00	398,668.00	389,516.89
JJ2H	33830JAE5	FIVE GUYS FUNDING, LLC	GUYS 2023 1A A2 144A	7.549 01/26/2054	
			250,000.00	250,000.00	258,451.58
			250,000.00	250,000.00	258,451.58

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	345370DA5	FORD MOTOR COMPANY	SR UNSECURED 02/32 3.25	3.250 02/12/2032	
			170,000.00	170,104.85	141,400.20
			170,000.00	170,104.85	141,400.20
JJ2H	345370DB3	FORD MOTOR COMPANY	SR UNSECURED 08/32 6.1	6.100 08/19/2032	
			80,000.00	80,000.00	79,661.56
			80,000.00	80,000.00	79,661.56
JJ2G	345397B28	FORD MOTOR CREDIT CO LLC	SR UNSECURED 11/25 3.375	3.375 11/13/2025	
			475,000.00	484,500.00	467,556.21
			475,000.00	484,500.00	467,556.21
JJ2H	345397B36	FORD MOTOR CREDIT CO LLC	SR UNSECURED 11/30 4	4.000 11/13/2030	
			480,000.00	469,000.00	432,461.79
			480,000.00	469,000.00	432,461.79
JJ2H	345397B93	FORD MOTOR CREDIT CO LLC	SR UNSECURED 02/29 2.9	2.900 02/10/2029	
			220,000.00	198,000.00	197,004.52
			220,000.00	198,000.00	197,004.52
JJ2H	345397C27	FORD MOTOR CREDIT CO LLC	SR UNSECURED 05/27 4.95	4.950 05/28/2027	
			200,000.00	199,974.00	198,156.60
			200,000.00	199,974.00	198,156.60
JJ2G	345397C43	FORD MOTOR CREDIT CO LLC	SR UNSECURED 03/26 6.95	6.950 03/06/2026	
			1,150,000.00	1,148,539.50	1,170,311.61
			1,150,000.00	1,148,539.50	1,170,311.61
JJ2G	345397C92	FORD MOTOR CREDIT CO LLC	SR UNSECURED 05/28 6.8	6.800 05/12/2028	
			1,525,000.00	1,520,418.75	1,575,944.90
			1,525,000.00	1,520,418.75	1,575,944.90
JJ2G	345397D59	FORD MOTOR CREDIT CO LLC	SR UNSECURED 11/28 6.798	6.798 11/07/2028	
			1,525,000.00	1,525,000.00	1,580,911.52
			1,525,000.00	1,525,000.00	1,580,911.52
JJ2G	345397XU2	FORD MOTOR CREDIT CO LLC	SR UNSECURED 01/26 4.389	4.389 01/08/2026	
			400,000.00	397,000.00	396,795.52
			400,000.00	397,000.00	396,795.52
JJ2G	345397ZW6	FORD MOTOR CREDIT CO LLC	SR UNSECURED 08/26 4.542	4.542 08/01/2026	
			450,000.00	438,187.50	444,763.29
			450,000.00	438,187.50	444,763.29
JJ2H	35137LAH8	FOX CORP	SR UNSECURED 01/29 4.709	4.709 01/25/2029	
			120,000.00	119,456.40	118,607.47
			120,000.00	119,456.40	118,607.47

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	35137LAJ4	FOX CORP	SR UNSECURED 01/39 5.476	5.476 01/25/2039	
		110,000.00		117,658.00	104,534.24
		110,000.00		117,658.00	104,534.24
JJ2H	35671DBC8	FREEPORT MCMORAN INC	COMPANY GUAR 03/43 5.45	5.450 03/15/2043	
		146,000.00		134,305.67	137,810.85
		146,000.00		134,305.67	137,810.85
JJ2I	361841AK5	GLP CAPITAL LP / FIN II	COMPANY GUAR 06/28 5.75	5.750 06/01/2028	
		700,000.00		700,000.00	706,473.82
		700,000.00		700,000.00	706,473.82
JJ2H	36264FAL5	HALEON US CAPITAL LLC	COMPANY GUAR 03/29 3.375	3.375 03/24/2029	
		260,000.00		258,109.80	244,537.93
		260,000.00		258,109.80	244,537.93
JJ2G	36267VAK9	GE HEALTHCARE TECH INC	SR UNSECURED 11/32 5.905	5.905 11/22/2032	
		875,000.00		875,000.00	910,495.98
		875,000.00		875,000.00	910,495.98
JJ2H	37045VAF7	GENERAL MOTORS CO	SR UNSECURED 10/43 6.25	6.250 10/02/2043	
		90,000.00		100,412.60	89,288.15
		90,000.00		100,412.60	89,288.15
JJ2H	37045VAK6	GENERAL MOTORS CO	SR UNSECURED 04/36 6.6	6.600 04/01/2036	
		10,000.00		11,721.60	10,499.62
		10,000.00		11,721.60	10,499.62
JJ2H	37045VAP5	GENERAL MOTORS CO	SR UNSECURED 04/38 5.15	5.150 04/01/2038	
		20,000.00		21,199.00	18,421.14
		20,000.00		21,199.00	18,421.14
JJ2H	37045VAS9	GENERAL MOTORS CO	SR UNSECURED 10/28 5	5.000 10/01/2028	
		110,000.00		109,980.20	109,489.08
		110,000.00		109,980.20	109,489.08
JJ2H	37045VAZ3	GENERAL MOTORS CO	SR UNSECURED 10/32 5.6	5.600 10/15/2032	
		30,000.00		28,162.50	30,273.75
		30,000.00		28,162.50	30,273.75
JJ2H	375558BD4	GILEAD SCIENCES INC	SR UNSECURED 03/46 4.75	4.750 03/01/2046	
		80,000.00		81,203.13	70,554.83
		80,000.00		81,203.13	70,554.83
JJ2H	375558BF9	GILEAD SCIENCES INC	SR UNSECURED 03/26 3.65	3.650 03/01/2026	
		70,000.00		70,934.26	69,159.79
		70,000.00		70,934.26	69,159.79

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2I	38141GA87	GOLDMAN SACHS GROUP INC	SR UNSECURED 04/30 VAR	1.000 04/25/2030	
			1,900,000.00	1,900,000.00	1,938,952.49
			1,900,000.00	1,900,000.00	1,938,952.49
JJ2H	38148LAF3	GOLDMAN SACHS GROUP INC	SUBORDINATED 05/45 5.15	5.150 05/22/2045	
			80,000.00	80,234.64	73,800.21
			80,000.00	80,234.64	73,800.21
JJ2H	404119CA5	HCA INC	COMPANY GUAR 09/30 3.5	3.500 09/01/2030	
			50,000.00	47,500.00	45,430.97
			50,000.00	47,500.00	45,430.97
JJ2G	404119CH0	HCA INC	COMPANY GUAR 03/27 3.125	3.125 03/15/2027	
			600,000.00	598,812.00	577,320.73
			600,000.00	598,812.00	577,320.73
JJ2G	404280AG4	HSBC HOLDINGS PLC	SUBORDINATED 05/36 6.5	6.500 05/02/2036	
			1,450,000.00	1,694,168.70	1,507,192.58
			1,450,000.00	1,694,168.70	1,507,192.58
JJ2G	404280DC0	HSBC HOLDINGS PLC	SUBORDINATED 03/33 VAR	1.000 03/29/2033	
			1,900,000.00	1,888,117.69	1,783,770.62
			1,700,000.00	1,688,117.69	1,596,005.29
JJ2H	404280DC0		200,000.00	200,000.00	187,765.33
JJ2G	404280DS5	HSBC HOLDINGS PLC	SUBORDINATED 11/33 VAR	1.000 11/03/2033	
			1,100,000.00	1,100,000.00	1,237,877.44
			1,100,000.00	1,100,000.00	1,237,877.44
JJ2H	406216BG5	HALLIBURTON CO	SR UNSECURED 11/25 3.8	3.800 11/15/2025	
			6,000.00	6,023.23	5,949.69
			6,000.00	6,023.23	5,949.69
JJ2H	411707AH5	HARDEE S FUNDING LLC AND CARLS HNGRY 2020 1A A2 144A		3.981 12/20/2050	
			240,000.00	240,000.00	225,623.81
			240,000.00	240,000.00	225,623.81
JJ2H	413875AT2	L3HARRIS TECH INC	SR UNSECURED 04/45 5.054	5.054 04/27/2045	
			10,000.00	10,061.30	9,173.53
			10,000.00	10,061.30	9,173.53
JJ2H	413875AW5	L3HARRIS TECH INC	SR UNSECURED 06/28 4.4	4.400 06/15/2028	
			90,000.00	89,991.00	88,405.92
			90,000.00	89,991.00	88,405.92
JJ2I	42225UAJ3	HEALTHCARE RLTY HLDGS LP	COMPANY GUAR 05/25 3.875	3.875 05/01/2025	
			1,000,000.00	998,170.00	995,042.20
			1,000,000.00	998,170.00	995,042.20

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2I	431282AP7	HIGHWOODS REALTY LP	SR UNSECURED 03/27 3.875	3.875 03/01/2027	
		900,000.00		888,003.00	874,987.70
		900,000.00		888,003.00	874,987.70
JJ2H	444859BF8	HUMANA INC	SR UNSECURED 03/27 3.95	3.950 03/15/2027	
		70,000.00		69,882.19	68,655.02
		70,000.00		69,882.19	68,655.02
JJ2H	444859BM3	HUMANA INC	SR UNSECURED 04/25 4.5	4.500 04/01/2025	
		20,000.00		22,444.20	19,971.67
		20,000.00		22,444.20	19,971.67
JJ2H	444859BR2	HUMANA INC	SR UNSECURED 02/32 2.15	2.150 02/03/2032	
		30,000.00		26,577.60	23,900.35
		30,000.00		26,577.60	23,900.35
JJ2H	444859BZ4	HUMANA INC	SR UNSECURED 12/28 5.75	5.750 12/01/2028	
		110,000.00		114,962.10	112,010.85
		110,000.00		114,962.10	112,010.85
JJ2G	45262BAC7	IMPERIAL BRANDS FIN PLC	COMPANY GUAR 144A 07/29 3.875	3.875 07/26/2029	
		1,725,000.00		1,710,044.25	1,629,956.95
		925,000.00		916,980.25	874,034.89
JJ2I	45262BAC7		800,000.00	793,064.00	755,922.06
JJ2G	45262BAF0	IMPERIAL BRANDS FIN PLC	COMPANY GUAR 144A 07/27 6.125	6.125 07/27/2027	
		925,000.00		915,343.00	949,912.42
		925,000.00		915,343.00	949,912.42
JJ2G	45262BAG8	IMPERIAL BRANDS FIN PLC	COMPANY GUAR 144A 02/30 5.5	5.500 02/01/2030	
		775,000.00		772,589.75	783,393.51
		775,000.00		772,589.75	783,393.51
JJ2G	45262BAH6	IMPERIAL BRANDS FIN PLC	COMPANY GUAR 144A 07/34 5.875	5.875 07/01/2034	
		325,000.00		323,375.00	323,969.84
		325,000.00		323,375.00	323,969.84
JJ2G	453140AF2	IMPERIAL BRANDS FIN PLC	COMPANY GUAR 144A 07/25 4.25	4.250 07/21/2025	
		3,500,000.00		3,658,788.80	3,482,004.09
		3,500,000.00		3,658,788.80	3,482,004.09
JJ2H	45783NAA5	INSTAR LEASING III, LLC	INSTR 2021 1A A 144A	2.300 02/15/2054	
		149,258.16		149,177.02	135,611.74
		149,258.16		149,177.02	135,611.74
JJ2H	458140BH2	INTEL CORP	SR UNSECURED 11/29 2.45	2.450 11/15/2029	
		40,000.00		35,279.20	35,105.10
		40,000.00		35,279.20	35,105.10

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	458140BT6	INTEL CORP	SR UNSECURED 08/28 1.6	1.600 08/12/2028	
			100,000.00	99,796.00	88,213.31
			100,000.00	99,796.00	88,213.31
JJ2H	458140BW9	INTEL CORP	SR UNSECURED 08/51 3.05	3.050 08/12/2051	
			30,000.00	29,900.40	17,127.08
			30,000.00	29,900.40	17,127.08
JJ2H	458140CF5	INTEL CORP	SR UNSECURED 02/30 5.125	5.125 02/10/2030	
			70,000.00	69,979.70	69,391.70
			70,000.00	69,979.70	69,391.70
JJ2I	458140CL2	INTEL CORP	SR UNSECURED 02/34 5.15	5.150 02/21/2034	
			500,000.00	496,973.00	479,824.62
			500,000.00	496,973.00	479,824.62
JJ2I	462613AP5	IPALCO ENTERPRISES INC	SR SECURED 05/30 4.25	4.250 05/01/2030	
			800,000.00	917,640.00	753,650.39
			800,000.00	917,640.00	753,650.39
JJ2H	49456BAG6	KINDER MORGAN INC	COMPANY GUAR 12/34 5.3	5.300 12/01/2034	
			100,000.00	78,300.00	97,566.02
			100,000.00	78,300.00	97,566.02
JJ2G	49456BAH4	KINDER MORGAN INC	COMPANY GUAR 06/45 5.55	5.550 06/01/2045	
			1,275,000.00	1,207,337.38	1,191,302.63
			1,275,000.00	1,207,337.38	1,191,302.63
JJ2H	49456BAP6	KINDER MORGAN INC	COMPANY GUAR 03/28 4.3	4.300 03/01/2028	
			90,000.00	89,930.20	88,315.85
			90,000.00	89,930.20	88,315.85
JJ2H	49456BAQ4	KINDER MORGAN INC	COMPANY GUAR 03/48 5.2	5.200 03/01/2048	
			10,000.00	11,681.20	8,842.54
			10,000.00	11,681.20	8,842.54
JJ2H	501044DV0	KROGER CO	SR UNSECURED 09/34 5	5.000 09/15/2034	
			90,000.00	89,772.30	87,064.58
			90,000.00	89,772.30	87,064.58
JJ2H	517834AF4	LAS VEGAS SANDS CORP	SR UNSECURED 08/29 3.9	3.900 08/08/2029	
			30,000.00	27,675.00	27,889.89
			30,000.00	27,675.00	27,889.89
JJ2H	517834AK3	LAS VEGAS SANDS CORP	SR UNSECURED 08/29 6	6.000 08/15/2029	
			160,000.00	162,039.80	162,054.71
			160,000.00	162,039.80	162,054.71

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	524908XA3	LEHMAN BROS CAP TR VII	LIMITD GUARA 11/49 VAR	1.000 11/29/2049	
			960,000.00	924,842.80	96.00
			960,000.00	924,842.80	96.00
JJ2G	539439AM1	LLOYDS BANKING GROUP PLC	SUBORDINATED 12/25 4.582	4.582 12/10/2025	
			1,862,000.00	1,879,139.57	1,853,640.81
			1,862,000.00	1,879,139.57	1,853,640.81
JJ2G	539439AW9	LLOYDS BANKING GROUP PLC	SUBORDINATED 11/33 VAR	1.000 11/15/2033	
			900,000.00	926,134.50	1,004,865.17
			900,000.00	926,134.50	1,004,865.17
JJ2G	53944YAB9	LLOYDS BANKING GROUP PLC	SUBORDINATED 03/26 4.65	4.650 03/24/2026	
			350,000.00	350,602.28	347,928.82
			350,000.00	350,602.28	347,928.82
JJ2G	53944YAS2	LLOYDS BANKING GROUP PLC	SR UNSECURED 03/28 VAR	1.000 03/18/2028	
			550,000.00	518,210.00	535,149.10
			550,000.00	518,210.00	535,149.10
JJ2H	53948QAA4	LOANPAL SOLAR LOAN LTD.	LPSLT 2021 2GS A 144A	2.220 03/20/2048	
			153,374.46	153,360.72	117,764.88
			153,374.46	153,360.72	117,764.88
JJ2H	548661DU8	LOWE S COS INC	SR UNSECURED 04/30 4.5	4.500 04/15/2030	
			40,000.00	39,807.20	39,238.84
			40,000.00	39,807.20	39,238.84
JJ2F	553142AA8	MMK INTL CAPITAL DAC	COMPANY GUAR 144A 06/24 4.375	4.375 06/13/2024	
			200,000.00	200,000.00	10,000.00
			200,000.00	200,000.00	10,000.00
JJ2H	55336VAM2	MPLX LP	SR UNSECURED 04/38 4.5	4.500 04/15/2038	
			100,000.00	98,811.00	87,184.17
			100,000.00	98,811.00	87,184.17
JJ2H	55336VAN0	MPLX LP	SR UNSECURED 04/48 4.7	4.700 04/15/2048	
			30,000.00	29,804.40	24,616.22
			30,000.00	29,804.40	24,616.22
JJ2H	55336VAS9	MPLX LP	SR UNSECURED 02/29 4.8	4.800 02/15/2029	
			190,000.00	191,449.10	188,334.99
			190,000.00	191,449.10	188,334.99
JJ2H	55903VBB8	WARNERMEDIA HOLDINGS INC	COMPANY GUAR 03/29 4.054	4.054 03/15/2029	
			60,000.00	60,000.00	55,842.64
			60,000.00	60,000.00	55,842.64

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	55903VBC6	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/32 4.279 210,000.00	4.279	03/15/2032 206,038.65	185,113.69
		210,000.00		206,038.65	185,113.69
JJ2H	55903VBD4	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/42 5.05 20,000.00	5.050	03/15/2042 20,139.80	16,109.61
		20,000.00		20,139.80	16,109.61
JJ2H	55903VBF9	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/62 5.391 20,000.00	5.391	03/15/2062 15,050.60	14,767.21
		20,000.00		15,050.60	14,767.21
JJ2H	55903VBG7	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/26 6.412 80,000.00	6.412	03/15/2026 80,000.00	80,031.82
		80,000.00		80,000.00	80,031.82
JJ2H	58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7 50,000.00	3.700	01/30/2026 51,537.87	49,617.08
		50,000.00		51,537.87	49,617.08
JJ2H	58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5 140,000.00	3.500	03/01/2027 142,317.81	136,827.70
		140,000.00		142,317.81	136,827.70
JJ2H	58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8 40,000.00	3.800	04/01/2028 40,213.20	38,925.09
		40,000.00		40,213.20	38,925.09
JJ2H	58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625 10,000.00	3.625	09/01/2049 11,171.70	7,219.47
		10,000.00		11,171.70	7,219.47
JJ2H	58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45 10,000.00	1.450	09/01/2025 9,955.90	9,790.09
		10,000.00		9,955.90	9,790.09
JJ2H	58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5 70,000.00	3.500	07/01/2027 79,539.20	68,177.26
		70,000.00		79,539.20	68,177.26
JJ2H	595112BZ5	MICRON TECHNOLOGY INC SR UNSECURED 02/33 5.875 40,000.00	5.875	02/09/2033 39,097.84	40,980.95
		40,000.00		39,097.84	40,980.95
JJ2H	595112CD3	MICRON TECHNOLOGY INC SR UNSECURED 01/31 5.3 80,000.00	5.300	01/15/2031 79,944.00	79,903.80
		80,000.00		79,944.00	79,903.80

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	609207AU9	MONDELEZ INTERNATIONAL	SR UNSECURED 05/25 1.5	1.500 05/04/2025	
		160,000.00		161,172.73	158,179.35
		160,000.00		161,172.73	158,179.35
JJ2H	61747YEF8	MORGAN STANLEY	SUBORDINATED 09/36 VAR	1.000 09/16/2036	
		50,000.00		48,670.50	40,675.50
		50,000.00		48,670.50	40,675.50
JJ2G	62856RAD7	PROSUS NV	COMPANY GUAR 144A 07/27 4.85	4.850 07/06/2027	
		875,000.00		875,000.00	858,070.50
		875,000.00		875,000.00	858,070.50
JJ2I	62944TAF2	NVR INC	SR UNSECURED 05/30 3	3.000 05/15/2030	
		1,100,000.00		1,097,910.00	992,942.53
		1,100,000.00		1,097,910.00	992,942.53
JJ2H	62954HAW8	NXP BV/NXP FDG/NXP USA	COMPANY GUAR 05/25 2.7	2.700 05/01/2025	
		70,000.00		70,302.60	69,518.21
		70,000.00		70,302.60	69,518.21
JJ2G	639057AB4	NATWEST GROUP PLC	SUBORDINATED 11/35 VAR	1.000 11/28/2035	
		700,000.00		543,977.00	605,285.93
		700,000.00		543,977.00	605,285.93
JJ2H	651229AW6	NEWELL BRANDS INC	SR UNSECURED 04/26 5.7	5.700 04/01/2026	
		88,000.00		92,094.45	87,962.48
		88,000.00		92,094.45	87,962.48
JJ2I	65339KBR0	NEXTERA ENERGY CAPITAL	COMPANY GUAR 06/30 2.25	2.250 06/01/2030	
		1,100,000.00		1,099,593.00	951,244.90
		1,100,000.00		1,099,593.00	951,244.90
JJ2I	65339KCN8	NEXTERA ENERGY CAPITAL	COMPANY GUAR 02/30 5	5.000 02/28/2030	
		600,000.00		599,556.00	601,102.61
		600,000.00		599,556.00	601,102.61
JJ2G	65339KCT5	NEXTERA ENERGY CAPITAL	COMPANY GUAR 03/29 4.9	4.900 03/15/2029	
		1,925,000.00		1,920,938.25	1,919,120.51
		1,925,000.00		1,920,938.25	1,919,120.51
JJ2I	654744AD3	NISSAN MOTOR CO	SR UNSECURED 144A 09/30 4.81	4.810 09/17/2030	
		700,000.00		700,000.00	656,140.28
		700,000.00		700,000.00	656,140.28
JJ2I	65480CAD7	NISSAN MOTOR ACCEPTANCE	SR UNSECURED 144A 09/28 2.45	2.450 09/15/2028	
		1,000,000.00		999,620.00	887,474.45
		1,000,000.00		999,620.00	887,474.45

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25 250,000.00	3.250	01/15/2028 248,240.30	238,924.35
		250,000.00		248,240.30	238,924.35
JJ2H	666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03 40,000.00	4.030	10/15/2047 36,674.00	31,425.63
		40,000.00		36,674.00	31,425.63
JJ2H	666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25 210,000.00	5.250	05/01/2050 269,241.50	196,931.06
		210,000.00		269,241.50	196,931.06
JJ2H	674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625 40,000.00	4.625	06/15/2045 39,434.12	30,286.34
		40,000.00		39,434.12	30,286.34
JJ2H	674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4 20,000.00	4.400	04/15/2046 19,796.40	14,840.32
		20,000.00		19,796.40	14,840.32
JJ2H	674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3 180,000.00	3.000	02/15/2027 176,816.56	171,837.59
		180,000.00		176,816.56	171,837.59
JJ2H	674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2 20,000.00	4.200	03/15/2048 19,432.70	14,373.82
		20,000.00		19,432.70	14,373.82
JJ2H	674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875 140,000.00	7.875	09/15/2031 199,057.60	155,172.27
		140,000.00		199,057.60	155,172.27
JJ2H	674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45 70,000.00	6.450	09/15/2036 86,032.02	71,780.24
		70,000.00		86,032.02	71,780.24
JJ2H	674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6 150,000.00	6.600	03/15/2046 191,980.30	151,540.65
		150,000.00		191,980.30	151,540.65
JJ2H	674599EC5	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/28 6.375 110,000.00	6.375	09/01/2028 116,072.00	113,364.46
		110,000.00		116,072.00	113,364.46
JJ2H	674599EJ0	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/29 5.2 290,000.00	5.200	08/01/2029 289,527.30	287,676.69
		290,000.00		289,527.30	287,676.69

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	682680BJ1	ONEOK INC COMPANY GUAR 11/28 5.65	5.650	11/01/2028	
		160,000.00		165,141.70	163,259.18
		160,000.00		165,141.70	163,259.18
JJ2H	682680BK8	ONEOK INC COMPANY GUAR 11/30 5.8	5.800	11/01/2030	
		60,000.00		59,883.00	61,849.75
		60,000.00		59,883.00	61,849.75
JJ2H	682680BL6	ONEOK INC COMPANY GUAR 09/33 6.05	6.050	09/01/2033	
		110,000.00		109,973.60	113,220.74
		110,000.00		109,973.60	113,220.74
JJ2I	682680CE1	ONEOK INC COMPANY GUAR 11/34 5.05	5.050	11/01/2034	
		900,000.00		897,111.00	861,086.44
		900,000.00		897,111.00	861,086.44
JJ2G	683879AH3	OPTICS BIDCO SPA SR SECURED 144A 06/38 7.721	7.721	06/04/2038	
		960,000.00		1,012,800.00	1,009,171.63
		960,000.00		1,012,800.00	1,009,171.63
JJ2H	68389XBV6	ORACLE CORP SR UNSECURED 04/30 2.95	2.950	04/01/2030	
		10,000.00		9,102.60	9,032.50
		10,000.00		9,102.60	9,032.50
JJ2H	68389XBX2	ORACLE CORP SR UNSECURED 04/50 3.6	3.600	04/01/2050	
		1,030,000.00		1,073,560.00	722,257.54
		30,000.00		21,342.00	21,036.63
JJ2I	68389XBX2	1,000,000.00		1,052,218.00	701,220.91
JJ2H	68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875	2.875	03/25/2031	
		260,000.00		260,765.80	228,830.55
		260,000.00		260,765.80	228,830.55
JJ2H	68389XCH6	ORACLE CORP SR UNSECURED 11/29 6.15	6.150	11/09/2029	
		70,000.00		74,239.90	73,416.58
		70,000.00		74,239.90	73,416.58
JJ2H	68389XCN3	ORACLE CORP SR UNSECURED 05/30 4.65	4.650	05/06/2030	
		70,000.00		69,777.40	69,009.08
		70,000.00		69,777.40	69,009.08
JJ2H	68389XCU7	ORACLE CORP SR UNSECURED 09/54 5.375	5.375	09/27/2054	
		130,000.00		129,634.70	119,806.32
		130,000.00		129,634.70	119,806.32
JJ2H	694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1	2.100	08/01/2027	
		40,000.00		40,029.10	37,305.21
		40,000.00		40,029.10	37,305.21

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5 180,000.00	2.500	02/01/2031 163,234.80	153,964.13
		180,000.00		163,234.80	153,964.13
JJ2H	694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3 20,000.00	3.300	08/01/2040 19,900.20	14,983.66
		20,000.00		19,900.20	14,983.66
JJ2H	694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5 30,000.00	3.500	08/01/2050 29,810.70	20,591.20
		30,000.00		29,810.70	20,591.20
JJ2H	694308KF3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/27 5.45 190,000.00	5.450	06/15/2027 189,667.50	192,171.85
		190,000.00		189,667.50	192,171.85
JJ2I	715638EB4	REPUBLIC OF PERU SR UNSECURED 02/35 5.375 500,000.00	5.375	02/08/2035 502,700.00	480,087.85
		500,000.00		502,700.00	480,087.85
JJ2G	71643VAB1	PETROLEOS MEXICANOS COMPANY GUAR 02/32 6.7 3,324,000.00	6.700	02/16/2032 2,938,562.15	2,891,728.09
		3,324,000.00		2,938,562.15	2,891,728.09
JJ2G	71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25 950,000.00	7.250	03/17/2044 932,852.50	930,081.54
		950,000.00		932,852.50	930,081.54
JJ2G	71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375 1,125,000.00	6.375	01/23/2045 1,058,515.97	752,737.50
		1,125,000.00		1,058,515.97	752,737.50
JJ2H	71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875 90,000.00	6.875	08/04/2026 89,833.50	88,435.35
		90,000.00		89,833.50	88,435.35
JJ2G	71654QDD1	PETROLEOS MEXICANOS COMPANY GUAR 01/50 7.69 5,375,000.00	7.690	01/23/2050 4,087,075.75	4,055,437.50
		5,375,000.00		4,087,075.75	4,055,437.50
JJ2G	74365PAA6	PROSUS NV SR UNSECURED 144A 01/30 3.68 375,000.00	3.680	01/21/2030 396,562.50	338,480.48
		375,000.00		396,562.50	338,480.48
JJ2G	74365PAF5	PROSUS NV SR UNSECURED 144A 07/31 3.061 4,825,000.00	3.061	07/13/2031 4,546,725.00	4,051,251.37
		4,825,000.00		4,546,725.00	4,051,251.37

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2G	74365PAJ7	PROSUS NV	SR UNSECURED 144A 01/52 4.987	4.987 01/19/2052	
			725,000.00	725,000.00	565,528.94
			725,000.00	725,000.00	565,528.94
JJ2H	75513EAD3	RTX CORP	SR UNSECURED 07/30 2.25	2.250 07/01/2030	
			100,000.00	99,872.00	86,979.37
			100,000.00	99,872.00	86,979.37
JJ2H	75513ECP4	RTX CORP	SR UNSECURED 03/52 3.03	3.030 03/15/2052	
			90,000.00	61,765.90	57,027.27
			90,000.00	61,765.90	57,027.27
JJ2G	75513ECV1	RTX CORP	SR UNSECURED 03/31 6	6.000 03/15/2031	
			415,000.00	414,721.95	435,634.25
			325,000.00	324,782.25	341,159.35
JJ2H	75513ECV1		90,000.00	89,939.70	94,474.90
JJ2G	75513ECW9	RTX CORP	SR UNSECURED 03/34 6.1	6.100 03/15/2034	
			350,000.00	349,342.00	368,641.06
			350,000.00	349,342.00	368,641.06
JJ2H	761713BB1	REYNOLDS AMERICAN INC	COMPANY GUAR 08/45 5.85	5.850 08/15/2045	
			80,000.00	87,967.68	76,288.51
			80,000.00	87,967.68	76,288.51
JJ2H	775109DF5	ROGERS COMMUNICATIONS IN	COMPANY GUAR 02/34 5.3	5.300 02/15/2034	
			110,000.00	108,425.80	107,291.65
			110,000.00	108,425.80	107,291.65
JJ2H	80007RAE5	SANDS CHINA LTD	SR UNSECURED 08/28 5.4	5.400 08/08/2028	
			200,000.00	199,100.00	197,769.42
			200,000.00	199,100.00	197,769.42
JJ2H	80007RAQ8	SANDS CHINA LTD	SR UNSECURED 03/29 2.85	2.850 03/08/2029	
			200,000.00	199,762.00	178,293.94
			200,000.00	199,762.00	178,293.94
JJ2I	80281LAT2	SANTANDER UK GROUP HLDGS	SR UNSECURED 01/29 VAR	1.000 01/10/2029	
			1,500,000.00	1,500,000.00	1,546,118.19
			1,500,000.00	1,500,000.00	1,546,118.19
JJ2H	81761LAD4	SERVICE PROPERTIES TRUST	COMPANY GUAR 06/29 8.375	8.375 06/15/2029	
			70,000.00	69,238.00	67,723.53
			70,000.00	69,238.00	67,723.53
JJ2H	83162CC68	SMALL BUSINESS ADMINISTRATION	SBAP 2019 25G 1	2.690 07/01/2044	
			54,405.16	54,405.16	47,513.65
			54,405.16	54,405.16	47,513.65

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2G	83162CPR8	SMALL BUSINESS ADMINISTRATION SBAP 2005 20G 1	4.750	07/01/2025	
		6,234.21		6,234.21	6,220.90
		6,234.21		6,234.21	6,220.90
JJ2I	83162CRS4	SMALL BUSINESS ADMINISTRATION SBAP 2008 20D 1	5.370	04/01/2028	
		60,538.91		60,538.91	60,511.53
		60,538.91		60,538.91	60,511.53
JJ2I	83162CRX3	SMALL BUSINESS ADMINISTRATION SBAP 2008 20G 1	5.870	07/01/2028	
		4,357.32		4,357.32	4,394.89
		4,357.32		4,357.32	4,394.89
JJ2H	832696AW8	JM SMUCKER CO SR UNSECURED 11/28 5.9	5.900	11/15/2028	
		110,000.00		115,729.90	113,974.78
		110,000.00		115,729.90	113,974.78
JJ2H	83444MAC5	SOLVENTUM CORP COMPANY GUAR 144A 03/29 5.4	5.400	03/01/2029	
		130,000.00		129,801.10	130,328.56
		130,000.00		129,801.10	130,328.56
JJ2H	83444MAE1	SOLVENTUM CORP COMPANY GUAR 144A 03/31 5.45	5.450	03/13/2031	
		140,000.00		139,679.40	139,911.29
		140,000.00		139,679.40	139,911.29
JJ2H	83444MAG6	SOLVENTUM CORP COMPANY GUAR 144A 03/34 5.6	5.600	03/23/2034	
		140,000.00		139,906.20	139,407.92
		140,000.00		139,906.20	139,407.92
JJ2H	83444MAJ0	SOLVENTUM CORP COMPANY GUAR 144A 04/54 5.9	5.900	04/30/2054	
		150,000.00		149,362.50	146,130.65
		150,000.00		149,362.50	146,130.65
JJ2G	842587DD6	SOUTHERN CO JR SUBORDINA 08/27 5.113	5.113	08/01/2027	
		975,000.00		979,416.75	983,095.41
		975,000.00		979,416.75	983,095.41
JJ2I	842587DE4	SOUTHERN CO SR UNSECURED 04/30 3.7	3.700	04/30/2030	
		800,000.00		911,920.00	751,268.14
		800,000.00		911,920.00	751,268.14
JJ2G	842587DF1	SOUTHERN CO JR SUBORDINA 01/51 VAR	1.000	01/15/2051	
		2,425,000.00		2,368,312.50	2,376,361.78
		2,425,000.00		2,368,312.50	2,376,361.78
JJ2I	842587DH7	SOUTHERN CO SR UNSECURED 03/28 1.75	1.750	03/15/2028	
		900,000.00		897,858.00	816,482.06
		900,000.00		897,858.00	816,482.06

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2G	842587DJ3	SOUTHERN CO	JR SUBORDINA 09/51 VAR	1.000 09/15/2051	
			900,000.00	867,375.00	861,856.56
			900,000.00	867,375.00	861,856.56
JJ2G	842587DQ7	SOUTHERN CO	SR UNSECURED 06/28 4.85	4.850 06/15/2028	
			700,000.00	698,936.00	701,061.46
			700,000.00	698,936.00	701,061.46
JJ2H	84265VAG0	SOUTHERN COPPER CORP	SR UNSECURED 11/42 5.25	5.250 11/08/2042	
			320,000.00	314,262.40	289,330.22
			320,000.00	314,262.40	289,330.22
JJ2H	843452AZ6	SOUTHERN NATURAL GAS	SR UNSECURED 03/32 8	8.000 03/01/2032	
			15,000.00	17,437.50	16,906.18
			15,000.00	17,437.50	16,906.18
JJ2H	845467AS8	EXPAND ENERGY CORP	COMPANY GUAR 03/30 5.375	5.375 03/15/2030	
			10,000.00	10,393.10	9,815.03
			10,000.00	10,393.10	9,815.03
JJ2H	845467AT6	EXPAND ENERGY CORP	COMPANY GUAR 02/32 4.75	4.750 02/01/2032	
			50,000.00	50,416.10	46,540.24
			50,000.00	50,416.10	46,540.24
JJ2I	85205TAG5	SPIRIT AEROSYSTEMS INC	SR SECURED 06/26 3.85	3.850 06/15/2026	
			300,000.00	303,081.00	292,776.58
			300,000.00	303,081.00	292,776.58
JJ2H	852060AT9	SPRINT CAPITAL CORP	COMPANY GUAR 03/32 8.75	8.750 03/15/2032	
			110,000.00	120,712.50	131,637.11
			110,000.00	120,712.50	131,637.11
JJ2H	86765BAP4	ENERGY TRANSFER LP	SR UNSECURED 04/44 5.3	5.300 04/01/2044	
			10,000.00	10,732.50	8,952.63
			10,000.00	10,732.50	8,952.63
JJ2H	86765BAV1	ENERGY TRANSFER LP	SR UNSECURED 10/47 5.4	5.400 10/01/2047	
			10,000.00	11,157.60	8,990.60
			10,000.00	11,157.60	8,990.60
JJ2H	86772FAA9	SUNRUN ISSUER	SUNRN 2019 2 A 144A	3.610 02/01/2055	
			160,518.77	171,429.03	149,236.82
			160,518.77	171,429.03	149,236.82
JJ2H	86773QAA4	SUNRUN VULCAN ISSUER LLC	SUNRN 2021 1A A 144A	2.460 01/30/2052	
			117,197.53	117,172.06	96,535.45
			117,197.53	117,172.06	96,535.45

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	86964WAJ1	SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75 230,000.00	3.750	01/15/2031 237,923.87	202,985.05
		230,000.00		237,923.87	202,985.05
JJ2H	86964WAK8	SUZANO AUSTRIA GMBH COMPANY GUAR 01/32 3.125 20,000.00	3.125	01/15/2032 19,725.40	16,591.02
		20,000.00		19,725.40	16,591.02
JJ2G	87264AAX3	T MOBILE USA INC COMPANY GUAR 04/40 4.375 325,000.00	4.375	04/15/2040 318,581.25	281,926.77
		325,000.00		318,581.25	281,926.77
JJ2G	87264AAZ8	T MOBILE USA INC COMPANY GUAR 04/50 4.5 890,000.00	4.500	04/15/2050 935,251.80	730,756.96
		800,000.00		853,755.00	656,860.19
		90,000.00		81,496.80	73,896.77
JJ2H	87264ABF1	T MOBILE USA INC COMPANY GUAR 04/30 3.875 480,000.00	3.875	04/15/2030 477,388.60	451,611.44
		480,000.00		477,388.60	451,611.44
JJ2G	87264ABV6	T MOBILE USA INC COMPANY GUAR 04/29 3.375 655,000.00	3.375	04/15/2029 659,600.00	611,350.35
		625,000.00		631,250.00	583,349.57
		30,000.00		28,350.00	28,000.78
JJ2G	87264ABW4	T MOBILE USA INC COMPANY GUAR 04/31 3.5 625,000.00	3.500	04/15/2031 631,250.00	567,310.44
		625,000.00		631,250.00	567,310.44
JJ2H	87264ACB9	T MOBILE USA INC COMPANY GUAR 02/31 2.55 470,000.00	2.550	02/15/2031 409,797.70	404,539.46
		470,000.00		409,797.70	404,539.46
JJ2H	87264ACQ6	T MOBILE USA INC COMPANY GUAR 03/32 2.7 190,000.00	2.700	03/15/2032 190,914.70	160,955.78
		190,000.00		190,914.70	160,955.78
JJ2G	87264ACT0	T MOBILE USA INC COMPANY GUAR 10/52 3.4 865,000.00	3.400	10/15/2052 742,531.35	578,288.64
		725,000.00		599,683.75	484,692.79
		140,000.00		142,847.60	93,595.85
JJ2H	87264ADF9	T MOBILE USA INC COMPANY GUAR 04/34 5.15 80,000.00	5.150	04/15/2034 79,723.20	78,728.86
		80,000.00		79,723.20	78,728.86

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	87612BBN1	TARGA RESOURCES PARTNERS COMPANY GUAR 01/29 6.875 40,000.00	6.875	01/15/2029 40,988.00	40,937.72
		40,000.00		40,988.00	40,937.72
JJ2H	87612BBQ4	TARGA RESOURCES PARTNERS COMPANY GUAR 03/30 5.5 100,000.00	5.500	03/01/2030 98,522.00	100,314.51
		100,000.00		98,522.00	100,314.51
JJ2H	87612BBS0	TARGA RESOURCES PARTNERS COMPANY GUAR 02/31 4.875 190,000.00	4.875	02/01/2031 176,225.00	183,466.58
		190,000.00		176,225.00	183,466.58
JJ2H	878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6 10,000.00	6.000	08/15/2040 10,290.00	9,758.07
		10,000.00		10,290.00	9,758.07
JJ2G	87927VAV0	TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721 465,000.00	7.721	06/04/2038 494,323.81	480,326.40
		465,000.00		494,323.81	480,326.40
JJ2H	88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15 340,000.00	3.150	10/01/2026 306,937.70	326,704.94
		340,000.00		306,937.70	326,704.94
JJ2H	88167AAQ4	TEVA PHARMACEUTICALS NE COMPANY GUAR 05/29 5.125 410,000.00	5.125	05/09/2029 410,000.00	400,373.16
		410,000.00		410,000.00	400,373.16
JJ2H	88339WAC0	WILLIAMS COMPANIES INC SR UNSECURED 03/34 5.15 150,000.00	5.150	03/15/2034 149,962.50	145,847.65
		150,000.00		149,962.50	145,847.65
JJ2H	88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55 30,000.00	6.550	05/01/2037 34,246.20	28,995.71
		30,000.00		34,246.20	28,995.71
JJ2H	88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3 160,000.00	7.300	07/01/2038 199,088.38	162,978.32
		160,000.00		199,088.38	162,978.32
JJ2G	88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75 1,135,000.00	6.750	06/15/2039 1,220,991.97	1,113,166.05
JJ2H	88732JAU2	1,075,000.00		1,162,713.37	1,054,320.27
		60,000.00		58,278.60	58,845.78
JJ2H	88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875 30,000.00	5.875	11/15/2040 31,761.55	26,849.23
		30,000.00		31,761.55	26,849.23

