

Purchase and Sales by Report Date

Composite



March 1, 2024 to March 31, 2024

View Date:

April 11, 2024

Funds Included in Composite

NJCX	COMMON D DOM EQTY
NJEU	COMMON D REAL ASSET MLPS
NJEW	COMMON D REAL ASSET EQUITY
NJFA	COMMON D DOM EQTY DIVERSIFIED
NJFD	COMMON D DOM EQTY MULTISECTOR
NJFE	COMMON D SPECIAL SITUATIONS
NJFP	COMMON D REAL ASSETS ETFS
NJFR	COMMON D REAL PROPERTY EQUITY
NJGA	COMMON D REAL ESTATE EQUITY
NJGB	COMMON D GDC EQUITY
NJGU	NJ DIVISION OF INVESTMENT
NJGZ	COMMON D US ETF

Purchase Report by Report Date

Composite



March 1, 2024 to March 31, 2024

View Date: April 11, 2024

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Sh
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							

EQUITY

US DOLLAR

000361105	AAR CORP	COMMON STOCK USD	1.001	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	6,024.000	1.000000	NJCX	Local	66.550100	0.00	0.00	400,897.80
				Base	66.550100	0.00	0.00	400,897.80
000957100	ABM INDUSTRIES INC	COMMON STOCK USD	.0101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	6,995.000	1.000000	NJCX	Local	41.248900	0.00	0.00	288,536.06
				Base	41.248900	0.00	0.00	288,536.06
001744101	AMN HEALTHCARE SERVICES INC	COMMON STOCK USD	.0101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	13,331.000	1.000000	NJCX	Local	56.579200	0.00	0.00	754,257.32
				Base	56.579200	0.00	0.00	754,257.32
00206R102	AT+T INC	COMMON STOCK USD	1.001	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	30,135.000	1.000000	NJCX	Local	16.965000	0.00	0.00	511,240.28
				Base	16.965000	0.00	0.00	511,240.28
00508Y102	ACUITY BRANDS INC	COMMON STOCK USD	.0101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	1,558.000	1.000000	NJCX	Local	250.956200	0.00	0.00	390,989.76
				Base	250.956200	0.00	0.00	390,989.76
006739106	ADDUS HOMECARE CORP	COMMON STOCK USD	.01	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	3,858.000	1.000000	NJCX	Local	93.478300	0.00	0.00	360,639.28
				Base	93.478300	0.00	0.00	360,639.28
007903107	ADVANCED MICRO DEVICES	COMMON STOCK USD	.0101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	2,585.000	1.000000	NJCX	Local	199.448400	0.00	0.00	515,574.11
				Base	199.448400	0.00	0.00	515,574.11
007973100	ADVANCED ENERGY INDUSTRIES	COMMON STOCK USD	.01	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	2,441.000	1.000000	NJCX	Local	103.029500	0.00	0.00	251,495.01
				Base	103.029500	0.00	0.00	251,495.01

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Units/Original Face							
008073108	AEROVIRONMENT INC 4,310.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 128.842700 128.842700	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 0.00 0.00	555,312.04 555,312.04
008492100	AGREE REALTY CORP 6,774.000 1.000000 NJCX	REIT USD.0001 Local Base	01 Mar 2024 55.674300 55.674300	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 0.00 0.00	377,137.71 377,137.71
009066101	AIRBNB INC CLASS A 4,406.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 159.690799 159.690799	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 0.00 0.00	703,597.66 703,597.66
00912X302	AIR LEASE CORP 7,109.000 1.000000 NJCX	COMMON STOCK USD.0101 Local Base	01 Mar 2024 40.268500 40.268500	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 0.00 0.00	286,268.77 286,268.77
014491104	ALEXANDER + BALDWIN INC 11,874.000 1.000000 NJCX	REIT Local Base	01 Mar 2024 16.655500 16.655500	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 0.00 0.00	197,767.41 197,767.41
018522300	ALLETE INC 4,553.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 56.474600 56.474600	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 0.00 0.00	257,128.85 257,128.85
02156B103	ALTERYX INC CLASS A 58,086.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 48.061300 48.061300	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 0.00 0.00	2,791,688.67 2,791,688.67
023135106	AMAZON.COM INC 31,481.000 1.000000 NJCX	COMMON STOCK USD.0101 Local Base	01 Mar 2024 177.600100 177.600100	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 0.00 0.00	5,591,028.75 5,591,028.75
023436108	AMEDISYS INC 2,897.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 93.407500 93.407500	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 0.00 0.00	270,601.53 270,601.53

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Units/Original Face							
023586506	U HAUL HOLDING CO NON VOTING 7,841.000 1.000000 NJCX	01 Mar 2024 64.186000 64.186000	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	503,282.43 503,282.43
025676206	AMERICAN EQUITY INVT LIFE HL 3,956.000 1.000000 NJCX	01 Mar 2024 55.603299 55.603299	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	219,966.65 219,966.65
029899101	AMERICAN STATES WATER CO 7,374.000 1.000000 NJCX	01 Mar 2024 71.445500 71.445500	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	526,839.12 526,839.12
03027X100	AMERICAN TOWER CORP 2,268.000 1.000000 NJCX	01 Mar 2024 199.212800 199.212800	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	451,814.63 451,814.63
03071H100	AMERISAFE INC 6,747.000 1.000000 NJCX	01 Mar 2024 52.515500 52.515500	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	354,322.08 354,322.08
031100100	AMETEK INC 4,207.000 1.000000 NJCX	01 Mar 2024 180.511500 180.511500	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	759,411.88 759,411.88
03209R103	AMPHASTAR PHARMACEUTICALS IN 4,650.000 1.000000 NJCX	01 Mar 2024 45.750500 45.750500	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	212,739.83 212,739.83
03750L109	APARTMENT INCOME REIT CO 11,041.000 1.000000 NJCX	01 Mar 2024 30.568000 30.568000	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	337,501.29 337,501.29
03784Y200	APPLE HOSPITALITY REIT INC 23,812.000 1.000000 NJCX	01 Mar 2024 16.303900 16.303900	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	388,228.47 388,228.47

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Units/Original Face							
03831W108	APPLOVIN CORP CLASS A 5,881.000 1.000000 NJCX	COMMON STOCK USD. Local 60.948800 Base 60.948800	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	358,439.89 358,439.89
03940R107	ARCH RESOURCES INC 1,178.000 1.000000 NJCX	COMMON STOCK USD.01 Local 167.564200 Base 167.564200	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	197,390.63 197,390.63
03990B101	ARES MANAGEMENT CORP A 1,425.000 1.000000 NJCX	COMMON STOCK Local 132.694900 Base 132.694900	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	189,090.23 189,090.23
040413106	ARISTA NETWORKS INC 1,323.000 1.000000 NJCX	COMMON STOCK USD. Local 286.814500 Base 286.814500	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	379,455.58 379,455.58
04208T108	ARMADA HOFFLER PROPERTIES IN 33,331.000 1.000000 NJCX	REIT USD.01 Local 10.255300 Base 10.255300	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	341,819.40 341,819.40
04271T100	ARRAY TECHNOLOGIES INC 40,227.000 1.000000 NJCX	COMMON STOCK USD. Local 13.937600 Base 13.937600	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	560,667.84 560,667.84
04280A100	ARROWHEAD PHARMACEUTICALS IN 4,912.000 1.000000 NJCX	COMMON STOCK USD. Local 35.142000 Base 35.142000	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	172,617.50 172,617.50
04335A105	ARVINAS INC 57,145.000 1.000000 NJCX	COMMON STOCK USD. Local 49.223300 Base 49.223300	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	2,812,865.48 2,812,865.48
043436104	ASBURY AUTOMOTIVE GROUP 1,749.000 1.000000 NJCX	COMMON STOCK USD.01 Local 209.799000 Base 209.799000	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	366,938.45 366,938.45

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost		
Units/Original Face								
05368X102	AVIDXCHANGE HOLDINGS INC 228,721.000	1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 13.234300 13.234300	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	3,026,962.33 3,026,962.33
05379B107	AVISTA CORP 9,435.000	1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 33.174100 33.174100	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	312,997.63 312,997.63
053807103	AVNET INC 6,663.000	1.000000 NJCX	COMMON STOCK USD1.001 Local Base	01 Mar 2024 46.922299 46.922299	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	312,643.28 312,643.28
054540208	AXCELIS TECHNOLOGIES INC 5,289.000	1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 116.252800 116.252800	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	614,861.06 614,861.06
056525108	BADGER METER INC 1,540.000	1.000000 NJCX	COMMON STOCK USD1.001 Local Base	01 Mar 2024 159.567300 159.567300	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	245,733.64 245,733.64
06417N103	BANK OZK 3,657.000	1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 43.119300 43.119300	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	157,687.28 157,687.28
073685109	BEACON ROOFING SUPPLY INC 1,972.000	1.000000 NJCX	COMMON STOCK USD.0101 Local Base	01 Mar 2024 85.708500 85.708500	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	169,017.16 169,017.16
084670702	BERKSHIRE HATHAWAY INC CL B 10,996.000	1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 407.322900 407.322900	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	4,478,922.61 4,478,922.61
088929104	BGC GROUP INC A 281,140.000	1.000000 NJCX	COMMON STOCK USD.0101 Local Base	01 Mar 2024 7.071300 7.071300	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	1,988,025.28 1,988,025.28

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Units/Original Face							
		01 Mar 2024	CANCEL		RBC CAPITAL MARKETS, LLC	USD/DTC	
-281,140.000	1.000000 NJCX	Local	7.071300	0.00	0.00	0.00	-1,988,025.28
		Base	7.071300	0.00	0.00	0.00	-1,988,025.28
		04 Mar 2024	06 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
30,000.000	1.000000 NJCX	Local	7.636300	0.00	0.00	0.00	229,089.00
		Base	7.636300	0.00	0.00	0.00	229,089.00
		01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
370,016.000	1.000000 NJCX	Local	7.087400	0.00	0.00	0.00	2,622,451.40
		Base	7.087400	0.00	0.00	0.00	2,622,451.40
088929104 Total							
400,016.000		Local		0.00	0.00	0.00	2,851,540.40
		Base		0.00	0.00	0.00	2,851,540.40
092113109	BLACK HILLS CORP	COMMON STOCK USD1.001	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
5,508.000	1.000000 NJCX	Local	51.500000	0.00	0.00	0.00	283,662.00
		Base	51.500000	0.00	0.00	0.00	283,662.00
09227Q100	BLACKBAUD INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
7,814.000	1.000000 NJCX	Local	69.897300	0.00	0.00	0.00	546,177.50
		Base	69.897300	0.00	0.00	0.00	546,177.50
09239B109	BLACKLINE INC	COMMON STOCK USD.0101	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
7,076.000	1.000000 NJCX	Local	57.768100	0.00	0.00	0.00	408,767.08
		Base	57.768100	0.00	0.00	0.00	408,767.08
09257W100	BLACKSTONE MORTGAGE TRU CL A	REIT USD.01	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
29,887.000	1.000000 NJCX	Local	20.328100	0.00	0.00	0.00	607,545.92
		Base	20.328100	0.00	0.00	0.00	607,545.92
097023105	BOEING CO/THE	COMMON STOCK USD5.001	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
4,176.000	1.000000 NJCX	Local	202.270500	0.00	0.00	0.00	844,681.61
		Base	202.270500	0.00	0.00	0.00	844,681.61

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100557107	BOSTON BEER COMPANY INC A 806.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 306.100500 Base 306.100500	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	246,717.00 246,717.00
101121101	BOSTON PROPERTIES INC 3,794.000 1.000000 NJCX	REIT USD.01 Local 65.574600 Base 65.574600	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	248,790.03 248,790.03
101137107	BOSTON SCIENTIFIC CORP 12,766.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 66.999300 Base 66.999300	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	855,313.06 855,313.06
10316T104	BOX INC CLASS A 17,573.000 1.000000 NJCX	COMMON STOCK USD. Local 26.253200 Base 26.253200	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	461,347.48 461,347.48
104674106	BRADY CORPORATION CL A 2,943.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 58.189800 Base 58.189800	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	171,252.58 171,252.58
10576N102	BRAZE INC A 39,508.000 1.000000 NJCX	COMMON STOCK USD. Local 56.853700 Base 56.853700	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	2,246,175.98 2,246,175.98
	8,579.000 1.000000 NJCX	04 Mar 2024 Local 56.821500 Base 56.821500	06 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	487,471.65 487,471.65
10576N102 Total	48,087.000	Local Base					2,733,647.63 2,733,647.63
10922N103	BRIGHTHOUSE FINANCIAL INC 9,242.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 46.312200 Base 46.312200	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	428,017.35 428,017.35

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Units/Original Face									
109696104	BRINK S CO/THE	COMMON STOCK USD1.001	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
2,142.000	1.000000 NJCX	Local	83.115500	0.00	0.00	0.00	178,033.40		
		Base	83.115500	0.00	0.00	0.00	178,033.40		
11120U105	BRIXMOR PROPERTY GROUP INC	REIT USD.01	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
10,702.000	1.000000 NJCX	Local	22.695400	0.00	0.00	0.00	242,886.17		
		Base	22.695400	0.00	0.00	0.00	242,886.17		
11135E203	BROADSTONE NET LEASE INC	REIT USD.00025	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
38,696.000	1.000000 NJCX	Local	14.983300	0.00	0.00	0.00	579,793.78		
		Base	14.983300	0.00	0.00	0.00	579,793.78		
11135F101	BROADCOM INC	COMMON STOCK	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
1,241.000	1.000000 NJCX	Local	1,373.333000	0.00	0.00	0.00	1,704,306.25		
		Base	1,373.333000	0.00	0.00	0.00	1,704,306.25		
11373M107	BROOKLINE BANCORP INC	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
26,028.000	1.000000 NJCX	Local	9.665700	0.00	0.00	0.00	251,578.84		
		Base	9.665700	0.00	0.00	0.00	251,578.84		
12468P104	C3.AI INC A	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
12,129.000	1.000000 NJCX	Local	34.905300	0.00	0.00	0.00	423,366.38		
		Base	34.905300	0.00	0.00	0.00	423,366.38		
12503M108	CBOE GLOBAL MARKETS INC	COMMON STOCK	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
1,548.000	1.000000 NJCX	Local	189.815400	0.00	0.00	0.00	293,834.24		
		Base	189.815400	0.00	0.00	0.00	293,834.24		
12510Q100	CCC INTELLIGENT SOLUTIONS HO	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
24,103.000	1.000000 NJCX	Local	11.599100	0.00	0.00	0.00	279,573.11		
		Base	11.599100	0.00	0.00	0.00	279,573.11		
12541W209	C.H. ROBINSON WORLDWIDE INC	COMMON STOCK USD.1	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
6,331.000	1.000000 NJCX	Local	73.321700	0.00	0.00	0.00	464,199.68		
		Base	73.321700	0.00	0.00	0.00	464,199.68		

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12572Q105	CME GROUP INC 712.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 218.731500 Base 218.731500	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	155,736.83 155,736.83
12621E103	CNO FINANCIAL GROUP INC 10,425.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 26.867000 Base 26.867000	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	280,088.48 280,088.48
12653C108	CNX RESOURCES CORP 13,379.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 20.977700 Base 20.977700	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	280,660.65 280,660.65
126600105	CVB FINANCIAL CORP 21,301.000 1.000000 NJCX	COMMON STOCK 01 Mar 2024 Local 16.771600 Base 16.771600	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	357,251.85 357,251.85
12685J105	CABLE ONE INC 1,803.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 458.189900 Base 458.189900	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	826,116.39 826,116.39
13057Q305	CALIFORNIA RESOURCES CORP 3,049.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 53.566100 Base 53.566100	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	163,323.04 163,323.04
130788102	CALIFORNIA WATER SERVICE GRP 12,041.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 45.619200 Base 45.619200	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	549,300.79 549,300.79
13100M509	CALIX INC 15,292.000 1.000000 NJCX	COMMON STOCK 01 Mar 2024 Local 35.853900 Base 35.853900	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	548,277.84 548,277.84
134429109	CAMPBELL SOUP CO 7,710.000 1.000000 NJCX	COMMON STOCK USD. 01 Mar 2024 Local 42.668100 Base 42.668100	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	328,971.05 328,971.05