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2G	89352HBA6	TRANSCANADA PIPELINES	SR UNSECURED 04/30 4.1	4.100 04/15/2030	
			2,675,000.00	2,670,613.00	2,540,081.88
			2,675,000.00	2,670,613.00	2,540,081.88
JJ2H	893574AP8	TRANSCONT GAS PIPE LINE	SR UNSECURED 05/30 3.25	3.250 05/15/2030	
			180,000.00	165,092.40	164,027.65
			180,000.00	165,092.40	164,027.65
JJ2I	90265EAM2	UDR INC	COMPANY GUAR 07/27 3.5	3.500 07/01/2027	
			1,200,000.00	1,197,168.00	1,162,403.38
			1,200,000.00	1,197,168.00	1,162,403.38
JJ2G	90401CAA7	ULTRAPAR INTERNATIONL SA	COMPANY GUAR 144A 10/26 5.25	5.250 10/06/2026	
			800,000.00	784,776.00	788,671.78
			800,000.00	784,776.00	788,671.78
JJ2G	90401CAC3	ULTRAPAR INTERNATIONL SA	COMPANY GUAR 144A 06/29 5.25	5.250 06/06/2029	
			235,000.00	235,000.00	228,550.31
			235,000.00	235,000.00	228,550.31
JJ2G	904678AQ2	UNICREDIT SPA	SUBORDINATED 144A 04/34 VAR	1.000 04/02/2034	
			1,825,000.00	1,825,000.00	1,906,277.76
			1,825,000.00	1,825,000.00	1,906,277.76
JJ2G	904678AS8	UNICREDIT SPA	SUBORDINATED 144A 06/35 VAR	1.000 06/30/2035	
			1,175,000.00	1,129,768.00	1,134,971.96
			1,175,000.00	1,129,768.00	1,134,971.96
JJ2H	911363AM1	UNITED RENTALS NORTH AM	COMPANY GUAR 02/31 3.875	3.875 02/15/2031	
			10,000.00	9,512.50	8,933.41
			10,000.00	9,512.50	8,933.41
JJ2H	911365BM5	UNITED RENTALS NORTH AM	SECURED 11/27 3.875	3.875 11/15/2027	
			20,000.00	20,425.00	19,160.41
			20,000.00	20,425.00	19,160.41
JJ2H	911365BP8	UNITED RENTALS NORTH AM	COMPANY GUAR 01/32 3.75	3.750 01/15/2032	
			60,000.00	56,100.00	52,549.48
			60,000.00	56,100.00	52,549.48
JJ2H	913017BT5	RTX CORP	SR UNSECURED 06/42 4.5	4.500 06/01/2042	
			90,000.00	85,768.90	77,978.65
			90,000.00	85,768.90	77,978.65
JJ2H	92343VBG8	VERIZON COMMUNICATIONS	SR UNSECURED 11/42 3.85	3.850 11/01/2042	
			20,000.00	18,552.20	15,754.25
			20,000.00	18,552.20	15,754.25

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	92343VCK8	VERIZON COMMUNICATIONS	SR UNSECURED 08/46 4.862	4.862 08/21/2046	
			10,000.00	11,626.15	8,935.25
			10,000.00	11,626.15	8,935.25
JJ2H	92343VDU5	VERIZON COMMUNICATIONS	SR UNSECURED 03/37 5.25	5.250 03/16/2037	
			140,000.00	144,735.01	136,686.03
			140,000.00	144,735.01	136,686.03
JJ2H	92343VDV3	VERIZON COMMUNICATIONS	SR UNSECURED 03/47 5.5	5.500 03/16/2047	
			10,000.00	10,501.02	9,633.51
			10,000.00	10,501.02	9,633.51
JJ2H	92343VEA8	VERIZON COMMUNICATIONS	SR UNSECURED 08/33 4.5	4.500 08/10/2033	
			90,000.00	91,063.38	84,836.56
			90,000.00	91,063.38	84,836.56
JJ2H	92343VES9	VERIZON COMMUNICATIONS	SR UNSECURED 02/29 3.875	3.875 02/08/2029	
			50,000.00	49,905.50	48,222.37
			50,000.00	49,905.50	48,222.37
JJ2H	92343VFD1	VERIZON COMMUNICATIONS	SR UNSECURED 03/50 4	4.000 03/22/2050	
			60,000.00	71,676.69	45,609.38
			60,000.00	71,676.69	45,609.38
JJ2H	92343VFR0	VERIZON COMMUNICATIONS	SR UNSECURED 01/31 1.75	1.750 01/20/2031	
			90,000.00	89,590.50	74,180.54
			90,000.00	89,590.50	74,180.54
JJ2H	92343VFT6	VERIZON COMMUNICATIONS	SR UNSECURED 11/40 2.65	2.650 11/20/2040	
			100,000.00	100,462.14	68,455.88
			100,000.00	100,462.14	68,455.88
JJ2H	92343VGJ7	VERIZON COMMUNICATIONS	SR UNSECURED 03/31 2.55	2.550 03/21/2031	
			175,000.00	174,280.75	150,802.53
			175,000.00	174,280.75	150,802.53
JJ2H	92343VGK4	VERIZON COMMUNICATIONS	SR UNSECURED 03/41 3.4	3.400 03/22/2041	
			30,000.00	28,377.60	22,713.62
			30,000.00	28,377.60	22,713.62
JJ2H	92343VGX6	VERIZON COMMUNICATIONS	SR UNSECURED 144A 02/35 4.78	4.780 02/15/2035	
			707,000.00	696,923.88	673,207.75
			707,000.00	696,923.88	673,207.75
JJ2I	928563AF2	VMWARE LLC	SR UNSECURED 05/30 4.7	4.700 05/15/2030	
			800,000.00	948,944.00	783,014.42
			800,000.00	948,944.00	783,014.42

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2G	92857WBQ2	VODAFONE GROUP PLC	JR SUBORDINA 04/79 VAR	1.000 04/04/2079	
		1,250,000.00		1,230,083.96	1,280,088.51
		1,250,000.00		1,230,083.96	1,280,088.51
JJ2I	928668AU6	VOLKSWAGEN GROUP AMERICA	COMPANY GUAR 144A 11/28 4.75	4.750 11/13/2028	
		800,000.00		791,040.00	779,659.91
		800,000.00		791,040.00	779,659.91
JJ2H	92922FG77	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR4 A5	1.000 04/25/2035		
		293,875.35		271,467.37	282,273.30
		293,875.35		271,467.37	282,273.30
JJ2I	92939UAE6	WEC ENERGY GROUP INC	SR UNSECURED 10/30 1.8	1.800 10/15/2030	
		308,000.00		307,719.72	257,626.59
		308,000.00		307,719.72	257,626.59
JJ2H	94106BAG6	WASTE CONNECTIONS INC	SR UNSECURED 03/34 5	5.000 03/01/2034	
		100,000.00		98,835.00	97,663.46
		100,000.00		98,835.00	97,663.46
JJ2H	94974BFP0	WELLS FARGO + COMPANY	SUBORDINATED 11/43 5.375	5.375 11/02/2043	
		100,000.00		99,703.06	93,412.03
		100,000.00		99,703.06	93,412.03
JJ2H	95000U3G6	WELLS FARGO + COMPANY	SR UNSECURED 10/29 VAR	1.000 10/23/2029	
		110,000.00		116,091.80	114,464.36
		110,000.00		116,091.80	114,464.36
JJ2H	958254AH7	WESTERN MIDSTREAM OPERAT	SR UNSECURED 03/28 4.5	4.500 03/01/2028	
		10,000.00		10,310.90	9,789.62
		10,000.00		10,310.90	9,789.62
JJ2H	958667AA5	WESTERN MIDSTREAM OPERAT	SR UNSECURED 02/50 5.25	5.250 02/01/2050	
		50,000.00		49,060.70	42,809.58
		50,000.00		49,060.70	42,809.58
JJ2H	958667AC1	WESTERN MIDSTREAM OPERAT	SR UNSECURED 02/30 4.05	4.050 02/01/2030	
		360,000.00		357,799.27	337,663.27
		360,000.00		357,799.27	337,663.27
JJ2I	960386AM2	WESTINGHOUSE AIR BRAKE	COMPANY GUAR 09/28 4.7	4.700 09/15/2028	
		900,000.00		982,962.00	891,271.86
		900,000.00		982,962.00	891,271.86
JJ2H	969457BB5	WILLIAMS COMPANIES INC	SR UNSECURED 01/31 7.5	7.500 01/15/2031	
		66,000.00		72,360.00	72,960.73
		66,000.00		72,360.00	72,960.73

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	969457BD1	WILLIAMS COS INC	SR UNSECURED 06/31 7.75	7.750 06/15/2031	
			200,000.00	244,087.50	222,928.34
			200,000.00	244,087.50	222,928.34
JJ2H	969457BM1	WILLIAMS COMPANIES INC	SR UNSECURED 03/32 8.75	8.750 03/15/2032	
			40,000.00	52,959.74	47,242.23
			40,000.00	52,959.74	47,242.23
JJ2H	969457BV1	WILLIAMS COMPANIES INC	SR UNSECURED 06/44 5.75	5.750 06/24/2044	
			60,000.00	78,866.40	58,186.30
			60,000.00	78,866.40	58,186.30
		-----	-----	-----	-----
		187,710,360.85	184,391,740.66		173,070,934.65

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
CORPORATE STOCKS - PREFERRED					
JJ2G	173080201	CITIGROUP CAPITAL XIII	PREFERRED STOCK 10/40 VAR		
		83,054.000	2,194,220.08		2,489,128.38
JJ3F	584332902	SARTORIUS AG VORZUG	PREFERENCE		
		9,245.000	2,225,199.49		2,060,152.20
JJ9M	942GGXII9	DATABRICKS SER G CVT PFD	PP TC6XLXUH0		
		5,439.000	321,568.01		399,766.50
		606.000	35,828.32		44,541.00
JJ9N	942GGXII9	4,833.000	285,739.69		355,225.50
			97,738.000	4,740,987.58	4,949,047.08

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
CORPORATE STOCKS - COMMON					
JJ3D	ACI0CQYQ0	ASSA ABLOY AB B COMMON STOCK SEK1.0 56,075.000		483,431.28	1,658,511.66
		56,075.000		483,431.28	1,658,511.66
JJ3D	ACI0JKHV4	FERRARI NV COMMON STOCK EUR.01 49,415.000		9,445,413.13	21,102,192.46
		27,337.000		8,680,361.46	11,673,998.49
		22,078.000		765,051.67	9,428,193.97
JJ3D	ACI0V4RB9	ARCELORMITTAL COMMON STOCK 47,955.000		1,022,994.82	1,113,815.59
		47,955.000		1,022,994.82	1,113,815.59
JJ3D	ACI0YM371	BEFESA SA COMMON STOCK 8,293.000		403,464.58	178,274.46
		8,293.000		403,464.58	178,274.46
JJ3F	ACI0Y2NL2	UMICORE COMMON STOCK 71,465.000		3,162,534.94	736,690.02
		71,465.000		3,162,534.94	736,690.02
JJ3F	ACI01VLQ5	BRUNELLO CUCINELLI SPA COMMON STOCK 831.000		89,610.20	90,696.76
		831.000		89,610.20	90,696.76
JJ3D	ACI014TH7	EVOLUTION MINING LTD COMMON STOCK 69,811.000		187,507.72	207,905.01
		69,811.000		187,507.72	207,905.01
JJ3D	ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09 15,370.000		2,940,931.93	10,801,941.97
		3,483.000		1,693,795.74	2,447,831.09
		11,887.000		1,247,136.19	8,354,110.88
JJ3D	ACI04G724	COLOPLAST B COMMON STOCK DKK1.0 12,921.000		518,912.06	1,410,587.95
		12,921.000		518,912.06	1,410,587.95
JJ3D	ACI06R7K8	CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0 14,760.000		905,596.00	2,245,963.03
		14,760.000		905,596.00	2,245,963.03
JJ3D	ACI09N1W4	UBS GROUP AG REG COMMON STOCK USD.1 198,390.000		5,603,718.51	6,070,460.36
		198,390.000		5,603,718.51	6,070,460.36

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJC2	ACI1RCRC2	SIEMENS ENERGY AG COMMON STOCK			
		157,415.000	6,474,439.03		8,212,103.24
		157,415.000	6,474,439.03		8,212,103.24
JJ3B	ACI1S0WY3	SOVCOMFLOT OAO COMMON STOCK RUB1.0			
		1,874,993.000	2,475,244.93		0.00
		1,874,993.000	2,475,244.93		0.00
JJ3D	ACI1YWP65	DNB BANK ASA COMMON STOCK NOK12.5			
		79,593.000	1,374,504.90		1,590,129.01
		79,593.000	1,374,504.90		1,590,129.01
JJ3F	ACI1YXY14	WISE PLC A COMMON STOCK GBP.01			
		274,723.000	2,062,440.27		3,667,712.23
		274,723.000	2,062,440.27		3,667,712.23
JJC2	ACI14YZ22	MEITUAN CLASS B COMMON STOCK USD.000001			
		758,370.000	15,075,017.44		14,810,178.88
		461,600.000	11,378,351.09		9,014,568.84
JJ3F	ACI14YZ22	296,770.000	3,696,666.35		5,795,610.04
JJ3D	ACI2K0750	SAMPO OYJ A SHS COMMON STOCK			
		29,372.000	594,590.83		1,197,731.18
		29,372.000	594,590.83		1,197,731.18
JJ3F	ACI2N9FJ9	GALDERMA GROUP AG COMMON STOCK CHF.01			
		2,593.000	278,354.55		287,955.33
		2,593.000	278,354.55		287,955.33
JJ3D	BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01			
		36,186.000	867,905.33		1,179,949.34
		36,186.000	867,905.33		1,179,949.34
JJ3D	BD1RP6901	BANK OF IRELAND GROUP PLC COMMON STOCK EUR1.0			
		131,227.000	570,899.46		1,196,608.28
		131,227.000	570,899.46		1,196,608.28
JJ3D	BD3VFW904	CONVATEC GROUP PLC COMMON STOCK GBP.1			
		282,972.000	691,011.94		783,919.76
		282,972.000	691,011.94		783,919.76
JJC2	BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105			
		264,529.000	6,048,352.12		8,819,102.08
		192,053.000	5,352,789.47		6,402,833.00
JJ3D	BD6K45906	72,476.000	695,562.65		2,416,269.08
		AMBU A/S B COMMON STOCK DKK.5			
		92,981.000	3,199,760.84		1,342,760.50

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ3F	BD9G33908	92,981.000	3,199,760.84		1,342,760.50
	BIOMERIEUX	COMMON STOCK			
		2,658.000	283,683.77		284,869.17
JJ3D	BF0LBX906	2,658.000	283,683.77		284,869.17
	SSP GROUP PLC	COMMON STOCK GBP.01085			
		388,011.000	1,296,980.98		878,102.51
JJ3D	BGBN7C909	388,011.000	1,296,980.98		878,102.51
	RIGHTMOVE PLC	COMMON STOCK GBP.001			
		124,163.000	248,455.16		998,010.10
JJ3D	BGDT3G909	124,163.000	248,455.16		998,010.10
	INTERCONTINENTAL HOTELS GROU	COMMON STOCK GBP.2085213			
		9,820.000	694,343.37		1,224,199.37
JJ3D	BHJYC0905	9,820.000	694,343.37		1,224,199.37
	PETS AT HOME GROUP PLC	COMMON STOCK GBP.01			
		145,577.000	544,510.10		374,851.20
JJ3D	BJ62K6903	145,577.000	544,510.10		374,851.20
	ATLAS COPCO AB A SHS	COMMON STOCK SEK.16			
		433,725.000	2,798,360.89		6,628,003.37
JJ3F	BLDBN4902	433,725.000	2,798,360.89		6,628,003.37
	DAIEI KANKYO CO LTD	COMMON STOCK			
		12,800.000	164,047.66		235,459.40
JJ3D	BLGVJD900	12,800.000	164,047.66		235,459.40
	IRISH CONTINENTAL GROUP PLC	UNIT EUR.65			
		53,404.000	155,275.83		286,453.19
JJ3D	BLP585906	53,404.000	155,275.83		286,453.19
	EXOR NV	COMMON STOCK EUR.01			
		37,811.000	3,258,577.08		3,467,024.03
JJ3F	BMJ182907	37,811.000	3,258,577.08		3,467,024.03
	TENCENT HOLDINGS LTD	COMMON STOCK HKD.00002			
		100,300.000	1,773,260.05		5,384,316.33
JJ3F	BMMV2K903	100,300.000	1,773,260.05		5,384,316.33
	DAVIDE CAMPARI MILANO NV	COMMON STOCK EUR.01			
		105,408.000	1,030,077.85		656,864.63
JJ3D	BMQ5W1905	105,408.000	1,030,077.85		656,864.63
	DASSAULT SYSTEMES SE	COMMON STOCK EUR.1			
		15,920.000	601,149.37		552,252.89
JJ3D	BM8H5Y907	15,920.000	601,149.37		552,252.89

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	TECHNIP ENERGIES NV	COMMON STOCK EUR.01 29,300.000		616,715.60	779,741.89
JJ3D	BNC011903	29,300.000		616,715.60	779,741.89
	EUROFINS SCIENTIFIC	COMMON STOCK EUR.1 16,158.000		589,530.66	825,035.68
JJ3D	BNDPYV905	16,158.000		589,530.66	825,035.68
	ARGENX SE	COMMON STOCK EUR.1 13,244.000		3,284,930.14	8,228,497.58
JJ3F	BNHKYX908	13,244.000		3,284,930.14	8,228,497.58
	VESTAS WIND SYSTEMS A/S	COMMON STOCK DKK.2 197,525.000		4,802,150.02	2,690,131.64
JJ3D	BN4MYF907	71,883.000		570,416.40	978,988.65
JJ3F	BN4MYF907	125,642.000		4,231,733.62	1,711,142.99
	AUTOSTORE HOLDINGS LTD	COMMON STOCK USD.01 503,862.000		932,169.68	492,888.47
JJ3F	BN49G2905	503,862.000		932,169.68	492,888.47
	STABILUS SE	COMMON STOCK EUR.01 6,940.000		342,838.01	217,387.70
JJ3D	BP2B2B902	6,940.000		342,838.01	217,387.70
	JOHNSON ELECTRIC HOLDINGS	COMMON STOCK HKD.05 109,670.000		214,550.15	153,889.12
JJ3D	BP4JH1909	109,670.000		214,550.15	153,889.12
	NOVO NORDISK A/S B	COMMON STOCK DKK.1 246,606.000		17,745,299.46	21,374,620.26
JJC2	BP6KMJ909	150,091.000		11,698,227.12	13,009,164.94
JJ3D	BP6KMJ909	55,846.000		1,494,380.64	4,840,462.29
JJ3F	BP6KMJ909	40,669.000		4,552,691.70	3,524,993.03
	NEWMONT CORP CDI	CDI 9,291.000		384,367.81	342,505.30
JJ3D	BRDVMB900	9,291.000		384,367.81	342,505.30
	KINNEVIK AB B	COMMON STOCK SEK.1 111,636.000		3,432,848.52	745,031.44
JJ3F	BRDY8X902	111,636.000		3,432,848.52	745,031.44
	FERGUSON ENTERPRISES INC	COMMON STOCK USD.0001 31,442.000		4,831,728.14	5,473,536.16
JJC2	BS3BQJ902	31,442.000		4,831,728.14	5,473,536.16

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	IPH LTD	COMMON STOCK			
		38,862.000	154,634.58		121,028.92
JJ3D	BS7K5S901	38,862.000	154,634.58		121,028.92
	ROTORK PLC	COMMON STOCK GBP.005			
		131,715.000	494,508.54		517,644.02
JJ3D	BVFNZH900	131,715.000	494,508.54		517,644.02
	ELIS SA	COMMON STOCK EUR1.0			
		27,616.000	570,388.91		540,471.38
JJ3D	BVSS79904	27,616.000	570,388.91		540,471.38
	AUTO TRADER GROUP PLC	COMMON STOCK GBP.01			
		80,531.000	500,651.06		799,796.15
JJ3D	BVYVFW900	80,531.000	500,651.06		799,796.15
	HISCOX LTD	COMMON STOCK GBP.065			
		60,090.000	769,604.83		815,030.18
JJ3D	BVZHXQ903	60,090.000	769,604.83		815,030.18
	CK HUTCHISON HOLDINGS LTD	COMMON STOCK HKD1.0			
		96,412.000	631,876.11		515,077.72
JJ3D	BW9P81905	96,412.000	631,876.11		515,077.72
	SVENSKA HANDELSBANKEN A SHS	COMMON STOCK SEK1.55			
		86,059.000	718,136.53		889,466.51
JJ3D	BXDZ9Q900	86,059.000	718,136.53		889,466.51
	UNICREDIT SPA	COMMON STOCK			
		71,578.000	1,361,738.36		2,855,435.34
JJ3D	BYMXPS901	71,578.000	1,361,738.36		2,855,435.34
	JAPAN POST HOLDINGS CO LTD	COMMON STOCK			
		76,900.000	694,917.29		729,316.94
JJ3D	BYT814908	76,900.000	694,917.29		729,316.94
	JAPAN POST BANK CO LTD	COMMON STOCK			
		57,200.000	543,094.82		543,938.66
JJ3D	BYT816903	57,200.000	543,094.82		543,938.66
	FUTURE PLC	COMMON STOCK GBP.15			
		29,326.000	642,783.04		340,467.45
JJ3D	BYZN90908	29,326.000	642,783.04		340,467.45
	VAT GROUP AG	COMMON STOCK CHF.1			
		3,826.000	1,240,156.36		1,447,230.68
JJ3F	BYZWMR904	3,826.000	1,240,156.36		1,447,230.68

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		DELIVERY HERO SE	COMMON STOCK		
		70,501.000	3,175,261.66		1,979,862.75
JJ3F	BZCNB4909	70,501.000	3,175,261.66		1,979,862.75
		VICTORIA PLC	COMMON STOCK GBP.05		
		217,176.000	841,529.53		186,585.97
JJCR	BZC0LC900	217,176.000	841,529.53		186,585.97
		DEMANT A/S	COMMON STOCK DKK.2		
		30,459.000	785,886.92		1,117,427.77
JJ3D	BZ01RF908	30,459.000	785,886.92		1,117,427.77
		ADYEN NV	COMMON STOCK EUR.01		
		14,146.000	20,090,446.74		21,049,439.95
JJC2	BZ1HM4902	5,221.000	7,764,118.20		7,768,918.84
JJ3F	BZ1HM4902	6,484.000	8,603,351.83		9,648,279.98
JJ9L	BZ1HM4902	729.000	907,432.56		1,084,761.89
JJ9M	BZ1HM4902	206.000	336,254.32		306,530.80
JJ9N	BZ1HM4902	1,506.000	2,479,289.83		2,240,948.44
		S.O.I.T.E.C.	COMMON STOCK EUR2.0		
		5,794.000	987,864.88		522,872.75
JJ3F	BZ6T5C902	5,794.000	987,864.88		522,872.75
		WISETECH GLOBAL LTD	COMMON STOCK		
		65,130.000	3,024,183.27		4,881,775.00
JJ3F	BZ8GX8906	65,130.000	3,024,183.27		4,881,775.00
		GANFENG LITHIUM GROUP CO L H	COMMON STOCK CNY1.0		
		174,000.000	1,114,971.07		450,234.62
JJ3F	BZ9NS1901	174,000.000	1,114,971.07		450,234.62
		SEVEN + I HOLDINGS CO LTD	COMMON STOCK		
		68,100.000	865,393.55		1,077,657.80
JJ3D	B0FS5D909	68,100.000	865,393.55		1,077,657.80
		ZEALAND PHARMA A/S	COMMON STOCK DKK1.0		
		7,790.000	940,456.12		773,959.26
JJ3F	B0SDJB907	7,790.000	940,456.12		773,959.26
		ACERINOX SA	COMMON STOCK EUR.25		
		18,119.000	266,942.58		177,303.03
JJ3D	B01ZVZ900	18,119.000	266,942.58		177,303.03
		TECHTRONIC INDUSTRIES CO LTD	COMMON STOCK		
		30,500.000	361,689.10		402,454.96
JJ3D	B0190C903	30,500.000	361,689.10		402,454.96

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	ADMIRAL GROUP PLC	COMMON STOCK GBP.001			
		14,250.000		319,955.13	471,866.71
JJ3D	B02J63904	14,250.000		319,955.13	471,866.71
	M3 INC	COMMON STOCK			
		53,400.000		488,868.40	474,674.22
JJ3D	B02K2M903	53,400.000		488,868.40	474,674.22
	SEGA SAMMY HOLDINGS INC	COMMON STOCK			
		36,200.000		546,561.86	708,521.25
JJ3D	B02RK0906	36,200.000		546,561.86	708,521.25
	HAKUHODO DY HOLDINGS INC	COMMON STOCK			
		56,400.000		574,582.00	430,105.62
JJ3D	B05LZ0900	56,400.000		574,582.00	430,105.62
	SHIP HEALTHCARE HOLDINGS INC	COMMON STOCK			
		26,800.000		443,173.56	376,011.71
JJ3D	B05MTR906	26,800.000		443,173.56	376,011.71
	SAFRAN SA	COMMON STOCK EUR.2			
		53,905.000		9,940,994.61	11,839,131.44
JJC2	B058TZ909	53,905.000		9,940,994.61	11,839,131.44
	IG GROUP HOLDINGS PLC	COMMON STOCK GBP.00005			
		17,555.000		132,115.23	217,770.15
JJ3D	B06QFB906	17,555.000		132,115.23	217,770.15
	DOMINO S PIZZA ENTERPRISES L	COMMON STOCK			
		8,249.000		217,400.23	150,360.97
JJ3D	B07SFG900	8,249.000		217,400.23	150,360.97
	BUNZL PLC	COMMON STOCK GBP.3214286			
		42,849.000		1,146,015.66	1,768,768.20
JJ3D	B0744B906	42,849.000		1,146,015.66	1,768,768.20
	IDEMITSU KOSAN CO LTD	COMMON STOCK			
		101,100.000		672,959.41	666,130.38
JJ3D	B1FF8P905	101,100.000		672,959.41	666,130.38
	WHITBREAD PLC	COMMON STOCK GBP.767974			
		9,513.000		361,393.45	350,988.81
JJ3D	B1KJJ4906	9,513.000		361,393.45	350,988.81
	REXEL SA	COMMON STOCK EUR5.0			
		18,258.000		402,175.29	465,091.53
JJ3D	B1VP0K904	18,258.000		402,175.29	465,091.53

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	SANDVIK AB	COMMON STOCK SEK1.2			
		37,762.000		436,291.34	677,711.57
JJ3D	B1VQ25903	37,762.000		436,291.34	677,711.57
	GEBERIT AG REG	COMMON STOCK CHF.1			
		2,771.000		825,592.57	1,573,469.35
JJ3D	B1WGG9901	2,771.000		825,592.57	1,573,469.35
	DSV A/S	COMMON STOCK DKK1.0			
		20,506.000		4,170,171.94	4,353,709.45
JJ3F	B1WT5G909	20,506.000		4,170,171.94	4,353,709.45
	ANDRITZ AG	COMMON STOCK			
		12,354.000		666,915.21	626,579.96
JJ3D	B1WVF6905	12,354.000		666,915.21	626,579.96
	PRYSMIAN SPA	COMMON STOCK EUR.1			
		24,336.000		903,504.75	1,553,827.63
JJ3F	B1W4V6907	24,336.000		903,504.75	1,553,827.63
	INTERNATIONAL PERSONAL FINAN	COMMON STOCK GBP.1			
		33,556.000		125,508.59	54,633.19
JJ3D	B1YKG0909	33,556.000		125,508.59	54,633.19
	3I GROUP PLC	COMMON STOCK GBP.738636			
		315,120.000		9,418,280.86	14,065,549.11
JJC2	B1YW44908	207,883.000		8,126,645.24	9,278,968.47
JJ3D	B1YW44908	107,237.000		1,291,635.62	4,786,580.64
	GERRESHEIMER AG	COMMON STOCK			
		6,249.000		590,141.74	459,429.63
JJ3D	B1Y47Y901	6,249.000		590,141.74	459,429.63
	VANQUIS BANKING GROUP PLC	COMMON STOCK GBP.2072727			
		64,911.000		482,824.69	36,176.07
JJ3D	B1Z4ST908	64,911.000		482,824.69	36,176.07
	INPEX CORP	COMMON STOCK			
		63,100.000		799,703.20	791,159.01
JJ3D	B10RB1904	63,100.000		799,703.20	791,159.01
	LEGRAND SA	COMMON STOCK EUR4.0			
		7,385.000		292,651.87	719,139.67
JJ3D	B11ZRK906	7,385.000		292,651.87	719,139.67
	AMPLIFON SPA	COMMON STOCK EUR.02			
		17,788.000		501,222.36	457,723.95
JJ3D	B14NJ7908	17,788.000		501,222.36	457,723.95

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	EXPERIAN PLC	COMMON STOCK USD.1 134,781.000	4,827,603.89		5,815,150.09
JJC2	B19NLV907	116,652.000	4,410,528.29		5,032,971.18
JJ3D	B19NLV907	18,129.000	417,075.60		782,178.91
	RELX PLC	COMMON STOCK GBP.00144397 57,403.000	1,030,689.25		2,608,942.97
JJ3D	B2B0DG904	57,403.000	1,030,689.25		2,608,942.97
	WH SMITH PLC	COMMON STOCK GBP.22 44,987.000	645,944.55		669,902.99
JJ3D	B2PDGW903	44,987.000	645,944.55		669,902.99
	CAPITA PLC	COMMON STOCK GBP.020667 478,890.000	616,541.10		84,086.61
JJ3D	B23K0M900	478,890.000	616,541.10		84,086.61
	RECKITT BENCKISER GROUP PLC	COMMON STOCK GBP.1 21,923.000	1,095,101.82		1,326,966.04
JJ3D	B24CGK904	21,923.000	1,095,101.82		1,326,966.04
	FLUIDRA SA	COMMON STOCK EUR1.0 44,894.000	880,478.32		1,093,391.63
JJ3D	B28V44907	44,894.000	880,478.32		1,093,391.63
	CAIXABANK SA	COMMON STOCK EUR1.0 367,065.000	1,582,087.73		1,990,181.74
JJ3D	B283W9907	367,065.000	1,582,087.73		1,990,181.74
	ZOZO INC	COMMON STOCK 22,200.000	494,374.58		691,737.08
JJ3D	B292RC907	22,200.000	494,374.58		691,737.08
	OCADO GROUP PLC	COMMON STOCK GBP.02 316,330.000	3,192,269.83		1,197,626.94
JJ3F	B3MBS7900	316,330.000	3,192,269.83		1,197,626.94
	PRUDENTIAL PLC	COMMON STOCK GBP.05 4,800.000	89,572.95		38,218.58
JJ3D	B3Q15X906	4,800.000	89,572.95		38,218.58
	MEGMILK SNOW BRAND CO LTD	COMMON STOCK 12,000.000	255,137.90		210,893.36
JJ3D	B3ZC07904	12,000.000	255,137.90		210,893.36
	SAMSONITE INTERNATIONAL SA	COMMON STOCK USD.01 195,000.000	512,731.64		542,228.00
JJ3D	B4Q153900	195,000.000	512,731.64		542,228.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	AIA GROUP LTD	COMMON STOCK			
		839,600.000	6,479,527.17		6,085,193.65
JJ3D	B4TX8S909	206,200.000	2,052,514.92		1,494,481.81
JJ3F	B4TX8S909	633,400.000	4,427,012.25		4,590,711.84
	GLENCORE PLC	COMMON STOCK USD.01			
		420,129.000	1,912,520.27		1,859,483.10
JJ3D	B4T3BW902	420,129.000	1,912,520.27		1,859,483.10
	BRENNTAG SE	COMMON STOCK			
		18,734.000	1,273,278.84		1,122,817.47
JJ3D	B4YVF5909	18,734.000	1,273,278.84		1,122,817.47
	JOHN WOOD GROUP PLC	COMMON STOCK GBP.042857			
		175,940.000	637,924.36		144,547.79
JJ3D	B5N0P8909	175,940.000	637,924.36		144,547.79
	ENTAIN PLC	COMMON STOCK EUR.01			
		153,149.000	1,448,807.44		1,318,075.68
JJ3D	B5VQMV905	153,149.000	1,448,807.44		1,318,075.68
	JUPITER FUND MANAGEMENT	COMMON STOCK GBP.02			
		115,010.000	452,558.34		124,881.39
JJ3D	B53P20908	115,010.000	452,558.34		124,881.39
	DAI ICHI LIFE HOLDINGS INC	COMMON STOCK			
		12,300.000	196,175.47		331,448.84
JJ3D	B601QS905	12,300.000	196,175.47		331,448.84
	INCHCAPE PLC	COMMON STOCK GBP.1			
		44,712.000	385,011.66		430,899.26
JJ3D	B61TVQ901	44,712.000	385,011.66		430,899.26
	EDENRED	COMMON STOCK EUR2.0			
		47,649.000	2,218,787.02		1,566,562.20
JJ3D	B62G1B904	47,649.000	2,218,787.02		1,566,562.20
	ROLLS ROYCE HOLDINGS PLC	COMMON STOCK GBP.2			
		1,799,195.000	10,806,453.45		12,812,330.09
JJC2	B63H84900	1,329,225.000	9,448,932.96		9,465,605.15
JJ3D	B63H84900	469,970.000	1,357,520.49		3,346,724.94
	EASYJET PLC	COMMON STOCK GBP.2728571			
		123,921.000	936,235.46		869,112.44
JJ3D	B7KR2P906	123,921.000	936,235.46		869,112.44
	PLAYTECH PLC	COMMON STOCK			
		52,236.000	347,294.09		467,755.59

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ3D	B7S9G9909	52,236.000		347,294.09	467,755.59
	WPP PLC	COMMON STOCK GBP.1 36,571.000		441,539.52	378,961.75
JJ3D	B8KF9B904	36,571.000		441,539.52	378,961.75
	ALS LTD	COMMON STOCK 49,423.000		299,782.82	461,451.92
JJ3D	B86SZR908	49,423.000		299,782.82	461,451.92
	ALKERMES PLC	COMMON STOCK USD.01 25,470.000		1,196,591.52	732,517.20
JJ1V	G01767105	2,380.000		111,992.78	68,448.80
JJ8P	G01767105	23,090.000		1,084,598.74	664,068.40
	AON PLC CLASS A	COMMON STOCK 14,179.000		4,729,972.61	5,092,529.64
JJC2	G0403H108	14,179.000		4,729,972.61	5,092,529.64
	ARCH CAPITAL GROUP LTD	COMMON STOCK USD.01 91,625.000		6,656,631.79	8,461,568.75
JJC2	G0450A105	91,625.000		6,656,631.79	8,461,568.75
	BURFORD CAPITAL LTD	COMMON STOCK 38,366.000		572,439.17	489,166.50
JJCR	G17977110	38,366.000		572,439.17	489,166.50
	CAPRI HOLDINGS LTD	COMMON STOCK 23,400.000		867,820.70	492,804.00
JJ1V	G1890L107	1,100.000		40,731.77	23,166.00
JJ8P	G1890L107	22,300.000		827,088.93	469,638.00
	COCA COLA EUROPACIFIC PARTNE	COMMON STOCK EUR.01 8,527.000		440,287.12	654,958.87
JJ3D	G25839104	8,527.000		440,287.12	654,958.87
	EATON CORP PLC	COMMON STOCK USD.01 100,455.000		19,567,559.57	33,338,000.85
JJ1P	G29183103	22,500.000		5,027,518.28	7,467,075.00
JJ4B	G29183103	77,955.000		14,540,041.29	25,870,925.85
	FLUTTER ENTERTAINMENT PLC DI	COMMON STOCK EUR.09 11,825.000		995,048.96	3,056,171.25
JJ3D	G3643J108	11,825.000		995,048.96	3,056,171.25
	GH RESEARCH PLC	COMMON STOCK USD.01 9,180.000		115,459.85	64,260.00
JJCR	G3855L106	9,180.000		115,459.85	64,260.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJC2	G4705A100	ICON PLC	COMMON STOCK EUR.06		
		43,279.000	10,526,911.74		9,076,039.09
		43,279.000	10,526,911.74		9,076,039.09
JJ8M	G48833118	WEATHERFORD INTERNATIONAL PL	COMMON STOCK USD.001		
		52,862.000	5,155,680.76		3,786,505.06
		52,862.000	5,155,680.76		3,786,505.06
JJDV	G51502105	JOHNSON CONTROLS INTERNATION	COMMON STOCK USD.01		
		348,000.000	20,399,993.37		27,467,640.00
		293,000.000	17,884,338.60		23,126,490.00
JJ1Y	G51502105		55,000.000	2,515,654.77	4,341,150.00
JJC2	G54950103	LINDE PLC	COMMON STOCK		
		25,803.000	8,139,540.92		10,802,942.01
		14,025.000	5,258,954.25		5,871,846.75
		1,431.000	352,126.50		599,116.77
JJ9M	G54950103				
JJ9N	G54950103		10,347.000	2,528,460.17	4,331,978.49
JJ1V	G5509L101	LIVANOVA PLC	COMMON STOCK GBP1.0		
		45,480.000	2,452,360.26		2,106,178.80
		4,380.000	236,639.32		202,837.80
JJ8P	G5509L101		41,100.000	2,215,720.94	1,903,341.00
JJCG	G5784H106	MANCHESTER UNITED PLC CL A	COMMON STOCK USD.0005		
		535,723.000	8,292,452.54		9,294,794.05
		83,255.000	1,298,146.92		1,444,474.25
JJCJ	G5784H106		452,468.000	6,994,305.62	7,850,319.80
JJDV	G5960L103	MEDTRONIC PLC	COMMON STOCK USD.1		
		250,031.000	21,333,943.26		19,972,476.28
		32,700.000	2,717,718.22		2,612,076.00
		46,100.000	3,965,576.09		3,682,468.00
		6,100.000	524,980.17		487,268.00
		159,721.000	13,718,127.96		12,758,513.48
JJ8P	G5960L103		5,410.000	407,540.82	432,150.80
JJCR	G65163100	JOBY AVIATION INC	COMMON STOCK USD.0001		
		34,126.000	202,772.17		277,444.38
		34,126.000	202,772.17		277,444.38
JJ1V	G66721104	NORWEGIAN CRUISE LINE HOLDIN	COMMON STOCK USD.001		
		13,500.000	545,609.84		347,355.00
		2,300.000	94,259.75		59,179.00
JJ8P	G66721104		11,200.000	451,350.09	288,176.00
		NU HOLDINGS LTD/CAYMAN ISL A	COMMON STOCK USD.000006667		
		907,047.000	8,003,472.52		9,397,006.92

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJC2	G6683N103	493,325.000	4,980,527.43		5,110,847.00
JJ3F	G6683N103	413,722.000	3,022,945.09		4,286,159.92
	PROKIDNEY CORP	COMMON STOCK USD.0001			
		53,443.000	318,300.97		90,318.67
JJCR	G7S53R104	30,645.000	171,601.05		51,790.05
JJ9L	G7S53R104	22,798.000	146,699.92		38,528.62
	PROTHENA CORP PLC	COMMON STOCK USD.01			
		28,026.000	1,011,943.17		388,160.10
JJ8M	G72800108	28,026.000	1,011,943.17		388,160.10
	ROIVANT SCIENCES LTD	COMMON STOCK USD.0000001			
		272,343.000	3,095,457.97		3,221,817.69
JJCR	G76279101	236,527.000	2,724,468.19		2,798,114.41
JJ9L	G76279101	35,816.000	370,989.78		423,703.28
	ROYALTY PHARMA PLC CL A	COMMON STOCK			
		49,231.000	1,939,260.45		1,255,882.81
JJ9L	G7709Q104	49,231.000	1,939,260.45		1,255,882.81
	SEAGATE TECHNOLOGY HOLDINGS	COMMON STOCK USD.00001			
		23,700.000	2,163,037.48		2,045,547.00
JJ1V	G7997R103	2,600.000	231,928.94		224,406.00
JJ8P	G7997R103	21,100.000	1,931,108.54		1,821,141.00
	STERIS PLC	COMMON STOCK USD75.0			
		30,650.000	6,647,678.50		6,300,414.00
JJC2	G8473T100	30,650.000	6,647,678.50		6,300,414.00
	TE CONNECTIVITY PLC	COMMON STOCK USD.01			
		98,264.000	12,721,781.01		14,048,804.08
JJDV	G87052109	52,300.000	7,506,927.57		7,477,331.00
JJ1Y	G87052109	9,800.000	555,290.98		1,401,106.00
JJ9M	G87052109	4,364.000	562,599.63		623,921.08
JJ9N	G87052109	31,800.000	4,096,962.83		4,546,446.00
	TECHNIPFMC PLC	COMMON STOCK USD1.0			
		169,022.000	3,994,923.09		4,891,496.68
JJ8M	G87110105	169,022.000	3,994,923.09		4,891,496.68
	TRANE TECHNOLOGIES PLC	COMMON STOCK USD1.0			
		54,305.000	12,175,136.49		20,057,551.75
JJ1P	G8994E103	12,163.000	2,901,429.80		4,492,404.05
JJ4B	G8994E103	42,142.000	9,273,706.69		15,565,147.70
	VIKING HOLDINGS LTD	COMMON STOCK USD.01			
		5,100.000	233,026.14		224,706.00
JJ8M	G93A5A101	5,100.000	233,026.14		224,706.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	ALCON INC	COMMON STOCK CHF.04			
		3,140.000	129,706.26		266,554.60
JJ1V	H01301128	420.000	15,768.80		35,653.80
JJ8P	H01301128	2,720.000	113,937.46		230,900.80
	CHUBB LTD	COMMON STOCK			
		48,835.000	9,532,757.62		13,493,110.50
JJ9M	H1467J104	5,840.000	1,140,951.70		1,613,592.00
JJ9N	H1467J104	42,995.000	8,391,805.92		11,879,518.50
	UBS GROUP AG REG	COMMON STOCK USD.1			
		122,300.000	3,342,955.58		3,708,136.00
JJDV	H42097107	103,000.000	2,962,763.60		3,122,960.00
JJ1Y	H42097107	19,300.000	380,191.98		585,176.00
	ON HOLDING AG CLASS A	COMMON STOCK CHF.1			
		17,060.000	771,218.17		934,376.20
JJ8M	H5919C104	17,060.000	771,218.17		934,376.20
	TRANSOCEAN LTD	COMMON STOCK CHF.1			
		733,310.000	10,184,518.04		2,749,912.50
JJ1V	H8817H100	93,510.000	1,420,786.27		350,662.50
JJ8P	H8817H100	639,800.000	8,763,731.77		2,399,250.00
	GLOBANT SA	COMMON STOCK USD1.2			
		34,181.000	6,552,778.65		7,329,090.02
JJ8M	L44385109	34,181.000	6,552,778.65		7,329,090.02
	ORION SA	COMMON STOCK			
		1,162,275.000	20,096,765.43		18,352,322.25
JJCG	L72967109	180,602.000	3,078,550.70		2,851,705.58
JJCJ	L72967109	981,673.000	17,018,214.73		15,500,616.67
	SPOTIFY TECHNOLOGY SA	COMMON STOCK EUR.000625			
		58,638.000	13,387,237.66		26,233,468.44
JJC2	L8681T102	25,435.000	8,006,618.10		11,379,110.30
JJ3F	L8681T102	33,203.000	5,380,619.56		14,854,358.14
	CHECK POINT SOFTWARE TECH	COMMON STOCK USD.01			
		69,467.000	10,218,361.28		12,969,488.90
JJCG	M22465104	10,757.000	1,596,804.43		2,008,331.90
JJCJ	M22465104	58,710.000	8,621,556.85		10,961,157.00
	CYBERARK SOFTWARE LTD/ISRAEL	COMMON STOCK ILS.01			
		26,944.000	4,708,167.45		8,976,393.60
JJCG	M2682V108	4,190.000	758,102.21		1,395,898.50
JJCJ	M2682V108	22,754.000	3,950,065.24		7,580,495.10

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	GLOBAL E ONLINE LTD	COMMON STOCK			
		112,085.000	3,433,988.23		6,111,995.05
JJCR	M5216V106	74,159.000	2,100,396.86		4,043,890.27
JJ9L	M5216V106	37,926.000	1,333,591.37		2,068,104.78
	MONDAY.COM LTD	COMMON STOCK			
		43,324.000	9,122,439.29		10,200,202.56
JJC2	M7S64H106	26,390.000	5,853,982.99		6,213,261.60
JJ8M	M7S64H106	16,934.000	3,268,456.30		3,986,940.96
	ODDITY TECH LTD CL A	COMMON STOCK USD.001			
		58,506.000	2,338,676.12		2,458,422.12
JJCR	M7518J104	58,506.000	2,338,676.12		2,458,422.12
	RISKIFIED LTD A	COMMON STOCK			
		1,566,121.000	7,490,882.56		7,407,752.33
JJCG	M8216R109	243,388.000	1,162,659.97		1,151,225.24
JJCJ	M8216R109	1,322,733.000	6,328,222.59		6,256,527.09
	WIX.COM LTD	COMMON STOCK ILS.01			
		28,182.000	2,062,340.83		6,046,448.10
JJ3F	M98068105	28,182.000	2,062,340.83		6,046,448.10
	ASML HOLDING NV NY REG SHS	NY REG SHRS EUR.09			
		45,869.000	23,932,886.46		31,790,886.52
JJC2	N07059210	10,486.000	7,593,856.34		7,267,636.88
JJ1P	N07059210	2,021.000	1,349,439.58		1,400,714.68
JJ1V	N07059210	333.000	7,405.57		230,795.64
JJ4B	N07059210	7,001.000	4,674,628.42		4,852,253.08
JJ8P	N07059210	9,800.000	248,307.69		6,792,184.00
JJ9M	N07059210	1,921.000	1,181,988.96		1,331,406.68
JJ9N	N07059210	14,307.000	8,877,259.90		9,915,895.56
	ATAI LIFE SCIENCES NV	COMMON STOCK EUR.16			
		60,753.000	169,035.75		80,801.49
JJCR	N0731H103	60,753.000	169,035.75		80,801.49
	ELASTIC NV	COMMON STOCK EUR.01			
		38,915.000	3,123,461.87		3,855,698.20
JJ3F	N14506104	38,915.000	3,123,461.87		3,855,698.20
	CNH INDUSTRIAL NV	COMMON STOCK EUR.01			
		120,158.000	930,333.12		1,361,390.14
JJ3D	N20944109	120,158.000	930,333.12		1,361,390.14
	IMMATICS NV	COMMON STOCK			
		19,829.000	220,131.43		140,984.19
JJ8M	N44445109	19,829.000	220,131.43		140,984.19

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		LYONDELLBASELL INDU CL A	COMMON STOCK EUR.04		
		86,800.000	8,200,493.75		6,446,636.00
JJDV	N53745100	73,000.000	7,116,996.40		5,421,710.00
JJ1Y	N53745100	13,800.000	1,083,497.35		1,024,926.00
		MERUS NV	COMMON STOCK EUR.05		
		6,560.000	355,838.44		275,848.00
JJ8M	N5749R100	6,560.000	355,838.44		275,848.00
		NXP SEMICONDUCTORS NV	COMMON STOCK EUR.2		
		162,005.000	32,632,695.92		33,672,739.25
JJ1P	N6596X109	36,286.000	7,692,774.65		7,542,045.10
JJ4B	N6596X109	125,719.000	24,939,921.27		26,130,694.15
		MAKEMYTRIP LTD	COMMON STOCK		
		17,105.000	568,599.19		1,920,549.40
JJ3F	V5633W109	17,105.000	568,599.19		1,920,549.40
		ROYAL CARIBBEAN CRUISES LTD	COMMON STOCK USD.01		
		18,400.000	1,120,592.83		4,244,696.00
JJ1V	V7780T103	1,000.000	72,864.73		230,690.00
JJ8P	V7780T103	17,400.000	1,047,728.10		4,014,006.00
		FLEX LTD	COMMON STOCK		
		559,330.000	3,914,488.27		21,472,678.70
JJ1V	Y2573F102	47,020.000	320,679.13		1,805,097.80
JJ8P	Y2573F102	512,310.000	3,593,809.14		19,667,580.90
		WAVE LIFE SCIENCES LTD	COMMON STOCK		
		32,447.000	298,195.15		401,369.39
JJ8M	Y95308105	32,447.000	298,195.15		401,369.39
		AGCO CORP	COMMON STOCK USD.01		
		4,522.000	420,324.27		422,716.56
JJ8M	001084102	4,522.000	420,324.27		422,716.56
		API GROUP CORP	COMMON STOCK USD.0001		
		459,812.000	10,430,803.96		16,539,437.64
JJCL	00187Y100	390,712.000	7,760,226.27		14,053,910.64
JJ8M	00187Y100	69,100.000	2,670,577.69		2,485,527.00
		AZZ INC	COMMON STOCK USD1.0		
		444,047.000	18,893,540.21		36,376,330.24
JJCG	002474104	69,012.000	3,026,427.04		5,653,463.04
JJCJ	002474104	375,035.000	15,867,113.17		30,722,867.20
		ABBOTT LABORATORIES	COMMON STOCK		
		13,260.000	387,267.71		1,499,838.60

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ1V	002824100	1,320.000	38,245.77		149,305.20
JJ8P	002824100	11,940.000	349,021.94		1,350,533.40
	ABBVIE INC	COMMON STOCK USD.01			
		157,935.000	19,187,266.74		28,065,049.50
JJ1P	00287Y109	35,374.000	4,791,430.74		6,285,959.80
JJ4B	00287Y109	122,561.000	14,395,836.00		21,779,089.70
	ADEIA INC	COMMON STOCK			
		2,010,633.000	17,536,655.44		28,108,649.34
JJCG	00676P107	312,550.000	2,764,541.42		4,369,449.00
JJCJ	00676P107	1,698,083.000	14,772,114.02		23,739,200.34
	ADOBE INC	COMMON STOCK USD.0001			
		35,900.000	1,177,461.81		15,964,012.00
JJ1V	00724F101	3,850.000	106,675.51		1,712,018.00
JJ8P	00724F101	32,050.000	1,070,786.30		14,251,994.00
	AEGON LTD NY REG SHR	NY REG SHRS			
		639,800.000	3,781,560.82		3,768,422.00
JJDV	0076CA104	551,100.000	3,245,979.00		3,245,979.00
JJ1Y	0076CA104	88,700.000	535,581.82		522,443.00
	AECOM	COMMON STOCK USD.01			
		178,880.000	5,710,333.62		19,107,961.60
JJ1V	00766T100	13,900.000	448,225.70		1,484,798.00
JJ8P	00766T100	164,980.000	5,262,107.92		17,623,163.60
	ADVANCED MICRO DEVICES	COMMON STOCK USD.01			
		5,455.000	385,089.32		658,909.45
JJ9M	007903107	629.000	45,637.98		75,976.91
JJ9N	007903107	4,826.000	339,451.34		582,932.54
	ADVANCED ENERGY INDUSTRIES	COMMON STOCK USD.001			
		87,104.000	7,082,547.86		10,071,835.52
JJCL	007973100	87,104.000	7,082,547.86		10,071,835.52
	BARRATT REDROW PLC	COMMON STOCK GBP.1			
		68,218.000	370,488.01		376,004.79
JJ3D	008118002	68,218.000	370,488.01		376,004.79
	AFFIRM HOLDINGS INC	COMMON STOCK USD.00001			
		88,147.000	2,227,524.70		5,368,152.30
JJCR	00827B106	46,475.000	1,258,116.28		2,830,327.50
JJ9L	00827B106	41,672.000	969,408.42		2,537,824.80
	AGILENT TECHNOLOGIES INC	COMMON STOCK USD.01			
		52,610.000	2,149,891.60		7,067,627.40
JJ1V	00846U101	4,360.000	178,678.35		585,722.40

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8P	00846U101	48,250.000	1,971,213.25		6,481,905.00
	AGILYSYS INC	COMMON STOCK USD.3			
		70,792.000	3,428,021.34		9,324,014.32
JJCL	00847J105	70,792.000	3,428,021.34		9,324,014.32
	AGIOS PHARMACEUTICALS INC	COMMON STOCK USD.001			
		6,302.000	273,570.85		207,083.72
JJ8M	00847X104	6,302.000	273,570.85		207,083.72
	AGILON HEALTH INC	COMMON STOCK USD.01			
		502,523.000	6,313,744.86		954,793.70
JJCR	00857U107	323,707.000	3,087,920.86		615,043.30
JJ9L	00857U107	178,816.000	3,225,824.00		339,750.40
	AIR PRODUCTS + CHEMICALS INC	COMMON STOCK USD1.0			
		35,200.000	9,058,508.03		10,209,408.00
JJDV	009158106	29,500.000	7,592,562.64		8,556,180.00
JJ1Y	009158106	5,700.000	1,465,945.39		1,653,228.00
	AKERO THERAPEUTICS INC	COMMON STOCK USD.0001			
		28,611.000	1,077,731.30		795,958.02
JJ8M	00973Y108	28,611.000	1,077,731.30		795,958.02
	ALBEMARLE CORP	COMMON STOCK USD.01			
		39,150.000	3,412,377.41		3,370,032.00
JJ1V	012653101	3,330.000	277,788.93		286,646.40
JJ8P	012653101	35,820.000	3,134,588.48		3,083,385.60
	ALIBABA GROUP HOLDING SP ADR	ADR USD.000025			
		178,970.000	18,475,942.10		15,174,866.30
JJ1V	01609W102	20,870.000	1,984,478.13		1,769,567.30
JJ8P	01609W102	158,100.000	16,491,463.97		13,405,299.00
	ALIMENTATION COUCHE TARD INC	COMMON STOCK			
		20,633.000	487,618.69		1,143,695.42
JJ3D	01626P973	20,633.000	487,618.69		1,143,695.42
	ALLEGiant TRAVEL CO	COMMON STOCK USD.001			
		8,400.000	151,200.00		790,608.00
JJ8P	01748X102	8,400.000	151,200.00		790,608.00
	ALNYLAM PHARMACEUTICALS INC	COMMON STOCK USD.01			
		34,351.000	4,859,789.98		8,083,133.81
JJDV	02043Q107	14,600.000	2,263,336.10		3,435,526.00
JJ1Y	02043Q107	2,800.000	222,436.95		658,868.00
JJ8M	02043Q107	16,951.000	2,374,016.93		3,988,739.81

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	ALPHABET INC CL C	COMMON STOCK USD.001			
		659,500.000	34,216,017.28		125,595,180.00
JJDV	02079K107	63,000.000	8,658,090.00		11,997,720.00
JJ1V	02079K107	10,560.000	127,901.52		2,011,046.40
JJ1Y	02079K107	10,600.000	322,871.55		2,018,664.00
JJ8P	02079K107	106,490.000	1,348,125.33		20,279,955.60
JJ9M	02079K107	55,931.000	2,982,700.86		10,651,499.64
JJ9N	02079K107	412,919.000	20,776,328.02		78,636,294.36
	ALPHABET INC CL A	COMMON STOCK USD.001			
		592,790.000	43,508,040.58		112,215,147.00
JJDV	02079K305	62,658.000	8,628,731.82		11,861,159.40
JJ1P	02079K305	55,347.000	6,643,969.79		10,477,187.10
JJ1V	02079K305	15,040.000	183,156.25		2,847,072.00
JJ1Y	02079K305	12,800.000	1,416,548.03		2,423,040.00
JJ4B	02079K305	191,759.000	19,536,865.00		36,299,978.70
JJ8P	02079K305	155,230.000	1,954,250.54		29,385,039.00
JJ9M	02079K305	11,927.000	648,748.84		2,257,781.10
JJ9N	02079K305	88,029.000	4,495,770.31		16,663,889.70
	RATHBONES GROUP PLC	COMMON STOCK GBP.05			
		15,248.000	378,367.85		317,003.46
JJ3D	021483904	15,248.000	378,367.85		317,003.46
	ALTIMUNE INC	COMMON STOCK USD.0001			
		12,049.000	72,430.72		86,873.29
JJCR	02155H200	12,049.000	72,430.72		86,873.29
	AMAZON.COM INC	COMMON STOCK USD.01			
		1,033,078.000	84,446,757.66		226,646,982.42
JJDV	023135106	73,600.000	12,805,802.10		16,147,104.00
JJ1P	023135106	82,400.000	11,936,881.58		18,077,736.00
JJ1V	023135106	1,000.000	92,970.17		219,390.00
JJ1Y	023135106	13,800.000	1,662,758.49		3,027,582.00
JJ4B	023135106	285,490.000	38,385,561.57		62,633,651.10
JJ8P	023135106	7,000.000	650,741.65		1,535,730.00
JJ9M	023135106	67,733.000	2,470,425.76		14,859,942.87
JJ9N	023135106	502,055.000	16,441,616.34		110,145,846.45
	DIAGEO PLC	COMMON STOCK GBP.2893518			
		75,643.000	2,274,365.16		2,403,907.90
JJ3D	023740905	75,643.000	2,274,365.16		2,403,907.90
	AMERICAN AIRLINES GROUP INC	COMMON STOCK USD.01			
		543,703.000	11,963,072.06		9,476,743.29
JJ1V	02376R102	68,123.000	1,767,701.44		1,187,383.89
JJ8P	02376R102	475,580.000	10,195,370.62		8,289,359.40

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		AMENTUM HOLDINGS INC	COMMON STOCK		
		66,840.000	640,772.72		1,405,645.20
JJ1V	023939101	7,080.000	59,743.73		148,892.40
JJ8P	023939101	59,760.000	581,028.99		1,256,752.80
		DCC PLC	COMMON STOCK EUR.25		
		16,416.000	957,858.24		1,056,753.00
JJ3D	024249906	16,416.000	957,858.24		1,056,753.00
		AMERICAN ELECTRIC POWER	COMMON STOCK USD6.5		
		58,200.000	4,962,280.71		5,367,786.00
JJDV	025537101	49,000.000	4,175,811.60		4,519,270.00
JJ1Y	025537101	9,200.000	786,469.11		848,516.00
		AMERICAN EXPRESS CO	COMMON STOCK USD.2		
		131,044.000	25,082,550.76		38,892,548.76
JJ1P	025816109	29,351.000	5,657,240.03		8,711,083.29
JJ4B	025816109	101,693.000	19,425,310.73		30,181,465.47
		BAE SYSTEMS PLC	COMMON STOCK GBP.025		
		598,403.000	6,616,577.63		8,607,316.84
JJC2	026349902	489,915.000	5,925,434.71		7,046,845.74
JJ3D	026349902	108,488.000	691,142.92		1,560,471.10
		AMERICAN HOMES 4 RENT A	REIT USD.01		
		186,980.000	5,745,304.43		6,996,791.60
JJ1V	02665T306	1,470.000	42,643.34		55,007.40
JJ8P	02665T306	14,210.000	413,213.96		531,738.20
JJ82	02665T306	171,300.000	5,289,447.13		6,410,046.00
		AMERICAN TOWER CORP	REIT USD.01		
		14,375.000	2,922,143.99		2,636,518.75
JJ82	03027X100	14,375.000	2,922,143.99		2,636,518.75
		AMERICOLD REALTY TRUST INC	REIT USD.01		
		76,825.000	2,142,182.22		1,644,055.00
JJ82	03064D108	76,825.000	2,142,182.22		1,644,055.00
		AMERIPRISE FINANCIAL INC	COMMON STOCK USD.01		
		54,015.000	15,327,578.11		28,759,206.45
JJ1P	03076C106	12,098.000	3,957,757.87		6,441,338.14
JJ4B	03076C106	41,917.000	11,369,820.24		22,317,868.31
		AMGEN INC	COMMON STOCK USD.0001		
		82,910.000	5,006,113.00		21,609,662.40
JJ1V	031162100	7,960.000	495,773.52		2,074,694.40
JJ8P	031162100	74,950.000	4,510,339.48		19,534,968.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	ANALOG DEVICES INC	COMMON STOCK USD.167			
		94,233.000	14,677,763.82		20,020,743.18
JJ1P	032654105	14,985.000	2,920,622.96		3,183,713.10
JJ1V	032654105	2,450.000	154,409.68		520,527.00
JJ4B	032654105	51,918.000	10,009,014.79		11,030,498.28
JJ8P	032654105	24,880.000	1,593,716.39		5,286,004.80
	ANAPTYSBIO INC	COMMON STOCK USD.001			
		10,645.000	351,195.86		140,939.80
JJ8M	032724106	10,645.000	351,195.86		140,939.80
	ANHEUSER BUSCH INBEV SPN ADR	ADR			
		221,500.000	13,410,670.38		11,090,505.00
JJDV	03524A108	186,500.000	11,401,306.64		9,338,055.00
JJ1Y	03524A108	35,000.000	2,009,363.74		1,752,450.00
	ELEVANCE HEALTH INC	COMMON STOCK USD.01			
		9,085.000	4,738,200.26		3,351,456.50
JJ9M	036752103	1,095.000	571,099.78		403,945.50
JJ9N	036752103	7,990.000	4,167,100.48		2,947,511.00
	APPLE INC	COMMON STOCK USD.00001			
		1,081,313.000	134,758,633.85		270,782,401.46
JJ1P	037833100	120,892.000	19,680,678.94		30,273,774.64
JJ4B	037833100	418,851.000	56,749,220.92		104,888,667.42
JJ9M	037833100	64,465.000	7,072,298.00		16,143,325.30
JJ9N	037833100	477,105.000	51,256,435.99		119,476,634.10
	APPLIED MATERIALS INC	COMMON STOCK USD.01			
		30,000.000	468,009.07		4,878,900.00
JJ1V	038222105	4,000.000	59,022.98		650,520.00
JJ8P	038222105	26,000.000	408,986.09		4,228,380.00
	APPLOVIN CORP CLASS A	COMMON STOCK USD.00003			
		2,016.000	759,824.71		652,841.28
JJ9L	03831W108	2,016.000	759,824.71		652,841.28
	ARBUTUS BIOPHARMA CORP	COMMON STOCK			
		410,488.000	1,316,943.82		1,342,295.76
JJCR	03879J100	286,314.000	921,417.21		936,246.78
JJ9L	03879J100	124,174.000	395,526.61		406,048.98
	ARCELLX INC	COMMON STOCK USD.001			
		10,452.000	574,051.38		801,563.88
JJ8M	03940C100	10,452.000	574,051.38		801,563.88
	ARGENX SE	ADR			
		14,091.000	2,512,253.57		8,665,965.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8M	04016X101	14,091.000	2,512,253.57		8,665,965.00
	STANDARD CHARTERED PLC	COMMON STOCK USD.5			
		196,424.000	1,689,646.47		2,431,969.84
JJ3D	040828907	196,424.000	1,689,646.47		2,431,969.84
	ARLO TECHNOLOGIES INC	COMMON STOCK USD.001			
		149,830.000	1,334,534.60		1,676,597.70
JJ1V	04206A101	18,690.000	165,452.58		209,141.10
JJ8P	04206A101	131,140.000	1,169,082.02		1,467,456.60
	ARMSTRONG WORLD INDUSTRIES	COMMON STOCK USD.01			
		142,388.000	10,601,018.50		20,123,696.04
JJCG	04247X102	22,095.000	1,642,652.62		3,122,686.35
JJCJ	04247X102	120,293.000	8,958,365.88		17,001,009.69
	ARVINAS INC	COMMON STOCK USD.001			
		19,823.000	955,320.42		380,006.91
JJ8M	04335A105	19,823.000	955,320.42		380,006.91
	ASCENDIS PHARMA A/S ADR	ADR DKK1.0			
		9,558.000	1,154,630.18		1,315,849.86
JJ8M	04351P101	9,558.000	1,154,630.18		1,315,849.86
	ASTEC INDUSTRIES INC	COMMON STOCK USD.2			
		177,654.000	5,344,614.30		5,969,174.40
JJCG	046224101	27,616.000	830,055.69		927,897.60
JJCJ	046224101	150,038.000	4,514,558.61		5,041,276.80
	ASTERA LABS INC	COMMON STOCK USD.0001			
		1,413.000	159,979.30		187,151.85
JJ8M	04626A103	1,413.000	159,979.30		187,151.85
	ASTRAZENECA PLC SPONS ADR	ADR			
		382,841.000	12,579,042.81		25,083,742.32
JJ1V	046353108	36,040.000	1,157,785.38		2,361,340.80
JJ8P	046353108	335,220.000	10,790,140.00		21,963,614.40
JJ9M	046353108	1,529.000	82,797.08		100,180.08
JJ9N	046353108	10,052.000	548,320.35		658,607.04
	ATKINSREALIS GROUP INC	COMMON STOCK			
		28,787.000	788,506.77		1,526,419.57
JJ3D	04764T955	28,787.000	788,506.77		1,526,419.57
	ATLANTA BRAVES HOLDINGS IN C	COMMON STOCK USD.01			
		380,418.000	14,534,942.24		14,554,792.68
JJCG	047726302	59,111.000	2,261,200.49		2,261,586.86
JJCJ	047726302	321,307.000	12,273,741.75		12,293,205.82

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		ATLASSIAN CORP CL A	COMMON STOCK USD.00001		
		77,849.000	11,855,889.47		18,946,889.62
JJC2	049468101	29,996.000	5,097,675.79		7,300,426.48
JJ3F	049468101	5,890.000	1,390,238.75		1,433,508.20
JJ8M	049468101	35,329.000	3,894,918.68		8,598,372.02
JJ9M	049468101	863.000	190,756.52		210,036.94
JJ9N	049468101	5,771.000	1,282,299.73		1,404,545.98
		ATMUS FILTRATION TECHNOLOGIE	COMMON STOCK		
		25,682.000	619,494.22		1,006,220.76
JJ8M	04956D107	25,682.000	619,494.22		1,006,220.76
		AURORA INNOVATION INC	COMMON STOCK USD.0001		
		623,327.000	2,532,994.70		3,926,960.10
JJCR	051774107	332,748.000	1,288,908.67		2,096,312.40
JJ9L	051774107	290,579.000	1,244,086.03		1,830,647.70
		AUTOLUS THERAPEUTICS PLC	ADR GBP.0000001		
		40,617.000	246,142.69		95,449.95
JJ8M	05280R100	40,617.000	246,142.69		95,449.95
		AVALONBAY COMMUNITIES INC	REIT USD.01		
		38,305.000	7,352,895.74		8,425,950.85
JJ82	053484101	38,305.000	7,352,895.74		8,425,950.85
		AVANTOR INC	COMMON STOCK USD.01		
		516,500.000	11,891,850.06		10,882,655.00
JJDV	05352A100	435,000.000	10,215,890.98		9,165,450.00
JJ1Y	05352A100	81,500.000	1,675,959.08		1,717,205.00
		AVID BIOSERVICES INC	COMMON STOCK USD.001		
		62,190.000	927,502.64		768,046.50
JJCL	05368M106	62,190.000	927,502.64		768,046.50
		AVIDITY BIOSCIENCES INC	COMMON STOCK		
		64,885.000	1,609,435.70		1,886,855.80
JJ8M	05370A108	64,885.000	1,609,435.70		1,886,855.80
		BICARA THERAPEUTICS INC	COMMON STOCK USD.0001		
		11,462.000	206,316.00		199,668.04
JJ8M	055477103	11,462.000	206,316.00		199,668.04
		BWX TECHNOLOGIES INC	COMMON STOCK USD.01		
		384,499.000	21,701,900.69		42,829,343.61
JJCG	05605H100	34,149.000	1,966,787.68		3,803,857.11
JJCJ	05605H100	185,333.000	10,633,328.05		20,644,242.87
JJCL	05605H100	165,017.000	9,101,784.96		18,381,243.63

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	BAIDU INC SPON ADR	ADR USD.00005			
		97,410.000	10,785,422.50		8,212,637.10
JJ1V	056752108	15,560.000	1,765,627.62		1,311,863.60
JJ8P	056752108	81,850.000	9,019,794.88		6,900,773.50
	BAKER HUGHES CO	COMMON STOCK USD.0001			
		1,295,596.000	41,166,031.50		53,145,347.92
JJDV	05722G100	214,000.000	6,333,238.40		8,778,280.00
JJ1P	05722G100	233,296.000	7,582,606.36		9,569,801.92
JJ1Y	05722G100	40,000.000	1,158,646.22		1,640,800.00
JJ4B	05722G100	808,300.000	26,091,540.52		33,156,466.00
	BANK OF AMERICA CORP	COMMON STOCK USD.01			
		281,700.000	8,700,556.66		12,380,715.00
JJDV	060505104	167,500.000	5,767,664.72		7,361,625.00
JJ1V	060505104	7,000.000	183,754.13		307,650.00
JJ1Y	060505104	32,000.000	767,640.80		1,406,400.00
JJ8P	060505104	75,200.000	1,981,497.01		3,305,040.00
	BANK OF NEW YORK MELLON CORP	COMMON STOCK USD.01			
		243,900.000	12,840,553.97		18,738,837.00
JJDV	064058100	205,400.000	11,455,465.29		15,780,882.00
JJ1Y	064058100	38,500.000	1,385,088.68		2,957,955.00
	BANK OF NOVA SCOTIA	COMMON STOCK			
		18,980.000	999,377.18		1,018,680.43
JJ3D	064149958	18,980.000	999,377.18		1,018,680.43
	BARRICK GOLD CORP	COMMON STOCK			
		60,725.000	990,886.25		941,148.83
JJ3D	067901959	60,725.000	990,886.25		941,148.83
	BATH + BODY WORKS INC	COMMON STOCK USD.5			
		58,620.000	2,077,546.27		2,272,697.40
JJ1V	070830104	6,550.000	227,189.98		253,943.50
JJ8P	070830104	52,070.000	1,850,356.29		2,018,753.90
	PRUDENTIAL PLC	COMMON STOCK GBP.05			
		156,454.000	1,879,591.24		1,248,156.76
JJ3D	070995006	156,454.000	1,879,591.24		1,248,156.76
	BAXTER INTERNATIONAL INC	COMMON STOCK USD1.0			
		266,000.000	10,049,155.94		7,756,560.00
JJDV	071813109	223,000.000	8,504,718.99		6,502,680.00
JJ1Y	071813109	43,000.000	1,544,436.95		1,253,880.00
	BEAM THERAPEUTICS INC	COMMON STOCK USD.01			
		3,541.000	161,356.99		87,816.80

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJCR	07373V105	3,541.000	161,356.99		87,816.80
	CLOSE BROTHERS GROUP PLC	COMMON STOCK GBP.25			
		30,405.000	368,206.60		89,943.12
JJ3D	076680008	30,405.000	368,206.60		89,943.12
	BEIGENE LTD ADR	ADR USD.0001			
		28,296.000	4,685,128.92		5,226,554.16
JJ1V	07725L102	4,650.000	815,319.39		858,901.50
JJ8M	07725L102	746.000	165,761.33		137,793.66
JJ8P	07725L102	22,900.000	3,704,048.20		4,229,859.00
	BELLRING BRANDS INC	COMMON STOCK USD.01			
		1,400.000	84,842.28		105,476.00
JJ8P	07831C103	1,400.000	84,842.28		105,476.00
	SERCO GROUP PLC	COMMON STOCK GBP.02			
		338,695.000	901,908.52		641,786.75
JJ3D	079737003	338,695.000	901,908.52		641,786.75
	BP PLC	COMMON STOCK USD.25			
		583,487.000	3,046,171.33		2,871,883.13
JJ3D	079805909	583,487.000	3,046,171.33		2,871,883.13
	DS SMITH PLC	COMMON STOCK GBP.1			
		112,838.000	535,990.81		765,945.19
JJ3D	082201906	112,838.000	535,990.81		765,945.19
	LLOYDS BANKING GROUP PLC	COMMON STOCK GBP.1			
		1,411,271.000	1,043,007.95		968,223.17
JJ3D	087061008	1,411,271.000	1,043,007.95		968,223.17
	BILL HOLDINGS INC	COMMON STOCK USD.00001			
		167,292.000	19,887,142.41		14,171,305.32
JJCR	090043100	26,714.000	1,835,046.53		2,262,942.94
JJ8M	090043100	113,994.000	13,208,008.35		9,656,431.74
JJ9M	090043100	3,167.000	585,618.85		268,276.57
JJ9N	090043100	23,417.000	4,258,468.68		1,983,654.07
	BIOMARIN PHARMACEUTICAL INC	COMMON STOCK USD.001			
		231,650.000	16,579,319.61		15,226,354.50
JJDV	09061G101	64,000.000	5,491,226.78		4,206,720.00
JJ1V	09061G101	15,470.000	994,078.56		1,016,843.10
JJ1Y	09061G101	12,000.000	930,658.03		788,760.00
JJ8P	09061G101	140,180.000	9,163,356.24		9,214,031.40
	BIOGEN INC	COMMON STOCK USD.0005			
		104,590.000	15,198,455.45		15,993,902.80
JJ1V	09062X103	13,160.000	1,943,778.98		2,012,427.20

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8P	09062X103	91,430.000	13,254,676.47		13,981,475.60
	BIO TECHNE CORP	COMMON STOCK USD.01			
		178,273.000	13,345,999.90		12,841,004.19
JJ8M	09073M104	178,273.000	13,345,999.90		12,841,004.19
	BIONTECH SE ADR	ADR			
		61,930.000	6,696,929.05		7,056,923.50
JJ1V	09075V102	5,320.000	538,639.89		606,214.00
JJ8P	09075V102	56,610.000	6,158,289.16		6,450,709.50
	BLACKBERRY LTD	COMMON STOCK			
		93,700.000	1,312,480.42		354,186.00
JJ1V	09228F103	14,800.000	211,075.85		55,944.00
JJ8P	09228F103	78,900.000	1,101,404.57		298,242.00
	BLUEPRINT MEDICINES CORP	COMMON STOCK USD.001			
		31,995.000	2,303,795.09		2,790,603.90
JJ8M	09627Y109	31,995.000	2,303,795.09		2,790,603.90
	BOEING CO/THE	COMMON STOCK USD5.0			
		58,963.000	8,892,837.69		10,436,451.00
JJCG	097023105	9,162.000	1,381,780.79		1,621,674.00
JJCJ	097023105	49,801.000	7,511,056.90		8,814,777.00
	BOOKING HOLDINGS INC	COMMON STOCK USD.008			
		5,700.000	12,734,421.13		28,319,994.00
JJDV	09857L108	2,500.000	8,781,462.30		12,421,050.00
JJ1Y	09857L108	475.000	800,598.50		2,359,999.50
JJ9M	09857L108	328.000	396,599.74		1,629,641.76
JJ9N	09857L108	2,397.000	2,755,760.59		11,909,302.74
	ASTRAZENECA PLC	COMMON STOCK USD.25			
		74,998.000	10,698,691.40		9,832,329.50
JJC2	098952906	74,998.000	10,698,691.40		9,832,329.50
	BOOZ ALLEN HAMILTON HOLDINGS	COMMON STOCK USD.01			
		20,810.000	1,309,369.00		2,678,247.00
JJ8M	099502106	20,810.000	1,309,369.00		2,678,247.00
	BXP INC	REIT USD.01			
		33,250.000	2,261,032.78		2,472,470.00
JJ82	101121101	33,250.000	2,261,032.78		2,472,470.00
	BOSTON SCIENTIFIC CORP	COMMON STOCK USD.01			
		129,488.000	2,625,895.10		11,565,868.16
JJ1V	101137107	11,448.000	244,807.55		1,022,535.36
JJ8P	101137107	118,040.000	2,381,087.55		10,543,332.80

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		BOWHEAD SPECIALTY HOLDINGS I	COMMON STOCK USD.01		
		13,039.000		296,758.00	463,145.28
JJ8M	10240L102	13,039.000		296,758.00	463,145.28
		BRIGHTHOUSE FINANCIAL INC	COMMON STOCK USD.01		
		4,700.000		211,804.36	225,788.00
JJ1Y	10922N103	4,700.000		211,804.36	225,788.00
		BRIGHTVIEW HOLDINGS INC	COMMON STOCK USD.01		
		1,241,595.000		13,390,135.83	19,853,104.05
JJCG	10948C107	192,939.000		2,080,109.98	3,085,094.61
JJCJ	10948C107	1,048,656.000		11,310,025.85	16,768,009.44
		BRINKER INTERNATIONAL INC	COMMON STOCK USD.1		
		11,900.000		1,559,163.79	1,574,251.00
JJ8M	109641100	11,900.000		1,559,163.79	1,574,251.00
		BRINK S CO/THE	COMMON STOCK USD1.0		
		75,809.000		5,293,143.05	7,032,800.93
JJCL	109696104	75,809.000		5,293,143.05	7,032,800.93
		BRISTOL MYERS SQUIBB CO	COMMON STOCK USD.1		
		225,230.000		12,230,188.54	12,739,008.80
JJDV	110122108	73,500.000		3,723,519.48	4,157,160.00
JJ1V	110122108	13,420.000		749,571.15	759,035.20
JJ1Y	110122108	14,000.000		767,584.19	791,840.00
JJ8P	110122108	124,310.000		6,989,513.72	7,030,973.60
		BRIXMOR PROPERTY GROUP INC	REIT USD.01		
		612,632.000		12,554,785.38	17,055,674.88
JJCL	11120U105	445,232.000		9,218,066.34	12,395,258.88
JJ82	11120U105	167,400.000		3,336,719.04	4,660,416.00
		BROADCOM INC	COMMON STOCK		
		318,110.000		71,412,617.16	73,750,622.40
JJ1P	11135F101	45,111.000		10,542,179.99	10,458,534.24
JJ1V	11135F101	220.000		8,803.65	51,004.80
JJ4B	11135F101	156,296.000		36,525,514.93	36,235,664.64
JJ8P	11135F101	2,020.000		79,595.37	468,316.80
JJ9M	11135F101	13,563.000		2,874,123.63	3,144,445.92
JJ9N	11135F101	100,900.000		21,382,399.59	23,392,656.00
		BROOKFIELD CORP	COMMON STOCK		
		34,109.000		595,487.33	1,959,453.19
JJ3D	11271J958	34,109.000		595,487.33	1,959,453.19
		BROOKFIELD ASSET MGMT A	COMMON STOCK		
		8,476.000		130,284.50	459,455.54

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ3D	113004956	8,476.000	130,284.50		459,455.54
	CAE INC	COMMON STOCK			
		745,307.000	14,672,866.05		18,915,891.66
JJCL	124765108	745,307.000	14,672,866.05		18,915,891.66
	CBOE GLOBAL MARKETS INC	COMMON STOCK			
		600.000	60,323.12		117,240.00
JJ1V	12503M108	600.000	60,323.12		117,240.00
	CCC INTELLIGENT SOLUTIONS HO	COMMON STOCK USD.0001			
		36,841.000	463,275.58		432,144.93
JJ8M	12510Q100	36,841.000	463,275.58		432,144.93
	THE CIGNA GROUP	COMMON STOCK USD.01			
		45,150.000	14,146,666.76		12,467,721.00
JJDV	125523100	38,000.000	12,735,681.78		10,493,320.00
JJ1Y	125523100	7,150.000	1,410,984.98		1,974,401.00
	CME GROUP INC	COMMON STOCK USD.01			
		4,817.000	1,089,912.51		1,118,651.91
JJ1V	12572Q105	200.000	41,916.11		46,446.00
JJ8P	12572Q105	4,617.000	1,047,996.40		1,072,205.91
	CSX CORP	COMMON STOCK USD1.0			
		843,918.000	29,215,711.47		27,233,233.86
JJ1P	126408103	189,021.000	6,576,643.27		6,099,707.67
JJ4B	126408103	654,897.000	22,639,068.20		21,133,526.19
	CTS CORP	COMMON STOCK			
		207,692.000	7,691,480.98		10,951,599.16
JJCG	126501105	32,277.000	1,207,074.10		1,701,966.21
JJCJ	126501105	175,415.000	6,484,406.88		9,249,632.95
	CVS HEALTH CORP	COMMON STOCK USD.01			
		378,400.000	25,264,246.77		16,986,376.00
JJDV	126650100	300,500.000	20,138,066.37		13,489,445.00
JJ1V	126650100	2,200.000	148,377.73		98,758.00
JJ1Y	126650100	56,300.000	3,687,470.74		2,527,307.00
JJ8P	126650100	19,400.000	1,290,331.93		870,866.00
	CABOT CORP	COMMON STOCK USD1.0			
		136,697.000	9,098,265.98		12,481,803.07
JJCL	127055101	136,697.000	9,098,265.98		12,481,803.07
	COTERRA ENERGY INC	COMMON STOCK USD.1			
		47,870.000	876,507.79		1,222,599.80
JJ1V	127097103	4,790.000	89,543.35		122,336.60
JJ8P	127097103	43,080.000	786,964.44		1,100,263.20

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		CACI INTERNATIONAL INC CL A COMMON STOCK USD.1			
		46,973.000	13,465,670.55		18,979,910.38
JJCL	127190304	46,973.000	13,465,670.55		18,979,910.38
		CALIX INC COMMON STOCK			
		251,387.000	8,711,506.16		8,765,864.69
JJCG	13100M509	39,062.000	1,353,646.14		1,362,091.94
JJCJ	13100M509	212,325.000	7,357,860.02		7,403,772.75
		CANADIAN NATURAL RESOURCES COMMON STOCK			
		203,939.000	6,050,925.15		6,293,153.12
JJC2	136385952	161,470.000	5,370,877.25		4,982,644.00
JJ3D	136385952	42,469.000	680,047.90		1,310,509.12
		CANADIAN PACIFIC KANSAS CITY COMMON STOCK			
		116,740.000	9,289,923.57		8,448,473.80
JJC2	13646K108	116,740.000	9,289,923.57		8,448,473.80
		CANADIAN PACIFIC KANSAS CITY COMMON STOCK			
		13,793.000	433,348.24		998,175.11
JJ3D	13646K959	13,793.000	433,348.24		998,175.11
		CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01			
		97,500.000	12,285,246.34		17,386,200.00
JJDV	14040H105	82,500.000	11,353,650.00		14,711,400.00
JJ1Y	14040H105	15,000.000	931,596.34		2,674,800.00
		CARGO THERAPEUTICS INC COMMON STOCK USD.001			
		9,307.000	139,605.00		134,206.94
JJ8M	14179K101	9,307.000	139,605.00		134,206.94
		CARMAX INC COMMON STOCK USD.5			
		93,970.000	2,857,063.28		7,682,987.20
JJ1V	143130102	9,310.000	272,130.85		761,185.60
JJ8P	143130102	84,660.000	2,584,932.43		6,921,801.60
		CARNIVAL CORP COMMON STOCK USD.01			
		124,800.000	4,914,679.42		3,110,016.00
JJ1V	143658300	13,000.000	475,473.19		323,960.00
JJ8P	143658300	111,800.000	4,439,206.23		2,786,056.00
		CARRIER GLOBAL CORP COMMON STOCK USD.01			
		299,538.000	16,946,861.26		20,446,463.88
JJDV	14448C104	80,500.000	4,612,230.38		5,494,930.00
JJ1P	14448C104	45,163.000	2,658,397.41		3,082,826.38
JJ1Y	14448C104	15,000.000	391,337.83		1,023,900.00
JJ4B	14448C104	156,475.000	9,249,554.24		10,680,983.50
JJ8P	14448C104	2,400.000	35,341.40		163,824.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	CARVANA CO	COMMON STOCK USD.001			
		129,004.000	12,140,602.44		26,234,253.44
JJ9L	146869102	9,306.000	585,518.06		1,892,468.16
JJ9M	146869102	14,200.000	1,341,142.77		2,887,712.00
JJ9N	146869102	105,498.000	10,213,941.61		21,454,073.28
	CAVA GROUP INC	COMMON STOCK USD.0001			
		8,129.000	1,009,866.46		916,951.20
JJ8M	148929102	8,129.000	1,009,866.46		916,951.20
	CATERPILLAR INC	COMMON STOCK USD1.0			
		16,470.000	1,153,497.67		5,974,657.20
JJ1V	149123101	1,970.000	118,404.94		714,637.20
JJ8P	149123101	14,500.000	1,035,092.73		5,260,020.00
	CELANESE CORP	COMMON STOCK USD.0001			
		67,400.000	7,318,009.59		4,664,754.00
JJDV	150870103	56,800.000	6,544,320.25		3,931,128.00
JJ1Y	150870103	10,600.000	773,689.34		733,626.00
	CELLEX THERAPEUTICS INC	COMMON STOCK USD.001			
		29,637.000	1,094,898.87		748,926.99
JJ8M	15117B202	29,637.000	1,094,898.87		748,926.99
	CELSIUS HOLDINGS INC	COMMON STOCK USD.001			
		45,915.000	1,399,282.24		1,209,401.10
JJCR	15118V207	45,915.000	1,399,282.24		1,209,401.10
	CENTESSA PHARMACEUTICALS ADR	ADR USD.0001			
		11,075.000	176,977.57		185,506.25
JJ8M	152309100	11,075.000	176,977.57		185,506.25
	DAYFORCE INC	COMMON STOCK USD.01			
		271,227.000	14,959,113.51		19,701,929.28
JJ8M	15677J108	271,227.000	14,959,113.51		19,701,929.28
	CG ONCOLOGY INC	COMMON STOCK			
		4,900.000	137,200.00		140,532.00
JJ8M	156944100	4,900.000	137,200.00		140,532.00
	CHARTER COMMUNICATIONS INC A	COMMON STOCK USD.001			
		57,400.000	16,638,458.92		19,674,998.00
JJDV	16119P108	48,300.000	13,916,539.04		16,555,791.00
JJ1Y	16119P108	9,100.000	2,721,919.88		3,119,207.00
	CHIPOTLE MEXICAN GRILL INC	COMMON STOCK USD.01			
		500,553.000	20,614,074.78		30,183,345.90
JJ1P	169656105	63,219.000	3,546,267.65		3,812,105.70