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
144285103	CARPENTER TECHNOLOGY 7,959.000 1.000000 NJCX	COMMON STOCK USD5.001 Local 65.770000 Base 65.770000	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	523,463.43
15117B202	CELLEX THERAPEUTICS INC 57,809.000 1.000000 NJCX	COMMON STOCK USD. Local 51.729100 Base 51.729100	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	2,990,407.54
15678U128	CEREVEL THERAPEUTICS HOLDING 67,870.000 1.000000 NJCX	COMMON STOCK USD. Local 41.133500 Base 41.133500	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	2,791,730.65
16679L109	CHEWY INC CLASS A 34,278.000 1.000000 NJCX	COMMON STOCK USD.0101 Local 17.879600 Base 17.879600	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	612,876.93
169905106	CHOICE HOTELS INTL INC 2,447.000 1.000000 NJCX	COMMON STOCK USD.0101 Local 110.331300 Base 110.331300	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	269,980.69
171340102	CHURCH + DWIGHT CO INC 4,384.000 1.000000 NJCX	COMMON STOCK USD1.001 Local 99.897199 Base 99.897199	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	437,949.32
17275R102	CISCO SYSTEMS INC 13,618.000 1.000000 NJCX	COMMON STOCK USD. Local 48.036800 Base 48.036800	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	654,165.14
17888H103	CIVITAS RESOURCES INC 7,169.000 1.000000 NJCX	COMMON STOCK Local 70.847900 Base 70.847900	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	507,908.60
18452B209	CLEANSARK INC 137,008.000 1.000000 NJCX	COMMON STOCK Local 16.771100 Base 16.771100	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	2,297,774.87

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
185123106	CLEARWATER ANALYTICS HDS A 140,106.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 17.070500 17.070500	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	2,391,679.47 2,391,679.47
18539C204	CLEARWAY ENERGY INC C 29,243.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 21.940300 21.940300	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	641,600.19 641,600.19
18915M107	CLOUDFLARE INC CLASS A 10,245.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 99.643500 99.643500	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	1,020,847.66 1,020,847.66
19260Q107	COINBASE GLOBAL INC CLASS A 1,256.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 203.320796 203.320796	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	255,370.92 255,370.92
197236102	COLUMBIA BANKING SYSTEM INC 37,642.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 17.698900 17.698900	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	666,221.99 666,221.99
198516106	COLUMBIA SPORTSWEAR CO 1,940.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 81.684800 81.684800	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	158,468.51 158,468.51
203607106	COMMUNITY BANK SYSTEM INC 9,661.000 1.000000 NJCX	COMMON STOCK USD1.001 Local Base	01 Mar 2024 44.956100 44.956100	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	434,320.88 434,320.88
20369C106	COMMUNITY HEALTHCARE TRUST I 11,475.000 1.000000 NJCX	REIT USD.01 Local Base	01 Mar 2024 27.138300 27.138300	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	311,411.99 311,411.99
20602D101	CONCENTRIX CORP 7,051.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 73.585400 73.585400	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	518,850.66 518,850.66

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
207410101	CONMED CORP 11,497.000 1.000000 NJCX	COMMON STOCK USD.0101 Local 79.931900 Base 79.931900	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	918,977.05 918,977.05
20786W107	CONNECTONE BANCORP INC 8,752.000 1.000000 NJCX	COMMON STOCK Local 19.583400 Base 19.583400	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	171,393.92 171,393.92
20854L108	CONSOL ENERGY INC 9,562.000 1.000000 NJCX	COMMON STOCK USD.0101 Local 89.009800 Base 89.009800	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	851,111.71 851,111.71
21044C107	CONSTRUCTION PARTNERS INC A 16,768.000 1.000000 NJCX	COMMON STOCK USD. Local 48.437600 Base 48.437600	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	812,201.68 812,201.68
	23,868.000 1.000000 NJCX	Local 49.511500 Base 49.511500	04 Mar 2024 06 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	1,181,740.48 1,181,740.48
21044C107 Total	40,636.000	Local Base					1,993,942.16 1,993,942.16
218352102	CORCEPT THERAPEUTICS INC 22,211.000 1.000000 NJCX	COMMON STOCK USD. Local 23.947900 Base 23.947900	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	531,906.81 531,906.81
21867A105	CORE LABORATORIES INC 31,006.000 1.000000 NJCX	COMMON STOCK Local 15.455200 Base 15.455200	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	479,203.93 479,203.93
	27,501.000 1.000000 NJCX	Local 15.548500 Base 15.548500	04 Mar 2024 06 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	427,599.30 427,599.30

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
21867A105 Total							
	58,507.000					Local	906,803.23
						Base	906,803.23
21871X109	COREBRIDGE FINANCIAL INC	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	129,720.000	1.000000 NJCX				Local	3,216,173.90
						Base	3,216,173.90
21874C102	CORE + MAIN INC CLASS A	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	29,530.000	1.000000 NJCX				Local	1,434,103.78
						Base	1,434,103.78
219798105	QUIDELORTHO CORP	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	24,557.000	1.000000 NJCX				Local	1,125,562.73
						Base	1,125,562.73
219948106	CORPAY INC	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	1,406.000	1.000000 NJCX				Local	389,362.03
						Base	389,362.03
22002T108	COPT DEFENSE PROPERTIES	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	14,645.000	1.000000 NJCX				Local	357,194.48
						Base	357,194.48
22160K105	COSTCO WHOLESALE CORP	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	651.000	1.000000 NJCX				Local	485,812.20
						Base	485,812.20
22663K107	CRINETICS PHARMACEUTICALS IN	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	72,100.000	1.000000 NJCX				Local	3,299,901.64
						Base	3,299,901.64
22788C105	CROWDSTRIKE HOLDINGS INC A	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	1,467.000	1.000000 NJCX				Local	459,914.18
						Base	459,914.18

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
23257D103	CYMABAY THERAPEUTICS INC 86,373.000 1.000000 NJCX	COMMON STOCK USD. Local 32.232800 Base 32.232800	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	2,784,043.63
23804L103	DATADOG INC CLASS A 8,984.000 1.000000 NJCX	COMMON STOCK USD. Local 130.931400 Base 130.931400	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	1,176,287.70
243537107	DECKERS OUTDOOR CORP 177.000 1.000000 NJCX	COMMON STOCK USD.0101 Local 903.865200 Base 903.865200	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	159,984.14
24823R105	DENALI THERAPEUTICS INC 28,475.000 1.000000 NJCX	COMMON STOCK USD.0101 Local 20.879900 Base 20.879900	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	594,555.15
25401T603	DIGITALBRIDGE GROUP INC 10,051.000 1.000000 NJCX	COMMON STOCK USD.0101 Local 18.671100 Base 18.671100	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	187,663.23
254543101	DIODES INC 3,331.000 1.000000 NJCX	COMMON STOCK USD. Local 69.676500 Base 69.676500	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	232,092.42
254687106	WALT DISNEY CO/THE 2,051.000 1.000000 NJCX	COMMON STOCK USD.0101 Local 111.686900 Base 111.686900	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	229,069.83
25659T107	DOLBY LABORATORIES INC CL A 6,196.000 1.000000 NJCX	COMMON STOCK USD. Local 81.819100 Base 81.819100	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	506,951.14
25809K105	DOORDASH INC A 2,509.000 1.000000 NJCX	COMMON STOCK USD. Local 128.550700 Base 128.550700	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	322,533.71

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
25862V105	DOUBLEVERIFY HOLDINGS INC 5,732.000 1.000000 NJCX	COMMON STOCK USD. Local 30.324499 Base 30.324499	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	173,820.03 173,820.03
25960R105	DOUGLAS DYNAMICS INC 22,232.000 1.000000 NJCX	COMMON STOCK USD.0101 Local 24.626100 Base 24.626100	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	547,487.46 547,487.46
26210C104	DROPBOX INC CLASS A 7,706.000 1.000000 NJCX	COMMON STOCK USD. Local 24.085900 Base 24.085900	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	185,605.95 185,605.95
26484T106	DUN + BRADSTREET HOLDINGS IN 24,193.000 1.000000 NJCX	COMMON STOCK Local 10.582100 Base 10.582100	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	256,012.75 256,012.75
268150109	DYNATRACE INC 7,899.000 1.000000 NJCX	COMMON STOCK USD. Local 49.208300 Base 49.208300	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	388,696.36 388,696.36
26884U109	EPR PROPERTIES 9,045.000 1.000000 NJCX	REIT USD.01 Local 41.506400 Base 41.506400	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	375,425.39 375,425.39
278865100	ECOLAB INC 4,041.000 1.000000 NJCX	COMMON STOCK USD1.001 Local 225.126600 Base 225.126600	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	909,736.59 909,736.59
28852N109	ELLINGTON FINANCIAL INC 40,132.000 1.000000 NJCX	REIT Local 11.357400 Base 11.357400	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	455,795.18 455,795.18
291011104	EMERSON ELECTRIC CO 3,870.000 1.000000 NJCX	COMMON STOCK USD.5 Local 108.145800 Base 108.145800	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	418,524.25 418,524.25

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
29272W109	ENERGIZER HOLDINGS INC 16,759.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 28.695300 28.695300	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00 0.00 0.00	480,904.53 480,904.53
29275Y102	ENERSYS 2,533.000 1.000000 NJCX	COMMON STOCK USD.01 Local Base	01 Mar 2024 92.252100 92.252100	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00 0.00 0.00	233,674.57 233,674.57
29336T100	ENLINK MIDSTREAM LLC 28,690.000 1.000000 NJCX	UNIT USD.01 Local Base	01 Mar 2024 12.614200 12.614200	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00 0.00 0.00	361,901.40 361,901.40
29415F104	ENVISTA HOLDINGS CORP 20,660.000 1.000000 NJCX	COMMON STOCK USD.01 Local Base	01 Mar 2024 20.748700 20.748700	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00 0.00 0.00	428,668.14 428,668.14
294628102	EQUITY COMMONWEALTH 21,699.000 1.000000 NJCX	REIT USD.01 Local Base	01 Mar 2024 18.931300 18.931300	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00 0.00 0.00	410,790.28 410,790.28
296315104	ESCO TECHNOLOGIES INC 4,140.000 1.000000 NJCX	COMMON STOCK USD.01 Local Base	01 Mar 2024 101.656900 101.656900	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00 0.00 0.00	420,859.57 420,859.57
29670E107	ESSENTIAL PROPERTIES REALTY 8,389.000 1.000000 NJCX	REIT USD.01 Local Base	01 Mar 2024 24.088400 24.088400	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00 0.00 0.00	202,077.59 202,077.59
30214U102	EXPONENT INC 2,470.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 80.217300 80.217300	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00 0.00 0.00	198,136.73 198,136.73
30303M102	META PLATFORMS INC CLASS A 3,950.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 499.876800 499.876800	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00 0.00 0.00	1,974,513.36 1,974,513.36

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Units/Original Face							
318916103	FIRST BANCSHARES INC/MS	COMMON STOCK USD1.001	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
7,141.000	1.000000 NJCX	Local	24.672500	0.00	0.00	0.00	176,186.32
		Base	24.672500	0.00	0.00	0.00	176,186.32
			04 Mar 2024	06 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
10,859.000	1.000000 NJCX	Local	25.693900	0.00	0.00	0.00	279,010.06
		Base	25.693900	0.00	0.00	0.00	279,010.06
318916103 Total							
18,000.000		Local		0.00	0.00	0.00	455,196.38
		Base		0.00	0.00	0.00	455,196.38
319383204	FIRST BUSEY CORP	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
6,429.000	1.000000 NJCX	Local	22.929300	0.00	0.00	0.00	147,412.47
		Base	22.929300	0.00	0.00	0.00	147,412.47
319829107	FIRST COMMONWEALTH FINL CORP	COMMON STOCK USD1.001	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
25,077.000	1.000000 NJCX	Local	12.904700	0.00	0.00	0.00	323,611.16
		Base	12.904700	0.00	0.00	0.00	323,611.16
320209109	FIRST FINANCIAL BANCORP	COMMON STOCK	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
8,881.000	1.000000 NJCX	Local	21.517100	0.00	0.00	0.00	191,093.37
		Base	21.517100	0.00	0.00	0.00	191,093.37
32055Y201	FIRST INTERSTATE BANCSYS A	COMMON STOCK	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
8,093.000	1.000000 NJCX	Local	25.964200	0.00	0.00	0.00	210,128.27
		Base	25.964200	0.00	0.00	0.00	210,128.27
34959J108	FORTIVE CORP	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
3,639.000	1.000000 NJCX	Local	85.343199	0.00	0.00	0.00	310,563.90
		Base	85.343199	0.00	0.00	0.00	310,563.90
35086T109	FOUR CORNERS PROPERTY TRUST	REIT USD.0001	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
10,977.000	1.000000 NJCX	Local	24.338200	0.00	0.00	0.00	267,160.42
		Base	24.338200	0.00	0.00	0.00	267,160.42

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
35137L105	FOX CORP CLASS A 10,290.000	1.000000 NJCX	COMMON STOCK USD.0101 Local 29.462400 Base 29.462400	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC USD/DTC 0.00 303,168.10 0.00 303,168.10
35138V102	FOX FACTORY HOLDING CORP 16,321.000	1.000000 NJCX	COMMON STOCK USD. Local 51.689100 Base 51.689100	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC USD/DTC 0.00 843,617.80 0.00 843,617.80
35671D857	FREEMPORT MCMORAN INC 3,907.000	1.000000 NJCX	COMMON STOCK USD.1 Local 38.051200 Base 38.051200	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC USD/DTC 0.00 148,666.04 0.00 148,666.04
358054104	FRESHWORKS INC CL A 8,072.000	1.000000 NJCX	COMMON STOCK USD. Local 20.162100 Base 20.162100	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC USD/DTC 0.00 162,748.47 0.00 162,748.47
35905A109	FRONTDOOR INC 9,388.000	1.000000 NJCX	COMMON STOCK USD.0101 Local 31.209800 Base 31.209800	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC USD/DTC 0.00 292,997.60 0.00 292,997.60
363576109	ARTHUR J GALLAGHER + CO 1,823.000	1.000000 NJCX	COMMON STOCK USD1.001 Local 242.993000 Base 242.993000	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC USD/DTC 0.00 442,976.24 0.00 442,976.24
36467W109	GAMESTOP CORP CLASS A 18,301.000	1.000000 NJCX	COMMON STOCK USD. Local 14.368600 Base 14.368600	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC USD/DTC 0.00 262,959.75 0.00 262,959.75
369550108	GENERAL DYNAMICS CORP 1,431.000	1.000000 NJCX	COMMON STOCK USD1.001 Local 271.904500 Base 271.904500	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC USD/DTC 0.00 389,095.34 0.00 389,095.34
37045V100	GENERAL MOTORS CO 10,270.000	1.000000 NJCX	COMMON STOCK USD.0101 Local 40.924900 Base 40.924900	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC USD/DTC 0.00 420,298.72 0.00 420,298.72