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ4B	169656105	219,034.000	12,286,677.78		13,207,750.20
JJ9M	169656105	25,450.000	569,842.41		1,534,635.00
JJ9N	169656105	192,850.000	4,211,286.94		11,628,855.00
	CISCO SYSTEMS INC	COMMON STOCK USD.001			
		191,400.000	7,574,067.18		11,330,880.00
JJDV	17275R102	111,500.000	5,344,119.30		6,600,800.00
JJ1V	17275R102	5,000.000	121,953.52		296,000.00
JJ1Y	17275R102	21,700.000	832,177.55		1,284,640.00
JJ8P	17275R102	53,200.000	1,275,816.81		3,149,440.00
	CINTAS CORP	COMMON STOCK			
		15,716.000	1,349,135.50		2,871,313.20
JJ9M	172908105	2,016.000	172,754.47		368,323.20
JJ9N	172908105	13,700.000	1,176,381.03		2,502,990.00
	CITIGROUP INC	COMMON STOCK USD.01			
		48,000.000	2,778,472.16		3,378,720.00
JJ1V	172967424	3,900.000	225,788.90		274,521.00
JJ8P	172967424	44,100.000	2,552,683.26		3,104,199.00
	CLEAN HARBORS INC	COMMON STOCK USD.01			
		97,169.000	8,693,429.78		22,362,473.66
JJCL	184496107	97,169.000	8,693,429.78		22,362,473.66
	CLOUDFLARE INC CLASS A	COMMON STOCK USD.001			
		64,336.000	4,333,048.52		6,927,700.48
JJCR	18915M107	33,016.000	1,988,439.96		3,555,162.88
JJ9L	18915M107	31,320.000	2,344,608.56		3,372,537.60
	COGNEX CORP	COMMON STOCK USD.002			
		118,633.000	5,174,741.12		4,254,179.38
JJCL	192422103	118,633.000	5,174,741.12		4,254,179.38
	COGNIZANT TECH SOLUTIONS A	COMMON STOCK USD.01			
		110,500.000	8,395,561.20		8,497,450.00
JJDV	192446102	93,000.000	7,287,444.32		7,151,700.00
JJ1Y	192446102	17,500.000	1,108,116.88		1,345,750.00
	COHERENT CORP	COMMON STOCK			
		192,928.000	9,450,309.75		18,276,069.44
JJCL	19247G107	128,728.000	5,757,970.63		12,194,403.44
JJDV	19247G107	55,000.000	3,188,383.50		5,210,150.00
JJ1Y	19247G107	9,200.000	503,955.62		871,516.00
	COINBASE GLOBAL INC CLASS A	COMMON STOCK USD.00001			
		2,122.000	710,425.29		526,892.60
JJ9L	19260Q107	2,122.000	710,425.29		526,892.60

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		COLGATE PALMOLIVE CO	COMMON STOCK USD1.0		
		53,300.000	4,424,165.53		4,845,503.00
JJ9M	194162103	6,300.000	523,011.27		572,733.00
JJ9N	194162103	47,000.000	3,901,154.26		4,272,770.00
		COMCAST CORP CLASS A	COMMON STOCK USD.01		
		394,100.000	15,639,840.11		14,790,573.00
JJDV	20030N101	332,000.000	13,943,775.90		12,459,960.00
JJ1Y	20030N101	62,100.000	1,696,064.21		2,330,613.00
		CONFLUENT INC CLASS A	COMMON STOCK USD.00001		
		39,303.000	1,643,533.62		1,098,911.88
JJ9M	20717M103	5,018.000	218,707.29		140,303.28
JJ9N	20717M103	34,285.000	1,424,826.33		958,608.60
		CONOCOPHILLIPS	COMMON STOCK USD.01		
		143,800.000	15,461,728.48		14,260,646.00
JJDV	20825C104	48,000.000	5,377,920.00		4,760,160.00
JJ1V	20825C104	7,400.000	818,351.02		733,858.00
JJ1Y	20825C104	9,000.000	477,504.99		892,530.00
JJ8P	20825C104	79,400.000	8,787,952.47		7,874,098.00
		CONSTELLATION ENERGY	COMMON STOCK		
		44,567.000	4,479,063.57		9,970,083.57
JJ9M	21037T109	5,425.000	544,718.18		1,213,626.75
JJ9N	21037T109	39,142.000	3,934,345.39		8,756,456.82
		CONSTELLATION SOFTWARE INC	COMMON STOCK		
		664.000	367,975.19		2,052,162.59
JJ3D	21037X951	664.000	367,975.19		2,052,162.59
		CONSTELLATION SOFTWARE INC	CONSTELLATION SOFTWARE IN 28		
		1,197.000	0.00		0.08
JJ3D	21037X985	1,197.000	0.00		0.08
		COOPER COS INC/THE	COMMON STOCK USD.1		
		4,700.000	448,984.98		432,071.00
JJ8M	216648501	4,700.000	448,984.98		432,071.00
		COPART INC	COMMON STOCK		
		28,896.000	925,652.79		1,658,341.44
JJCG	217204106	4,490.000	143,753.89		257,681.10
JJCJ	217204106	24,406.000	781,898.90		1,400,660.34
		CORE + MAIN INC CLASS A	COMMON STOCK USD.01		
		37,339.000	1,954,058.94		1,900,928.49
JJCR	21874C102	32,041.000	1,683,751.58		1,631,207.31
JJ9L	21874C102	5,298.000	270,307.36		269,721.18

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	CORNING INC	COMMON STOCK USD.5			
		56,800.000	1,042,340.46		2,699,136.00
JJ1V	219350105	6,900.000	106,329.12		327,888.00
JJ8P	219350105	49,900.000	936,011.34		2,371,248.00
	CORPAY INC	COMMON STOCK USD.001			
		31,941.000	9,783,499.17		10,809,473.22
JJ1P	219948106	1,265.000	350,534.57		428,101.30
JJ4B	219948106	4,380.000	1,215,860.23		1,482,279.60
JJ8M	219948106	26,296.000	8,217,104.37		8,899,092.32
	CORTEVA INC	COMMON STOCK USD.01			
		3,210.000	87,829.00		182,841.60
JJ1V	22052L104	430.000	11,795.88		24,492.80
JJ8P	22052L104	2,780.000	76,033.12		158,348.80
	COUPANG INC	COMMON STOCK USD.0001			
		596,376.000	11,892,051.86		13,108,344.48
JJC2	22266T109	332,982.000	6,308,553.84		7,318,944.36
JJ3F	22266T109	263,394.000	5,583,498.02		5,789,400.12
	COUSINS PROPERTIES INC	REIT USD1.0			
		52,100.000	1,799,483.12		1,596,344.00
JJ82	222795502	52,100.000	1,799,483.12		1,596,344.00
	CRANE NXT CO	COMMON STOCK USD1.0			
		43,625.000	2,659,912.81		2,539,847.50
JJCL	224441105	43,625.000	2,659,912.81		2,539,847.50
	CRINETICS PHARMACEUTICALS IN	COMMON STOCK USD.001			
		34,648.000	1,130,627.03		1,771,552.24
JJ8M	22663K107	34,648.000	1,130,627.03		1,771,552.24
	CROWDSTRIKE HOLDINGS INC	A COMMON STOCK			
		10,663.000	2,290,472.40		3,648,452.08
JJ9M	22788C105	1,272.000	263,800.10		435,227.52
JJ9N	22788C105	9,391.000	2,026,672.30		3,213,224.56
	CUBESMART	REIT USD.01			
		96,238.000	3,326,789.19		4,123,798.30
JJ82	229663109	96,238.000	3,326,789.19		4,123,798.30
	CURTISS WRIGHT CORP	COMMON STOCK USD1.0			
		7,677.000	985,793.28		2,724,336.99
JJ1V	231561101	1,060.000	94,120.17		376,162.20
JJ8M	231561101	1,067.000	396,980.50		378,646.29
JJ8P	231561101	5,550.000	494,692.61		1,969,528.50

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8M	23282W605	CYTOKINETICS INC COMMON STOCK USD.001 12,272.000		621,048.66	577,274.88
		12,272.000		621,048.66	577,274.88
JJ9M	235851102	DANAHER CORP COMMON STOCK USD.01 41,175.000		5,885,051.51	9,451,721.25
		4,944.000		717,463.91	1,134,895.20
JJ9N	235851102	36,231.000		5,167,587.60	8,316,826.05
JJ8M	23804L103	DATADOG INC CLASS A COMMON STOCK USD.00001 48,157.000		4,907,061.43	6,881,153.73
		30,938.000		3,438,885.71	4,420,730.82
		2,160.000		183,744.23	308,642.40
		15,059.000		1,284,431.49	2,151,780.51
JJ8M	23954D109	DAY ONE BIOPHARMACEUTICALS I COMMON STOCK USD.0001 15,355.000		227,690.96	194,547.85
		15,355.000		227,690.96	194,547.85
JJ1P	244199105	DEERE + CO COMMON STOCK USD1.0 56,058.000		20,632,924.00	23,751,774.60
		12,556.000		4,583,796.00	5,319,977.20
JJ4B	244199105	43,502.000		16,049,128.00	18,431,797.40
JJ1V	24703L202	DELL TECHNOLOGIES C COMMON STOCK 3,620.000		84,242.63	417,168.80
		300.000		6,981.44	34,572.00
JJ8P	24703L202	3,320.000		77,261.19	382,596.80
JJ1V	247361702	DELTA AIR LINES INC COMMON STOCK USD.0001 184,340.000		5,531,233.72	11,152,570.00
		19,390.000		534,344.81	1,173,095.00
JJ8P	247361702	164,950.000		4,996,888.91	9,979,475.00
JJ1V	249906108	DESCARTES SYSTEMS GRP/THE COMMON STOCK 31,670.000		1,297,881.08	3,597,712.00
		1,200.000		1,378.80	136,320.00
JJ8M	249906108	30,470.000		1,296,502.28	3,461,392.00
JJ82	253868103	DIGITAL REALTY TRUST INC REIT USD.01 52,800.000		5,968,405.57	9,363,024.00
		52,800.000		5,968,405.57	9,363,024.00
JJ8M	254604101	DISC MEDICINE INC COMMON STOCK USD.0001 9,703.000		523,783.23	615,170.20
		9,703.000		523,783.23	615,170.20

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		WALT DISNEY CO/THE	COMMON STOCK USD.01		
		43,000.000	3,971,629.58		4,788,050.00
JJ1V	254687106	4,800.000	443,106.94		534,480.00
JJ8P	254687106	38,200.000	3,528,522.64		4,253,570.00
		DOCUSIGN INC	COMMON STOCK USD.0001		
		4,460.000	230,282.26		401,132.40
JJ8P	256163106	4,460.000	230,282.26		401,132.40
		DOLLAR GENERAL CORP	COMMON STOCK USD.875		
		11,724.000	1,408,345.11		888,913.68
JJ9M	256677105	1,421.000	174,330.13		107,740.22
JJ9N	256677105	10,303.000	1,234,014.98		781,173.46
		DOLLAR TREE INC	COMMON STOCK USD.01		
		25,700.000	2,285,353.16		1,925,958.00
JJ1V	256746108	2,000.000	206,365.78		149,880.00
JJ8P	256746108	23,700.000	2,078,987.38		1,776,078.00
		DOMINION ENERGY INC	COMMON STOCK		
		124,700.000	6,141,995.75		6,716,342.00
JJDV	25746U109	105,000.000	5,109,695.10		5,655,300.00
JJ1Y	25746U109	19,700.000	1,032,300.65		1,061,042.00
		DOORDASH INC A	COMMON STOCK USD.00001		
		48,218.000	6,476,415.23		8,088,569.50
JJ9L	25809K105	16,300.000	2,057,777.58		2,734,325.00
JJ9M	25809K105	3,789.000	531,605.31		635,604.75
JJ9N	25809K105	28,129.000	3,887,032.34		4,718,639.75
		DORMAN PRODUCTS INC	COMMON STOCK USD.01		
		37,672.000	4,162,513.67		4,880,407.60
JJCL	258278100	37,672.000	4,162,513.67		4,880,407.60
		DOW INC	COMMON STOCK USD.01		
		14,700.000	631,334.01		589,911.00
JJ1V	260557103	480.000	21,981.56		19,262.40
JJ8P	260557103	14,220.000	609,352.45		570,648.60
		DUOLINGO	COMMON STOCK USD.0001		
		571.000	110,947.58		185,135.33
JJ8M	26603R106	571.000	110,947.58		185,135.33
		DUPONT DE NEMOURS INC	COMMON STOCK USD.01		
		24,990.000	1,629,244.22		1,905,487.50
JJ1V	26614N102	1,837.000	120,066.22		140,071.25
JJ8P	26614N102	23,153.000	1,509,178.00		1,765,416.25

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		DYCOM INDUSTRIES INC	COMMON STOCK USD.3333333		
		54,434.000	9,776,384.05		9,474,782.04
JJCG	267475101	8,458.000	1,519,065.72		1,472,199.48
JJCJ	267475101	45,976.000	8,257,318.33		8,002,582.56
		DYNE THERAPEUTICS INC	COMMON STOCK USD.0001		
		17,806.000	497,654.79		419,509.36
JJ8M	26818M108	17,806.000	497,654.79		419,509.36
		ELF BEAUTY INC	COMMON STOCK USD.01		
		2,060.000	211,524.24		258,633.00
JJ8P	26856L103	2,060.000	211,524.24		258,633.00
		ECHOSTAR CORP A	COMMON STOCK USD.001		
		64,122.000	1,534,682.14		1,468,393.80
JJDV	278768106	55,000.000	727,650.00		1,259,500.00
JJ1Y	278768106	9,122.000	807,032.14		208,893.80
		EDWARDS LIFESCIENCES CORP	COMMON STOCK USD1.0		
		129,224.000	9,562,858.52		9,566,452.72
JJ1P	28176E108	28,943.000	2,141,843.47		2,142,650.29
JJ4B	28176E108	100,281.000	7,421,015.05		7,423,802.43
		ELANCO ANIMAL HEALTH INC	COMMON STOCK		
		1,105,602.000	16,968,305.51		13,388,840.22
JJDV	28414H103	335,000.000	5,336,550.00		4,056,850.00
JJ1V	28414H103	88,844.000	1,123,613.92		1,075,900.84
JJ1Y	28414H103	58,000.000	1,248,557.69		702,380.00
JJ8P	28414H103	623,758.000	9,259,583.90		7,553,709.38
		ELECTRONIC ARTS INC	COMMON STOCK USD.01		
		4,250.000	70,373.09		621,775.00
JJ8P	285512109	4,250.000	70,373.09		621,775.00
		ENCOMPASS HEALTH CORP	COMMON STOCK USD.01		
		2,300.000	235,612.72		212,405.00
JJ8M	29261A100	2,300.000	235,612.72		212,405.00
		ENPRO INC	COMMON STOCK USD.01		
		140,614.000	13,853,841.40		24,248,884.30
JJCG	29355X107	21,856.000	2,248,391.28		3,769,067.20
JJCJ	29355X107	118,758.000	11,605,450.12		20,479,817.10
		ENTEGRIS INC	COMMON STOCK USD.01		
		308,826.000	29,023,172.66		30,592,303.56
JJCG	29362U104	10,989.000	1,128,138.53		1,088,570.34
JJCJ	29362U104	59,727.000	6,131,610.45		5,916,556.62
JJCL	29362U104	179,031.000	16,307,184.50		17,734,810.86

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ1V	29362U104	1,035.000	7,922.59		102,527.10
JJ8M	29362U104	58,044.000	5,448,316.59		5,749,838.64
	ENTRADA THERAPEUTICS INC	COMMON STOCK USD.0001			
		32,051.000	554,075.70		554,161.79
JJ8M	29384C108	32,051.000	554,075.70		554,161.79
	EQUINIX INC	REIT USD.001			
		16,465.000	11,633,206.66		15,524,683.85
JJ82	29444U700	16,465.000	11,633,206.66		15,524,683.85
	ERICSSON (LM) TEL SP ADR	ADR			
		392,400.000	3,697,556.72		3,162,744.00
JJ1V	294821608	47,600.000	450,750.58		383,656.00
JJ8P	294821608	344,800.000	3,246,806.14		2,779,088.00
	ESAB CORP	COMMON STOCK USD.001			
		42,900.000	3,330,529.14		5,145,426.00
JJ8M	29605J106	42,900.000	3,330,529.14		5,145,426.00
	ESSENTIAL PROPERTIES REALTY	REIT USD.01			
		128,200.000	4,185,544.23		4,010,096.00
JJ82	29670E107	128,200.000	4,185,544.23		4,010,096.00
	ESSEX PROPERTY TRUST INC	REIT USD.0001			
		13,255.000	3,246,760.08		3,783,507.20
JJ82	297178105	13,255.000	3,246,760.08		3,783,507.20
	EXCHANGE INCOME CORP	COMMON STOCK			
		19,127.000	659,056.12		782,661.63
JJ3D	301283958	19,127.000	659,056.12		782,661.63
	EXELIXIS INC	COMMON STOCK USD.001			
		3,418.000	121,524.45		113,819.40
JJCR	30161Q104	3,418.000	121,524.45		113,819.40
	EXXON MOBIL CORP	COMMON STOCK			
		347,788.000	37,978,556.47		37,411,555.16
JJ1P	30231G102	77,898.000	8,501,504.99		8,379,487.86
JJ4B	30231G102	269,890.000	29,477,051.48		29,032,067.30
	PAGEGROUP PLC	COMMON STOCK GBP.01			
		162,008.000	911,295.54		697,160.30
JJ3D	302323902	162,008.000	911,295.54		697,160.30
	EYEPOINT PHARMACEUTICALS INC	COMMON STOCK USD.01			
		18,092.000	257,351.88		134,785.40
JJ8M	30233G209	18,092.000	257,351.88		134,785.40

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJCR	30260D103	FIGS INC CLASS A	COMMON STOCK USD.0001		
			23,948.000	161,234.80	148,238.12
			23,948.000	161,234.80	148,238.12
JJCL	302941109	FTI CONSULTING INC	COMMON STOCK USD.01		
			34,087.000	6,336,190.38	6,515,048.31
			34,087.000	6,336,190.38	6,515,048.31
JJDV JJ1P JJ1Y JJ4B JJ9M JJ9N	30303M102	META PLATFORMS INC CLASS A	COMMON STOCK USD.000006		
			274,222.000	63,958,533.20	160,559,723.22
			16,500.000	7,970,858.79	9,660,915.00
			22,826.000	6,920,292.05	13,364,851.26
			3,100.000	776,101.72	1,815,081.00
			79,084.000	20,343,357.12	46,304,472.84
			18,178.000	3,393,270.69	10,643,400.78
			134,534.000	24,554,652.83	78,771,002.34
JJ3D	303901953	FAIRFAX FINANCIAL HLDGS LTD	COMMON STOCK		
			2,165.000	1,116,622.44	3,010,707.83
			2,165.000	1,116,622.44	3,010,707.83
JJCG JJCJ	311642102	FARO TECHNOLOGIES INC	COMMON STOCK USD.001		
			652,202.000	12,668,393.64	16,539,842.72
			101,391.000	1,945,667.78	2,571,275.76
JJ3D	313486904	BARCLAYS PLC	COMMON STOCK GBP.25		
			781,602.000	2,085,258.94	2,624,862.09
			781,602.000	2,085,258.94	2,624,862.09
JJDV JJ1V JJ1Y JJ8P	31428X106	FEDEX CORP	COMMON STOCK USD.1		
			142,330.000	26,326,033.06	40,041,698.90
			64,000.000	15,949,844.39	18,005,120.00
			6,000.000	677,415.67	1,687,980.00
			12,000.000	2,151,502.52	3,375,960.00
JJ1V JJ8P	31572Q808	FIBROGEN INC	COMMON STOCK USD.01		
			159,720.000	5,811,790.28	84,571.74
			6,800.000	239,303.85	3,600.60
JJDV JJ1Y	31620M106	FIDELITY NATIONAL INFO SERV	COMMON STOCK USD.01		
			178,400.000	12,063,261.16	14,409,368.00
			150,200.000	10,099,448.21	12,131,654.00
			28,200.000	1,963,812.95	2,277,714.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ3D	316383900	INTERTEK GROUP PLC COMMON STOCK GBP.01 23,975.000		437,514.63	1,419,642.89
		23,975.000		437,514.63	1,419,642.89
JJ3D	318071958	FINNING INTERNATIONAL INC COMMON STOCK 17,936.000		163,882.25	475,025.89
		17,936.000		163,882.25	475,025.89
JJ8M	33767E202	FIRSTSERVICE CORP COMMON STOCK 8,838.000		1,599,041.05	1,599,854.76
		8,838.000		1,599,041.05	1,599,854.76
JJDV	337738108	FISERV INC COMMON STOCK USD.01 191,418.000		26,749,898.72	39,321,085.56
		146,500.000		21,694,247.48	30,094,030.00
JJ1Y	337738108	27,400.000		3,033,949.80	5,628,508.00
JJ9M	337738108	2,118.000		246,366.22	435,079.56
JJ9N	337738108	15,400.000		1,775,335.22	3,163,468.00
JJ8M	33829M101	FIVE BELOW COMMON STOCK USD.01 22,926.000		4,119,693.37	2,406,312.96
		22,926.000		4,119,693.37	2,406,312.96
JJ8M	339750101	FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001 43,512.000		3,499,284.65	4,338,146.40
		43,512.000		3,499,284.65	4,338,146.40
JJ3D	339864902	ITV PLC COMMON STOCK GBP.1 422,625.000		625,129.58	389,561.50
		422,625.000		625,129.58	389,561.50
JJCR	34385P108	STANDARD BIOTOOLS INC COMMON STOCK USD.001 512,002.000		1,228,331.17	896,003.50
		512,002.000		1,228,331.17	896,003.50
JJ9M	34959E109	FORTINET INC COMMON STOCK USD.001 3,409.000		141,123.97	322,082.32
		594.000		24,114.60	56,121.12
JJ9N	34959E109	2,815.000		117,009.37	265,961.20
JJDV	34959J108	FORTIVE CORP COMMON STOCK USD.01 46,600.000		3,514,732.62	3,495,000.00
		39,100.000		2,949,524.82	2,932,500.00
JJ1Y	34959J108	7,500.000		565,207.80	562,500.00
JJDV	35137L105	FOX CORP CLASS A COMMON STOCK USD.01 116,400.000		3,556,023.47	5,654,712.00
		96,000.000		2,826,240.00	4,663,680.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ1Y	35137L105	20,400.000		729,783.47	991,032.00
	FOX CORP CLASS B	COMMON STOCK USD.01			
		78,400.000		2,310,073.32	3,586,016.00
JJDV	35137L204	68,400.000		1,981,289.36	3,128,616.00
JJ1Y	35137L204	10,000.000		328,783.96	457,400.00
	FRANCO NEVADA CORP	COMMON STOCK			
		7,532.000		709,819.79	884,651.26
JJ3D	351858956	7,532.000		709,819.79	884,651.26
	FREEPORT MCMORAN INC	COMMON STOCK USD.1			
		1,720.000		47,686.14	65,497.60
JJ1V	35671D857	1,720.000		47,686.14	65,497.60
	FULL TRUCK ALLIANCE SPN ADR	ADR USD.00001			
		74,147.000		1,490,790.07	802,270.54
JJ3F	35969L108	74,147.000		1,490,790.07	802,270.54
	ESC GCI LIBERTY INC SR	COMMON STOCK			
		143,460.000		0.00	0.00
JJ8M	361ESC049	134,960.000		0.00	0.00
JJ9M	361ESC049	8,500.000		0.00	0.00
	GE HEALTHCARE TECHNOLOGY	COMMON STOCK USD.01			
		82,500.000		7,218,758.30	6,449,850.00
JJDV	36266G107	69,500.000		6,409,220.98	5,433,510.00
JJ1Y	36266G107	13,000.000		809,537.32	1,016,340.00
	ARTHUR J GALLAGHER + CO	COMMON STOCK USD1.0			
		95,467.000		27,514,303.46	27,098,307.95
JJ1P	363576109	21,383.000		6,162,739.57	6,069,564.55
JJ4B	363576109	74,084.000		21,351,563.89	21,028,743.40
	GAMING AND LEISURE PROPERTIE	REIT			
		157,790.000		7,597,171.56	7,599,166.40
JJDV	36467J108	66,000.000		3,204,595.85	3,178,560.00
JJ1Y	36467J108	12,400.000		599,413.29	597,184.00
JJ82	36467J108	79,390.000		3,793,162.42	3,823,422.40
	GAP INC/THE	COMMON STOCK USD.05			
		158,154.000		3,088,250.54	3,737,179.02
JJDV	364760108	134,754.000		2,592,666.96	3,184,237.02
JJ1Y	364760108	23,400.000		495,583.58	552,942.00
	GE VERNOVA INC	COMMON STOCK USD.01			
		11,188.000		736,260.11	3,680,068.84
JJ9M	36828A101	1,328.000		88,075.61	436,819.04
JJ9N	36828A101	9,860.000		648,184.50	3,243,249.80

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		GENERAL DYNAMICS CORP	COMMON STOCK USD1.0		
		1,630.000	271,031.19		429,488.70
JJ1V	369550108	150.000	25,405.87		39,523.50
JJ8P	369550108	1,480.000	245,625.32		389,965.20
		GENERAL ELECTRIC	COMMON STOCK USD.01		
		132,658.000	13,286,247.51		22,126,027.82
JJDV	369604301	66,500.000	8,251,547.03		11,091,535.00
JJ1Y	369604301	12,000.000	606,525.86		2,001,480.00
JJ9M	369604301	6,418.000	526,409.38		1,070,458.22
JJ9N	369604301	47,740.000	3,901,765.24		7,962,554.60
		GENERATION BIO CO	COMMON STOCK USD.0001		
		70,309.000	703,387.97		74,527.54
JJ8M	37148K100	70,309.000	703,387.97		74,527.54
		GENTHERM INC	COMMON STOCK		
		212,331.000	8,572,180.05		8,477,315.18
JJCG	37253A103	32,993.000	1,331,990.31		1,317,245.53
JJCJ	37253A103	179,338.000	7,240,189.74		7,160,069.65
		GERON CORP	COMMON STOCK USD.001		
		30,000.000	123,354.48		106,200.00
JJ8M	374163103	30,000.000	123,354.48		106,200.00
		GILEAD SCIENCES INC	COMMON STOCK USD.001		
		184,500.000	13,257,673.96		17,042,265.00
JJDV	375558103	155,400.000	11,261,027.16		14,354,298.00
JJ1Y	375558103	29,100.000	1,996,646.80		2,687,967.00
		GILDAN ACTIVEWEAR INC	COMMON STOCK		
		19,436.000	558,751.23		914,229.87
JJ3D	375916954	19,436.000	558,751.23		914,229.87
		GINKGO BIOWORKS HOLDINGS INC	COMMON STOCK USD.0001		
		2,869.000	224,843.37		28,173.58
JJCR	37611X209	2,869.000	224,843.37		28,173.58
		GLACIER BANCORP INC	COMMON STOCK USD.01		
		224,786.000	9,326,998.11		11,288,752.92
JJCL	37637Q105	224,786.000	9,326,998.11		11,288,752.92
		GSK PLC SPON ADR	ADR		
		580,210.000	23,364,628.56		19,622,702.20
JJDV	37733W204	327,000.000	13,800,181.10		11,059,140.00
JJ1V	37733W204	21,330.000	799,589.10		721,380.60
JJ1Y	37733W204	61,500.000	2,313,835.03		2,079,930.00
JJ8P	37733W204	170,380.000	6,451,023.33		5,762,251.60

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	GODADDY INC CLASS A	COMMON STOCK USD.001			
		19,120.000	3,009,309.59		3,773,714.40
JJ8M	380237107	19,120.000	3,009,309.59		3,773,714.40
	GOLDMAN SACHS GROUP INC	COMMON STOCK USD.01			
		33,001.000	11,467,047.95		18,897,032.62
JJDV	38141G104	18,600.000	7,389,056.34		10,650,732.00
JJ1Y	38141G104	3,500.000	666,229.72		2,004,170.00
JJ9M	38141G104	1,303.000	405,186.93		746,123.86
JJ9N	38141G104	9,598.000	3,006,574.96		5,496,006.76
	GRACO INC	COMMON STOCK USD1.0			
		118,434.000	7,431,763.63		9,982,801.86
JJCL	384109104	118,434.000	7,431,763.63		9,982,801.86
	GRAIL INC	COMMON STOCK			
		26,601.000	459,873.80		474,827.85
JJ1V	384747101	920.000	15,594.30		16,422.00
JJ8P	384747101	25,681.000	444,279.50		458,405.85
	GREAT LAKES DREDGE + DOCK CO	COMMON STOCK USD.0001			
		2,366,269.000	24,790,356.89		26,715,177.01
JJCG	390607109	367,815.000	3,909,529.28		4,152,631.35
JJCJ	390607109	1,998,454.000	20,880,827.61		22,562,545.66
	ADIDAS AG	COMMON STOCK			
		5,848.000	927,677.39		1,433,967.09
JJ3D	403197908	5,848.000	927,677.39		1,433,967.09
	HDFC BANK LTD ADR	ADR			
		32,460.000	2,085,613.96		2,072,895.60
JJ3F	40415F101	32,460.000	2,085,613.96		2,072,895.60
	HP INC	COMMON STOCK USD.01			
		454,805.000	9,940,119.43		14,840,287.15
JJDV	40434L105	168,300.000	5,001,050.28		5,491,629.00
JJ1V	40434L105	10,930.000	214,951.51		356,645.90
JJ1Y	40434L105	31,400.000	603,829.30		1,024,582.00
JJ8P	40434L105	244,175.000	4,120,288.34		7,967,430.25
	HALEON PLC ADR	ADR			
		987,100.000	7,788,850.53		9,416,934.00
JJDV	405552100	831,900.000	6,674,902.88		7,936,326.00
JJ1Y	405552100	155,200.000	1,113,947.65		1,480,608.00
	L OREAL	COMMON STOCK EUR.2			
		12,318.000	1,837,016.39		4,360,395.75
JJ3F	405780909	12,318.000	1,837,016.39		4,360,395.75

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJCL	40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001 382,787.000	18,222,215.93		18,301,046.47
		382,787.000	18,222,215.93		18,301,046.47
JJ8M	407497106	HAMILTON LANE INC CLASS A COMMON STOCK USD.001 16,400.000	2,831,641.81		2,428,020.00
		16,400.000	2,831,641.81		2,428,020.00
JJCG	416906105	HARVARD BIOSCIENCE INC COMMON STOCK USD.01 1,529,312.000	7,460,333.92		3,226,848.32
JJCJ	416906105	244,818.000	1,490,340.29		516,565.98
		1,284,494.000	5,969,993.63		2,710,282.34
JJ3D	416921005	CARLSBERG AS B COMMON STOCK DKK20.0 14,310.000	1,674,715.21		1,371,070.32
		14,310.000	1,674,715.21		1,371,070.32
JJ82	42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0 47,195.000	1,462,514.38		956,642.65
		47,195.000	1,462,514.38		956,642.65
JJCL	422806208	HEICO CORP CLASS A COMMON STOCK USD.01 60,357.000	6,497,496.99		11,231,230.56
		60,357.000	6,497,496.99		11,231,230.56
JJ1V	42809H107	HESS CORP COMMON STOCK USD1.0 43,340.000	2,728,942.75		5,764,653.40
JJ8P	42809H107	4,090.000	252,801.17		544,010.90
		39,250.000	2,476,141.58		5,220,642.50
JJ1V	42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01 307,270.000	3,738,455.39		6,560,214.50
		32,560.000	385,881.58		695,156.00
		274,710.000	3,352,573.81		5,865,058.50
JJDV	438128308	HONDA MOTOR CO LTD SPONS ADR ADR 124,000.000	4,083,020.52		3,540,200.00
		104,500.000	3,512,303.40		2,983,475.00
		19,500.000	570,717.12		556,725.00
JJ82	44107P104	HOST HOTELS + RESORTS INC REIT USD.01 122,275.000	2,016,007.72		2,142,258.00
		122,275.000	2,016,007.72		2,142,258.00
JJ1P	443201108	HOWMET AEROSPACE INC COMMON STOCK 156,644.000	10,516,013.10		17,132,154.28
JJ4B	443201108	35,085.000	2,372,209.76		3,837,246.45
		121,559.000	8,143,803.34		13,294,907.83

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		HUBBELL INC	COMMON STOCK USD.01		
		11,062.000	2,532,292.75		4,633,761.18
JJ8M	443510607	11,062.000	2,532,292.75		4,633,761.18
		HUBSPOT INC	COMMON STOCK USD.001		
		26,590.000	10,352,149.77		18,527,114.30
JJ8M	443573100	26,590.000	10,352,149.77		18,527,114.30
		HUMANA INC	COMMON STOCK USD.1666666		
		66,438.000	22,087,097.25		16,855,984.98
JJDV	444859102	44,500.000	13,485,146.18		11,290,095.00
JJ1Y	444859102	8,400.000	2,533,095.14		2,131,164.00
JJ9M	444859102	1,609.000	721,311.43		408,219.39
JJ9N	444859102	11,929.000	5,347,544.50		3,026,506.59
		IGM BIOSCIENCES INC	COMMON STOCK USD.01		
		30,046.000	1,103,468.88		183,581.06
JJ8M	449585108	30,046.000	1,103,468.88		183,581.06
		GN STORE NORD A/S	COMMON STOCK DKK4.0		
		12,510.000	152,634.55		232,338.99
JJ3D	450109905	12,510.000	152,634.55		232,338.99
		ICICI BANK LTD SPON ADR	ADR		
		238,519.000	5,488,322.19		7,122,177.34
JJC2	45104G104	238,519.000	5,488,322.19		7,122,177.34
		IBOTTA INC CL A	COMMON STOCK USD.00001		
		2,847.000	259,294.36		185,282.76
JJCR	451051106	2,847.000	259,294.36		185,282.76
		HANNOVER RUECK SE	COMMON STOCK		
		4,559.000	835,668.92		1,139,611.92
JJ3D	451180905	4,559.000	835,668.92		1,139,611.92
		IDEAYA BIOSCIENCES INC	COMMON STOCK		
		34,313.000	917,666.92		881,844.10
JJ8M	45166A102	34,313.000	917,666.92		881,844.10
		IDEX CORP	COMMON STOCK USD.01		
		107,198.000	20,179,688.43		22,435,469.42
JJCL	45167R104	61,608.000	11,655,197.49		12,893,938.32
JJ1V	45167R104	790.000	55,008.38		165,339.10
JJ8M	45167R104	36,750.000	7,906,600.04		7,691,407.50
JJ8P	45167R104	8,050.000	562,882.52		1,684,784.50
		ILLUMINA INC	COMMON STOCK USD.01		
		48,100.000	5,475,685.16		6,427,603.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ1V	452327109	2,750.000	316,934.25		367,482.50
JJ8P	452327109	45,350.000	5,158,750.91		6,060,120.50
	WARTSILA OYJ ABP	COMMON STOCK			
		32,707.000	470,485.99		579,483.19
JJ3D	452518905	32,707.000	470,485.99		579,483.19
	IMMUNOCORE HOLDINGS PLC ADR	ADR GBP.0001			
		7,980.000	410,904.99		235,410.00
JJ1V	45258D105	820.000	42,238.18		24,190.00
JJ8P	45258D105	7,160.000	368,666.81		211,220.00
	IMMUNOVANT INC	COMMON STOCK USD.0001			
		19,284.000	647,949.87		477,664.68
JJCR	45258J102	10,194.000	291,075.12		252,505.38
JJ8M	45258J102	9,090.000	356,874.75		225,159.30
	INCYTE CORP	COMMON STOCK USD.001			
		73,800.000	4,576,620.88		5,097,366.00
JJDV	45337C102	62,200.000	3,696,827.28		4,296,154.00
JJ1Y	45337C102	11,600.000	879,793.60		801,212.00
	INDIE SEMICONDUCTOR INC A	COMMON STOCK USD.0001			
		1,074,500.000	5,451,784.14		4,351,725.00
JJ1V	45569U101	157,700.000	825,825.78		638,685.00
JJ8P	45569U101	916,800.000	4,625,958.36		3,713,040.00
	GEA GROUP AG	COMMON STOCK			
		15,348.000	547,489.08		759,996.31
JJ3D	455710905	15,348.000	547,489.08		759,996.31
	INGERSOLL RAND INC	COMMON STOCK USD.01			
		73,426.000	3,862,431.84		6,642,115.96
JJ8M	45687V106	73,426.000	3,862,431.84		6,642,115.96
	INGEVITY CORP	COMMON STOCK USD.01			
		169,005.000	6,530,180.68		6,886,953.75
JJCG	45688C107	26,264.000	1,014,772.12		1,070,258.00
JJCJ	45688C107	142,741.000	5,515,408.56		5,816,695.75
	INGREDION INC	COMMON STOCK USD.01			
		102,095.000	9,198,723.39		14,044,188.20
JJCL	457187102	102,095.000	9,198,723.39		14,044,188.20
	INSMED INC	COMMON STOCK USD.01			
		73,387.000	2,045,788.12		5,066,638.48
JJ8M	457669307	73,387.000	2,045,788.12		5,066,638.48

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJCR	457730109	INSPIRE MEDICAL SYSTEMS INC COMMON STOCK USD.001 437.000		83,031.78	81,011.06
		437.000		83,031.78	81,011.06
JJ1V	458140100	INTEL CORP COMMON STOCK USD.001 816,110.000		30,431,664.05	16,363,005.50
		100,570.000		3,630,320.27	2,016,428.50
JJ8P	458140100	715,540.000		26,801,343.78	14,346,577.00
JJCR	45826J105	INTELLIA THERAPEUTICS INC COMMON STOCK USD.0001 22,248.000		664,292.54	259,411.68
		15,386.000		451,123.09	179,400.76
JJ9L	45826J105	6,862.000		213,169.45	80,010.92
JJDV	459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125 120,400.000		9,219,497.65	10,179,820.00
		101,400.000		7,745,550.27	8,573,370.00
JJ1Y	459506101	19,000.000		1,473,947.38	1,606,450.00
JJ3F	459573903	GENMAB A/S COMMON STOCK DKK1.0 11,742.000		1,688,168.49	2,433,477.98
		11,742.000		1,688,168.49	2,433,477.98
JJ9M	46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001 43,667.000		4,651,845.03	22,792,427.32
		5,168.000		539,214.38	2,697,489.28
JJ9N	46120E602	38,499.000		4,112,630.65	20,094,938.04
JJ1P	461202103	INTUIT INC COMMON STOCK USD.01 51,555.000		18,268,754.68	32,402,317.50
		6,003.000		3,491,358.78	3,772,885.50
JJ1V	461202103	855.000		23,639.93	537,367.50
JJ4B	461202103	20,800.000		11,365,925.89	13,072,800.00
JJ8P	461202103	9,600.000		300,893.51	6,033,600.00
JJ9M	461202103	1,690.000		353,785.08	1,062,165.00
JJ9N	461202103	12,607.000		2,733,151.49	7,923,499.50
JJCR	46222L108	IONQ INC COMMON STOCK USD.0001 68,930.000		692,514.07	2,879,206.10
		54,324.000		535,407.17	2,269,113.48
JJ9L	46222L108	14,606.000		157,106.90	610,092.62
JJ8M	462222100	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001 19,877.000		961,784.59	694,899.92
		19,877.000		961,784.59	694,899.92
		IQVIA HOLDINGS INC COMMON STOCK USD.01 750.000		75,984.72	147,382.50

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ1V	46266C105	110.000		11,099.06	21,616.10
JJ8P	46266C105	640.000		64,885.66	125,766.40
	IRON MOUNTAIN INC	REIT USD.01			
		63,330.000		4,877,741.22	6,656,616.30
JJ82	46284V101	63,330.000		4,877,741.22	6,656,616.30
	JPMORGAN CHASE + CO	COMMON STOCK USD1.0			
		76,400.000		4,999,934.25	18,313,844.00
JJ1V	46625H100	4,600.000		293,695.45	1,102,666.00
JJ8P	46625H100	71,800.000		4,706,238.80	17,211,178.00
	JABIL INC	COMMON STOCK USD.001			
		62,610.000		1,380,563.76	9,009,579.00
JJ1V	466313103	4,940.000		147,051.96	710,866.00
JJ8P	466313103	57,670.000		1,233,511.80	8,298,713.00
	JACOBS SOLUTIONS INC	COMMON STOCK			
		57,670.000		2,278,417.19	7,705,865.40
JJ1V	46982L108	6,110.000		246,604.76	816,418.20
JJ8P	46982L108	51,560.000		2,031,812.43	6,889,447.20
	JANUX THERAPEUTICS INC	COMMON STOCK USD.001			
		5,793.000		317,940.64	310,157.22
JJ8M	47103J105	5,793.000		317,940.64	310,157.22
	JOHNSON + JOHNSON	COMMON STOCK USD1.0			
		19,512,782.000		1,650,016,329.46	2,821,938,532.84
JJ5F	478160104	16,840,283.000		1,543,825,485.03	2,435,441,727.46
JJ5N	478160104	1,782,611.000		19,244,469.03	257,801,202.82
JJ5V	478160104	889,888.000		86,946,375.40	128,695,602.56
	JUMIA TECHNOLOGIES AG ADR	ADR			
		72,988.000		2,768,848.55	278,814.16
JJ3F	48138M105	72,988.000		2,768,848.55	278,814.16
	KBR INC	COMMON STOCK USD.001			
		303,626.000		14,554,256.13	17,589,054.18
JJCL	48242W106	303,626.000		14,554,256.13	17,589,054.18
	KLA CORP	COMMON STOCK USD.001			
		15,500.000		954,120.04	9,766,860.00
JJ1V	482480100	1,470.000		94,881.27	926,276.40
JJ8P	482480100	14,030.000		859,238.77	8,840,583.60
	SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0			
		38,432.000		6,297,466.03	9,586,937.78
JJC2	483410007	27,352.000		4,856,275.54	6,823,010.05
JJ3D	483410007	11,080.000		1,441,190.49	2,763,927.73

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	SAP SE	COMMON STOCK			
		47,590.000	11,889,984.09		11,644,733.39
JJC2	484628904	47,590.000	11,889,984.09		11,644,733.39
	KEROS THERAPEUTICS INC	COMMON STOCK USD.0001			
		8,141.000	400,892.11		128,872.03
JJ8M	492327101	8,141.000	400,892.11		128,872.03
	KEYSIGHT TECHNOLOGIES IN	COMMON STOCK USD.01			
		13,290.000	415,014.65		2,134,772.70
JJ1V	49338L103	1,410.000	44,496.60		226,488.30
JJ8P	49338L103	11,880.000	370,518.05		1,908,284.40
	KIMCO REALTY CORP	REIT USD.01			
		160,826.000	3,194,609.48		3,768,153.18
JJ82	49446R109	160,826.000	3,194,609.48		3,768,153.18
	KIRBY CORP	COMMON STOCK USD.1			
		1,800.000	190,638.36		190,440.00
JJ1V	497266106	200.000	21,182.04		21,160.00
JJ8P	497266106	1,600.000	169,456.32		169,280.00
	KLAVIYO INC A	COMMON STOCK USD.001			
		16,881.000	448,012.83		696,172.44
JJCR	49845K101	16,881.000	448,012.83		696,172.44
	KYMERA THERAPEUTICS INC	COMMON STOCK USD.0001			
		50,502.000	1,778,337.94		2,031,695.46
JJ8M	501575104	50,502.000	1,778,337.94		2,031,695.46
	LPL FINANCIAL HOLDINGS INC	COMMON STOCK			
		2,100.000	506,385.46		685,671.00
JJDV	50212V100	1,300.000	311,874.73		424,463.00
JJ1Y	50212V100	800.000	194,510.73		261,208.00
	LAM RESEARCH CORP	COMMON STOCK USD.001			
		7,727.000	482,230.44		558,121.21
JJ9M	512807306	887.000	54,693.85		64,068.01
JJ9N	512807306	6,840.000	427,536.59		494,053.20
	LAMAR ADVERTISING CO A	REIT USD.001			
		15,750.000	1,817,095.00		1,917,405.00
JJ82	512816109	15,750.000	1,817,095.00		1,917,405.00
	FRESENIUS MEDICAL CARE AG	COMMON STOCK			
		18,042.000	804,707.87		825,018.84
JJ3D	512907908	18,042.000	804,707.87		825,018.84

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		LANDBRIDGE CO LLC A	COMMON STOCK USD.01		
		5,035.000	313,554.99		325,261.00
JJCR	514952100	4,166.000	258,201.30		269,123.60
JJ9L	514952100	869.000	55,353.69		56,137.40
		ASM INTERNATIONAL NV	COMMON STOCK EUR.04		
		10,532.000	4,390,682.03		6,094,209.38
JJC2	516529906	10,532.000	4,390,682.03		6,094,209.38
		LATTICE SEMICONDUCTOR CORP	COMMON STOCK USD.01		
		60,445.000	3,247,036.72		3,424,209.25
JJ8M	518415104	60,445.000	3,247,036.72		3,424,209.25
		RANDSTAD NV	COMMON STOCK EUR.1		
		14,941.000	785,080.79		629,840.95
JJ3D	522865906	14,941.000	785,080.79		629,840.95
		LEIDOS HOLDINGS INC	COMMON STOCK USD.0001		
		5,600.000	749,251.36		806,736.00
JJ8M	525327102	5,600.000	749,251.36		806,736.00
		HERMES INTERNATIONAL	COMMON STOCK		
		1,561.000	3,634,662.43		3,753,316.97
JJ3F	525397907	1,561.000	3,634,662.43		3,753,316.97
		ELI LILLY + CO	COMMON STOCK		
		186,916.000	32,553,356.74		144,299,152.00
JJ1P	532457108	3,376.000	2,196,668.02		2,606,272.00
JJ1V	532457108	10,164.000	551,362.70		7,846,608.00
JJ4B	532457108	11,698.000	7,710,271.97		9,030,856.00
JJ8P	532457108	106,858.000	5,981,974.55		82,494,376.00
JJ9M	532457108	6,519.000	1,938,014.00		5,032,668.00
JJ9N	532457108	48,301.000	14,175,065.50		37,288,372.00
		LITTELFUSE INC	COMMON STOCK USD.01		
		78,348.000	18,819,438.83		18,462,706.20
JJCG	537008104	12,179.000	2,925,353.72		2,869,981.35
JJCJ	537008104	66,169.000	15,894,085.11		15,592,724.85
		LIVE NATION ENTERTAINMENT IN	COMMON STOCK USD.01		
		4,510.000	253,923.60		584,045.00
JJ1V	538034109	410.000	23,559.57		53,095.00
JJ8P	538034109	4,100.000	230,364.03		530,950.00
		LOAR HOLDINGS INC	COMMON STOCK NPV		
		7,083.000	352,965.00		523,504.53
JJ8M	53947R105	7,083.000	352,965.00		523,504.53

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ3D	539481952	LOBLAW COMPANIES LTD	COMMON STOCK		
		12,261.000		642,619.78	1,612,719.63
		12,261.000		642,619.78	1,612,719.63
JJ3F	546834904	AIXTRON SE	COMMON STOCK		
		67,058.000		1,418,328.07	1,056,854.92
		67,058.000		1,418,328.07	1,056,854.92
JJ1P	548661107	LOWE S COS INC	COMMON STOCK USD.5		
		161,175.000		33,940,027.06	39,777,990.00
		36,100.000		7,650,634.16	8,909,480.00
JJ4B	548661107		125,075.000	26,289,392.90	30,868,510.00
JJ9M	550021109	LULULEMON ATHLETICA INC	COMMON STOCK USD.005		
		7,048.000		1,813,905.88	2,695,225.68
		835.000		207,153.44	319,312.35
JJ9N	550021109		6,213.000	1,606,752.44	2,375,913.33
JJ3D	55027C957	LUMINE GROUP INC	COMMON STOCK		
		2,508.000		26,111.75	71,741.84
		2,508.000		26,111.75	71,741.84
JJ1V	55087P104	LYFT INC A	COMMON STOCK USD.00001		
		86,940.000		2,107,960.17	1,121,526.00
		13,440.000		294,765.78	173,376.00
JJ8P	55087P104		73,500.000	1,813,194.39	948,150.00
JJCG	55306N104	MKS INSTRUMENTS INC	COMMON STOCK		
		120,272.000		10,591,288.62	12,555,194.08
		18,689.000		1,643,542.73	1,950,944.71
JJCJ	55306N104		101,583.000	8,947,745.89	10,604,249.37
JJCR	553368101	MP MATERIALS CORP	COMMON STOCK USD.0001		
		5,090.000		139,684.59	79,404.00
		5,090.000		139,684.59	79,404.00
JJCG	55345K103	MRC GLOBAL INC	COMMON STOCK USD.01		
		925,593.000		9,782,988.56	11,829,078.54
		143,889.000		1,554,574.90	1,838,901.42
JJCJ	55345K103		781,704.000	8,228,413.66	9,990,177.12
JJ8M	553498106	MSA SAFETY INC	COMMON STOCK		
		11,534.000		2,035,776.19	1,911,991.18
		11,534.000		2,035,776.19	1,911,991.18
JJ8M	55354G100	MSCI INC	COMMON STOCK USD.01		
		15,217.000		3,913,540.39	9,130,352.17
		14,425.000		3,578,568.31	8,655,144.25

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ9M	55354G100	101.000		43,027.94	60,601.01
JJ9N	55354G100	691.000		291,944.14	414,606.91
	MACOM TECHNOLOGY SOLUTIONS H	COMMON STOCK USD.001			
		48,790.000		4,870,430.82	6,338,308.90
JJ8M	55405Y100	48,790.000		4,870,430.82	6,338,308.90
	MADRIGAL PHARMACEUTICALS INC	COMMON STOCK USD.0001			
		3,750.000		883,803.04	1,157,137.50
JJ8M	558868105	3,750.000		883,803.04	1,157,137.50
	MAGNA INTERNATIONAL INC	COMMON STOCK			
		8,985.000		460,525.02	375,343.35
JJ3D	559222955	8,985.000		460,525.02	375,343.35
	ALTEN SA	COMMON STOCK EUR1.05			
		4,427.000		433,065.55	362,377.75
JJ3D	560891905	4,427.000		433,065.55	362,377.75
	VISCOFAN SA	COMMON STOCK EUR.7			
		5,945.000		122,463.44	375,518.91
JJ3D	563828904	5,945.000		122,463.44	375,518.91
	WIENERBERGER AG	COMMON STOCK			
		41,467.000		1,016,468.68	1,149,908.58
JJ3D	569937907	41,467.000		1,016,468.68	1,149,908.58
	MARKETAXESS HOLDINGS INC	COMMON STOCK USD.003			
		3,200.000		554,946.62	723,328.00
JJ1V	57060D108	500.000		5,539.84	113,020.00
JJ8P	57060D108	2,700.000		549,406.78	610,308.00
	MARSH + MCLENNAN COS	COMMON STOCK USD1.0			
		56,362.000		4,779,266.52	11,971,852.42
JJ1V	571748102	3,260.000		82,527.40	692,456.60
JJ8P	571748102	26,050.000		719,669.92	5,533,280.50
JJ9M	571748102	3,270.000		481,884.21	694,580.70
JJ9N	571748102	23,782.000		3,495,184.99	5,051,534.62
	MARRIOTT INTERNATIONAL CL A	COMMON STOCK USD.01			
		59,085.000		13,475,801.46	16,481,169.90
JJ1P	571903202	13,158.000		3,006,496.14	3,670,292.52
JJ1V	571903202	340.000		37,229.18	94,839.60
JJ4B	571903202	45,587.000		10,432,076.14	12,716,037.78
	MARTIN MARIETTA MATERIALS	COMMON STOCK USD.01			
		17,002.000		8,115,589.77	8,781,533.00
JJCG	573284106	2,643.000		1,270,330.40	1,365,109.50
JJCJ	573284106	14,359.000		6,845,259.37	7,416,423.50

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	MARVELL TECHNOLOGY INC	COMMON STOCK USD.002			
		125,955.000	8,953,694.86		13,911,729.75
JJ1P	573874104	25,808.000	1,881,417.93		2,850,493.60
JJ1V	573874104	1,530.000	82,388.95		168,988.50
JJ4B	573874104	89,417.000	6,512,934.60		9,876,107.65
JJ8P	573874104	9,200.000	476,953.38		1,016,140.00
	BAYERISCHE MOTOREN WERKE AG	COMMON STOCK EUR1.0			
		13,834.000	1,049,588.51		1,131,397.00
JJ3D	575602909	13,834.000	1,049,588.51		1,131,397.00
	MASTERCARD INC A	COMMON STOCK USD.0001			
		144,994.000	34,743,219.06		76,349,490.58
JJ1P	57636Q104	18,234.000	7,049,049.50		9,601,477.38
JJ4B	57636Q104	63,175.000	21,769,187.92		33,266,059.75
JJ9M	57636Q104	7,550.000	787,842.00		3,975,603.50
JJ9N	57636Q104	56,035.000	5,137,139.64		29,506,349.95
	MATRIX SERVICE CO	COMMON STOCK USD.01			
		965,001.000	7,428,902.03		11,551,061.97
JJCG	576853105	149,989.000	1,303,614.27		1,795,368.33
JJCJ	576853105	815,012.000	6,125,287.76		9,755,693.64
	MATTEL INC	COMMON STOCK USD1.0			
		268,850.000	4,941,521.82		4,766,710.50
JJ1V	577081102	29,550.000	542,209.40		523,921.50
JJ8P	577081102	239,300.000	4,399,312.42		4,242,789.00
	MAXLINEAR INC	COMMON STOCK			
		77,000.000	1,633,979.17		1,523,060.00
JJ8P	57776J100	77,000.000	1,633,979.17		1,523,060.00
	MAXCYTE INC	COMMON STOCK			
		142,893.000	627,734.82		594,434.88
JJCR	57777K106	142,893.000	627,734.82		594,434.88
	MCDONALD S CORP	COMMON STOCK USD.01			
		105,055.000	27,177,412.02		30,454,393.95
JJ1P	580135101	23,530.000	6,405,470.76		6,821,111.70
JJ4B	580135101	81,525.000	20,771,941.26		23,633,282.25
	MCGRATH RENTCORP	COMMON STOCK			
		80,057.000	8,170,659.10		8,951,973.74
JJCL	580589109	80,057.000	8,170,659.10		8,951,973.74
	MERCADOLIBRE INC	COMMON STOCK USD.001			
		11,923.000	8,705,218.25		20,274,346.12
JJC2	58733R102	3,548.000	4,882,576.77		6,033,161.12

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ3F	58733R102	7,181.000	1,715,931.61		12,210,859.64
JJ9L	58733R102	1,194.000	2,106,709.87		2,030,325.36
	MERCURY SYSTEMS INC	COMMON STOCK USD.01			
		232,904.000	10,839,395.29		9,781,968.00
JJCL	589378108	232,904.000	10,839,395.29		9,781,968.00
	METLIFE INC	COMMON STOCK USD.01			
		319,500.000	20,904,623.25		26,160,660.00
JJDV	59156R108	271,000.000	18,791,140.00		22,189,480.00
JJ1Y	59156R108	48,500.000	2,113,483.25		3,971,180.00
	MICROSOFT CORP	COMMON STOCK USD.00000625			
		853,730.000	147,541,270.12		359,847,195.00
JJDV	594918104	39,100.000	15,985,601.53		16,480,650.00
JJ1P	594918104	76,231.000	21,785,429.00		32,131,366.50
JJ1V	594918104	6,470.000	187,058.00		2,727,105.00
JJ1Y	594918104	7,300.000	737,458.07		3,076,950.00
JJ4B	594918104	264,115.000	52,370,652.03		111,324,472.50
JJ8P	594918104	78,810.000	2,302,882.06		33,218,415.00
JJ9M	594918104	43,631.000	6,252,627.24		18,390,466.50
JJ9N	594918104	338,073.000	47,919,562.19		142,497,769.50
	MICROSTRATEGY INC CL A	COMMON STOCK USD.001			
		6,474.000	742,970.26		1,874,999.88
JJCR	594972408	3,468.000	430,472.56		1,004,402.16
JJ9L	594972408	3,006.000	312,497.70		870,597.72
	MICRON TECHNOLOGY INC	COMMON STOCK USD.1			
		312,768.000	23,383,574.96		26,322,554.88
JJ1P	595112103	37,577.000	4,461,375.38		3,162,480.32
JJ1V	595112103	15,200.000	293,338.92		1,279,232.00
JJ4B	595112103	130,191.000	15,427,585.30		10,956,874.56
JJ8P	595112103	129,800.000	3,201,275.36		10,923,968.00
	MID AMERICA APARTMENT COMM	REIT USD.01			
		32,675.000	4,887,040.64		5,050,574.75
JJ82	59522J103	32,675.000	4,887,040.64		5,050,574.75
	ASMPT LTD	COMMON STOCK HKD.1			
		17,400.000	224,096.38		167,773.99
JJ3D	600245005	17,400.000	224,096.38		167,773.99
	MINERALS TECHNOLOGIES INC	COMMON STOCK USD.1			
		126,014.000	8,420,783.07		9,603,526.94
JJCL	603158106	126,014.000	8,420,783.07		9,603,526.94
	FUJI MEDIA HOLDINGS INC	COMMON STOCK			
		27,400.000	327,170.29		301,877.70

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ3D	603658907	27,400.000		327,170.29	301,877.70
	MIRUM PHARMACEUTICALS INC	COMMON STOCK			
		14,000.000		430,543.89	578,900.00
JJ8M	604749101	14,000.000		430,543.89	578,900.00
	ASAHI GROUP HOLDINGS LTD	COMMON STOCK			
		107,900.000		1,258,862.84	1,137,632.35
JJ3D	605440007	107,900.000		1,258,862.84	1,137,632.35
	MOBILEYE GLOBAL INC A	COMMON STOCK USD.01			
		30,859.000		832,151.01	614,711.28
JJ3F	60741F104	30,859.000		832,151.01	614,711.28
	MOLSON COORS BEVERAGE CO B	COMMON STOCK USD.01			
		84,800.000		5,125,448.57	4,860,736.00
JJDV	60871R209	71,000.000		4,406,393.20	4,069,720.00
JJ1Y	60871R209	13,800.000		719,055.37	791,016.00
	MONCLER SPA UNSPONSORED ADR	ADR			
		21,410.000		1,169,215.36	1,135,158.20
JJ8M	60919T100	21,410.000		1,169,215.36	1,135,158.20
	MONDELEZ INTERNATIONAL INC A	COMMON STOCK			
		373,525.000		26,777,669.59	22,310,648.25
JJ1P	609207105	74,949.000		5,394,789.04	4,476,703.77
JJ4B	609207105	259,675.000		18,654,789.46	15,510,387.75
JJ9M	609207105	4,601.000		322,663.99	274,817.73
JJ9N	609207105	34,300.000		2,405,427.10	2,048,739.00
	MONGODB INC	COMMON STOCK USD.001			
		8,753.000		2,644,616.94	2,037,785.93
JJ8M	60937P106	3,312.000		921,299.37	771,066.72
JJ9M	60937P106	646.000		207,435.85	150,395.26
JJ9N	60937P106	4,795.000		1,515,881.72	1,116,323.95
	MONOLITHIC POWER SYSTEMS INC	COMMON STOCK USD.001			
		21,742.000		11,160,221.47	12,864,741.40
JJ8M	609839105	12,349.000		7,477,443.12	7,306,903.30
JJ9M	609839105	1,125.000		438,555.30	665,662.50
JJ9N	609839105	8,268.000		3,244,223.05	4,892,175.60
	MONTE ROSA THERAPEUTICS INC	COMMON STOCK USD.0001			
		51,175.000		566,272.24	355,154.50
JJ8M	61225M102	51,175.000		566,272.24	355,154.50
	NTT DATA GROUP CORP	COMMON STOCK			
		29,200.000		487,859.35	562,967.68
JJ3D	612563908	29,200.000		487,859.35	562,967.68

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		BRIDGESTONE CORP	COMMON STOCK		
		32,700.000	1,282,205.34		1,111,084.25
JJ3D	613210004	32,700.000	1,282,205.34		1,111,084.25
		ORACLE CORP JAPAN	COMMON STOCK		
		5,500.000	362,505.85		530,367.14
JJ3D	614168904	5,500.000	362,505.85		530,367.14
		BHP GROUP LTD	COMMON STOCK		
		71,027.000	2,238,226.16		1,739,265.86
JJ3D	614469005	71,027.000	2,238,226.16		1,739,265.86
		MOONLAKE IMMUNOTHERAPEUTICS	COMMON STOCK USD.0001		
		12,144.000	500,990.47		657,597.60
JJ8M	61559X104	12,144.000	500,990.47		657,597.60
		USS CO LTD	COMMON STOCK		
		95,800.000	815,758.36		839,377.70
JJ3D	617149901	95,800.000	815,758.36		839,377.70
		MORGAN STANLEY	COMMON STOCK USD.01		
		236,736.000	18,883,864.45		29,762,449.92
JJ1P	617446448	31,888.000	2,843,887.82		4,008,959.36
JJ1V	617446448	4,487.000	140,489.15		564,105.64
JJ4B	617446448	110,479.000	9,592,695.43		13,889,419.88
JJ8P	617446448	37,923.000	1,180,897.51		4,767,679.56
JJ9M	617446448	6,235.000	615,100.26		783,864.20
JJ9N	617446448	45,724.000	4,510,794.28		5,748,421.28
		DBS GROUP HOLDINGS LTD	COMMON STOCK		
		56,735.000	1,158,411.49		1,818,248.20
JJ3D	617520903	56,735.000	1,158,411.49		1,818,248.20
		CSL LTD	COMMON STOCK		
		6,839.000	1,290,375.60		1,192,313.39
JJ3D	618549901	6,839.000	1,290,375.60		1,192,313.39
		DAIWA HOUSE INDUSTRY CO LTD	COMMON STOCK		
		40,300.000	1,046,722.35		1,245,720.29
JJ3D	625136007	40,300.000	1,046,722.35		1,245,720.29
		ARISTOCRAT LEISURE LTD	COMMON STOCK		
		21,470.000	580,269.09		908,720.05
JJ3D	625398904	21,470.000	580,269.09		908,720.05
		DOWA HOLDINGS CO LTD	COMMON STOCK		
		11,700.000	429,033.80		331,733.27
JJ3D	627830003	11,700.000	429,033.80		331,733.27

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	ABC MART INC	COMMON STOCK			
		34,500.000	582,142.36		700,493.13
JJ3D	629210907	34,500.000	582,142.36		700,493.13
	SBI HOLDINGS INC	COMMON STOCK			
		54,900.000	689,622.66		1,391,014.25
JJ3F	630946903	54,900.000	689,622.66		1,391,014.25
	NATERA INC	COMMON STOCK			
		13,020.000	2,137,382.73		2,061,066.00
JJ8M	632307104	13,020.000	2,137,382.73		2,061,066.00
	MITSUBISHI UFJ FINANCIAL GRO	COMMON STOCK			
		91,000.000	898,214.38		1,068,885.21
JJ3D	633517909	91,000.000	898,214.38		1,068,885.21
	NEKTAR THERAPEUTICS	COMMON STOCK USD.0001			
		30,200.000	545,325.50		28,086.00
JJ8P	640268108	30,200.000	545,325.50		28,086.00
	NETAPP INC	COMMON STOCK USD.001			
		48,690.000	1,681,126.53		5,651,935.20
JJ1V	64110D104	3,700.000	130,658.07		429,496.00
JJ8P	64110D104	44,990.000	1,550,468.46		5,222,439.20
	NETFLIX INC	COMMON STOCK USD.001			
		34,380.000	10,589,803.91		30,643,581.60
JJ8P	64110L106	1,200.000	212,855.04		1,069,584.00
JJ9M	64110L106	3,951.000	1,253,332.08		3,521,605.32
JJ9N	64110L106	29,229.000	9,123,616.79		26,052,392.28
	NEUROCRINE BIOSCIENCES INC	COMMON STOCK USD.001			
		24,400.000	2,833,879.77		3,330,600.00
JJDV	64125C109	12,300.000	1,659,821.57		1,678,950.00
JJ1V	64125C109	770.000	75,361.57		105,105.00
JJ1Y	64125C109	2,299.000	284,976.80		313,813.50
JJ8M	64125C109	4,041.000	317,445.37		551,596.50
JJ8P	64125C109	4,990.000	496,274.46		681,135.00
	HENDERSON LAND DEVELOPMENT	COMMON STOCK			
		103,367.000	338,424.16		314,041.83
JJ3D	642053003	103,367.000	338,424.16		314,041.83
	RESONA HOLDINGS INC	COMMON STOCK			
		219,900.000	972,369.22		1,601,396.98
JJ3D	642155907	219,900.000	972,369.22		1,601,396.98

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	HITACHI LTD	COMMON STOCK			
		32,800.000		175,097.02	821,669.64
JJ3D	642910004	32,800.000		175,097.02	821,669.64
	SUMITOMO MITSUI TRUST GROUP	COMMON STOCK			
		72,600.000		1,284,182.60	1,705,517.94
JJ3D	643189905	72,600.000		1,284,182.60	1,705,517.94
	AIR WATER INC	COMMON STOCK			
		32,000.000		482,211.73	390,226.52
JJ3D	644146003	32,000.000		482,211.73	390,226.52
	NEW FORTRESS ENERGY INC	COMMON STOCK USD.01			
		289,440.000		6,595,923.10	4,376,332.80
JJ1V	644393100	47,140.000		1,074,922.60	712,756.80
JJ8P	644393100	242,300.000		5,521,000.50	3,663,576.00
	GALAXY ENTERTAINMENT GROUP L	COMMON STOCK			
		151,000.000		948,403.04	641,481.99
JJ3D	646587006	151,000.000		948,403.04	641,481.99
	IHI CORP	COMMON STOCK			
		29,000.000		946,511.55	1,718,115.30
JJ3D	646698001	29,000.000		946,511.55	1,718,115.30
	JARDINE MATHESON JERSEY REG	COMMON STOCK USD.25			
		10,151.000		452,691.23	415,886.47
JJ3D	647211002	10,151.000		452,691.23	415,886.47
	KINDEN CORP	COMMON STOCK			
		20,400.000		413,110.01	394,085.01
JJ3D	649292000	20,400.000		413,110.01	394,085.01
	KIRIN HOLDINGS CO LTD	COMMON STOCK			
		92,500.000		1,493,962.76	1,205,984.35
JJ3D	649374006	92,500.000		1,493,962.76	1,205,984.35
	KUBOTA CORP	COMMON STOCK			
		36,700.000		566,964.08	429,443.24
JJ3D	649750007	36,700.000		566,964.08	429,443.24
	NEWELL BRANDS INC	COMMON STOCK USD1.0			
		339,610.000		4,508,768.19	3,382,515.60
JJ1V	651229106	33,410.000		448,323.21	332,763.60
JJ8P	651229106	306,200.000		4,060,444.98	3,049,752.00
	TOKIO MARINE HOLDINGS INC	COMMON STOCK			
		48,000.000		978,221.89	1,749,452.79

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ3D	651312902	48,000.000	978,221.89		1,749,452.79
	NEWS CORP CLASS A	COMMON STOCK USD.01			
		58,700.000	1,407,017.13		1,616,598.00
JJDV	65249B109	50,400.000	1,329,422.80		1,388,016.00
JJ1Y	65249B109	8,300.000	77,594.33		228,582.00
	NEXTRACKER INC CL A	COMMON STOCK USD.0001			
		115,966.000	1,736,733.66		4,236,237.98
JJ1V	65290E101	12,661.000	181,628.35		462,506.33
JJ8P	65290E101	103,305.000	1,555,105.31		3,773,731.65
	NEXTERA ENERGY INC	COMMON STOCK USD.01			
		236,102.000	16,349,288.19		16,926,152.38
JJ1P	65339F101	52,882.000	3,549,419.94		3,791,110.58
JJ4B	65339F101	183,220.000	12,799,868.25		13,135,041.80
	BYD CO LTD H	COMMON STOCK CNY1.0			
		160,000.000	4,443,423.49		5,491,281.48
JJ3F	653665901	160,000.000	4,443,423.49		5,491,281.48
	NIKE INC CL B	COMMON STOCK			
		3,972.000	551,447.75		300,561.24
JJ9M	654106103	473.000	65,512.33		35,791.91
JJ9N	654106103	3,499.000	485,935.42		264,769.33
	NS SOLUTIONS CORP	COMMON STOCK			
		6,100.000	88,296.81		158,050.39
JJ3D	654468909	6,100.000	88,296.81		158,050.39
	NLIGHT INC	COMMON STOCK			
		1,126,943.000	12,657,881.96		11,821,632.07
JJCG	65487K100	175,194.000	1,970,132.59		1,837,785.06
JJCJ	65487K100	951,749.000	10,687,749.37		9,983,847.01
	NORFOLK SOUTHERN CORP	COMMON STOCK USD1.0			
		66,000.000	15,640,774.66		15,490,200.00
JJDV	655844108	55,500.000	13,369,435.87		13,025,850.00
JJ1Y	655844108	10,500.000	2,271,338.79		2,464,350.00
	MITSUBISHI CORP	COMMON STOCK			
		31,800.000	713,659.36		526,897.43
JJ3D	659678007	31,800.000	713,659.36		526,897.43
	MITSUBISHI LOGISTICS CORP	COMMON STOCK			
		54,500.000	284,724.48		401,571.65
JJ3D	659684005	54,500.000	284,724.48		401,571.65

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		MITSUBISHI ELECTRIC CORP	COMMON STOCK		
		55,300.000		764,905.80	945,476.58
JJ3D	659704001	55,300.000		764,905.80	945,476.58
		MITSUBISHI HEAVY INDUSTRIES	COMMON STOCK		
		682,500.000		7,759,230.40	9,653,840.04
JJC2	659706006	637,300.000		7,605,772.39	9,014,494.15
JJ3D	659706006	45,200.000		153,458.01	639,345.89
		RENESAS ELECTRONICS CORP	COMMON STOCK		
		20,900.000		230,349.96	272,154.81
JJ3D	663567907	20,900.000		230,349.96	272,154.81
		NEC CORP	COMMON STOCK		
		5,400.000		235,759.05	471,417.66
JJ3D	664040003	5,400.000		235,759.05	471,417.66
		NH FOODS LTD	COMMON STOCK		
		15,500.000		553,506.23	502,398.83
JJ3D	664076007	15,500.000		553,506.23	502,398.83
		NIPPON TELEGRAPH + TELEPHONE	COMMON STOCK		
		2,657,500.000		2,425,549.84	2,671,704.00
JJ3D	664137007	2,657,500.000		2,425,549.84	2,671,704.00
		NISSHINBO HOLDINGS INC	COMMON STOCK		
		29,700.000		231,946.78	170,270.43
JJ3D	664292000	29,700.000		231,946.78	170,270.43
		NOMURA HOLDINGS INC	COMMON STOCK		
		153,100.000		709,185.88	907,241.22
JJ3D	664310000	153,100.000		709,185.88	907,241.22
		NIPPON TELEVISION HOLDINGS	COMMON STOCK		
		32,560.000		476,627.52	569,219.90
JJ3D	664406006	32,560.000		476,627.52	569,219.90
		NITORI HOLDINGS CO LTD	COMMON STOCK		
		4,800.000		639,542.56	569,152.46
JJ3D	664480902	4,800.000		639,542.56	569,152.46
		OBAYASHI CORP	COMMON STOCK		
		69,600.000		519,776.73	926,907.61
JJ3D	665640009	69,600.000		519,776.73	926,907.61
		NORTHERN TRUST CORP	COMMON STOCK USD1.666666		
		69,430.000		5,703,245.67	7,116,575.00
JJ1V	665859104	6,740.000		556,510.14	690,850.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8P	665859104	62,690.000	5,146,735.53		6,425,725.00
	OLYMPUS CORP	COMMON STOCK			
		97,900.000	1,519,386.64		1,476,660.41
JJ3D	665880001	97,900.000	1,519,386.64		1,476,660.41
	TAIHEIYO CEMENT CORP	COMMON STOCK			
		33,200.000	765,021.26		757,752.61
JJ3D	666020003	33,200.000	765,021.26		757,752.61
	NORTHROP GRUMMAN CORP	COMMON STOCK USD1.0			
		61,559.000	25,257,911.66		28,889,023.11
JJ1P	666807102	13,788.000	6,050,412.30		6,470,570.52
JJ4B	666807102	47,771.000	19,207,499.36		22,418,452.59
	SERIA CO LTD	COMMON STOCK			
		11,100.000	211,124.53		198,960.93
JJ3D	668071905	11,100.000	211,124.53		198,960.93
	NOVARTIS AG SPONSORED ADR	ADR			
		112,280.000	9,101,335.74		10,925,966.80
JJDV	66987V109	60,200.000	6,155,597.78		5,858,062.00
JJ1V	66987V109	3,270.000	162,910.73		318,203.70
JJ1Y	66987V109	11,300.000	762,307.93		1,099,603.00
JJ8P	66987V109	37,510.000	2,020,519.30		3,650,098.10
	NOVANTA INC	COMMON STOCK			
		16,011.000	2,384,956.63		2,446,000.47
JJ8M	67000B104	16,011.000	2,384,956.63		2,446,000.47
	NUTANIX INC A	COMMON STOCK USD.000025			
		56,100.000	795,027.96		3,432,198.00
JJ1V	67059N108	4,800.000	68,012.15		293,664.00
JJ8P	67059N108	51,300.000	727,015.81		3,138,534.00
	NVIDIA CORP	COMMON STOCK USD.001			
		2,292,097.000	58,921,560.63		307,805,706.13
JJ1P	67066G104	202,959.000	10,122,602.95		27,255,364.11
JJ1V	67066G104	14,330.000	5,211.96		1,924,375.70
JJ4B	67066G104	703,188.000	29,749,822.18		94,431,116.52
JJ8P	67066G104	85,180.000	31,735.95		11,438,822.20
JJ9M	67066G104	151,710.000	2,281,784.69		20,373,135.90
JJ9N	67066G104	1,134,730.000	16,730,402.90		152,382,891.70
	NUVALENT INC A	COMMON STOCK USD.0001			
		8,797.000	591,301.35		688,629.16
JJ8M	670703107	8,797.000	591,301.35		688,629.16

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ8M	67080M103	NURIX THERAPEUTICS INC COMMON STOCK 17,469.000		457,235.44	329,115.96
		17,469.000		457,235.44	329,115.96
JJ3D	671034908	QANTAS AIRWAYS LTD COMMON STOCK 184,214.000		647,293.05	1,023,083.52
		184,214.000		647,293.05	1,023,083.52
JJ3D	671560001	PILBARA MINERALS LTD COMMON STOCK 84,987.000		223,009.76	115,237.18
		84,987.000		223,009.76	115,237.18
JJ3D	671574002	QBE INSURANCE GROUP LTD COMMON STOCK 91,091.000		777,104.19	1,082,860.99
		91,091.000		777,104.19	1,082,860.99
JJDV	674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 403,924.000		23,794,500.04	19,957,884.84
JJ1Y	674599105	344,024.000		20,741,298.82	16,998,225.84
		59,900.000		3,053,201.22	2,959,659.00
JJ1Y	674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27 7,312.000		36,194.40	201,445.60
		7,312.000		36,194.40	201,445.60
JJ3F	676396005	SMC CORP COMMON STOCK 3,400.000		449,000.39	1,345,202.34
		3,400.000		449,000.39	1,345,202.34
JJ3D	677670002	SANTOS LTD COMMON STOCK 186,694.000		908,574.74	772,152.06
		186,694.000		908,574.74	772,152.06
JJ3D	678209909	MEDIPAL HOLDINGS CORP COMMON STOCK 11,400.000		226,258.94	172,675.62
		11,400.000		226,258.94	172,675.62
JJ3D	679159004	SECOM CO LTD COMMON STOCK 16,200.000		532,598.85	553,434.72
		16,200.000		532,598.85	553,434.72
JJ1V	679295105	OKTA INC COMMON STOCK 24,900.000		1,210,390.16	1,962,120.00
		2,200.000		106,989.99	173,360.00
JJ8P	679295105	22,700.000		1,103,400.17	1,788,760.00
		OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 72,387.000		7,934,096.29	12,769,066.80

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8M	679580100	51,612.000	5,007,565.52		9,104,356.80
JJ9M	679580100	2,557.000	360,105.47		451,054.80
JJ9N	679580100	18,218.000	2,566,425.30		3,213,655.20
	SHISEIDO CO LTD	COMMON STOCK			
		19,300.000	437,299.81		342,195.53
JJ3D	680526001	19,300.000	437,299.81		342,195.53
	SONY GROUP CORP	COMMON STOCK			
		93,300.000	1,591,428.96		2,000,048.99
JJ3D	682150008	93,300.000	1,591,428.96		2,000,048.99
	ONESTREAM INC	COMMON STOCK USD.0001			
		5,789.000	115,780.00		165,102.28
JJ8M	68278B107	5,789.000	115,780.00		165,102.28
	OPENDOOR TECHNOLOGIES INC	COMMON STOCK USD.0001			
		102,090.000	281,789.37		163,344.00
JJCR	683712103	102,090.000	281,789.37		163,344.00
	ORACLE CORP	COMMON STOCK USD.01			
		256,558.000	23,613,849.42		42,752,825.12
JJ1P	68389X105	41,850.000	4,600,744.10		6,973,884.00
JJ1V	68389X105	7,300.000	385,188.43		1,216,472.00
JJ4B	68389X105	144,998.000	15,557,553.84		24,162,466.72
JJ8P	68389X105	62,410.000	3,070,363.05		10,400,002.40
	SUMITOMO BAKELITE CO LTD	COMMON STOCK			
		5,000.000	101,091.25		123,250.19
JJ3D	685850000	5,000.000	101,091.25		123,250.19
	SUMITOMO METAL MINING CO LTD	COMMON STOCK			
		31,700.000	1,011,059.79		728,761.14
JJ3D	685884009	31,700.000	1,011,059.79		728,761.14
	SWIRE PACIFIC LTD CL A	COMMON STOCK			
		65,000.000	453,121.36		589,505.60
JJ3D	686774001	65,000.000	453,121.36		589,505.60
	TAISEI CORP	COMMON STOCK			
		13,264.000	467,013.54		560,318.76
JJ3D	687010009	13,264.000	467,013.54		560,318.76
	ADVANTEST CORP	COMMON STOCK			
		70,400.000	3,013,387.46		4,120,254.52
JJ3F	687049007	70,400.000	3,013,387.46		4,120,254.52
	TAIWAN SEMICONDUCTOR MANUFAC	COMMON STOCK TWD10.0			
		497,000.000	11,496,297.31		16,296,573.08

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ3F	688910900	497,000.000	11,496,297.31		16,296,573.08
	TBS HOLDINGS INC	COMMON STOCK			
		16,800.000	260,411.82		433,041.49
JJ3D	689416006	16,800.000	260,411.82		433,041.49
	TOYO SUISAN KAISHA LTD	COMMON STOCK			
		9,000.000	323,874.72		616,187.33
JJ3D	689996007	9,000.000	323,874.72		616,187.33
	TOYO SEIKAN GROUP HOLDINGS L	COMMON STOCK			
		30,300.000	407,260.49		463,966.34
JJ3D	690026000	30,300.000	407,260.49		463,966.34
	TOYOTA INDUSTRIES CORP	COMMON STOCK			
		10,600.000	814,298.32		867,708.07
JJ3D	690054002	10,600.000	814,298.32		867,708.07
	OUTSET MEDICAL INC	COMMON STOCK USD.001			
		20,830.000	115,058.99		23,121.30
JJCR	690145107	20,830.000	115,058.99		23,121.30
	BEYOND INC	COMMON STOCK USD.0001			
		3,802.000	78,972.18		18,743.86
JJCR	690370101	3,802.000	78,972.18		18,743.86
	TSUMURA + CO	COMMON STOCK			
		18,000.000	463,978.62		539,221.18
JJ3D	690691001	18,000.000	463,978.62		539,221.18
	PDF SOLUTIONS INC	COMMON STOCK USD.00015			
		155,932.000	3,873,505.35		4,222,638.56
JJCL	693282105	155,932.000	3,873,505.35		4,222,638.56
	P G + E CORP	COMMON STOCK			
		1,289,081.000	21,282,660.60		26,013,654.58
JJ1P	69331C108	288,729.000	4,913,980.31		5,826,551.22
JJ4B	69331C108	1,000,352.000	16,368,680.29		20,187,103.36
	PACIFIC PREMIER BANCORP INC	COMMON STOCK USD.01			
		109,421.000	3,230,190.87		2,726,771.32
JJCL	69478X105	109,421.000	3,230,190.87		2,726,771.32
	PALO ALTO NETWORKS INC	COMMON STOCK USD.0001			
		4,180.000	136,561.70		760,592.80
JJ1V	697435105	380.000	12,495.03		69,144.80
JJ8P	697435105	3,800.000	124,066.67		691,448.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8M	70435P102	PAYCOR HCM INC COMMON STOCK USD.001 101,682.000			
			2,660,928.80		1,888,234.74
		101,682.000	2,660,928.80		1,888,234.74
JJ8M	70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001 48,691.000			
			8,319,725.87		9,712,393.77
		48,691.000	8,319,725.87		9,712,393.77
JJ1V	70450Y103	PAYPAL HOLDINGS INC COMMON STOCK 36,400.000			
			1,933,428.37		3,106,740.00
		5,200.000	253,413.49		443,820.00
JJ8P	70450Y103	31,200.000	1,680,014.88		2,662,920.00
JJCR	70614W100	PELOTON INTERACTIVE INC A COMMON STOCK USD.000025 610,364.000			
			4,000,512.74		5,310,166.80
		448,539.000	2,461,061.09		3,902,289.30
JJ9L	70614W100	161,825.000	1,539,451.65		1,407,877.50
JJ3D	711075903	HOLCIM LTD COMMON STOCK CHF2.0 11,884.000			
			725,375.87		1,145,584.82
		11,884.000	725,375.87		1,145,584.82
JJ3D	713360907	EQUINOR ASA COMMON STOCK NOK2.5 31,841.000			
			625,319.73		744,064.54
		31,841.000	625,319.73		744,064.54
JJ1V	71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01 28,270.000			
			1,917,363.51		2,390,228.50
		3,790.000	256,990.04		320,444.50
JJ8P	71377A103	24,480.000	1,660,373.47		2,069,784.00
JJ1V	714046109	REVVITY INC COMMON STOCK USD1.0 13,660.000			
			597,136.73		1,524,592.60
		1,150.000	48,647.42		128,351.50
JJ8P	714046109	12,510.000	548,489.31		1,396,241.10
JJ3F	714789906	TEMENOS AG REG COMMON STOCK CHF5.0 16,155.000			
			2,678,360.20		1,142,659.86
		16,155.000	2,678,360.20		1,142,659.86
JJ82	71844V201	PHILLIPS EDISON + COMPANY IN REIT USD.01 52,730.000			
			1,693,739.34		1,975,265.80
		52,730.000	1,693,739.34		1,975,265.80
JJ3D	721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18 4,797.000			
			260,679.38		1,170,294.40
		4,797.000	260,679.38		1,170,294.40