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
371901109	GENTEX CORP 6,706.000	COMMON STOCK USD.0601 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	36.650600	0.00	0.00	0.00	245,778.92
		Base	36.650600	0.00	0.00	0.00	245,778.92
376536108	GLADSTONE COMMERCIAL CORP 17,879.000	REIT USD.001 1.000000 NJCX	01 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	12.523900	0.00	0.00	0.00	223,914.81
		Base	12.523900	0.00	0.00	0.00	223,914.81
			01 Mar 2024	CANCEL	RBC CAPITAL MARKETS, LLC	USD/DTC	
	-17,879.000	1.000000 NJCX	Local	12.523900	0.00	0.00	-223,914.81
			Base	12.523900	0.00	0.00	-223,914.81
			01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	20,115.000	1.000000 NJCX	Local	12.535000	0.00	0.00	252,141.52
			Base	12.535000	0.00	0.00	252,141.52
			04 Mar 2024	06 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	11,133.000	1.000000 NJCX	Local	12.666200	0.00	0.00	141,012.80
			Base	12.666200	0.00	0.00	141,012.80
376536108 Total	31,248.000		Local		0.00	0.00	393,154.32
			Base		0.00	0.00	393,154.32
382550101	GOODYEAR TIRE + RUBBER CO 55,525.000	COMMON STOCK 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	11.772700	0.00	0.00	0.00	653,679.17
		Base	11.772700	0.00	0.00	0.00	653,679.17
38526M106	GRAND CANYON EDUCATION INC 1,729.000	COMMON STOCK USD.0101 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	134.331000	0.00	0.00	0.00	232,258.30
		Base	134.331000	0.00	0.00	0.00	232,258.30
397624107	GREIF INC CL A 7,455.000	COMMON STOCK 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	64.309899	0.00	0.00	0.00	479,430.30
		Base	64.309899	0.00	0.00	0.00	479,430.30
39874R101	GROCERY OUTLET HOLDING CORP	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost		
Units/Original Face									
	18,525.000	1.000000 NJCX	Local	26.395100	0.00	0.00	0.00	488,969.23	
			Base	26.395100	0.00	0.00	0.00	488,969.23	
398905109	GROUP 1 AUTOMOTIVE INC	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	1,190.000	1.000000 NJCX	Local	269.893500	0.00	0.00	0.00	321,173.27	
			Base	269.893500	0.00	0.00	0.00	321,173.27	
40131M109	GUARDANT HEALTH INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	37,489.000	1.000000 NJCX	Local	19.157700	0.00	0.00	0.00	718,203.02	
			Base	19.157700	0.00	0.00	0.00	718,203.02	
40434L105	HP INC	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	7,654.000	1.000000 NJCX	Local	29.384600	0.00	0.00	0.00	224,909.73	
			Base	29.384600	0.00	0.00	0.00	224,909.73	
405024100	HAEMONETICS CORP/MASS	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	7,344.000	1.000000 NJCX	Local	73.610500	0.00	0.00	0.00	540,595.51	
			Base	73.610500	0.00	0.00	0.00	540,595.51	
410120109	HANCOCK WHITNEY CORP	COMMON STOCK USD3.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	4,842.000	1.000000 NJCX	Local	42.857800	0.00	0.00	0.00	207,517.47	
			Base	42.857800	0.00	0.00	0.00	207,517.47	
41068X100	HANNON ARMSTRONG SUSTAINABLE	REIT USD.01	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	9,465.000	1.000000 NJCX	Local	25.551100	0.00	0.00	0.00	241,841.16	
			Base	25.551100	0.00	0.00	0.00	241,841.16	
41165Y100	HARBORONE BANCORP INC	COMMON STOCK USD.0101	Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	20,328.000	1.000000 NJCX	Local	10.083000	0.00	0.00	0.00	204,967.22	
			Base	10.083000	0.00	0.00	0.00	204,967.22	
				01 Mar 2024	CANCEL	RBC CAPITAL MARKETS, LLC	USD/DTC		
	-20,328.000	1.000000 NJCX	Local	10.083000	0.00	0.00	0.00	-204,967.22	
			Base	10.083000	0.00	0.00	0.00	-204,967.22	
				01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
	39,873.000	1.000000	NJCX	Local	10.069700	0.00	0.00	0.00	401,509.15	
				Base	10.069700	0.00	0.00	0.00	401,509.15	
41165Y100 Total	39,873.000			Local		0.00	0.00	0.00	401,509.15	
				Base		0.00	0.00	0.00	401,509.15	
42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01			01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	30,591.000	1.000000	NJCX	Local	13.692500	0.00	0.00	0.00	418,867.27	
				Base	13.692500	0.00	0.00	0.00	418,867.27	
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0			01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	91,332.000	1.000000	NJCX	Local	16.947100	0.00	0.00	0.00	1,547,812.54	
				Base	16.947100	0.00	0.00	0.00	1,547,812.54	
422704106	HECLA MINING CO COMMON STOCK USD.2501			01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	279,995.000	1.000000	NJCX	Local	3.649900	0.00	0.00	0.00	1,021,953.75	
				Base	3.649900	0.00	0.00	0.00	1,021,953.75	
422806208	HEICO CORP CLASS A COMMON STOCK USD.0101			01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	1,253.000	1.000000	NJCX	Local	154.900200	0.00	0.00	0.00	194,089.95	
				Base	154.900200	0.00	0.00	0.00	194,089.95	
423452101	HELMERICH + PAYNE COMMON STOCK USD.1			01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	4,584.000	1.000000	NJCX	Local	39.040600	0.00	0.00	0.00	178,962.11	
				Base	39.040600	0.00	0.00	0.00	178,962.11	
426927109	HERITAGE COMMERCE CORP COMMON STOCK			01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	26,857.000	1.000000	NJCX	Local	8.228900	0.00	0.00	0.00	221,003.57	
				Base	8.228900	0.00	0.00	0.00	221,003.57	
					04 Mar 2024	06 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	22,385.000	1.000000	NJCX	Local	8.346500	0.00	0.00	0.00	186,836.40	
				Base	8.346500	0.00	0.00	0.00	186,836.40	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
426927109 Total							
	49,242.000					Local	407,839.97
						Base	407,839.97
436893200	HOME BANCSHARES INC	COMMON STOCK USD.0101	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	7,409.000	1.000000 NJCX				Local	172,255.55
						Base	172,255.55
44267T102	HOWARD HUGHES HOLDINGS INC	COMMON STOCK	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	2,240.000	1.000000 NJCX				Local	171,171.62
						Base	171,171.62
443201108	HOWMET AEROSPACE INC	COMMON STOCK	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	13,237.000	1.000000 NJCX				Local	886,671.18
						Base	886,671.18
447011107	HUNTSMAN CORP	COMMON STOCK USD.0101	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	5,546.000	1.000000 NJCX				Local	140,562.82
						Base	140,562.82
44980X109	IPG PHOTONICS CORP	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	6,502.000	1.000000 NJCX				Local	571,333.34
						Base	571,333.34
451107106	IDACORP INC	COMMON STOCK	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	1,867.000	1.000000 NJCX				Local	162,247.34
						Base	162,247.34
45166A102	IDEAYA BIOSCIENCES INC	COMMON STOCK	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	53,308.000	1.000000 NJCX				Local	2,467,803.24
						Base	2,467,803.24
			04 Mar 2024	06 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	7,067.000	1.000000 NJCX				Local	329,797.10
						Base	329,797.10

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
45166A102 Total							
60,375.000							
			Local		0.00	0.00	2,797,600.34
			Base		0.00	0.00	2,797,600.34
453204109	IMPINJ INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
24,817.000	1.000000 NJCX		Local	112.512500	0.00	0.00	2,792,222.71
			Base	112.512500	0.00	0.00	2,792,222.71
				04 Mar 2024	06 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC
1,927.000	1.000000 NJCX		Local	112.878500	0.00	0.00	217,516.87
			Base	112.878500	0.00	0.00	217,516.87
453204109 Total							
26,744.000			Local		0.00	0.00	3,009,739.58
			Base		0.00	0.00	3,009,739.58
45332Y109	INARI MEDICAL INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
6,507.000	1.000000 NJCX		Local	45.570000	0.00	0.00	296,523.99
			Base	45.570000	0.00	0.00	296,523.99
45778Q107	INSPERITY INC	COMMON STOCK USD.0101	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
5,723.000	1.000000 NJCX		Local	102.584200	0.00	0.00	587,089.38
			Base	102.584200	0.00	0.00	587,089.38
458140100	INTEL CORP	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
25,691.000	1.000000 NJCX		Local	43.751000	0.00	0.00	1,124,006.94
			Base	43.751000	0.00	0.00	1,124,006.94
45826J105	INTELLIA THERAPEUTICS INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
19,417.000	1.000000 NJCX		Local	33.349300	0.00	0.00	647,543.36
			Base	33.349300	0.00	0.00	647,543.36
459200101	INTL BUSINESS MACHINES CORP	COMMON STOCK USD.2	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
6,054.000	1.000000 NJCX		Local	186.730000	0.00	0.00	1,130,463.42
			Base	186.730000	0.00	0.00	1,130,463.42