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	PDD HOLDINGS INC	ADR USD.00002			
		52,340.000	6,825,703.90		5,076,456.60
JJ3F	722304102	52,340.000	6,825,703.90		5,076,456.60
	PLIANT THERAPEUTICS INC	COMMON STOCK			
		39,033.000	749,087.17		514,064.61
JJ8M	729139105	39,033.000	749,087.17		514,064.61
	ALFA LAVAL AB	COMMON STOCK SEK2.84			
		10,549.000	351,942.39		441,655.99
JJ3D	733268908	10,549.000	351,942.39		441,655.99
	POWER INTEGRATIONS INC	COMMON STOCK USD.001			
		176,410.000	12,350,862.37		10,884,497.00
JJCL	739276103	176,410.000	12,350,862.37		10,884,497.00
	PRAIRIESKY ROYALTY LTD	COMMON STOCK			
		41,771.000	526,609.21		814,101.75
JJ3D	739721959	41,771.000	526,609.21		814,101.75
	PRAXIS PRECISION MEDICINES I	COMMON STOCK USD.0001			
		7,487.000	354,643.60		576,199.52
JJ8M	74006W207	7,487.000	354,643.60		576,199.52
	PRIME MEDICINE INC	COMMON STOCK USD.00001			
		5,043.000	57,698.65		14,725.56
JJ8M	74168J101	5,043.000	57,698.65		14,725.56
	PROCTER + GAMBLE CO/THE	COMMON STOCK			
		24,033.000	3,665,648.31		4,029,132.45
JJ9M	742718109	2,833.000	432,110.83		474,952.45
JJ9N	742718109	21,200.000	3,233,537.48		3,554,180.00
	PROCORE TECHNOLOGIES INC	COMMON STOCK USD.0001			
		45,372.000	2,888,494.46		3,399,723.96
JJ8M	74275K108	45,372.000	2,888,494.46		3,399,723.96
	PROLOGIS INC	REIT USD.01			
		266,274.000	27,007,757.85		28,145,161.80
JJ1P	74340W103	28,268.000	3,150,295.17		2,987,927.60
JJ4B	74340W103	97,940.000	10,279,476.72		10,352,258.00
JJ82	74340W103	140,066.000	13,577,985.96		14,804,976.20
	PROSPERITY BANCSHARES INC	COMMON STOCK USD1.0			
		156,012.000	10,396,844.89		11,755,504.20
JJCL	743606105	156,012.000	10,396,844.89		11,755,504.20

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ82	74460D109	PUBLIC STORAGE REIT USD.1			
		24,455.000	7,500,735.70		7,322,805.20
		24,455.000	7,500,735.70		7,322,805.20
JJ1V	745848101	PULMONX CORP COMMON STOCK USD.001			
		124,890.000	3,387,785.23		848,003.10
		23,590.000	652,010.26		160,176.10
JJ8P	745848101	101,300.000	2,735,774.97		687,827.00
JJ1V	747525103	QUALCOMM INC COMMON STOCK USD.0001			
		28,790.000	1,662,912.24		4,422,719.80
		2,290.000	121,533.60		351,789.80
JJ8P	747525103	26,500.000	1,541,378.64		4,070,930.00
JJCL	749607107	RLI CORP COMMON STOCK USD1.0			
		52,123.000	6,058,579.48		8,591,434.09
		52,123.000	6,058,579.48		8,591,434.09
JJCR	74967X103	RH COMMON STOCK USD.0001			
		623.000	181,388.43		245,206.57
		623.000	181,388.43		245,206.57
JJ1V	750917106	RAMBUS INC COMMON STOCK USD.001			
		3,300.000	58,124.74		174,438.00
		3,300.000	58,124.74		174,438.00
JJ1V	754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01			
		74,020.000	5,518,249.62		11,497,526.60
		7,630.000	596,173.05		1,185,167.90
JJ8P	754730109	66,390.000	4,922,076.57		10,312,358.70
JJDV	75513E101	RTX CORP COMMON STOCK USD1.0			
		249,000.000	22,217,238.98		28,814,280.00
		209,500.000	19,242,115.08		24,243,340.00
JJ1Y	75513E101	39,500.000	2,975,123.90		4,570,940.00
JJCL	75524B104	RBC BEARINGS INC COMMON STOCK USD.01			
		64,948.000	12,889,002.11		19,428,544.72
		42,072.000	8,288,665.16		12,585,418.08
JJ8M	75524B104	22,876.000	4,600,336.95		6,843,126.64
JJ82	756109104	REALTY INCOME CORP REIT USD1.0			
		63,259.000	3,815,207.77		3,378,663.19
		63,259.000	3,815,207.77		3,378,663.19
JJCR	75629V104	RECURSION PHARMACEUTICALS A COMMON STOCK USD.00001			
		8,790.000	70,927.12		59,420.40
		8,790.000	70,927.12		59,420.40

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		REGENERON PHARMACEUTICALS	COMMON STOCK USD.001		
		50,785.000	40,928,629.49		36,175,679.05
JJDV	75886F107	10,100.000	9,860,528.12		7,194,533.00
JJ1P	75886F107	8,687.000	7,114,099.69		6,188,010.71
JJ1Y	75886F107	1,900.000	1,248,435.58		1,353,427.00
JJ4B	75886F107	30,098.000	22,705,566.10		21,439,708.34
		RELAY THERAPEUTICS INC	COMMON STOCK USD.001		
		32,074.000	527,056.98		132,144.88
JJ8M	75943R102	32,074.000	527,056.98		132,144.88
		RELIANCE INC	COMMON STOCK USD.001		
		17,797.000	5,161,618.49		4,792,020.22
JJ8M	759509102	17,797.000	5,161,618.49		4,792,020.22
		REPLIGEN CORP	COMMON STOCK USD.01		
		20,224.000	3,535,911.20		2,911,042.56
JJ8M	759916109	20,224.000	3,535,911.20		2,911,042.56
		RENTOKIL INITIAL PLC SP ADR	ADR		
		1,102,314.000	31,729,809.26		27,910,590.48
JJCG	760125104	171,090.000	4,909,009.26		4,331,998.80
JJCJ	760125104	931,224.000	26,820,800.00		23,578,591.68
		REPLIMUNE GROUP INC	COMMON STOCK USD.001		
		65,056.000	1,357,925.07		787,828.16
JJ8M	76029N106	65,056.000	1,357,925.07		787,828.16
		REVOLUTION MEDICINES INC	COMMON STOCK		
		27,284.000	685,372.95		1,193,402.16
JJ8M	76155X100	27,284.000	685,372.95		1,193,402.16
		REVOLUTION MEDICINES INC	REVOLUTION MEDICINES INC 28		
		7,455.000	12,346.68		1,204.73
JJ8M	76155X118	7,455.000	12,346.68		1,204.73
		REXFORD INDUSTRIAL REALTY IN	REIT USD.01		
		101,130.000	5,269,343.68		3,909,685.80
JJ82	76169C100	101,130.000	5,269,343.68		3,909,685.80
		RICHELIEU HARDWARE LTD	COMMON STOCK		
		21,806.000	649,801.58		591,924.79
JJ3D	76329W954	21,806.000	649,801.58		591,924.79
		RIVIAN AUTOMOTIVE INC A	COMMON STOCK USD.001		
		3,080.000	240,240.00		40,964.00
JJ1V	76954A103	3,080.000	240,240.00		40,964.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		ROBLOX CORP CLASS A	COMMON STOCK USD.0001		
		34,539.000	1,784,355.37		1,998,426.54
JJ9L	771049103	34,539.000	1,784,355.37		1,998,426.54
		ROCHE HOLDINGS LTD SPONS ADR ADR			
		171,100.000	5,830,690.91		5,967,968.00
JJDV	771195104	143,500.000	4,750,823.66		5,005,280.00
JJ1Y	771195104	27,600.000	1,079,867.25		962,688.00
		ROCKET PHARMACEUTICALS INC	COMMON STOCK USD.01		
		10,866.000	271,362.24		136,585.62
JJ8M	77313F106	10,866.000	271,362.24		136,585.62
		ROCKWELL AUTOMATION INC	COMMON STOCK USD1.0		
		170.000	11,827.84		48,584.30
JJ1V	773903109	170.000	11,827.84		48,584.30
		ROPER TECHNOLOGIES INC	COMMON STOCK USD.01		
		37,264.000	10,141,172.02		19,371,690.40
JJ8M	776696106	23,268.000	5,903,145.63		12,095,869.80
JJ9M	776696106	1,667.000	530,661.39		866,589.95
JJ9N	776696106	12,329.000	3,707,365.00		6,409,230.65
		ROSS STORES INC	COMMON STOCK USD.01		
		95,680.000	5,689,699.57		14,473,513.60
JJ1V	778296103	4,890.000	149,673.52		739,710.30
JJ8P	778296103	47,900.000	1,573,393.51		7,245,833.00
JJ9M	778296103	5,164.000	478,327.26		781,158.28
JJ9N	778296103	37,726.000	3,488,305.28		5,706,812.02
		RYMAN HOSPITALITY PROPERTIES	REIT USD.01		
		27,503.000	2,318,004.36		2,869,663.02
JJ82	78377T107	27,503.000	2,318,004.36		2,869,663.02
		S+P GLOBAL INC	COMMON STOCK USD1.0		
		11,533.000	2,839,203.84		5,743,779.99
JJ9M	78409V104	1,394.000	336,562.26		694,253.82
JJ9N	78409V104	10,139.000	2,502,641.58		5,049,526.17
		SBA COMMUNICATIONS CORP	REIT USD.01		
		38,100.000	8,150,417.41		7,764,780.00
JJDV	78410G104	32,100.000	6,867,424.80		6,541,980.00
JJ1Y	78410G104	6,000.000	1,282,992.61		1,222,800.00
		SABRA HEALTH CARE REIT INC	REIT USD.01		
		249,795.000	3,686,426.95		4,326,449.40
JJ82	78573L106	249,795.000	3,686,426.95		4,326,449.40

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8M	78709Y105	SAIA INC COMMON STOCK USD.001 18,755.000			8,547,216.15
		18,755.000	4,774,269.68		8,547,216.15
JJ8M	79589L106	SAMSARA INC CL A COMMON STOCK USD.0001 175,975.000			7,688,347.75
		129,022.000	5,940,101.58		5,636,971.18
		46,953.000	4,425,418.12		2,051,376.57
JJ9L	79589L106				
JJ8M	80105N105	SANOFI ADR ADR 440,700.000			21,254,961.00
		371,300.000	20,959,563.59		17,907,799.00
		69,400.000	17,847,635.17		3,347,162.00
JJ8M	806407102	HENRY SCHEIN INC COMMON STOCK USD.01 7,482.000			517,754.40
		7,482.000	325,820.04		517,754.40
JJ9M	806857108	SCHLUMBERGER LTD COMMON STOCK USD.01 73,705.000			2,825,849.70
		8,982.000	4,173,346.12		344,369.88
		64,723.000	508,981.29		2,481,479.82
JJ8M	80706P103	SCHOLAR ROCK HOLDING CORP COMMON STOCK USD.001 59,493.000			2,571,287.46
		59,493.000	930,227.12		2,571,287.46
JJCR	80810D103	SCHRODINGER INC COMMON STOCK USD.01 4,305.000			83,043.45
		4,305.000	113,593.38		83,043.45
JJ8M	808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01 545,077.000			40,341,148.77
		384,900.000	32,760,994.31		28,486,449.00
		2,675.000	25,272,182.00		197,976.75
JJ8P	808513105				
JJ9M	808513105				
JJ9N	808513105				
JJ8M	808513105	SEA LTD ADR ADR USD.0005 215,171.000			22,829,643.10
		113,443.000	20,629,153.85		12,036,302.30
		56,048.000	8,680,822.62		5,946,692.80
JJ9M	81141R100				
JJ9N	81141R100				

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJCG	81211K100	SEALED AIR CORP	COMMON STOCK USD.1		
			209,763.000	9,582,791.70	7,096,282.29
			32,604.000	1,494,089.83	1,102,993.32
JJCJ	81211K100		177,159.000	8,088,701.87	5,993,288.97
JJCR	81684M104	SEMLER SCIENTIFIC INC	COMMON STOCK USD.001		
			12,044.000	760,798.56	650,376.00
			12,044.000	760,798.56	650,376.00
JJCL	81725T100	SENSIENT TECHNOLOGIES CORP	COMMON STOCK USD.1		
			133,366.000	10,068,693.15	9,503,661.16
			133,366.000	10,068,693.15	9,503,661.16
JJ9M	81762P102	SERVICENOW INC	COMMON STOCK USD.001		
			31,155.000	4,330,039.32	33,028,038.60
			3,687.000	531,868.40	3,908,662.44
JJ9N	81762P102		27,468.000	3,798,170.92	29,119,376.16
JJ8M	81764X103	SERVICETITAN INC A	COMMON STOCK USD.001		
			1,909.000	135,539.00	196,378.83
			1,909.000	135,539.00	196,378.83
JJ9M	824348106	SHERWIN WILLIAMS CO/THE	COMMON STOCK USD1.0		
			15,301.000	3,842,599.04	5,201,268.93
			1,863.000	464,361.33	633,289.59
JJ9N	824348106		13,438.000	3,378,237.71	4,567,979.34
JJ3F	82509L107	SHOPIFY INC CLASS A	COMMON STOCK		
			179,419.000	13,707,238.98	19,077,622.27
			54,582.000	3,969,901.88	5,803,704.06
			24,650.000	1,050,842.88	2,621,034.50
			11,549.000	1,014,271.83	1,228,005.17
JJ9N	82509L107		88,638.000	7,672,222.39	9,424,878.54
JJCG	82536T107	SOUNDTHINKING INC	COMMON STOCK		
			65,899.000	799,525.73	860,640.94
			10,239.000	124,322.78	133,721.34
JJCJ	82536T107		55,660.000	675,202.95	726,919.60
JJCR	82846H405	QXO INC	COMMON STOCK USD.00001		
			110,446.000	1,658,193.38	1,756,091.40
			71,275.000	1,224,905.27	1,133,272.50
JJ9L	82846H405		39,171.000	433,288.11	622,818.90
JJ82	828806109	SIMON PROPERTY GROUP INC	REIT USD.0001		
			43,190.000	5,241,640.28	7,437,749.90
			43,190.000	5,241,640.28	7,437,749.90

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJCL	829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 50,029.000			
		50,029.000	5,598,360.78		8,296,309.07
			5,598,360.78		8,296,309.07
JJ8M	82982L103	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01 56,989.000			
		56,989.000	8,161,384.28		7,509,440.53
			8,161,384.28		7,509,440.53
JJ9L JJ9M JJ9N	833445109	SNOWFLAKE INC CLASS A COMMON STOCK USD1.0 8,243.000			
		6,714.000	1,800,447.49		1,272,801.63
		268.000	1,455,993.25		1,036,708.74
		1,261.000	60,486.66		41,381.88
JJCG JJCJ	83417Q204	SOLARWINDS CORP COMMON STOCK USD.001 455,818.000			
		70,836.000	5,912,411.50		6,495,406.50
		384,982.000	920,821.23		1,009,413.00
JJ8M	834203309	SOLENO THERAPEUTICS INC COMMON STOCK USD.001 7,300.000			
		7,300.000	375,650.63		328,135.00
			375,650.63		328,135.00
JJ1V JJ8P	835699307	SONY GROUP CORP SP ADR ADR 670,100.000			
		65,600.000	3,123,054.59		14,179,316.00
		604,500.000	296,754.44		1,388,096.00
JJ1P JJ4B	842587107	SOUTHERN CO/THE COMMON STOCK USD5.0 198,974.000			
		44,566.000	17,773,614.72		16,379,539.68
		154,408.000	3,980,915.81		3,668,673.12
JJ1V JJ8P	844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0 382,200.000			
		55,700.000	6,907,047.08		12,849,564.00
		326,500.000	897,200.31		1,872,634.00
JJ3D	848510954	SPIN MASTER CORP SUB VTG SHR COMMON STOCK 28,884.000			
		28,884.000	676,615.59		680,226.03
			676,615.59		680,226.03
JJ8M	85205L107	SPRINGWORKS THERAPEUTICS INC COMMON STOCK USD.0001 24,051.000			
		24,051.000	876,386.32		868,962.63
			876,386.32		868,962.63
		STANDARD AERO INC COMMON STOCK USD.01 15,481.000			
			371,544.00		383,309.56

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8M	85423L103	15,481.000	371,544.00		383,309.56
	STATE STREET CORP	COMMON STOCK USD1.0			
		48,500.000	3,522,115.49		4,760,275.00
JJDV	857477103	41,000.000	3,008,170.00		4,024,150.00
JJ1Y	857477103	7,500.000	513,945.49		736,125.00
	STELLA JONES INC	COMMON STOCK			
		10,856.000	559,062.78		537,365.21
JJ3D	85853F964	10,856.000	559,062.78		537,365.21
	STEPSTONE GROUP INC CLASS A	COMMON STOCK USD.001			
		40,364.000	2,053,742.89		2,336,268.32
JJ8M	85914M107	40,364.000	2,053,742.89		2,336,268.32
	STRUCTURE THERAPEUTICS INC	ADR USD.0001			
		12,733.000	393,039.82		345,318.96
JJCR	86366E106	4,063.000	120,553.61		110,188.56
JJ8M	86366E106	8,670.000	272,486.21		235,130.40
	STRYKER CORP	COMMON STOCK USD.1			
		93,264.000	24,138,386.87		33,579,703.20
JJ1P	863667101	16,376.000	4,865,126.44		5,896,178.80
JJ4B	863667101	56,737.000	16,322,310.99		20,428,156.85
JJ9M	863667101	2,412.000	349,845.59		868,440.60
JJ9N	863667101	17,739.000	2,601,103.85		6,386,926.95
	SUMMIT MATERIALS INC CL A	COMMON STOCK USD.01			
		525,357.000	16,679,493.31		26,583,064.20
JJCG	86614U100	81,674.000	2,657,270.24		4,132,704.40
JJCJ	86614U100	443,683.000	14,022,223.07		22,450,359.80
	SUN COMMUNITIES INC	REIT USD.01			
		79,567.000	10,903,306.89		9,784,353.99
JJDV	866674104	46,000.000	5,933,972.58		5,656,620.00
JJ1Y	866674104	8,900.000	1,138,925.30		1,094,433.00
JJ82	866674104	24,667.000	3,830,409.01		3,033,300.99
	SYNOPSYS INC	COMMON STOCK USD.01			
		23,531.000	4,290,637.49		11,421,006.16
JJ9M	871607107	2,783.000	505,136.05		1,350,756.88
JJ9N	871607107	20,748.000	3,785,501.44		10,070,249.28
	SYSCO CORP	COMMON STOCK USD1.0			
		42,420.000	3,177,893.56		3,243,433.20
JJ1V	871829107	3,380.000	255,848.32		258,434.80
JJ8P	871829107	39,040.000	2,922,045.24		2,984,998.40

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	TJX COMPANIES INC	COMMON STOCK USD1.0			
		88,054.000	3,949,610.21		10,637,803.74
JJ1V	872540109	4,400.000	31,227.98		531,564.00
JJ8P	872540109	34,400.000	303,891.45		4,155,864.00
JJ9M	872540109	5,998.000	441,175.11		724,618.38
JJ9N	872540109	43,256.000	3,173,315.67		5,225,757.36
	T MOBILE US INC	COMMON STOCK USD.0001			
		118,802.000	17,511,018.74		26,223,165.46
JJDV	872590104	45,500.000	7,461,982.50		10,043,215.00
JJ1Y	872590104	8,600.000	981,438.48		1,898,278.00
JJ9M	872590104	7,751.000	1,087,591.07		1,710,878.23
JJ9N	872590104	56,951.000	7,980,006.69		12,570,794.23
	TAIWAN SEMICONDUCTOR SP ADR	ADR			
		114,661.000	15,748,380.78		22,644,400.89
JJC2	874039100	80,350.000	11,750,951.26		15,868,321.50
JJ9M	874039100	4,065.000	473,977.22		802,796.85
JJ9N	874039100	30,246.000	3,523,452.30		5,973,282.54
	TELEDYNE TECHNOLOGIES INC	COMMON STOCK USD.01			
		34,839.000	13,520,639.77		16,169,825.07
JJ8M	879360105	34,839.000	13,520,639.77		16,169,825.07
	10X GENOMICS INC CLASS A	COMMON STOCK USD.00001			
		16,885.000	529,102.34		242,468.60
JJCR	88025U109	16,885.000	529,102.34		242,468.60
	TERADYNE INC	COMMON STOCK USD.125			
		16,200.000	350,176.55		2,039,904.00
JJ1V	880770102	570.000	12,494.98		71,774.40
JJ8P	880770102	15,630.000	337,681.57		1,968,129.60
	TERNS PHARMACEUTICALS INC	COMMON STOCK USD.0001			
		20,387.000	185,693.93		112,943.98
JJ8M	880881107	20,387.000	185,693.93		112,943.98
	TESLA INC	COMMON STOCK USD.001			
		204,079.000	54,545,720.95		82,415,263.36
JJ1P	88160R101	12,952.000	4,303,627.02		5,230,535.68
JJ1V	88160R101	2,475.000	17,664.89		999,504.00
JJ4B	88160R101	44,876.000	14,911,474.43		18,122,723.84
JJ8P	88160R101	21,800.000	112,502.89		8,803,712.00
JJ9L	88160R101	8,246.000	1,524,402.93		3,330,064.64
JJ9M	88160R101	13,472.000	3,989,498.78		5,440,532.48
JJ9N	88160R101	100,258.000	29,686,550.01		40,488,190.72

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		TEXAS INSTRUMENTS INC	COMMON STOCK USD1.0		
		118,170.000	5,035,445.57		22,158,056.70
JJ1V	882508104	10,790.000	298,989.51		2,023,232.90
JJ8P	882508104	96,873.000	3,063,938.89		18,164,656.23
JJ9M	882508104	1,330.000	211,855.47		249,388.30
JJ9N	882508104	9,177.000	1,460,661.70		1,720,779.27
		TEXTRON INC	COMMON STOCK USD.125		
		22,550.000	1,151,851.35		1,724,849.50
JJ1V	883203101	1,620.000	85,326.27		123,913.80
JJ8P	883203101	20,930.000	1,066,525.08		1,600,935.70
		TRADE DESK INC/THE CLASS A	COMMON STOCK USD.000001		
		18,560.000	1,078,566.20		2,181,356.80
JJ9L	88339J105	18,560.000	1,078,566.20		2,181,356.80
		THERMO FISHER SCIENTIFIC INC	COMMON STOCK USD1.0		
		31,556.000	7,757,690.86		16,416,377.88
JJ1V	883556102	1,070.000	129,017.58		556,646.10
JJ8P	883556102	13,230.000	1,597,390.86		6,882,642.90
JJ9M	883556102	2,058.000	726,083.24		1,070,633.34
JJ9N	883556102	15,198.000	5,305,199.18		7,906,455.54
		THERMON GROUP HOLDINGS INC	COMMON STOCK USD.001		
		518,224.000	8,606,963.26		14,909,304.48
JJCG	88362T103	80,534.000	1,409,626.31		2,316,963.18
JJCJ	88362T103	437,690.000	7,197,336.95		12,592,341.30
		TOAST INC CLASS A	COMMON STOCK USD.000001		
		330,869.000	7,954,376.73		12,060,175.05
JJ8M	888787108	330,869.000	7,954,376.73		12,060,175.05
		TORO CO	COMMON STOCK USD1.0		
		55,431.000	4,718,659.98		4,440,023.10
JJ8M	891092108	55,431.000	4,718,659.98		4,440,023.10
		TRADEWEB MARKETS INC CLASS A	COMMON STOCK USD.01		
		8,790.000	431,304.42		1,150,786.80
JJ1V	892672106	1,490.000	77,682.19		195,070.80
JJ8P	892672106	7,300.000	353,622.23		955,716.00
		TRANSDIGM GROUP INC	COMMON STOCK USD.01		
		2,968.000	2,420,122.26		3,761,287.04
JJ9M	893641100	363.000	294,552.70		460,022.64
JJ9N	893641100	2,605.000	2,125,569.56		3,301,264.40
		TRAVELERS COS INC/THE	COMMON STOCK		
		53,182.000	11,742,848.13		12,811,011.98

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ1P	89417E109	11,912.000	2,632,017.87		2,869,481.68
JJ4B	89417E109	41,270.000	9,110,830.26		9,941,530.30
	TREX COMPANY INC	COMMON STOCK USD.01			
		35,575.000	2,645,476.25		2,455,742.25
JJ8M	89531P105	35,575.000	2,645,476.25		2,455,742.25
	TRIMBLE INC	COMMON STOCK USD.001			
		86,040.000	1,253,606.51		6,079,586.40
JJ1V	896239100	9,560.000	134,172.77		675,509.60
JJ8P	896239100	76,480.000	1,119,433.74		5,404,076.80
	UGI CORP	COMMON STOCK			
		401,937.000	14,013,942.84		11,346,681.51
JJCL	902681105	401,937.000	14,013,942.84		11,346,681.51
	US BANCORP	COMMON STOCK USD.01			
		354,829.000	14,742,412.82		16,971,471.07
JJ1P	902973304	79,475.000	3,287,296.76		3,801,289.25
JJ4B	902973304	275,354.000	11,455,116.06		13,170,181.82
	UBER TECHNOLOGIES INC	COMMON STOCK USD.00001			
		8,000.000	237,528.23		482,560.00
JJ1V	90353T100	700.000	20,782.77		42,224.00
JJ8P	90353T100	7,300.000	216,745.46		440,336.00
	UL SOLUTIONS INC CLASS A	COMMON STOCK USD.001			
		201,306.000	7,883,054.98		10,041,143.28
JJCG	903731107	31,284.000	1,225,761.24		1,560,445.92
JJCJ	903731107	170,022.000	6,657,293.74		8,480,697.36
	ULTRAGENYX PHARMACEUTICAL IN	COMMON STOCK USD.001			
		11,770.000	654,742.81		495,163.90
JJ8M	90400D108	11,770.000	654,742.81		495,163.90
	UNION PACIFIC CORP	COMMON STOCK USD2.5			
		2,830.000	58,881.42		645,353.20
JJ1V	907818108	410.000	10,071.21		93,496.40
JJ8P	907818108	2,420.000	48,810.21		551,856.80
	UNITED COMMUNITY BANKS/GA	COMMON STOCK USD1.0			
		381,678.000	11,402,231.40		12,332,016.18
JJCL	90984P303	381,678.000	11,402,231.40		12,332,016.18
	UNITED AIRLINES HOLDINGS INC	COMMON STOCK USD.01			
		141,240.000	5,539,602.43		13,714,404.00
JJ1V	910047109	14,330.000	524,275.22		1,391,443.00
JJ8P	910047109	126,910.000	5,015,327.21		12,322,961.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	UNITED PARCEL SERVICE CL B	COMMON STOCK USD.01			
		16,400.000	1,196,794.06		2,068,040.00
JJ1V	911312106	1,300.000	92,031.63		163,930.00
JJ8P	911312106	15,100.000	1,104,762.43		1,904,110.00
	UNITEDHEALTH GROUP INC	COMMON STOCK USD.01			
		123,572.000	54,265,463.42		62,510,131.92
JJDV	91324P102	18,000.000	9,026,036.64		9,105,480.00
JJ1P	91324P102	14,359.000	7,507,957.66		7,263,643.74
JJ1Y	91324P102	3,350.000	700,843.41		1,694,631.00
JJ4B	91324P102	49,751.000	25,423,553.46		25,167,040.86
JJ9M	91324P102	4,472.000	1,369,169.90		2,262,205.92
JJ9N	91324P102	33,640.000	10,237,902.35		17,017,130.40
	UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01			
		8,400.000	252,016.38		1,228,080.00
JJ1V	91347P105	500.000	14,750.87		73,100.00
JJ8P	91347P105	7,900.000	237,265.51		1,154,980.00
	VF CORP	COMMON STOCK			
		253,431.000	4,336,059.06		5,438,629.26
JJDV	918204108	170,500.000	2,700,993.83		3,658,930.00
JJ1Y	918204108	32,700.000	565,932.45		701,742.00
JJ8M	918204108	50,231.000	1,069,132.78		1,077,957.26
	VSE CORP	COMMON STOCK USD.05			
		1,920.000	167,933.36		182,592.00
JJ8P	918284100	1,920.000	167,933.36		182,592.00
	VAIL RESORTS INC	COMMON STOCK USD.01			
		6,982.000	1,277,136.50		1,308,775.90
JJCR	91879Q109	6,982.000	1,277,136.50		1,308,775.90
	VALERO ENERGY CORP	COMMON STOCK USD.01			
		3,000.000	172,125.21		367,770.00
JJ8P	91913Y100	3,000.000	172,125.21		367,770.00
	VALVOLINE INC	COMMON STOCK USD.01			
		130,020.000	3,906,258.11		4,704,123.60
JJCL	92047W101	130,020.000	3,906,258.11		4,704,123.60
	VARONIS SYSTEMS INC	COMMON STOCK USD.001			
		328,977.000	8,147,428.09		14,616,448.11
JJCG	922280102	51,127.000	1,268,468.14		2,271,572.61
JJCJ	922280102	277,850.000	6,878,959.95		12,344,875.50
	VAXCYTE INC	COMMON STOCK USD.001			
		29,155.000	2,075,007.98		2,386,628.30

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ8M	92243G108	29,155.000	2,075,007.98		2,386,628.30
	VEEVA SYSTEMS INC CLASS A	COMMON STOCK USD.00001			
		58,136.000	12,095,738.18		12,223,094.00
JJ8M	922475108	58,136.000	12,095,738.18		12,223,094.00
	VENTAS INC	REIT USD.25			
		117,175.000	5,365,890.40		6,900,435.75
JJ82	92276F100	117,175.000	5,365,890.40		6,900,435.75
	VERA THERAPEUTICS INC	COMMON STOCK USD.001			
		27,251.000	948,878.00		1,152,444.79
JJ8M	92337R101	27,251.000	948,878.00		1,152,444.79
	VERALTO CORP	COMMON STOCK USD.01			
		9,151.000	306,316.50		932,029.35
JJ9M	92338C103	1,108.000	39,023.86		112,849.80
JJ9N	92338C103	8,043.000	267,292.64		819,179.55
	VERRA MOBILITY CORP	COMMON STOCK USD.0001			
		352,404.000	6,908,299.93		8,521,128.72
JJCL	92511U102	352,404.000	6,908,299.93		8,521,128.72
	VERTEX PHARMACEUTICALS INC	COMMON STOCK USD.01			
		38,276.000	13,174,039.47		15,413,745.20
JJ1P	92532F100	8,573.000	3,075,580.60		3,452,347.10
JJ4B	92532F100	29,703.000	10,098,458.87		11,961,398.10
	VICI PROPERTIES INC	REIT USD.01			
		64,650.000	1,959,206.94		1,888,426.50
JJ82	925652109	64,650.000	1,959,206.94		1,888,426.50
	VIMEO INC	COMMON STOCK USD.01			
		2,733,285.000	10,954,292.83		17,493,024.00
JJCG	92719V100	424,896.000	1,708,499.65		2,719,334.40
JJCJ	92719V100	2,308,389.000	9,245,793.18		14,773,689.60
	VIRIDIAN THERAPEUTICS INC	COMMON STOCK USD.01			
		12,800.000	297,363.19		245,376.00
JJ8M	92790C104	12,800.000	297,363.19		245,376.00
	VIPER ENERGY INC	COMMON STOCK			
		14,842.000	621,676.28		728,296.94
JJ8M	927959106	14,842.000	621,676.28		728,296.94
	VISA INC CLASS A SHARES	COMMON STOCK USD.0001			
		153,877.000	11,104,120.90		48,631,287.08
JJ1V	92826C839	2,600.000	55,774.36		821,704.00
JJ8P	92826C839	22,100.000	506,073.60		6,984,484.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ9M	92826C839	15,420.000	1,342,488.81		4,873,336.80
JJ9N	92826C839	113,757.000	9,199,784.13		35,951,762.28
	VISHAY PRECISION GROUP	COMMON STOCK			
		278,709.000	8,840,334.69		6,541,300.23
JJCG	92835K103	43,324.000	1,402,285.33		1,016,814.28
JJCJ	92835K103	235,385.000	7,438,049.36		5,524,485.95
	VORNADO REALTY TRUST	REIT USD.04			
		55,020.000	1,499,533.14		2,313,040.80
JJ82	929042109	55,020.000	1,499,533.14		2,313,040.80
	VULCAN MATERIALS CO	COMMON STOCK USD1.0			
		123,545.000	28,556,176.30		31,779,480.35
JJ1P	929160109	27,672.000	6,509,009.33		7,118,068.56
JJ4B	929160109	95,873.000	22,047,166.97		24,661,411.79
	DATABRICKS INC. SERIES I PREFE	COMMON STOCK			
		6,393.000	469,885.50		469,885.50
JJ9L	937NEJ903	6,393.000	469,885.50		469,885.50
	DATABRICKS INC CL A COMMON	DATABRICKS INC CL A COMMON			
		9,922.000	595,320.00		595,320.00
JJ9L	939JEF908	9,922.000	595,320.00		595,320.00
	WASTE CONNECTIONS INC	COMMON STOCK			
		254,019.000	33,328,013.57		43,584,580.02
JJCG	94106B101	28,323.000	4,064,986.77		4,859,660.34
JJCJ	94106B101	153,931.000	22,039,089.41		26,411,480.98
JJC2	94106B101	28,695.000	3,994,144.11		4,923,488.10
JJ8M	94106B101	43,070.000	3,229,793.28		7,389,950.60
	WAYFAIR INC CLASS A	COMMON STOCK USD.001			
		14,528.000	793,613.11		643,880.96
JJCR	94419L101	14,528.000	793,613.11		643,880.96
	WELLS FARGO + CO	COMMON STOCK USD1.666			
		1,295,280.000	62,624,898.40		90,980,467.20
JJDV	949746101	341,000.000	18,699,981.95		23,951,840.00
JJ1P	949746101	164,372.000	7,953,250.00		11,545,489.28
JJ1V	949746101	14,260.000	647,197.37		1,001,622.40
JJ1Y	949746101	64,000.000	2,366,431.23		4,495,360.00
JJ4B	949746101	569,498.000	26,418,960.48		40,001,539.52
JJ8P	949746101	142,150.000	6,539,077.37		9,984,616.00
	WELLTOWER INC	REIT USD1.0			
		104,035.000	8,543,037.53		13,111,531.05
JJ82	95040Q104	104,035.000	8,543,037.53		13,111,531.05

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		STRIPE INC			
		5,725.000		115,267.96	115,267.96
JJ9L	952MZL907	5,725.000		115,267.96	115,267.96
		WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25			
		5,058.000		1,277,171.43	1,656,798.48
JJ8M	955306105	5,058.000		1,277,171.43	1,656,798.48
		WESTERN DIGITAL CORP COMMON STOCK USD.01			
		5,890.000		218,307.95	351,220.70
JJ1V	958102105	590.000		21,761.95	35,181.70
JJ8P	958102105	5,300.000		196,546.00	316,039.00
		WHIRLPOOL CORP COMMON STOCK USD1.0			
		46,144.000		6,268,941.94	5,282,565.12
JJ1V	963320106	5,410.000		738,457.62	619,336.80
JJ8P	963320106	40,734.000		5,530,484.32	4,663,228.32
		WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001			
		401,000.000		4,524,322.37	906,488.84
JJ3F	967JXD907	401,000.000		4,524,322.37	906,488.84
		WILLIAMS COS INC COMMON STOCK USD1.0			
		200,000.000		6,744,884.53	10,824,000.00
JJDV	969457100	168,000.000		6,001,327.40	9,092,160.00
JJ1Y	969457100	32,000.000		743,557.13	1,731,840.00
		WINGSTOP INC COMMON STOCK USD.01			
		8,375.000		2,242,626.23	2,380,175.00
JJ8M	974155103	8,375.000		2,242,626.23	2,380,175.00
		WOLFSPEED INC COMMON STOCK USD.00125			
		124,730.000		3,012,427.23	830,701.80
JJ1V	977852102	18,480.000		463,675.43	123,076.80
JJ8P	977852102	106,250.000		2,548,751.80	707,625.00
		WOODWARD INC COMMON STOCK USD.001455			
		80,202.000		7,428,739.07	13,347,216.84
JJCL	980745103	80,202.000		7,428,739.07	13,347,216.84
		XENCOR INC COMMON STOCK USD.01			
		26,147.000		524,236.66	600,858.06
JJ8M	98401F105	26,147.000		524,236.66	600,858.06
		XOMA ROYALTY CORPORATION COMMON STOCK USD.0005			
		7,624.000		202,483.08	200,358.72
JJCR	98419J206	3,576.000		92,628.58	93,977.28
JJ9L	98419J206	4,048.000		109,854.50	106,381.44

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	XPENG INC ADR	ADR USD.00001			
		255,140.000	3,660,585.56		3,015,754.80
JJ1V	98422D105	34,940.000	526,474.38		412,990.80
JJ8P	98422D105	220,200.000	3,134,111.18		2,602,764.00
	XOMETRY INC A	COMMON STOCK USD.000001			
		336,500.000	6,435,362.63		14,355,090.00
JJ1V	98423F109	55,400.000	1,058,581.64		2,363,364.00
JJ8P	98423F109	281,100.000	5,376,780.99		11,991,726.00
	ZENAS BIOPHARMA INC	COMMON STOCK USD.0001			
		7,046.000	119,782.00		57,706.74
JJ8M	98937L105	7,046.000	119,782.00		57,706.74
	ZIMMER BIOMET HOLDINGS INC	COMMON STOCK USD.01			
		155,120.000	18,081,345.75		16,385,325.60
JJDV	98956P102	82,000.000	9,936,408.73		8,661,660.00
JJ1V	98956P102	6,360.000	698,363.01		671,806.80
JJ1Y	98956P102	15,500.000	1,794,043.14		1,637,265.00
JJ8P	98956P102	51,260.000	5,652,530.87		5,414,593.80
	ZOETIS INC	COMMON STOCK USD.01			
		1,554.000	224,057.50		253,193.22
JJ9M	98978V103	179.000	25,969.66		29,164.47
JJ9N	98978V103	1,375.000	198,087.84		224,028.75
	ZOOMINFO TECHNOLOGIES INC	COMMON STOCK			
		254,968.000	2,839,616.60		2,679,713.68
JJCR	98980F104	254,968.000	2,839,616.60		2,679,713.68
		-----	-----		-----
		138,151,170.000	6,482,779,728.97		9,996,789,597.70

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE

LOANS SECURED BY MTGES-RESID. -----					
JJ2H	03464JAC5	ANGEL OAK MORTGAGE TRUST	AOMT 2021 7 A3 144A	1.000 10/25/2066	
			74,651.05	74,650.46	63,886.80
			74,651.05	74,650.46	63,886.80
JJ2I	05493LAA4	BANC OF AMERICA MERRILL LYNCH	BAMLL 2021 JACX A 144A	1.000 09/15/2038	
			1,000,000.00	1,000,000.00	952,500.00
			1,000,000.00	1,000,000.00	952,500.00
JJ2I	05551UAA3	BIG COMMERCIAL MORTGAGE TRUST	BIG 2022 BIG A 144A	1.000 02/15/2039	
			730,175.34	697,773.81	728,569.76
			730,175.34	697,773.81	728,569.76
JJ2H	05606GAG6	BX TRUST	BX 2021 VIEW B 144A	1.000 06/15/2036	
			120,000.00	120,000.00	119,560.87
			120,000.00	120,000.00	119,560.87
JJ2H	05609BAV1	BX TRUST	BX 2021 LBA AV 144A	1.000 02/15/2036	
			197,702.44	190,628.40	197,640.66
			197,702.44	190,628.40	197,640.66
JJ2H	05612GAA1	BX TRUST	BX 2024 XL5 A 144A	1.000 03/15/2041	
			144,742.22	144,380.35	145,330.24
			144,742.22	144,380.35	145,330.24
JJ2H	05612TAJ4	BX TRUST	BX 2024 VLT4 E 144A	1.000 07/15/2029	
			300,000.00	299,250.00	301,312.50
			300,000.00	299,250.00	301,312.50
JJ2I	06211UBF1	BANK5	BANK5 2024 5YR7 A2	5.788 06/15/2057	
			1,600,000.00	1,615,995.36	1,634,736.00
			1,600,000.00	1,615,995.36	1,634,736.00
JJ2I	07384MK27	BEAR STEARNS ADJUSTABLE RATE M	BSARM 2004 1 21A1	1.000 04/25/2034	
			164,611.33	143,417.60	161,617.46
			164,611.33	143,417.60	161,617.46
JJ2I	07384M2C5	BEAR STEARNS ADJUSTABLE RATE M	BSARM 2004 8 13A1	1.000 11/25/2034	
			303,546.44	300,819.23	265,310.15
			303,546.44	300,819.23	265,310.15
JJ2I	081915AB6	BENCHMARK MORTGAGE TRUST	BMARK 2024 V12 A3	5.738 12/15/2057	
			300,000.00	308,999.94	307,498.08
			300,000.00	308,999.94	307,498.08