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
46120E602	INTUITIVE SURGICAL INC 522.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 391.854000 391.854000	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	204,547.79 204,547.79
46124J201	INVENTRUST PROPERTIES CORP 9,004.000 1.000000 NJCX	REIT Local Base	01 Mar 2024 25.363900 25.363900	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	228,376.56 228,376.56
46222L108	IONQ INC 43,097.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 10.571200 10.571200	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	455,587.01 455,587.01
462260100	IOVANCE BIOTHERAPEUTICS INC 167,959.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 16.763400 16.763400	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	2,815,563.90 2,815,563.90
46269C102	IRIDIUM COMMUNICATIONS INC 28,634.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 29.575200 29.575200	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	846,856.28 846,856.28
466032109	J + J SNACK FOODS CORP 3,403.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 143.776900 143.776900	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	489,272.79 489,272.79
47103N106	JANUS INTERNATIONAL GROUP IN 177,226.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 14.550500 14.550500	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	2,578,726.91 2,578,726.91
	11,160.000 1.000000 NJCX	Local Base	04 Mar 2024 14.698600 14.698600	06 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	164,036.38 164,036.38
47103N106 Total	188,386.000	Local Base			0.00 0.00	0.00 0.00	2,742,763.29 2,742,763.29

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
477839104	JOHN BEAN TECHNOLOGIES CORP 3,136.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 102.038800 Base 102.038800	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	319,993.68 319,993.68
48123V102	ZIFF DAVIS INC 3,657.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 68.921500 Base 68.921500	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	252,045.93 252,045.93
48203R104	JUNIPER NETWORKS INC 25,949.000 1.000000 NJCX	COMMON STOCK USD. 01 Mar 2024 Local 37.157000 Base 37.157000	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	964,186.99 964,186.99
48238T109	OPENLANE INC 27,990.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 15.604800 Base 15.604800	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	436,778.35 436,778.35
489170100	KENNAMETAL INC 5,841.000 1.000000 NJCX	COMMON STOCK USD1. 01 Mar 2024 Local 25.197800 Base 25.197800	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	147,180.35 147,180.35
49803T300	KITE REALTY GROUP TRUST 16,233.000 1.000000 NJCX	REIT USD.01 01 Mar 2024 Local 21.340900 Base 21.340900	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	346,426.83 346,426.83
49926D109	KNOWLES CORP 14,317.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 16.530500 Base 16.530500	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	236,667.17 236,667.17
500688106	KOSMOS ENERGY LTD 114,400.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 6.287700 Base 6.287700	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	719,312.88 719,312.88
500754106	KRAFT HEINZ CO/THE 11,056.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 35.187400 Base 35.187400	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	389,031.89 389,031.89

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
50077B207	KRATOS DEFENSE + SECURITY 21,094.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 18.108400 18.108400	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	381,978.59 381,978.59
501242101	KULICKE + SOFFA INDUSTRIES 6,216.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 48.697100 48.697100	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	302,701.17 302,701.17
50187T106	LGI HOMES INC 3,644.000 1.000000 NJCX	COMMON STOCK USD.0101 Local Base	01 Mar 2024 115.022300 115.022300	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	419,141.26 419,141.26
505743104	LADDER CAPITAL CORP REIT 35,988.000 1.000000 NJCX	REIT USD.001 Local Base	01 Mar 2024 10.815400 10.815400	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	389,224.62 389,224.62
511637100	LAKELAND BANCORP INC 41,434.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 11.607500 11.607500	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	480,945.16 480,945.16
517834107	LAS VEGAS SANDS CORP 10,477.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 51.574200 51.574200	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	540,342.89 540,342.89
518613203	LAUREATE EDUCATION INC 22,528.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 13.494500 13.494500	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	304,004.10 304,004.10
524660107	LEGGETT + PLATT INC 27,728.000 1.000000 NJCX	COMMON STOCK USD.0101 Local Base	01 Mar 2024 20.518900 20.518900	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	568,948.06 568,948.06
529043101	LXP INDUSTRIAL TRUST 36,392.000 1.000000 NJCX	REIT USD.0001 Local Base	01 Mar 2024 8.674800 8.674800	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	315,693.32 315,693.32

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Units/Original Face							
53115L104	LIBERTY ENERGY INC	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
7,208.000	1.000000 NJCX	21.844700		0.00	0.00	0.00	157,456.60
	Local						
	Base	21.844700		0.00	0.00	0.00	157,456.60
532457108	ELI LILLY + CO	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
1,739.000	1.000000 NJCX	776.549000		0.00	0.00	0.00	1,350,418.71
	Local						
	Base	776.549000		0.00	0.00	0.00	1,350,418.71
533900106	LINCOLN ELECTRIC HOLDINGS	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
1,748.000	1.000000 NJCX	254.040600		0.00	0.00	0.00	444,062.97
	Local						
	Base	254.040600		0.00	0.00	0.00	444,062.97
535919500	LIONS GATE ENTERTAINMENT B	01 Mar 2024			RBC CAPITAL MARKETS, LLC	USD/DTC	
117,125.000	1.000000 NJCX	9.123100		0.00	0.00	0.00	1,068,543.09
	Local						
	Base	9.123100		0.00	0.00	0.00	1,068,543.09
		01 Mar 2024	CANCEL		RBC CAPITAL MARKETS, LLC	USD/DTC	
-117,125.000	1.000000 NJCX	9.123100		0.00	0.00	0.00	-1,068,543.09
	Local						
	Base	9.123100		0.00	0.00	0.00	-1,068,543.09
		01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
145,817.000	1.000000 NJCX	9.126300		0.00	0.00	0.00	1,330,769.69
	Local						
	Base	9.126300		0.00	0.00	0.00	1,330,769.69
		04 Mar 2024	06 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
111,489.000	1.000000 NJCX	9.122300		0.00	0.00	0.00	1,017,036.10
	Local						
	Base	9.122300		0.00	0.00	0.00	1,017,036.10
535919500 Total							
257,306.000				0.00	0.00	0.00	2,347,805.79
	Local						
	Base			0.00	0.00	0.00	2,347,805.79
549498103	LUCID GROUP INC	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
287,051.000	1.000000 NJCX	3.311400		0.00	0.00	0.00	950,540.68
	Local						
	Base	3.311400		0.00	0.00	0.00	950,540.68
552676108	MDC HOLDINGS INC	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	COMMON STOCK USD.0101						