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2I	09661XAC2	BMO MORTGAGE TRUST	BMO 2024 5C8 A3	1.000 12/15/2057	
			1,800,000.00	1,853,992.80	1,832,925.06
			1,800,000.00	1,853,992.80	1,832,925.06
JJ2H	10569LAA3	BRAVO RESIDENTIAL FUNDING TRUS	BRAVO 2024 NQM3 A1 144A	1.000 03/25/2064	
			208,832.52	208,829.25	210,180.68
			208,832.52	208,829.25	210,180.68
JJ2H	105925AA9	BRAVO RESIDENTIAL FUNDING TRUS	BRAVO 2024 NQM5 A1 144A	1.000 06/25/2064	
			227,786.77	227,786.70	228,487.35
			227,786.77	227,786.70	228,487.35
JJ2H	12434GAA3	BX TRUST	BX 2023 XL3 A 144A	1.000 12/09/2040	
			138,298.14	137,952.39	138,859.98
			138,298.14	137,952.39	138,859.98
JJ2H	12569UAA9	CIM TRUST	CIM 2023 R4 A1 144A	1.000 05/25/2062	
			306,564.84	302,361.42	303,395.79
			306,564.84	302,361.42	303,395.79
JJ2H	12593JBH8	COMM MORTGAGE TRUST	COMM 2015 CR24 AM	1.000 08/10/2048	
			110,000.00	112,616.80	108,756.18
			110,000.00	112,616.80	108,756.18
JJ2H	12596XAA0	CREDIT SUISSE MORTGAGE TRUST	CSMC 2019 AFC1 A1 144A	1.000 07/25/2049	
			69,879.76	69,878.97	66,697.31
			69,879.76	69,878.97	66,697.31
JJ2I	126395AA0	CREDIT SUISSE MORTGAGE TRUST	CSMC 2020 FACT A 144A	1.000 10/15/2037	
			300,000.00	294,000.00	293,250.00
			300,000.00	294,000.00	293,250.00
JJ2H	126395AL6	CREDIT SUISSE MORTGAGE TRUST	CSMC 2020 FACT D 144A	1.000 10/15/2037	
			240,000.00	240,000.00	226,800.00
			240,000.00	240,000.00	226,800.00
JJ2H	12656KAE7	COMM MORTGAGE TRUST	COMM 2020 CX B 144A	2.446 11/10/2046	
			350,000.00	360,470.92	283,830.51
			350,000.00	360,470.92	283,830.51
JJ2I	12659TAC9	CREDIT SUISSE MORTGAGE TRUST	CSMC 2021 INV2 A3 144A	1.000 11/25/2056	
			680,248.19	698,529.85	565,297.13
			680,248.19	698,529.85	565,297.13
JJ2H	12662QAA4	CREDIT SUISSE MORTGAGE TRUST	CSMC 2021 NQM7 A1 144A	1.000 10/25/2066	
			261,822.94	261,820.13	225,422.82
			261,822.94	261,820.13	225,422.82

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	12663TAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2022 RPL4 A1 144A 254,059.22 254,059.22	1.000	04/25/2062 240,824.52 240,824.52	239,384.61 239,384.61
JJ2I	12669FFD0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2003 J3 2A1 9,457.90 9,457.90	6.250	12/25/2033 9,989.91 9,989.91	10,069.82 10,069.82
JJ2I	12669FFS7	COUNTRYWIDE HOME LOANS CWHL 2003 R4 2A 144A 105,307.26 105,307.26	1.000	01/25/2034 105,373.09 105,373.09	91,339.39 91,339.39
JJ2I	12669GKF7	COUNTRYWIDE HOME LOANS CWHL 2004 25 2A1 74,982.70 74,982.70	1.000	02/25/2035 48,832.49 48,832.49	67,236.30 67,236.30
JJ2I	12669GN64	COUNTRYWIDE HOME LOANS CWHL 2005 R2 1AF1 144A 25,844.77 25,844.77	1.000	06/25/2035 21,725.75 21,725.75	24,672.20 24,672.20
JJ2I	17291GAA4	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2021 KEYS A 144A 1,000,000.00 1,000,000.00	1.000	10/15/2036 1,000,000.00 1,000,000.00	994,721.60 994,721.60
JJ2H	19688WAA6	COLT FUNDING LLC COLT 2024 4 A1 144A 236,174.72 236,174.72	1.000	07/25/2069 236,172.59 236,172.59	237,343.95 237,343.95
JJ2H	20754AAB9	FANNIE MAE CAS CAS 2021 R03 1M2 144A 510,000.00 510,000.00	1.000	12/25/2041 510,000.00 510,000.00	515,242.44 515,242.44
JJ2H	20754EAB1	FANNIE MAE CAS CAS 2023 R06 1M2 144A 240,000.00 240,000.00	1.000	07/25/2043 250,275.00 250,275.00	249,333.05 249,333.05
JJ2H	207942AB9	FANNIE MAE CAS CAS 2023 R05 1M2 144A 240,000.00 240,000.00	1.000	06/25/2043 253,350.00 253,350.00	252,857.71 252,857.71
JJ2H	23346GAA7	DTP COMMERCIAL MORTGAGE TRUST DTP 2023 STE2 A 144A 200,000.00 200,000.00	1.000	01/15/2041 196,999.96 196,999.96	202,132.88 202,132.88
JJ2H	31352DC24	FREDDIEMAC STRIP FHS 328 S4 92,863.03 92,863.03	1.000	02/15/2038 9,223.82 9,223.82	5,141.12 5,141.12

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		FANNIE MAE	FNR 2013 9 BC	6.500 07/25/2042	
		39,765.42		48,035.38	41,293.75
JJ2H	3136ABQF3	39,765.42		48,035.38	41,293.75
		FANNIE MAE	FNR 2013 9 CB	5.500 04/25/2042	
		70,333.56		81,092.39	71,153.82
JJ2H	3136ABQH9	70,333.56		81,092.39	71,153.82
		FANNIE MAE	FNR 2014 58 MZ	4.000 09/25/2044	
		1,641,532.90		1,465,047.72	1,517,924.16
JJ2G	3136AKB93	1,641,532.90		1,465,047.72	1,517,924.16
		FANNIE MAE	FNR 2014 47 AI	1.000 08/25/2044	
		142,150.65		11,255.75	8,627.51
JJ2H	3136AKTB9	142,150.65		11,255.75	8,627.51
		FANNIE MAE	FNR 2015 65 CZ	3.500 09/25/2045	
		138,568.02		131,088.41	114,458.20
JJ2H	3136AP3N0	138,568.02		131,088.41	114,458.20
		FANNIE MAE	FNR 2016 76 CS	1.000 10/25/2046	
		2,340,741.75		125,449.12	102,064.06
JJ2I	3136ATY81	2,340,741.75		125,449.12	102,064.06
		FANNIEMAE ACES	FNA 2016 M11 AL	2.944 07/25/2039	
		13,330.50		13,530.30	11,726.62
JJ2H	3136AT5G5	13,330.50		13,530.30	11,726.62
		FANNIE MAE	FNR 2016 100 ZD	3.000 01/25/2047	
		2,107,082.12		1,808,328.41	1,671,599.45
JJ2G	3136AUG62	2,107,082.12		1,808,328.41	1,671,599.45
		FANNIE MAE	FNR 2012 28 B	6.500 06/25/2039	
		461.00		538.79	471.75
JJ2H	3136A35F4	461.00		538.79	471.75
		FANNIE MAE	FNR 2012 101 BI	4.000 09/25/2027	
		986.78		94.86	6.69
JJ2H	3136A76M9	986.78		94.86	6.69
		FANNIE MAE	FNR 2012 121 NB	7.000 11/25/2042	
		37,870.23		42,509.35	39,529.56
JJ2G	3136A9XM5	37,870.23		42,509.35	39,529.56
		FANNIE MAE	FNR 2012 118 VZ	3.000 11/25/2042	
		117,527.53		105,940.05	104,006.40
JJ2H	3136A92R8	117,527.53		105,940.05	104,006.40

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	3136BAS21	FANNIE MAE FNR 2020 47 GZ	2.000	07/25/2050	
		109,409.22		108,846.72	62,221.45
		109,409.22		108,846.72	62,221.45
JJ2H	3136BBME9	FANNIE MAE FNR 2020 56 AQ	2.000	08/25/2050	
		300,000.00		252,140.63	228,576.27
		300,000.00		252,140.63	228,576.27
JJ2H	3136BBMQ2	FANNIE MAE FNR 2020 56 DI	2.500	08/25/2050	
		71,826.99		9,186.02	11,679.41
		71,826.99		9,186.02	11,679.41
JJ2H	3136BCAY6	FANNIE MAE FNR 2020 74 EI	2.500	10/25/2050	
		70,569.35		9,581.98	11,736.21
		70,569.35		9,581.98	11,736.21
JJ2H	3136BCD80	FANNIE MAE FNR 2020 89 DI	2.500	12/25/2050	
		205,069.13		25,377.29	32,192.98
		205,069.13		25,377.29	32,192.98
JJ2H	3136BDEF1	FANNIE MAE FNR 2020 97 AI	2.000	01/25/2051	
		247,267.49		32,492.50	34,070.64
		247,267.49		32,492.50	34,070.64
JJ2H	3136BDY93	FANNIE MAE FNR 2021 1 IG	2.500	02/25/2051	
		154,427.97		22,199.04	26,050.02
		154,427.97		22,199.04	26,050.02
JJ2H	3136BHGV5	FANNIE MAE FNR 2021 28 LB	2.000	04/25/2051	
		86,873.29		71,426.14	69,699.87
		86,873.29		71,426.14	69,699.87
JJ2H	3136BH7G8	FANNIE MAE FNR 2021 43 IO	2.500	06/25/2051	
		692,096.70		104,463.34	106,009.77
		692,096.70		104,463.34	106,009.77
JJ2H	3136BMZX9	FANNIE MAE FNR 2022 22 IO	2.500	10/25/2051	
		610,244.49		104,504.35	102,855.92
		610,244.49		104,504.35	102,855.92
JJ2H	3136BPUY5	FANNIE MAE FNR 2023 2 CI	2.000	10/25/2050	
		880,326.75		107,496.16	110,310.75
		880,326.75		107,496.16	110,310.75
JJ2I	3136BS2J3	FANNIE MAE FNR 2024 49 AF	1.000	07/25/2054	
		1,321,147.55		1,320,321.81	1,321,472.42
		1,321,147.55		1,320,321.81	1,321,472.42

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2I	3136B5P58	FANNIE MAE FNR 2019 51 AF 242,718.50	1.000	09/25/2049 240,291.32	240,408.94
		242,718.50		240,291.32	240,408.94
JJ2H	3136FG5L7	FANNIEMAE STRIP FNS 407 C10 24,831.83	5.000	01/25/2038 12,981.26	3,823.44
		24,831.83		12,981.26	3,823.44
JJ2H	3136FLFM3	FANNIEMAE STRIP FNS 409 C18 73,223.21	4.000	04/25/2042 29,925.15	16,255.11
		73,223.21		29,925.15	16,255.11
JJ2H	3137ATCE0	FREDDIE MAC FHR 4096 PI 107,345.76	2.500	08/15/2027 11,338.41	2,274.90
		107,345.76		11,338.41	2,274.90
JJ2H	3137AUUN7	FREDDIE MAC FHR 4119 IN 90,463.57	3.500	10/15/2032 17,188.09	7,847.78
		90,463.57		17,188.09	7,847.78
JJ2H	3137BM7D2	FHLMC MULTIFAMILY STRUCTURED P FHMS K051 X1 5,079,174.23	1.000	09/25/2025 219,450.80	14,872.33
		5,079,174.23		219,450.80	14,872.33
JJ2G	3137B6GQ8	FREDDIE MAC FHR 4283 EW 617,878.42	1.000	12/15/2043 683,721.07	596,641.14
		617,878.42		683,721.07	596,641.14
JJ2H	3137FMU26	FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1 980,836.58	1.000	06/25/2029 72,408.33	32,311.01
		980,836.58		72,408.33	32,311.01
JJ2H	3137FNAJ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K095 XAM 2,100,000.00	1.000	06/25/2029 227,083.50	104,711.25
		2,100,000.00		227,083.50	104,711.25
JJ2H	3137FTLA3	FREDDIE MAC FHR 4980 KI 405,053.52	4.500	06/25/2050 93,099.02	91,644.13
		405,053.52		93,099.02	91,644.13
JJ2H	3137FVQG0	FREDDIE MAC FHR 5010 JI 147,624.18	2.500	09/25/2050 18,729.84	24,221.88
		147,624.18		18,729.84	24,221.88
JJ2H	3137FVQ54	FREDDIE MAC FHR 5010 IK 61,365.94	2.500	09/25/2050 7,114.66	9,063.98
		61,365.94		7,114.66	9,063.98

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	3137FW3E8	FREDDIE MAC FHR 5013 IN	2.500	09/25/2050	
		75,859.52		9,114.97	12,498.51
		75,859.52		9,114.97	12,498.51
JJ2H	3137FXC89	FREDDIE MAC FHR 5018 MI	2.000	10/25/2050	
		77,250.79		9,777.06	10,219.58
		77,250.79		9,777.06	10,219.58
JJ2H	3137FXP77	FREDDIE MAC FHR 5038 PJ	0.750	10/25/2050	
		361,840.23		260,722.85	249,730.04
		361,840.23		260,722.85	249,730.04
JJ2G	3137F3B52	FREDDIE MAC FHR 4766 ZJ	3.000	07/15/2044	
		2,150,518.04		1,860,813.41	1,844,599.97
		2,150,518.04		1,860,813.41	1,844,599.97
JJ2I	3137F5BX6	FREDDIE MAC FHR 4790 F	1.000	10/15/2043	
		486,882.70		472,276.20	474,119.75
		486,882.70		472,276.20	474,119.75
JJ2H	3137HBDW1	FREDDIE MAC FHR 5377 IO	2.500	12/25/2051	
		826,442.59		107,437.53	104,309.04
		826,442.59		107,437.53	104,309.04
JJ2I	3137HDJU5	FREDDIE MAC MULTICLASS CERTIFI FHR 2024 P016 A2	1.000	09/25/2033	
		1,300,000.00		1,268,905.30	1,251,577.34
		1,300,000.00		1,268,905.30	1,251,577.34
JJ2I	3137HDYP9	FREDDIE MAC FHR 5440 KF	1.000	07/25/2054	
		777,002.54		777,002.54	777,113.19
		777,002.54		777,002.54	777,113.19
JJ2I	3137HDY79	FREDDIE MAC FHR 5440 F	1.000	08/25/2054	
		541,989.74		541,735.68	543,249.76
		541,989.74		541,735.68	543,249.76
JJ2I	3137HF3S2	FREDDIE MAC FHR 5439 FK	1.000	08/25/2054	
		1,850,372.33		1,849,794.09	1,850,895.99
		1,850,372.33		1,849,794.09	1,850,895.99
JJ2H	3137HHLW9	FREDDIE MAC FHR 5482 FC	1.000	12/25/2054	
		109,908.77		109,908.77	109,484.53
		109,908.77		109,908.77	109,484.53
JJ2I	3137HHMQ1	FREDDIE MAC FHR 5479 FA	1.000	12/25/2054	
		2,426,204.25		2,425,066.97	2,435,666.45
		2,426,204.25		2,425,066.97	2,435,666.45

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	3137HHNF4	FREDDIE MAC FHR 5483 FD	1.000	12/25/2054	
		108,749.13		108,749.13	108,952.28
		108,749.13		108,749.13	108,952.28
JJ2H	3137H0TS7	FREDDIE MAC FHR 5118 NI	2.000	02/25/2051	
		724,080.78		94,809.33	94,083.00
		724,080.78		94,809.33	94,083.00
JJ2G	3137H1MA1	FREDDIE MAC FHR 5133 BD	3.000	07/25/2041	
		1,980,493.59		1,736,567.95	1,790,238.66
		1,980,493.59		1,736,567.95	1,790,238.66
JJ2H	3137H24R2	FREDDIE MAC FHR 5140 NI	2.500	05/25/2049	
		165,806.65		23,161.11	24,144.58
		165,806.65		23,161.11	24,144.58
JJ2G	3137H4N22	FREDDIE MAC FHR 5175 CA	2.500	04/25/2050	
		3,729,922.69		3,240,370.32	3,152,091.65
		3,729,922.69		3,240,370.32	3,152,091.65
JJ2H	3137H7G72	FREDDIE MAC FHR 5224 HL	4.000	04/25/2052	
		200,000.00		201,937.50	176,077.70
		200,000.00		201,937.50	176,077.70
JJ2H	3137H9F46	FREDDIE MAC FHR 5274 IO	2.500	01/25/2051	
		615,506.52		98,865.74	102,083.48
		615,506.52		98,865.74	102,083.48
JJ2H	3137H9QG7	FREDDIE MAC FHR 5293 IO	2.000	03/25/2051	
		881,563.09		109,368.92	111,343.97
		881,563.09		109,368.92	111,343.97
JJ2G	31392DF49	FANNIEMAE WHOLE LOAN FNW 2002 W6 2A1	1.000	06/25/2042	
		82,093.43		88,045.18	81,216.14
		82,093.43		88,045.18	81,216.14
JJ2G	3139216A1	FANNIEMAE GRANTOR TRUST FNGT 2001 T10 A1	7.000	12/25/2041	
		90,253.01		96,570.71	91,049.10
		90,253.01		96,570.71	91,049.10
JJ2G	31393LFM0	FHLMC STRUCTURED PASS THROUGH FSPC T 54 3A	7.000	02/25/2043	
		307,115.41		329,957.14	314,788.72
		307,115.41		329,957.14	314,788.72
JJ2H	31393YBS3	FANNIE MAE FNR 2004 38 FK	1.000	05/25/2034	
		8,361.26		8,382.15	8,287.85
		8,361.26		8,382.15	8,287.85

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2H	31394UEC2	FANNIE MAE FNR 2005 88 IP	1.000	10/25/2035	
		54,799.04		3,414.19	2,448.00
		54,799.04		3,414.19	2,448.00
JJ2H	31396L4S6	FANNIE MAE FNR 2006 118 IP1	1.000	12/25/2036	
		96,116.49		15,994.54	4,815.88
		96,116.49		15,994.54	4,815.88
JJ2H	31396L4U1	FANNIE MAE FNR 2006 118 IP2	1.000	12/25/2036	
		50,551.61		5,952.48	2,504.02
		50,551.61		5,952.48	2,504.02
JJ2H	31397RCW4	FREDDIE MAC FHR 3422 AI	1.000	01/15/2038	
		15,086.96		149.05	147.12
		15,086.96		149.05	147.12
JJ2H	31398W2M5	FREDDIE MAC FHR 3621 SB	1.000	01/15/2040	
		65,582.01		27,011.02	4,805.58
		65,582.01		27,011.02	4,805.58
JJ2H	31424U8E9	FANNIEMAE STRIP FNS 440 C50	4.500	10/25/2053	
		937,769.24		210,998.08	223,021.10
		937,769.24		210,998.08	223,021.10
JJ2G	35563PCS6	FREDDIE MAC SCRT SCRT 2017 4 M45T	4.500	06/25/2057	
		544,663.36		581,130.27	519,335.42
		544,663.36		581,130.27	519,335.42
JJ2H	35564KKY4	FREDDIE MAC STACR STACR 2021 DNA6 M2 144A	1.000	10/25/2041	
		440,000.00		440,000.00	442,618.31
		440,000.00		440,000.00	442,618.31
JJ2H	35564KRE1	FREDDIE MAC STACR STACR 2022 DNA2 M1A 144A	1.000	02/25/2042	
		163,181.85		163,181.85	163,487.00
		163,181.85		163,181.85	163,487.00
JJ2H	35564KRF8	FREDDIE MAC STACR STACR 2022 DNA2 M1B 144A	1.000	02/25/2042	
		470,000.00		470,000.00	481,088.10
		470,000.00		470,000.00	481,088.10
JJ2H	35564KWS4	FREDDIE MAC STACR STACR 2022 DNA4 M1A 144A	1.000	05/25/2042	
		151,876.01		151,876.01	154,288.64
		151,876.01		151,876.01	154,288.64
JJ2I	362341RX9	GSR MORTGAGE LOAN TRUST GSR 2005 AR6 2A1	1.000	09/25/2035	
		17,936.40		17,829.92	16,970.45
		17,936.40		17,829.92	16,970.45

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2G	36242DJS3	GSMPS MORTGAGE LOAN TRUST GSMPS 2004 4 1A2 144A 91,604.28	7.500	06/25/2034 99,090.05	89,097.95
		91,604.28		99,090.05	89,097.95
JJ2H	36830FAS5	GCAT GCAT 2024 INV3 A17 144A 92,647.42	1.000	09/25/2054 94,326.66	93,654.68
		92,647.42		94,326.66	93,654.68
JJ2H	38375BGS5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H26 LF 15,615.95	1.000	08/20/2058 15,575.69	15,596.88
		15,615.95		15,575.69	15,596.88
JJ2H	38375BHR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H22 FE 3,420.97	1.000	05/20/2059 3,407.97	3,399.13
		3,420.97		3,407.97	3,399.13
JJ2H	38375BJN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H01 AF 74,845.02	1.000	11/20/2060 74,844.29	74,716.92
		74,845.02		74,844.29	74,716.92
JJ2H	38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF 17,011.03	1.000	03/20/2061 16,995.26	16,985.83
		17,011.03		16,995.26	16,985.83
JJ2H	38375BZC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 H27 AI 35,473.51	1.000	10/20/2062 2,494.23	1,139.76
		35,473.51		2,494.23	1,139.76
JJ2I	38375UCK4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H02 FB 41,761.03	1.000	12/20/2063 41,811.90	41,789.84
		41,761.03		41,811.90	41,789.84
JJ2G	38375UK66	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H17 FQ 1,571,751.05	1.000	09/20/2067 1,573,709.28	1,574,521.42
		1,571,751.05		1,573,709.28	1,574,521.42
JJ2I	38375UXM7	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H11 F 537,130.08	1.000	05/20/2066 535,619.39	536,927.21
		537,130.08		535,619.39	536,927.21
JJ2H	38375UY79	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H22 IC 201,176.48	1.000	11/20/2067 27,095.95	7,483.77
		201,176.48		27,095.95	7,483.77
JJ2I	38376MEA1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 18 GF 945,711.85	1.000	02/20/2047 898,426.25	920,301.42
		945,711.85		898,426.25	920,301.42

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H23 FA	1.000	09/20/2065	
		605,306.35		604,573.03	603,558.10
JJ2I	38376RHD1	605,306.35		604,573.03	603,558.10
		GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H02 FH	1.000	01/20/2066	
		526,726.57		527,813.17	528,046.23
JJ2I	38376RPV2	526,726.57		527,813.17	528,046.23
		GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H03 FA	1.000	12/20/2066	
		788,021.42		791,083.13	788,449.32
JJ2G	38376RP91	788,021.42		791,083.13	788,449.32
		GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H05 FC	1.000	02/20/2067	
		483,802.74		483,508.52	483,210.95
JJ2I	38376RU61	483,802.74		483,508.52	483,210.95
		GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H14 FA	1.000	06/20/2066	
		484,262.40		482,461.19	484,098.33
JJ2I	38376RVV5	484,262.40		482,461.19	484,098.33
		GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H18 FA	1.000	08/20/2066	
		286,545.72		285,129.87	286,244.16
JJ2I	38376RXY7	286,545.72		285,129.87	286,244.16
		GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H20 PT	1.000	09/20/2066	
		431,637.13		489,511.22	442,029.23
JJ2I	38376RYV2	431,637.13		489,511.22	442,029.23
		GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 AI	4.000	10/16/2026	
		5,484.77		655.16	0.57
JJ2H	38377YTW0	5,484.77		655.16	0.57
		GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 AM	1.000	06/16/2048	
		3,644.61		3,743.11	3,465.69
JJ2H	38378NWU3	3,644.61		3,743.11	3,465.69
		GOVERNMENT NATIONAL MORTGAGE A GNR 2014 93 IO	1.000	11/16/2055	
		512,697.24		39,360.15	13,291.21
JJ2H	38378N6R9	512,697.24		39,360.15	13,291.21
		GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA	1.000	11/20/2042	
		41,961.75		2,593.61	1,883.81
JJ2H	38378UGA9	41,961.75		2,593.61	1,883.81
		GOVERNMENT NATIONAL MORTGAGE A GNR 2017 190 IO	1.000	03/16/2060	
		528,068.63		35,541.50	18,231.78
JJ2H	38380JKP2	528,068.63		35,541.50	18,231.78

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2G	38380LDP5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H08 GF	1.000	05/20/2068	
		690,969.86		688,136.53	688,516.71
		690,969.86		688,136.53	688,516.71
JJ2G	38380LE82	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 JF	1.000	09/20/2069	
		1,275,172.39		1,272,118.24	1,266,671.58
		1,275,172.39		1,272,118.24	1,266,671.58
JJ2G	38380LLV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H17 DF	1.000	10/20/2068	
		1,005,913.75		1,001,121.95	1,000,890.42
		1,005,913.75		1,001,121.95	1,000,890.42
JJ2G	38380LXJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 F	1.000	07/20/2069	
		996,260.93		996,260.93	1,005,416.77
		996,260.93		996,260.93	1,005,416.77
JJ2G	38380LY72	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H01 FV	1.000	01/20/2070	
		4,436,526.83		4,431,237.73	4,406,442.74
		4,436,526.83		4,431,237.73	4,406,442.74
JJ2H	38380L2S1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 FP	1.000	06/20/2069	
		135,081.89		134,469.84	134,623.06
		135,081.89		134,469.84	134,623.06
JJ2H	38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA	1.000	07/20/2070	
		61,368.44		61,273.65	60,498.37
		61,368.44		61,273.65	60,498.37
JJ2H	38380RET3	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 179 IO	1.000	09/16/2062	
		3,272,850.28		278,453.97	240,485.77
		3,272,850.28		278,453.97	240,485.77
JJ2H	38381ETV0	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 IO	1.000	02/16/2061	
		283,618.47		18,634.63	13,888.80
		283,618.47		18,634.63	13,888.80
JJ2H	38381HCN9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 82 Z	2.000	02/16/2064	
		210,595.86		155,065.97	104,255.92
		210,595.86		155,065.97	104,255.92
JJ2H	38381HFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 102 CB	1.000	06/16/2064	
		500,000.00		368,281.25	291,808.45
		500,000.00		368,281.25	291,808.45
JJ2H	38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI	2.500	08/20/2050	
		135,697.08		18,615.93	18,007.27
		135,697.08		18,615.93	18,007.27

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 IL	2.500	08/20/2050	
		59,831.22		8,152.03	8,028.12
JJ2H	38382HS35	59,831.22		8,152.03	8,028.12
		GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN	2.500	08/20/2050	
		65,236.68		8,766.21	9,287.95
JJ2H	38382HY87	65,236.68		8,766.21	9,287.95
		GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE	2.500	09/20/2050	
		67,702.04		9,245.55	9,642.94
JJ2H	38382JZK5	67,702.04		9,245.55	9,642.94
		GOVERNMENT NATIONAL MORTGAGE A GNR 2020 173 MI	2.500	11/20/2050	
		1,283,538.30		167,461.61	194,559.51
JJ2H	38382LNV9	1,283,538.30		167,461.61	194,559.51
		GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI	2.000	12/20/2050	
		329,066.12		34,963.31	38,599.65
JJ2H	38382LXR7	329,066.12		34,963.31	38,599.65
		GOVERNMENT NATIONAL MORTGAGE A GNR 2021 96 VI	2.500	06/20/2051	
		311,516.58		47,214.26	44,786.49
JJ2H	38382UG39	311,516.58		47,214.26	44,786.49
		GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H07 FG	1.000	03/20/2072	
		1,369,009.30		1,380,534.78	1,359,013.48
JJ2G	38382YQH9	1,369,009.30		1,380,534.78	1,359,013.48
		GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H09 FA	1.000	04/20/2072	
		1,957,628.75		1,968,586.91	1,935,222.91
JJ2G	38382YQX4	1,957,628.75		1,968,586.91	1,935,222.91
		GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H08 FE	1.000	03/20/2072	
		1,746,536.43		1,752,635.41	1,732,666.49
JJ2G	38382YST1	1,746,536.43		1,752,635.41	1,732,666.49
		GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H04 FC	1.000	01/20/2073	
		1,731,453.77		1,722,999.82	1,724,350.65
JJ2G	38382YS46	1,731,453.77		1,722,999.82	1,724,350.65
		GOVERNMENT NATIONAL MORTGAGE A GNR 2021 223 P	2.000	06/20/2051	
		231,353.03		198,746.71	192,724.48
JJ2H	38383FHR7	231,353.03		198,746.71	192,724.48
		GOVERNMENT NATIONAL MORTGAGE A GNR 2024 H08 KF	1.000	05/20/2074	
		990,068.63		988,540.17	997,185.14
JJ2I	38383KYE6	990,068.63		988,540.17	997,185.14

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	38383LDU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 189 PT	2.500	10/20/2051	
		173,753.55		146,821.75	141,173.72
		173,753.55		146,821.75	141,173.72
JJ2H	38383REY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 63 LM	3.500	10/20/2050	
		100,000.00		92,312.50	80,483.36
		100,000.00		92,312.50	80,483.36
JJ2I	38383VW95	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 21 FD	1.000	02/20/2053	
		1,747,104.96		1,746,831.98	1,723,119.65
		1,747,104.96		1,746,831.98	1,723,119.65
JJ2I	38383XM35	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 56 FB	1.000	04/20/2053	
		3,406,118.37		3,406,650.57	3,394,346.14
		3,406,118.37		3,406,650.57	3,394,346.14
JJ2H	40390TAA8	HOMES TRUST HOMES 2024 NQM1 A1 144A	1.000	07/25/2069	
		229,847.14		229,845.17	230,492.60
		229,847.14		229,845.17	230,492.60
JJ2H	40442AAA7	HOSPITALITY INVESTORS TRUST HIT 2022 HI32 A 144A	1.000	07/15/2039	
		407,038.39		404,999.41	407,038.39
		407,038.39		404,999.41	407,038.39
JJ2I	466247GD9	JP MORGAN MORTGAGE TRUST JPMMT 2004 A5 4A4	1.000	12/25/2034	
		17,190.59		14,783.90	16,774.89
		17,190.59		14,783.90	16,774.89
JJ2H	46644YBA7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 B	1.000	08/15/2048	
		160,000.00		162,063.68	141,222.03
		160,000.00		162,063.68	141,222.03
JJ2H	52475XAA2	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS5 A1 144A	1.000	07/25/2067	
		76,929.71		76,948.69	76,730.02
		76,929.71		76,948.69	76,730.02
JJ2H	52476DAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A1 144A	1.000	04/25/2061	
		72,581.31		72,592.05	72,557.26
		72,581.31		72,592.05	72,557.26
JJ2H	55361AAU8	MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 A5	1.000	12/15/2056	
		1,230,000.00		1,266,893.85	1,295,529.36
		230,000.00		236,898.85	242,253.46
JJ2I	55361AAU8	1,000,000.00		1,029,995.00	1,053,275.90
JJ2H	61776GAA6	MORGAN STANLEY RESIDENTIAL MOR MSRM 2024 INV3 A1 144A	1.000	06/25/2054	
		272,298.05		274,297.73	276,347.67
		272,298.05		274,297.73	276,347.67

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2H	617939AA1	MORGAN STANLEY RESIDENTIAL MOR MSRM 2024 INV2 A1 144A 317,196.54	1.000	02/25/2054 317,989.52	321,342.93
		317,196.54		317,989.52	321,342.93
JJ2H	62956HAA4	NYC COMMERCIAL MORTGAGE TRUST NYC 2024 3ELV A 144A 120,000.00	1.000	08/15/2029 119,699.96	120,888.85
		120,000.00		119,699.96	120,888.85
JJ2H	64829LBE7	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2016 4A B3 144A 657,101.97	1.000	11/25/2056 670,915.83	625,912.30
		657,101.97		670,915.83	625,912.30
JJ2H	64829VAD8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 RPL1 M2 144A 240,000.00	1.000	12/25/2057 247,350.00	201,602.40
		240,000.00		247,350.00	201,602.40
JJ2H	64830GAB2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 1A A1A 144A 105,511.57	1.000	12/25/2057 114,644.93	100,823.98
		105,511.57		114,644.93	100,823.98
JJ2I	64830NAA9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 RPL3 A1 144A 379,082.80	1.000	07/25/2059 350,651.58	361,310.56
		379,082.80		350,651.58	361,310.56
JJ2H	64831TAC1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A3 144A 56,799.15	1.000	11/27/2056 56,799.15	49,172.13
		56,799.15		56,799.15	49,172.13
JJ2H	64831UAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A1 144A 342,577.45	1.000	06/25/2062 341,417.24	338,814.13
		342,577.45		341,417.24	338,814.13
JJ2H	65486XAA1	NJ TRUST 2023 GSP NJ 2023 GSP A 144A 180,000.00	1.000	01/06/2029 182,217.40	187,292.83
		180,000.00		182,217.40	187,292.83
JJ2H	67021HAA4	NRTH PARK MORTGAGE TRUST NRTH 2024 PARK A 144A 240,000.00	1.000	03/15/2039 239,400.00	240,150.00
		240,000.00		239,400.00	240,150.00
JJ2H	670857AA9	ONslow BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A 239,753.31	1.000	05/25/2061 239,752.84	194,352.06
		239,753.31		239,752.84	194,352.06
JJ2H	67114JAA8	ONslow BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A 70,687.42	1.000	07/25/2061 70,686.44	56,903.99
		70,687.42		70,686.44	56,903.99

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2I	67114KAC1	ONSLow BAY FINANCIAL LLC OBX 2021 INV2 A3 144A 727,109.90	1.000	10/25/2051 728,359.64	579,358.99
		727,109.90		728,359.64	579,358.99
JJ2H	67114VAB9	ONSLow BAY FINANCIAL LLC OBX 2022 NQM1 A2 144A 480,000.00	1.000	11/25/2061 479,986.22	358,157.62
		480,000.00		479,986.22	358,157.62
JJ2H	67118AAL9	OPG TRUST OPG 2021 PORT D 144A 162,500.00	1.000	10/15/2036 161,150.43	161,687.50
		162,500.00		161,150.43	161,687.50
JJ2H	67448LAA0	ONSLow BAY FINANCIAL LLC OBX 2024 NQM1 A1 144A 356,230.78	1.000	11/25/2063 356,475.34	358,014.18
		356,230.78		356,475.34	358,014.18
JJ2I	682413AA7	ONE PARK MORTGAGE TRUST ONP 2021 PARK A 144A 400,000.00	1.000	03/15/2036 384,000.00	395,000.00
		400,000.00		384,000.00	395,000.00
JJ2H	682939AA1	ONNI COMMERCIAL MORTGAGE TRUST ONNI 2024 APT A 144A 320,000.00	1.000	07/15/2039 313,497.47	321,059.90
		320,000.00		313,497.47	321,059.90
JJ2H	693581AA8	PRP ADVISORS, LLC PRPM 2024 RCF1 A1 144A 224,584.71	1.000	01/25/2054 215,183.83	219,178.73
		224,584.71		215,183.83	219,178.73
JJ2H	69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A 89,994.65	1.000	11/25/2056 89,994.30	77,780.89
		89,994.65		89,994.30	77,780.89
JJ2H	69377CAA1	PRKCM TRUST PRKCM 2022 AFC1 A1A 144A 328,666.91	1.000	04/25/2057 323,263.77	319,953.59
		328,666.91		323,263.77	319,953.59
JJ2H	74938QAA2	WOODWARD CAPITAL MANAGEMENT RCKT 2024 INV1 A1 144A 277,987.18	1.000	06/25/2054 280,506.45	281,787.82
		277,987.18		280,506.45	281,787.82
JJ2I	76120BAA8	RESIMAC RESI 2021 2NCA A1A 144A 170,072.48	1.000	02/03/2053 170,072.48	169,891.35
		170,072.48		170,072.48	169,891.35
JJ2H	85236WCE4	SREIT TRUST SREIT 2021 MFP2 A 144A 150,000.00	1.000	11/15/2036 149,429.70	149,625.00
		150,000.00		149,429.70	149,625.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2I	86359LPD5	STRUCTURED ASSET MORTGAGE INVE SAMI 2005 AR5 A1	1.000	07/19/2035	
		31,860.98		31,263.59	29,477.77
		31,860.98		31,263.59	29,477.77
JJ2H	87256GAA0	THE 2023 MIC TRUST			
		THE 2023 MIC A 144A	1.000	12/05/2038	
		190,000.00		204,331.64	203,522.55
		190,000.00		204,331.64	203,522.55
JJ2H	89176UAN4	TOWD POINT MORTGAGE TRUST			
		TPMT 2020 2 A1A 144A	1.000	04/25/2060	
		344,936.51		307,209.05	310,278.36
		344,936.51		307,209.05	310,278.36
JJ2H	90276WAR8	UBS COMMERCIAL MORTGAGE TRUST			
		UBSCM 2017 C7 A3	3.418	12/15/2050	
		112,522.56		104,645.98	107,514.62
		112,522.56		104,645.98	107,514.62
JJ2H	92539AAA2	VERUS SECURITIZATION TRUST			
		VERUS 2022 6 A1 144A	1.000	06/25/2067	
		241,542.85		239,311.94	238,963.68
		241,542.85		239,311.94	238,963.68
JJ2H	94990FAE1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2024 C63 A5	5.309	08/15/2057	
		140,000.00		144,194.26	140,562.46
		140,000.00		144,194.26	140,562.46
		-----	-----	-----	-----
		103,896,343.16		78,468,407.66	76,510,398.99

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
LOANS SECURED BY MTGES-COM'L					
JJ2I	05490TAA0	BBCRE TRUST	BCCR 2015 GTP A 144A	3.966 08/10/2033	
			1,400,000.00	1,441,983.20	1,363,196.52
			1,400,000.00	1,441,983.20	1,363,196.52
JJ2H	05592DAA2	BPR TRUST	BPR 2022 OANA A 144A	1.000 04/15/2037	
			140,000.00	139,696.88	140,525.00
			140,000.00	139,696.88	140,525.00
JJ2H	05609KAG4	BX TRUST	BX 2021 XL2 D 144A	1.000 10/15/2038	
			119,000.00	118,404.97	118,702.50
			119,000.00	118,404.97	118,702.50
JJ2I	05610FAA5	BX TRUST	BX 2022 AHP A 144A	1.000 01/17/2039	
			800,000.00	758,500.00	797,750.00
			800,000.00	758,500.00	797,750.00
JJ2I	058927AA2	BANC OF AMERICA FUNDING CORPOR	BAFC 2006 A 1A1	1.000 02/20/2036	
			15,093.44	14,860.55	14,168.81
			15,093.44	14,860.55	14,168.81
JJ2H	06540DBH7	BANK	BANK 2021 BN36 A5	2.470 09/15/2064	
			160,000.00	133,675.00	135,110.75
			160,000.00	133,675.00	135,110.75
JJ2H	06540RAE4	BANK	BANK 2017 BNK9 A4	3.538 11/15/2054	
			270,000.00	251,680.08	259,271.63
			270,000.00	251,680.08	259,271.63
JJ2I	08161YBG7	BENCHMARK MORTGAGE TRUST	BMARK 2022 B34 A5	1.000 04/15/2055	
			1,854,000.00	1,661,430.23	1,650,738.93
			1,854,000.00	1,661,430.23	1,650,738.93
JJ2I	08162FAE3	BENCHMARK MORTGAGE TRUST	BMARK 2019 B12 A5	3.115 08/15/2052	
			500,000.00	442,031.25	455,529.40
			500,000.00	442,031.25	455,529.40
JJ2I	08163NBJ3	BENCHMARK MORTGAGE TRUST	BMARK 2022 B32 A5	1.000 01/15/2055	
			2,035,000.00	1,718,859.57	1,721,337.92
			2,035,000.00	1,718,859.57	1,721,337.92
JJ2H	12433XAG4	BX TRUST	BX 2020 VIVA D 144A	1.000 03/11/2044	
			230,000.00	233,018.75	203,590.09
			230,000.00	233,018.75	203,590.09

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2I	12515ABC3	CD COMMERCIAL MORTGAGE TRUST CD 2016 CD2 ASB	3.348	11/10/2049	
		598,324.96		616,241.02	589,472.20
		598,324.96		616,241.02	589,472.20
JJ2H	12515GAD9	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD3 A4	3.631	02/10/2050	
		110,000.00		101,956.25	103,910.81
		110,000.00		101,956.25	103,910.81
JJ2I	12564NAA0	COLONY MORTGAGE CAPITAL LTD CLNY 2019 IKPR A 144A	1.000	11/15/2038	
		929,785.76		929,495.21	918,163.44
		929,785.76		929,495.21	918,163.44
JJ2I	12637UAX7	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C7 ASB	3.314	11/15/2049	
		241,962.65		249,220.79	240,586.41
		241,962.65		249,220.79	240,586.41
JJ2H	17290YAR9	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 C1 A4	3.209	05/10/2049	
		140,000.00		130,947.65	136,726.45
		140,000.00		130,947.65	136,726.45
JJ2H	17328FAW5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2019 GC41 A5	2.868	08/10/2056	
		570,000.00		587,097.66	512,565.32
		570,000.00		587,097.66	512,565.32
JJ2H	200474AE4	COMM MORTGAGE TRUST COMM 2015 LC19 D 144A	2.867	02/10/2048	
		620,000.00		472,750.00	544,016.46
		620,000.00		472,750.00	544,016.46
JJ2H	26863LAA2	ELP 2021 ELP ELP 2021 ELP A 144A	1.000	11/15/2038	
		539,372.18		537,261.46	539,035.07
		539,372.18		537,261.46	539,035.07
JJ2I	30227FAA8	EXTENDED STAY AMERICA TRUST ESA 2021 ESH A 144A	1.000	07/15/2038	
		2,466,214.20		2,466,214.20	2,467,755.58
		2,466,214.20		2,466,214.20	2,467,755.58
JJ2G	31392AJW9	FANNIE MAE FNR 2001 50 BA	7.000	10/25/2041	
		29,094.56		30,765.24	29,464.87
		29,094.56		30,765.24	29,464.87
JJ2G	31393NTB5	FHLMC STRUCTURED PASS THROUGH FSPC T 55 1A1	6.500	03/25/2043	
		283,549.76		297,592.43	285,454.99
		283,549.76		297,592.43	285,454.99
JJ2I	362341RT8	GSR MORTGAGE LOAN TRUST GSR 2005 AR6 1A1	1.000	09/25/2035	
		17,529.37		17,430.77	17,585.69
		17,529.37		17,430.77	17,585.69

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2I	36257CAA5	GS MORTGAGE SECURITIES TRUST GSMS 2017 GPTX A 144A 848,540.78 848,540.78	2.855	05/10/2034 848,540.78 848,540.78	720,989.83 720,989.83
JJ2I	36264LAA6	GS MORTGAGE SECURITIES TRUST GSMS 2021 STAR A 144A 360,000.00 360,000.00	1.000	12/15/2036 349,650.00 349,650.00	358,964.46 358,964.46
JJ2H	36264YAA8	GS MORTGAGE SECURITIES TRUST GSMS 2021 ROSS A 144A 270,000.00 270,000.00	1.000	05/15/2026 270,000.00 270,000.00	255,661.73 255,661.73
JJ2I	38379QCS2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 123 FP 272,369.76 272,369.76	1.000	09/20/2045 261,815.41 261,815.41	265,459.93 265,459.93
JJ2G	38382YKG7	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H19 FM 1,921,223.54 1,921,223.54	1.000	12/20/2071 1,959,033.84 1,959,033.84	1,911,781.49 1,911,781.49
JJ2H	46593EAA3	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 ACB A 144A 110,000.00 110,000.00	1.000	03/15/2039 108,900.00 108,900.00	110,275.00 110,275.00
JJ2H	46645LAX5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2016 C1 A4 75,746.48 75,746.48	3.310	03/17/2049 72,823.14 72,823.14	74,631.98 74,631.98
JJ2H	482606AA8	KNDR TRUST 2021 KIND KNDR 2021 KIND A 144A 158,675.18 158,675.18	1.000	08/15/2038 155,774.40 155,774.40	157,120.64 157,120.64
JJ2I	55284DAA0	MF1 MULTIFAMILY HOUSING MORTGA MF1 2021 W10 A 144A 800,000.00 800,000.00	1.000	12/15/2034 799,295.20 799,295.20	795,347.44 795,347.44
JJ2I	61766NAY1	MORGAN STANLEY BAML TRUST MSBAM 2016 C30 ASB 277,568.13 277,568.13	2.729	09/15/2049 285,888.37 285,888.37	274,570.51 274,570.51
JJ2H	78419CAC8	SG COMMERCIAL MORTGAGE SECURIT SGCMS 2016 C5 A3 219,503.32 219,503.32	2.779	10/10/2048 202,920.53 202,920.53	212,637.94 212,637.94
JJ2I	81744FJG3	SEQUOIA MORTGAGE TRUST SEMT 2005 4 2A1 1,425.35 1,425.35	1.000	04/20/2035 1,425.35 1,425.35	1,422.56 1,422.56

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS	3.467	04/15/2050	
		240,000.00		247,187.28	238,388.47
JJ2H	94989EAG2	240,000.00		247,187.28	238,388.47
		WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 LC25 ASB	3.486	12/15/2059	
		260,564.15		268,368.84	258,793.12
JJ2I	95000JAW8	260,564.15		268,368.84	258,793.12
		WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C37 A4	3.525	12/15/2049	
		180,329.11		170,319.43	176,315.42
JJ2H	95000PAD6	180,329.11		170,319.43	176,315.42
		-----		-----	-----
		20,064,872.68		19,353,055.73	19,057,019.36

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE

LOANS TO PARTICIPANTS - OTHER					

	LOANS TO PARTICIPANTS				
		93,772,479.320	93,772,479.32		93,772,479.32
JJ5M	53999S985	93,770,955.120	93,770,955.12		93,770,955.12
JJ8J	53999S985	1,524.200	1,524.20		1,524.20
		-----	-----		-----
		93,772,479.320	93,772,479.32		93,772,479.32

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
OTHER -----					
	REPUBLIC OF CHILE	SR UNSECURED 01/25 1.625	1.625	01/30/2025	
		1,000,000.00		1,106,792.98	1,033,884.67
JJ2I	ACI0B4VL4	1,000,000.00		1,106,792.98	1,033,884.67
	PROVINCIA DE BUENOS AIRE	SR UNSECURED REGS 09/37 VAR	1.000	09/01/2037	
		664,746.00		248,115.96	442,388.46
JJ2H	ACI208PK2	664,746.00		248,115.96	442,388.46
	EURO-BUND FUTURE MAR25	XEUR 20250306	0.000	03/06/2025	
		-15.00		0.00	0.00
JJ2I	ADI2QB0L0	-15.00		0.00	0.00
	US 10YR ULTRA FUT MAR25	XCBT 20250320	0.000	03/20/2025	
		-43.00		0.00	0.00
JJ2I	ADI2QB0M8	-43.00		0.00	0.00
	US ULTRA BOND CBT MAR25	XCBT 20250320	0.000	03/20/2025	
		-8.00		0.00	0.00
JJ2I	ADI2QB0N6	-8.00		0.00	0.00
	US 2YR NOTE (CBT) MAR25	XCBT 20250331	0.000	03/31/2025	
		25.00		0.00	0.00
JJ2I	ADI2Q4YT2	25.00		0.00	0.00
	LONG GILT FUTURE MAR25	IFLL 20250327	0.000	03/27/2025	
		28.00		0.00	0.00
JJ2I	ADI2Q9VT4	28.00		0.00	0.00
	US 10YR NOTE (CBT)MAR25	XCBT 20250320	0.000	03/20/2025	
		366.00		0.00	0.00
JJ2I	ADI2Q9W14	366.00		0.00	0.00
	US 5YR NOTE (CBT) MAR25	XCBT 20250331	0.000	03/31/2025	
		-7.00		0.00	0.00
JJ2I	ADI2Q96Y1	-7.00		0.00	0.00
	3 MONTH SOFR FUT MAR25	XCME 20250617	0.000	06/17/2025	
		45.00		0.00	0.00
JJ2I	ADI21YKZ4	45.00		0.00	0.00
	3 MONTH SOFR FUT DEC24	XCME 20250318	0.000	03/18/2025	
		33.00		0.00	0.00
JJ2I	ADI23N1Z7	33.00		0.00	0.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		3 MONTH SOFR FUT JUN25	XCME 20250916	0.000 09/16/2025	
		32.00		0.00	0.00
JJ2I	ADI248D60	32.00		0.00	0.00
		3 MONTH SOFR FUT SEP25	XCME 20251216	0.000 12/16/2025	
		220.00		0.00	0.00
JJ2I	ADI275KX6	220.00		0.00	0.00
		PROVINCE OF ALBERTA	SR UNSECURED 01/34 4.5	4.500 01/24/2034	
		3,700,000.00		3,687,790.00	3,577,201.33
JJ2I	013051ET0	3,700,000.00		3,687,790.00	3,577,201.33
		REPUBLIC OF ARGENTINA	SR UNSECURED 07/30 VAR	1.000 07/09/2030	
		82,848.00		43,081.79	63,846.81
JJ2H	040114HS2	82,848.00		43,081.79	63,846.81
		REPUBLIC OF ARGENTINA	SR UNSECURED 07/35 VAR	1.000 07/09/2035	
		87,300.00		40,812.75	57,893.49
JJ2H	040114HT0	87,300.00		40,812.75	57,893.49
		REPUBLIC OF ARGENTINA	SR UNSECURED 07/41 VAR	1.000 07/09/2041	
		310,000.00		141,053.10	193,492.18
JJ2H	040114HV5	310,000.00		141,053.10	193,492.18
		REPUBLIC OF ARGENTINA	SR UNSECURED 07/29 1	1.000 07/09/2029	
		43,082.00		23,748.95	34,982.58
JJ2H	040114HX1	43,082.00		23,748.95	34,982.58
		FED REPUBLIC OF BRAZIL	SR UNSECURED 01/50 4.75	4.750 01/14/2050	
		370,000.00		384,781.50	251,996.36
JJ2H	105756CB4	370,000.00		384,781.50	251,996.36
		CALIFORNIA ST	CAS 04/39 FIXED 7.55	7.550 04/01/2039	
		325,000.00		400,747.75	384,160.79
JJ2G	13063A5G5	325,000.00		400,747.75	384,160.79
		CALIFORNIA ST	CAS 10/39 FIXED 7.3	7.300 10/01/2039	
		1,240,000.00		1,283,489.85	1,411,871.44
JJ2G	13063A7D0	1,240,000.00		1,283,489.85	1,411,871.44
		REPUBLIC OF CHILE	SR UNSECURED 01/34 3.5	3.500 01/31/2034	
		900,000.00		899,388.00	773,762.99
JJ2I	168863DV7	900,000.00		899,388.00	773,762.99
		REPUBLIC OF COLOMBIA	SR UNSECURED 02/44 5.625	5.625 02/26/2044	
		875,000.00		762,559.00	643,125.00
JJ2G	195325BR5	475,000.00		347,225.00	349,125.00
JJ2H	195325BR5	400,000.00		415,334.00	294,000.00

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
JJ2G	195325CU7	REPUBLIC OF COLOMBIA	SR UNSECURED 06/45 5	5.000 06/15/2045	
			900,000.00	547,155.00	606,600.00
			900,000.00	547,155.00	606,600.00
JJ2H	195325EA9	REPUBLIC OF COLOMBIA	SR UNSECURED 02/42 4.125	4.125 02/22/2042	
			200,000.00	196,984.00	126,004.00
			200,000.00	196,984.00	126,004.00
JJ2G	452151LF8	ILLINOIS ST	ILS 06/33 FIXED 5.1	5.100 06/01/2033	
			2,042,352.94	1,944,261.10	2,013,535.75
			2,042,352.94	1,944,261.10	2,013,535.75
JJ2H	46513JB34	STATE OF ISRAEL	SR UNSECURED 07/30 2.75	2.750 07/03/2030	
			200,000.00	200,000.00	173,890.20
			200,000.00	200,000.00	173,890.20
JJ2I	46513YJJ8	STATE OF ISRAEL	SR UNSECURED 01/48 4.125	4.125 01/17/2048	
			900,000.00	891,882.00	681,921.00
			900,000.00	891,882.00	681,921.00
JJ2G	646139X83	NEW JERSEY ST TURNPIKE AUTH TU NJSTRN	01/41 FIXED 7.102	7.102 01/01/2041	
			1,200,000.00	1,275,876.08	1,340,132.40
			1,200,000.00	1,275,876.08	1,340,132.40
JJ2I	68333ZAY3	ONTARIO (PROVINCE OF)	SR UNSECURED 06/33 3.65	3.650 06/02/2033	
			1,500,000.00	1,061,878.51	1,040,878.18
			1,500,000.00	1,061,878.51	1,040,878.18
JJ2H	715638AU6	REPUBLIC OF PERU	SR UNSECURED 03/37 6.55	6.550 03/14/2037	
			50,000.00	63,120.00	52,050.00
			50,000.00	63,120.00	52,050.00
JJ2H	715638BM3	REPUBLIC OF PERU	SR UNSECURED 11/50 5.625	5.625 11/18/2050	
			80,000.00	89,886.73	74,840.00
			80,000.00	89,886.73	74,840.00
JJ2H	715638DQ2	REPUBLIC OF PERU	SR UNSECURED 12/60 2.78	2.780 12/01/2060	
			60,000.00	37,350.00	31,530.00
			60,000.00	37,350.00	31,530.00
JJ2I	77586RAK6	ROMANIA	SR UNSECURED 144A 02/27 3	3.000 02/27/2027	
			1,000,000.00	993,910.00	941,390.00
			1,000,000.00	993,910.00	941,390.00
JJ2I	880591FB3	TENN VALLEY AUTHORITY	SR UNSECURED 08/34 4.375	4.375 08/01/2034	
			900,000.00	891,981.00	869,858.57
			900,000.00	891,981.00	869,858.57

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
JJ2I	88880LAK9	TOBACCO SETTLEMENT FIN AUTH WV TOBGEN 06/28 FIXED 2.351	2.351	06/01/2028	
		2,050,000.00		2,050,000.00	1,867,643.89
		2,050,000.00		2,050,000.00	1,867,643.89
JJ2H	91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05	6.050	01/11/2040	
		620,000.00		731,392.89	573,311.59
		620,000.00		731,392.89	573,311.59
JJ2H	91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75	4.750	03/08/2044	
		110,000.00		115,225.00	83,463.67
		110,000.00		115,225.00	83,463.67
JJ2I	91087BAK6	UNITED MEXICAN STATES SR UNSECURED 04/32 4.75	4.750	04/27/2032	
		1,300,000.00		1,270,932.00	1,177,795.28
		1,300,000.00		1,270,932.00	1,177,795.28
JJ2H	91087BAM2	UNITED MEXICAN STATES SR UNSECURED 05/31 2.659	2.659	05/24/2031	
		220,000.00		216,480.00	178,494.49
		220,000.00		216,480.00	178,494.49
JJ2I	99S1X97R9	BWU01QFN3 IRS USD R V 12MSOFR SWUV1QFN5 CCP0IS	1.000	03/31/2025	
		15,000,000.00		15,013,304.73	15,000,000.00
		15,000,000.00		15,013,304.73	15,000,000.00
JJ2I	99S1X97S7	BWU01QFN3 IRS USD P F 4.15859 SWU01QFN3 CCP0IS	4.158	03/31/2025	
		-15,000,000.00		-15,000,000.00	-14,989,351.20
		-15,000,000.00		-15,000,000.00	-14,989,351.20
JJ2I	99S21EPL4	BWU0206W9 IRS USD R V 12MSOFR SWUV206W1 CCP0IS	1.000	06/20/2054	
		1,500,000.00		1,612,986.92	1,500,000.00
		1,500,000.00		1,612,986.92	1,500,000.00
JJ2I	99S21EPM2	BWU0206W9 IRS USD P F 3.50000 SWU0206W9 CCP0IS	3.500	06/20/2054	
		-1,500,000.00		-1,500,000.00	-1,385,699.45
		-1,500,000.00		-1,500,000.00	-1,385,699.45
JJ2I	99S23TBC4	BWU025TJ2 IRS USD R V 12MSOFR SWUV25TJ4 CCP0IS	1.000	12/18/2025	
		2,700,000.00		2,704,854.60	2,700,000.00
		2,700,000.00		2,704,854.60	2,700,000.00
JJ2I	99S23TBD2	BWU025TJ2 IRS USD P F 4.00000 SWU025TJ2 CCP0IS	4.000	12/18/2025	
		-2,700,000.00		-2,700,000.00	-2,695,239.85
		-2,700,000.00		-2,700,000.00	-2,695,239.85
JJ2I	99S251J01	SWPC0MW38 CDS EUR R F 1.00000 1 CCPITRAXX	1.000	12/20/2029	
		4,300,000.00		4,890,698.68	4,540,981.88
		4,300,000.00		4,890,698.68	4,540,981.88

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		SWPC0MW38 CDS EUR P V 03MEVENT 2 CCPITRAXX	1.000	12/20/2029	
		-4,300,000.00	-4,794,208.58		-4,452,650.21
JJ2I	99S251J19	-4,300,000.00	-4,794,208.58		-4,452,650.21
		SWPC0MW95 CDS EUR R F 5.00000 1 CCPITRAXX	5.000	12/20/2029	
		4,000,000.00	4,841,027.40		4,468,642.47
JJ2I	99S251J68	4,000,000.00	4,841,027.40		4,468,642.47
		SWPC0MW95 CDS EUR P V 03MEVENT 2 CCPITRAXX	1.000	12/20/2029	
		-4,000,000.00	-4,457,201.96		-4,142,000.19
JJ2I	99S251J76	-4,000,000.00	-4,457,201.96		-4,142,000.19
		-----	-----		-----
		22,931,004.94	22,212,137.73		21,246,628.57

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
COMMON/COLLECTIVE TRUSTS					
		RUSSELL 3000 INDEX NL SERIES FUND CLASS A CMCW1			
		45,500,555.710	2,038,247,699.75		4,315,181,702.42
JJ1K	77999X959	7,275,503.893	637,278,673.39		689,994,238.20
JJ5D	77999X959	38,225,051.817	1,400,969,026.36		3,625,187,464.22
		STT RUSSELL 2K VAL IDX NL CTF CMC61			
		5,239,597.129	367,406,358.35		439,303,542.09
JJCM	782996953	5,239,597.129	367,406,358.35		439,303,542.09
		SSGA US BND INDEX SER A MUTUAL FUND			
		73,872,222.474	1,098,425,311.13		1,102,321,303.75
JJDY	85744L394	3,088,129.777	46,501,297.05		46,081,072.53
JJ2C	85744L394	70,784,092.697	1,051,924,014.08		1,056,240,231.22
		STATE STR BK TR CO MUTUAL FUNDS			
		22,049,511.189	1,300,072,858.41		1,619,029,458.08
JJBP	85744L634	13,917,324.581	808,191,050.79		1,021,907,392.01
JJ4C	85744L634	8,132,186.608	491,881,807.62		597,122,066.07
		STATE STR BK + TR COINVT FDS MUTUAL FUND			
		1,110,381.198	84,626,064.91		110,063,205.11
JJBZ	85744T645	660,165.937	45,501,277.04		65,436,968.01
JJCD	85744T645	450,215.261	39,124,787.87		44,626,237.10
		STATE STR BK + TR CO INVT FDS MUTUAL FUND			
		9,295,982.041	362,584,584.31		433,006,843.47
JJBY	85744T652	1,980,645.082	73,357,742.09		92,258,447.92
JJB9	85744T652	7,315,336.959	289,226,842.22		340,748,395.55
		STATE STR BK + TR CO INVT FDS RUSSELL 2000 INDEX FD SER A			
		2,304,079.076	171,088,796.47		187,291,675.85
JJ8K	857444723	2,304,079.076	171,088,796.47		187,291,675.85
		STATE STR BK + TR CO INVT FDS REIT INDEX FD SER A			
		195,910.381	13,339,135.43		14,439,770.54
JJGC	857444780	195,910.381	13,339,135.43		14,439,770.54
		STATE STR BK + TR CO INVT FDS TREASURY INFLATION PROTECTED			
		7,378,621.701	210,085,310.31		218,672,832.73
JJFC	857444871	7,378,621.701	210,085,310.31		218,672,832.73
		STATE STR GLOBAL ADVISORS TR C MUTUAL FUND			
		51,175,209.523	689,130,995.08		728,018,530.67
JJZ	857480867	3,469,049.885	50,703,211.81		49,350,703.66
JJ3C	857480867	47,706,159.638	638,427,783.27		678,667,827.01

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		218,122,070.422	6,335,007,114.15		9,167,328,864.71

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT	RATE	MAT DATE	(E) CURRENT
FUND		SHARES/PAR		(D) COST	VALUE

103-12 INVESTMENTS					

	MARATHON LONDON EMERGING MARK				
		479,122.550		53,262,030.28	74,711,974.83
JJ3D	56599H929	479,122.550		53,262,030.28	74,711,974.83
	W20000001 US DOLLAR HIGH YIELD SEC				
		239,256.666		8,126,587.03	11,051,743.92
JJ2H	93899B948	239,256.666		8,126,587.03	11,051,743.92
		-----		-----	-----
		718,379.216		61,388,617.31	85,763,718.75

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
REGISTERED INVESTMENT COMPANY					
		PIMCO FDS SHORT TERM FLTG NAV MUTUAL FUND			
		6,274,291.186	62,846,023.90		62,849,574.81
JJ2I	72201P613	6,274,291.186	62,846,023.90		62,849,574.81
		BARROW HANLEY ACWI BARROW HANLEY ACWI			
		39,060,985.941	375,341,714.73		411,702,791.82
JJC4	902LWQ902	39,060,985.941	375,341,714.73		411,702,791.82
		GENESIS RUSSIAN SIDEPOCKET			
		3,398.336	3.40		3.40
JJ3H	902RND908	3,398.336	3.40		3.40
		JPMCB GLOBAL FOCUS LIQUIDATING			
		2,003.202	53,305.21		45,292.40
JJ92	933XGR905	2,003.202	53,305.21		45,292.40
		ARROWSTREET INTL EQ ACQI XUS N ACWIEXUSN			
		2,653,832.432	321,030,195.96		513,445,452.88
JJ9V	934NXA904	2,653,832.432	321,030,195.96		513,445,452.88
		ARTISAN INTERNATIONAL VALUE TR FUND 771			
		37,835,446.011	380,385,566.37		419,216,741.80
JJC3	948EDN902	37,835,446.011	380,385,566.37		419,216,741.80
		-----	-----		-----
		85,829,957.108	1,139,656,809.57		1,407,259,857.11

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE

INSURANCE CO. GENERAL ACCOUNT					

	TRANSAMERICA	MDA 01347TR	3.000	12/31/2028	
		300,294,949.04		300,294,949.04	300,294,949.04
JJ5I	933URQII2	300,294,949.04		300,294,949.04	300,294,949.04
	MASSMUTUAL	30054	2.880	12/28/2028	
		292,752,902.55		292,752,902.55	292,752,902.55
JJ5I	934MJMII7	292,752,902.55		292,752,902.55	292,752,902.55
	PRUDENTIAL	GA 64199	2.900	12/31/2028	
		294,819,702.28		294,819,702.28	294,819,702.28
JJ5I	934MJNII5	294,819,702.28		294,819,702.28	294,819,702.28
	MET TOWER LIFE 38082	2.31 MAT DATE 6/30/2029	2.900	06/30/2029	
		295,028,096.56		295,028,096.56	295,028,096.56
JJ5I	935RTHII5	295,028,096.56		295,028,096.56	295,028,096.56
	RGA RGA00099	2.32 MAT DATE 06/30/2029	2.920	06/30/2029	
		294,839,430.90		294,839,430.90	294,839,430.90
JJ5I	935RTJII1	294,839,430.90		294,839,430.90	294,839,430.90
	PACIFIC LIFE INS		3.010	12/31/2060	
		286,104,364.75		286,104,364.75	286,104,364.75
JJ5I	948VZJII0	286,104,364.75		286,104,364.75	286,104,364.75

		1,763,839,446.08		1,763,839,446.08	1,763,839,446.08

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

ASSET CATEGORY	UNITS	COST	CURRENT VALUE
INTEREST BEARING CASH	863,484,318.820	716,827,841.61	716,811,735.03
CERTIFICATES OF DEPOSIT	0.000	0.00	0.00
U.S. GOVERNMENT SECURITIES	557,617,214.020	528,530,154.46	484,770,431.60
CORP. DEBT INSTR. - PREFERRED	138,665,864.670	132,582,455.54	126,966,734.64
CORP. DEBT INSTR. - ALL OTHER	187,710,360.850	184,391,740.66	173,070,934.65
CORPORATE STOCKS - PREFERRED	97,738.000	4,740,987.58	4,949,047.08
CORPORATE STOCKS - COMMON	138,151,170.000	6,482,779,728.97	9,996,789,597.70
PARTN./JOINT VENTURE INTERESTS	0.000	0.00	0.00
REAL ESTATE-INCOME PRODUCING	0.000	0.00	0.00
REAL ESTATE-NON INC. PRODUCING	0.000	0.00	0.00
LOANS SECURED BY MTGES-RESID.	103,896,343.160	78,468,407.66	76,510,398.99
LOANS SECURED BY MTGES-COM'L	20,064,872.680	19,353,055.73	19,057,019.36
LOANS TO PARTIC. - MORTGAGES	0.000	0.00	0.00
LOANS TO PARTICIPANTS - OTHER	93,772,479.320	93,772,479.32	93,772,479.32
OTHER	22,931,004.940	22,212,137.73	21,246,628.57
COMMON/COLLECTIVE TRUSTS	218,122,070.422	6,335,007,114.15	9,167,328,864.71
POOLED SEPARATE ACCOUNTS	0.000	0.00	0.00
103-12 INVESTMENTS	718,379.216	61,388,617.31	85,763,718.75
REGISTERED INVESTMENT COMPANY	85,829,957.108	1,139,656,809.57	1,407,259,857.11
INSURANCE CO. GENERAL ACCOUNT	1,763,839,446.080	1,763,839,446.08	1,763,839,446.08
** ASSET CATEGORY NOT FOUND **	0.000	0.00	0.00
GRAND TOTALS	4,194,901,219.286	17,563,550,976.37	24,138,136,893.59
	=====	=====	=====

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

THIS IS A COMPOSITE REPORT FOR:

JJBI	SSGM TRANSITION MANAGEMENT
JJBj	TROWE PRICE
JJBP	SSGA RUSSELL 1000
JJBY	SSGA R1000 LARGE CAP VALUE
JJBZ	SSGA R1000 LARGE CAP GROWTH
JJB9	SSGA R1000 LARGE CAP VALUE
JJCD	SSGA R1000 LARGE CAP GROWTH
JJCG	HARVEY PARTNERS SMALL CAP
JJCH	SNYDER SMALL CAP CORE
JJCI	SSGA R2000 VALUE
JJCJ	HARVEY PARTNERS SMALL CAP
JJCL	SNYDER SMALL CAP CORE
JJCM	SSGA R2000 VALUE
JJCR	MORGAN STANLEY SCG
JJCV	KENVUE STOCK SAL
JJCW	KENVUE ESOP
JJCX	KENVUE STOCK PR
JJC1	TRANSITION ACCOUNT
JJC2	WCM
JJC3	ARTISAN
JJC4	BARROW HANLEY
JJDV	DODGE & COX
JJDW	TRANSITION ACCOUNT
JJDY	SSGA US BOND FUND INDEX
JJDZ	SSGA INTL EQUITY INDEX
JJFC	TIPS
JJGC	REITS
JJ1K	SSGA RUSSELL 3000
JJ1P	JP MORGAN
JJ1U	GOLDMAN SACHS
JJ1V	PRIMECAP
JJ1Y	DODGE & COX
JJ1Z	HOTCHKISS & WILEY
JJ2C	SSGA INTERMEDIATE BOND FUND
JJ2F	JOHNSON & JOHNSON
JJ2G	DODGE & COX
JJ2H	WAMCO
JJ2I	PIMCO
JJ3B	BARROW HANLEY
JJ3C	SSGA EAFE FUND
JJ3D	MARATHON INVESTMENT
JJ3E	GMO
JJ3F	BAILLIE GIFFORD OVERSEAS LMTD
JJ3G	DODGE & COX
JJ3H	GENESIS
JJ3I	SSGA WORLD DEV EX US
JJ4B	J.P. MORGAN
JJ4C	SSGA RUSSELL 1000
JJ5D	SSGA RUSSELL 3000 FUND
JJ5F	COMPANY STOCK SAL. FUND
JJ5H	US GOVERNMENT FUND
JJ5I	FIXED INTEREST FUND
JJ5M	PARTICIPANT LOAN FUND
JJ5N	J&J ESOP
JJ5V	COMPANY STOCK PUERTO RICO FUND
JJ7C	CASH INFLOW ACCOUNT
JJ8J	LOAN ACCOUNT - PUERTO RICO
JJ8K	US SMALL CAP POOL
JJ8M	T ROWE PRICE

JJ8N	GOLDMAN SACHS
JJ80	HOTCHKIS AND WILEY
JJ8P	PRIMECAP
JJ82	DUFF & PHELPS
JJ83	TRANSITION FUND
JJ9L	MORGAN STANLEY INVESTMENT MGMT
JJ9M	T ROWE PRICE LG CAP GROWTH
JJ9N	T ROWE PRICE LG CAP GROWTH
JJ90	BARROW HANLEY
JJ9U	TRANSITION ACCOUNT-BALANCED
JJ9V	ARROWSTREET
JJ92	JPM GF TAX RECLAIMS

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

INTEREST BEARING CASH									

8611239B5	STATE STREET BANK + TRUST CO			SHORT TERM INVESTMENT FUND		1.000	12/31/2030		
3402	1,979,784,502.27	2985	1,962,573,070.18	0.00	1,962,573,069.58	6387	3,942,357,572.45	0.60	
INTEREST BEARING CASH TOTALS									

3402	1,979,784,502.27	2985	1,962,573,070.18	0.00	1,962,573,069.58	6387	3,942,357,572.45	0.60	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

U.S. GOVERNMENT SECURITIES									

U.S. GOVERNMENT SECURITIES TOTALS									

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET			RATE		MAT DATE	
#PUR (C) PURCHASE PRICE	#SALE (D) SELLING PRICE	(F) EXPENSES INCURRED		(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

CORP. DEBT INSTR. - PREFERRED								

CORP. DEBT INSTR. - PREFERRED		TOTALS						

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET				RATE		MAT DATE			
#PUR (C) PURCHASE PRICE	#SALE (D) SELLING PRICE	(F) EXPENSES INCURRED		(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS			

CORP. DEBT INSTR. - ALL OTHER										

CORP. DEBT INSTR. - ALL OTHER TOTALS										

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00		

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET			RATE		MAT DATE			
#PUR (C) PURCHASE PRICE	#SALE (D) SELLING PRICE	(F) EXPENSES INCURRED		(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS			

CORPORATE STOCKS - PREFERRED										

CORPORATE STOCKS - PREFERRED TOTALS										

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00		

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE:	22,666,184,162.62
5% OF ASSET VALUE:	1,133,309,208.13

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET			RATE		MAT DATE			
#PUR (C) PURCHASE PRICE	#SALE (D) SELLING PRICE	(F) EXPENSES INCURRED		(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS			

CORPORATE STOCKS - COMMON										

CORPORATE STOCKS - COMMON TOTALS										

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00		

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

LOANS SECURED BY MTGES-RESID.									

LOANS SECURED BY MTGES-RESID. TOTALS									

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

LOANS SECURED BY MTGES-COM'L									

LOANS SECURED BY MTGES-COM'L TOTALS									

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

LOANS TO PARTICIPANTS - OTHER									

LOANS TO PARTICIPANTS - OTHER TOTALS									

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE:	22,666,184,162.62
5% OF ASSET VALUE:	1,133,309,208.13

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET			RATE		MAT DATE	
#PUR (C) PURCHASE PRICE	#SALE (D) SELLING PRICE	(F) EXPENSES INCURRED		(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

OTHER								

OTHER TOTALS								

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

COMMON/COLLECTIVE TRUSTS									

77999X959	RUSSELL 3000 INDEX NL SERIES				FUND CLASS A CMCW1				
176	1,162,942,731.96	359	863,051,159.35	0.00	638,317,989.42	535	2,025,993,891.31	224,733,169.93	
85744L634	STATE STR BK TR CO				MUTUAL FUNDS				
88	877,876,792.45	195	1,159,160,365.16	0.00	998,055,967.01	283	2,037,037,157.61	161,104,398.15	
COMMON/COLLECTIVE TRUSTS TOTALS									

264	2,040,819,524.41	554	2,022,211,524.51	0.00	1,636,373,956.43	818	4,063,031,048.92	385,837,568.08	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

103-12 INVESTMENTS									

103-12 INVESTMENTS TOTALS									

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

REGISTERED INVESTMENT COMPANY									

REGISTERED INVESTMENT COMPANY TOTALS									

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY (B) DESCRIPTION OF ASSET				RATE		MAT DATE			
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

INSURANCE CO. GENERAL ACCOUNT									

933URQII2	TRANSAMERICA			MDA 01347TR		3.000	12/31/2028		
25	3,884,474,472.73	29	3,927,125,426.34	0.00	3,927,125,426.34	54	7,811,599,899.07	0.00	
934MJMII7	MASSMUTUAL			30054		2.880	12/28/2028		
24	3,788,014,459.70	30	3,829,818,002.87	0.00	3,829,818,002.87	54	7,617,832,462.57	0.00	
934MJNII5	PRUDENTIAL			GA 64199		2.900	12/31/2028		
25	3,814,584,699.99	29	3,856,623,540.19	0.00	3,856,623,540.19	54	7,671,208,240.18	0.00	
935RTHII5	MET TOWER LIFE 38082			2.31 MAT DATE 6/30/2029		2.900	06/30/2029		
25	3,817,247,818.20	29	3,859,327,257.31	0.00	3,859,327,257.31	54	7,676,575,075.51	0.00	
935RTJII1	RGA RGA00099			2.32 MAT DATE 06/30/2029		2.920	06/30/2029		
24	3,814,682,711.92	29	3,856,741,725.16	0.00	3,856,741,725.16	53	7,671,424,437.08	0.00	
948VZJII0	PACIFIC LIFE INS					3.010	12/31/2060		
23	3,698,214,577.59	28	3,412,110,212.84	0.00	3,412,110,212.84	51	7,110,324,790.43	0.00	
INSURANCE CO. GENERAL ACCOUNT TOTALS									

146	22,817,218,740.13	174	22,741,746,164.71	0.00	22,741,746,164.71	320	45,558,964,904.84	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 22,666,184,162.62

5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET			RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS

INTEREST BEARING CASH								
3402	1,979,784,502.27	2985	1,962,573,070.18	0.00	1,962,573,069.58	6387	3,942,357,572.45	0.60
CERTIFICATES OF DEPOSIT								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
U.S. GOVERNMENT SECURITIES								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
CORP. DEBT INSTR. - PREFERRED								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
CORP. DEBT INSTR. - ALL OTHER								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
CORPORATE STOCKS - PREFERRED								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
CORPORATE STOCKS - COMMON								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
PARTN./JOINT VENTURE INTERESTS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
REAL ESTATE-INCOME PRODUCING								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
REAL ESTATE-NON INC. PRODUCING								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
LOANS SECURED BY MTGES-RESID.								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
LOANS SECURED BY MTGES-COM'L								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
LOANS TO PARTIC. - MORTGAGES								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
LOANS TO PARTICIPANTS - OTHER								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
OTHER								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
COMMON/COLLECTIVE TRUSTS								
264	2,040,819,524.41	554	2,022,211,524.51	0.00	1,636,373,956.43	818	4,063,031,048.92	385,837,568.08
POOLED SEPARATE ACCOUNTS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
103-12 INVESTMENTS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
REGISTERED INVESTMENT COMPANY								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
INSURANCE CO. GENERAL ACCOUNT								
146	22,817,218,740.13	174	22,741,746,164.71	0.00	22,741,746,164.71	320	45,558,964,904.84	0.00
** ASSET CATEGORY NOT FOUND **								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
REPORTABLE TRANSACTION TOTALS								

3812	26,837,822,766.81	3713	26,726,530,759.40	0.00	26,340,693,190.72	7525	53,564,353,526.21	385,837,568.68
NON-REPORTABLE TRANSACTION TOTALS								

20775	8,134,362,743.49	30579	9,097,159,161.26	0.00	8,154,374,484.20	51354	17,231,521,904.75	942,439,131.67
RUN DATE: 01/10/25								

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

THIS IS A COMPOSITE REPORT FOR:

JJBI	SSGM TRANSITION MANAGEMENT
JJBj	TROWE PRICE
JJBP	SSGA RUSSELL 1000
JJBY	SSGA R1000 LARGE CAP VALUE
JJBZ	SSGA R1000 LARGE CAP GROWTH
JJB9	SSGA R1000 LARGE CAP VALUE
JJCD	SSGA R1000 LARGE CAP GROWTH
JJCG	HARVEY PARTNERS SMALL CAP
JJCH	SNYDER SMALL CAP CORE
JJCI	SSGA R2000 VALUE
JJCJ	HARVEY PARTNERS SMALL CAP
JJCL	SNYDER SMALL CAP CORE
JJCM	SSGA R2000 VALUE
JJCR	MORGAN STANLEY SCG
JJCV	KENVUE STOCK SAL
JJCW	KENVUE ESOP
JJCX	KENVUE STOCK PR
JJC1	TRANSITION ACCOUNT
JJC2	WCM
JJC3	ARTISAN
JJC4	BARROW HANLEY
JJDV	DODGE & COX
JJDW	TRANSITION ACCOUNT
JJDY	SSGA US BOND FUND INDEX
JJDZ	SSGA INTL EQUITY INDEX
JJFC	TIPS
JJGC	REITS
JJ1K	SSGA RUSSELL 3000
JJ1P	JP MORGAN
JJ1U	GOLDMAN SACHS
JJ1V	PRIMECAP
JJ1Y	DODGE & COX
JJ1Z	HOTCHKISS & WILEY
JJ2C	SSGA INTERMEDIATE BOND FUND
JJ2F	JOHNSON & JOHNSON
JJ2G	DODGE & COX
JJ2H	WAMCO
JJ2I	PIMCO
JJ3B	BARROW HANLEY
JJ3C	SSGA EAFE FUND
JJ3D	MARATHON INVESTMENT
JJ3E	GMO
JJ3F	BAILLIE GIFFORD OVERSEAS LMTD
JJ3G	DODGE & COX
JJ3H	GENESIS
JJ3I	SSGA WORLD DEV EX US
JJ4B	J.P. MORGAN
JJ4C	SSGA RUSSELL 1000
JJ5D	SSGA RUSSELL 3000 FUND
JJ5F	COMPANY STOCK SAL. FUND
JJ5H	US GOVERNMENT FUND
JJ5I	FIXED INTEREST FUND
JJ5M	PARTICIPANT LOAN FUND
JJ5N	J&J ESOP
JJ5V	COMPANY STOCK PUERTO RICO FUND
JJ7C	CASH INFLOW ACCOUNT
JJ8J	LOAN ACCOUNT - PUERTO RICO
JJ8K	US SMALL CAP POOL
JJ8M	T ROWE PRICE

JJ8N	GOLDMAN SACHS
JJ80	HOTCHKIS AND WILEY
JJ8P	PRIMECAP
JJ82	DUFF & PHELPS
JJ83	TRANSITION FUND
JJ9L	MORGAN STANLEY INVESTMENT MGMT
JJ9M	T ROWE PRICE LG CAP GROWTH
JJ9N	T ROWE PRICE LG CAP GROWTH
JJ90	BARROW HANLEY
JJ9U	TRANSITION ACCOUNT-BALANCED
JJ9V	ARROWSTREET
JJ92	JPM GF TAX RECLAIMS

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

BEGINNING NET ASSET VALUE:	22,666,184,162.62
5% OF ASSET VALUE:	1,133,309,208.13

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET		RATE		MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	

INTEREST BEARING CASH						

INTEREST BEARING CASH TOTALS						

		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET		RATE		MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	

U.S. GOVERNMENT SECURITIES						

U.S. GOVERNMENT SECURITIES TOTALS						

		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET			RATE	MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	

CORP. DEBT INSTR. - PREFERRED						

CORP. DEBT INSTR. - PREFERRED TOTALS						

		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET			RATE	MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	

CORP. DEBT INSTR. - ALL OTHER						

CORP. DEBT INSTR. - ALL OTHER TOTALS						

		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET		RATE		MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	

CORPORATE STOCKS - PREFERRED						

CORPORATE STOCKS - PREFERRED TOTALS						

		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

BEGINNING NET ASSET VALUE: 22,666,184,162.62

5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE		MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS
CORPORATE STOCKS - COMMON					

CORPORATE STOCKS - COMMON TOTALS					

		0.00	0.00	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

BEGINNING NET ASSET VALUE:	22,666,184,162.62
5% OF ASSET VALUE:	1,133,309,208.13

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET		RATE		MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	

LOANS SECURED BY MTGES-RESID.						

LOANS SECURED BY MTGES-RESID. TOTALS						

		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET			RATE	MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	

LOANS SECURED BY MTGES-COM'L						

LOANS SECURED BY MTGES-COM'L TOTALS						

		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET			RATE	MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	

LOANS TO PARTICIPANTS - OTHER						

LOANS TO PARTICIPANTS - OTHER TOTALS						

		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET			RATE	MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	

OTHER						

OTHER TOTALS						

		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET		RATE		MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	

COMMON/COLLECTIVE TRUSTS						

COMMON/COLLECTIVE TRUSTS TOTALS						

		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET			RATE	MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	

103-12 INVESTMENTS						

103-12 INVESTMENTS TOTALS						

		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET			RATE	MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	

REGISTERED INVESTMENT COMPANY						

REGISTERED INVESTMENT COMPANY TOTALS						

		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

BEGINNING NET ASSET VALUE: 22,666,184,162.62
5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET			RATE	MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	

INSURANCE CO. GENERAL ACCOUNT						

INSURANCE CO. GENERAL ACCOUNT TOTALS						

		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

BEGINNING NET ASSET VALUE: 22,666,184,162.62

5% OF ASSET VALUE: 1,133,309,208.13

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE		
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS
INTEREST BEARING CASH					
		0.00	0.00	0.00	0.00
CERTIFICATES OF DEPOSIT					
		0.00	0.00	0.00	0.00
U.S. GOVERNMENT SECURITIES					
		0.00	0.00	0.00	0.00
CORP. DEBT INSTR. - PREFERRED					
		0.00	0.00	0.00	0.00
CORP. DEBT INSTR. - ALL OTHER					
		0.00	0.00	0.00	0.00
CORPORATE STOCKS - PREFERRED					
		0.00	0.00	0.00	0.00
CORPORATE STOCKS - COMMON					
		0.00	0.00	0.00	0.00
PARTN./JOINT VENTURE INTERESTS					
		0.00	0.00	0.00	0.00
REAL ESTATE-INCOME PRODUCING					
		0.00	0.00	0.00	0.00
REAL ESTATE-NON INC. PRODUCING					
		0.00	0.00	0.00	0.00
LOANS SECURED BY MTGES-RESID.					
		0.00	0.00	0.00	0.00
LOANS SECURED BY MTGES-COM'L					
		0.00	0.00	0.00	0.00
LOANS TO PARTIC. - MORTGAGES					
		0.00	0.00	0.00	0.00
LOANS TO PARTICIPANTS - OTHER					
		0.00	0.00	0.00	0.00
OTHER					
		0.00	0.00	0.00	0.00
COMMON/COLLECTIVE TRUSTS					
		0.00	0.00	0.00	0.00
POOLED SEPARATE ACCOUNTS					
		0.00	0.00	0.00	0.00
103-12 INVESTMENTS					
		0.00	0.00	0.00	0.00
REGISTERED INVESTMENT COMPANY					
		0.00	0.00	0.00	0.00
INSURANCE CO. GENERAL ACCOUNT					
		0.00	0.00	0.00	0.00
** ASSET CATEGORY NOT FOUND **					
		0.00	0.00	0.00	0.00
REPORTABLE TRANSACTION TOTALS					

		0.00	0.00	0.00	0.00