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost		
Units/Original Face									
	44,560.000	1.000000 NJCX	Local	62.698300	0.00	0.00	0.00	2,793,836.25	
			Base	62.698300	0.00	0.00	0.00	2,793,836.25	
55277P104	MGE ENERGY INC	COMMON STOCK USD	1.001	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	9,329.000	1.000000 NJCX	Local	63.031100	0.00	0.00	0.00	588,017.13	
			Base	63.031100	0.00	0.00	0.00	588,017.13	
553530106	MSC INDUSTRIAL DIRECT CO A	COMMON STOCK USD		01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	3,336.000	1.000000 NJCX	Local	100.653600	0.00	0.00	0.00	335,780.41	
			Base	100.653600	0.00	0.00	0.00	335,780.41	
559663109	MAGNOLIA OIL + GAS CORP A	COMMON STOCK USD		01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	10,086.000	1.000000 NJCX	Local	23.033500	0.00	0.00	0.00	232,315.88	
			Base	23.033500	0.00	0.00	0.00	232,315.88	
56418H100	MANPOWERGROUP INC	COMMON STOCK USD	.0101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	5,076.000	1.000000 NJCX	Local	73.229600	0.00	0.00	0.00	371,713.45	
			Base	73.229600	0.00	0.00	0.00	371,713.45	
570535104	MARKEL GROUP INC	COMMON STOCK		01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	316.000	1.000000 NJCX	Local	1,498.734900	0.00	0.00	0.00	473,600.23	
			Base	1,498.734900	0.00	0.00	0.00	473,600.23	
58463J304	MEDICAL PROPERTIES TRUST INC	REIT USD	.001	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	200,334.000	1.000000 NJCX	Local	4.417500	0.00	0.00	0.00	884,975.45	
			Base	4.417500	0.00	0.00	0.00	884,975.45	
58733R102	MERCADOLIBRE INC	COMMON STOCK USD		01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	155.000	1.000000 NJCX	Local	1,599.446800	0.00	0.00	0.00	247,914.25	
			Base	1,599.446800	0.00	0.00	0.00	247,914.25	
594918104	MICROSOFT CORP	COMMON STOCK USD		01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	17,410.000	1.000000 NJCX	Local	413.368300	0.00	0.00	0.00	7,196,742.10	
			Base	413.368300	0.00	0.00	0.00	7,196,742.10	
594972408	MICROSTRATEGY INC CL A	COMMON STOCK USD		01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost		
	Units/Original Face									
	1,421.000	1.000000 NJCX	Local	1,030.710600	0.00	0.00	0.00	1,464,639.76		
			Base	1,030.710600	0.00	0.00	0.00	1,464,639.76		
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1			01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	2,098.000	1.000000 NJCX	Local	95.040100	0.00	0.00	0.00	199,394.13		
			Base	95.040100	0.00	0.00	0.00	199,394.13		
596680108	MIDDLESEX WATER CO COMMON STOCK			01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	15,849.000	1.000000 NJCX	Local	50.445800	0.00	0.00	0.00	799,515.48		
			Base	50.445800	0.00	0.00	0.00	799,515.48		
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.			01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	1,174.000	1.000000 NJCX	Local	735.467896	0.00	0.00	0.00	863,439.31		
			Base	735.467896	0.00	0.00	0.00	863,439.31		
62886E108	NCR VOYIX CORP COMMON STOCK USD.0101			01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	34,394.000	1.000000 NJCX	Local	11.748900	0.00	0.00	0.00	404,091.67		
			Base	11.748900	0.00	0.00	0.00	404,091.67		
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.0101			01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	7,188.000	1.000000 NJCX	Local	30.088600	0.00	0.00	0.00	216,276.86		
			Base	30.088600	0.00	0.00	0.00	216,276.86		
637417106	NNN REIT INC REIT USD.01			01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	6,478.000	1.000000 NJCX	Local	40.762200	0.00	0.00	0.00	264,057.53		
			Base	40.762200	0.00	0.00	0.00	264,057.53		
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01			01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	5,075.000	1.000000 NJCX	Local	36.115000	0.00	0.00	0.00	183,283.63		
			Base	36.115000	0.00	0.00	0.00	183,283.63		
640491106	NEOGEN CORP COMMON STOCK USD.1601			01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	14,616.000	1.000000 NJCX	Local	17.227000	0.00	0.00	0.00	251,789.83		
			Base	17.227000	0.00	0.00	0.00	251,789.83		
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.501			01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost		
Units/Original Face									
	9,812.000	1.000000 NJCX	Local	41.595600	0.00	0.00	0.00	408,136.03	
			Base	41.595600	0.00	0.00	0.00	408,136.03	
64828T201	RITHM CAPITAL CORP	REIT USD.01		01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	17,058.000	1.000000 NJCX	Local	10.898800	0.00	0.00	0.00	185,911.73	
			Base	10.898800	0.00	0.00	0.00	185,911.73	
651229106	NEWELL BRANDS INC	COMMON STOCK USD1.001		01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	59,690.000	1.000000 NJCX	Local	7.540600	0.00	0.00	0.00	450,098.41	
			Base	7.540600	0.00	0.00	0.00	450,098.41	
651639106	NEWMONT CORP	COMMON STOCK USD1.601		01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	7,596.000	1.000000 NJCX	Local	31.726299	0.00	0.00	0.00	240,992.97	
			Base	31.726299	0.00	0.00	0.00	240,992.97	
65341D102	NEXPOINT RESIDENTIAL	REIT USD.01		01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	17,905.000	1.000000 NJCX	Local	29.424800	0.00	0.00	0.00	526,851.04	
			Base	29.424800	0.00	0.00	0.00	526,851.04	
654106103	NIKE INC CL B	COMMON STOCK		01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	1,655.000	1.000000 NJCX	Local	102.557700	0.00	0.00	0.00	169,732.99	
			Base	102.557700	0.00	0.00	0.00	169,732.99	
655844108	NORFOLK SOUTHERN CORP	COMMON STOCK USD1.001		01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	1,591.000	1.000000 NJCX	Local	256.181400	0.00	0.00	0.00	407,584.61	
			Base	256.181400	0.00	0.00	0.00	407,584.61	
665531307	NORTHERN OIL AND GAS INC	COMMON STOCK USD.		01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	13,033.000	1.000000 NJCX	Local	36.432700	0.00	0.00	0.00	474,827.38	
			Base	36.432700	0.00	0.00	0.00	474,827.38	
66611T108	NORTHFIELD BANCORP INC	COMMON STOCK USD.0101		01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	20,186.000	1.000000 NJCX	Local	10.076900	0.00	0.00	0.00	203,412.30	
			Base	10.076900	0.00	0.00	0.00	203,412.30	
66765N105	NORTHWEST NATURAL HOLDING CO	COMMON STOCK		01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost		
Units/Original Face									
	7,990.000	1.000000 NJCX	Local	36.790200	0.00	0.00	0.00	293,953.70	
			Base	36.790200	0.00	0.00	0.00	293,953.70	
668074305	NORTHWESTERN ENERGY GROUP IN	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	8,905.000	1.000000 NJCX	Local	47.804200	0.00	0.00	0.00	425,696.40	
			Base	47.804200	0.00	0.00	0.00	425,696.40	
67066G104	NVIDIA CORP	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	5,152.000	1.000000 NJCX	Local	812.087500	0.00	0.00	0.00	4,183,874.80	
			Base	812.087500	0.00	0.00	0.00	4,183,874.80	
670703107	NUVALENT INC A	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	26,552.000	1.000000 NJCX	Local	87.675400	0.00	0.00	0.00	2,327,957.22	
			Base	87.675400	0.00	0.00	0.00	2,327,957.22	
				04 Mar 2024	06 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	5,640.000	1.000000 NJCX	Local	86.324600	0.00	0.00	0.00	486,870.74	
			Base	86.324600	0.00	0.00	0.00	486,870.74	
670703107 Total									
	32,192.000		Local		0.00	0.00	0.00	2,814,827.96	
			Base		0.00	0.00	0.00	2,814,827.96	
675232102	OCEANEERING INTL INC	COMMON STOCK USD.2501	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	7,344.000	1.000000 NJCX	Local	20.742800	0.00	0.00	0.00	152,335.12	
			Base	20.742800	0.00	0.00	0.00	152,335.12	
680277100	OLD SECOND BANCORP INC	COMMON STOCK USD1.001	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	25,120.000	1.000000 NJCX	Local	13.332000	0.00	0.00	0.00	334,899.84	
			Base	13.332000	0.00	0.00	0.00	334,899.84	
				04 Mar 2024	06 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	7,893.000	1.000000 NJCX	Local	13.437999	0.00	0.00	0.00	106,066.13	
			Base	13.437999	0.00	0.00	0.00	106,066.13	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
680277100 Total							
	33,013.000		Local		0.00	0.00	440,965.97
			Base		0.00	0.00	440,965.97
68235P108	ONE GAS INC	COMMON STOCK	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	5,398.000	1.000000 NJCX	Local	59.284300	0.00	0.00	320,016.65
			Base	59.284300	0.00	0.00	320,016.65
68389X105	ORACLE CORP	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	8,275.000	1.000000 NJCX	Local	113.089700	0.00	0.00	935,817.27
			Base	113.089700	0.00	0.00	935,817.27
686688102	ORMAT TECHNOLOGIES INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	6,507.000	1.000000 NJCX	Local	65.699100	0.00	0.00	427,504.04
			Base	65.699100	0.00	0.00	427,504.04
687793109	OSCAR HEALTH INC CLASS A	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	166,455.000	1.000000 NJCX	Local	16.592000	0.00	0.00	2,761,821.36
			Base	16.592000	0.00	0.00	2,761,821.36
69349H107	PNM RESOURCES INC	COMMON STOCK	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	15,476.000	1.000000 NJCX	Local	36.725900	0.00	0.00	568,370.03
			Base	36.725900	0.00	0.00	568,370.03
69366J200	PTC THERAPEUTICS INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	99,754.000	1.000000 NJCX	Local	31.251600	0.00	0.00	3,117,472.11
			Base	31.251600	0.00	0.00	3,117,472.11
69608A108	PALANTIR TECHNOLOGIES INC A	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	7,925.000	1.000000 NJCX	Local	24.953800	0.00	0.00	197,758.87
			Base	24.953800	0.00	0.00	197,758.87
697435105	PALO ALTO NETWORKS INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	6,199.000	1.000000 NJCX	Local	301.490800	0.00	0.00	1,868,941.47
			Base	301.490800	0.00	0.00	1,868,941.47

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Units/Original Face							
703395103	PATTERSON COS INC 15,000.000	COMMON STOCK USD.0101 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	27.193300		0.00	0.00	407,899.50
		Base	27.193300		0.00	0.00	407,899.50
703481101	PATTERSON UTI ENERGY INC 37,116.000	COMMON STOCK USD.0101 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	11.761300		0.00	0.00	436,532.41
		Base	11.761300		0.00	0.00	436,532.41
704551100	PEABODY ENERGY CORP 7,303.000	COMMON STOCK 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	25.153700		0.00	0.00	183,697.47
		Base	25.153700		0.00	0.00	183,697.47
704699107	PEAPACK GLADSTONE FINL CORP 12,808.000	COMMON STOCK 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	23.765900		0.00	0.00	304,393.65
		Base	23.765900		0.00	0.00	304,393.65
	4,508.000	1.000000 NJCX	04 Mar 2024	06 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	23.896600		0.00	0.00	107,725.87
		Base	23.896600		0.00	0.00	107,725.87
704699107 Total	17,316.000						
		Local			0.00	0.00	412,119.52
		Base			0.00	0.00	412,119.52
707569109	PENN ENTERTAINMENT INC 71,672.000	COMMON STOCK USD.0101 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	18.400100		0.00	0.00	1,318,771.97
		Base	18.400100		0.00	0.00	1,318,771.97
70931T103	PENNYMAC MORTGAGE INVESTMENT 15,165.000	REIT USD.01 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	14.196500		0.00	0.00	215,289.92
		Base	14.196500		0.00	0.00	215,289.92
70959W103	PENSKE AUTOMOTIVE GROUP INC 1,941.000	COMMON STOCK USD. 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	153.613200		0.00	0.00	298,163.22
		Base	153.613200		0.00	0.00	298,163.22

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Units/Original Face							
709789101	PEOPLES BANCORP INC	COMMON STOCK	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
5,547.000	1.000000 NJCX	Local	27.883100	0.00	0.00	0.00	154,667.56
		Base	27.883100	0.00	0.00	0.00	154,667.56
			04 Mar 2024	06 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
7,731.000	1.000000 NJCX	Local	29.295600	0.00	0.00	0.00	226,484.28
		Base	29.295600	0.00	0.00	0.00	226,484.28
709789101 Total							
13,278.000		Local		0.00	0.00	0.00	381,151.84
		Base		0.00	0.00	0.00	381,151.84
71424F105	PERMIAN RESOURCES CORP	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
15,751.000	1.000000 NJCX	Local	16.109300	0.00	0.00	0.00	253,737.58
		Base	16.109300	0.00	0.00	0.00	253,737.58
71844V201	PHILLIPS EDISON + COMPANY IN	REIT USD.01	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
8,328.000	1.000000 NJCX	Local	35.434500	0.00	0.00	0.00	295,098.52
		Base	35.434500	0.00	0.00	0.00	295,098.52
72651A207	PLAINS GP HOLDINGS LP CL A	LTD PART	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
9,314.000	1.000000 NJCX	Local	17.385900	0.00	0.00	0.00	161,932.27
		Base	17.385900	0.00	0.00	0.00	161,932.27
729132100	PLEXUS CORP	COMMON STOCK USD.01	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
4,923.000	1.000000 NJCX	Local	94.701600	0.00	0.00	0.00	466,215.98
		Base	94.701600	0.00	0.00	0.00	466,215.98
729640102	PLYMOUTH INDUSTRIAL REIT INC	REIT USD.01	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
12,083.000	1.000000 NJCX	Local	21.624500	0.00	0.00	0.00	261,288.83
		Base	21.624500	0.00	0.00	0.00	261,288.83
731068102	POLARIS INC	COMMON STOCK USD.01	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
2,936.000	1.000000 NJCX	Local	93.260100	0.00	0.00	0.00	273,811.65
		Base	93.260100	0.00	0.00	0.00	273,811.65

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
736508847	PORTLAND GENERAL ELECTRIC CO 8,861.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 39.897700 39.897700	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00 0.00 0.00	353,533.52 353,533.52
737630103	POTLATCHDELTA CORP 9,538.000 1.000000 NJCX	REIT USD1.0 Local Base	01 Mar 2024 45.643200 45.643200	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00 0.00 0.00	435,344.84 435,344.84
739276103	POWER INTEGRATIONS INC 5,969.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 72.436600 72.436600	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00 0.00 0.00	432,374.07 432,374.07
74051N102	PREMIER INC CLASS A 10,067.000 1.000000 NJCX	COMMON STOCK USD.0101 Local Base	01 Mar 2024 20.901300 20.901300	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00 0.00 0.00	210,413.39 210,413.39
74052F108	PREMIER FINANCIAL CORP 17,635.000 1.000000 NJCX	COMMON STOCK USD.0101 Local Base	01 Mar 2024 19.197900 19.197900	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00 0.00 0.00	338,554.97 338,554.97
74267C106	PROASSURANCE CORP 19,458.000 1.000000 NJCX	COMMON STOCK USD.0101 Local Base	01 Mar 2024 12.870000 12.870000	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00 0.00 0.00	250,424.46 250,424.46
742718109	PROCTER + GAMBLE CO/THE 7,305.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 158.590899 158.590899	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00 0.00 0.00	1,158,506.52 1,158,506.52
74276L105	PROCEPT BIROBOTICS CORP 49,881.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 48.953500 48.953500	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00 0.00 0.00	2,441,849.53 2,441,849.53
	7,206.000 1.000000 NJCX	Local Base	04 Mar 2024 48.955500 48.955500	06 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00 0.00 0.00	352,773.33 352,773.33

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
74276L105 Total							
	57,087.000		Local		0.00	0.00	2,794,622.86
			Base		0.00	0.00	2,794,622.86
74276R102	PRIVIA HEALTH GROUP INC	COMMON STOCK USD.0101 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	26,170.000	1.000000 NJCX	Local	22.289100	0.00	0.00	583,305.75
			Base	22.289100	0.00	0.00	583,305.75
743315103	PROGRESSIVE CORP	COMMON STOCK USD1.001 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	767.000	1.000000 NJCX	Local	188.163700	0.00	0.00	144,321.56
			Base	188.163700	0.00	0.00	144,321.56
747525103	QUALCOMM INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	3,757.000	1.000000 NJCX	Local	160.799000	0.00	0.00	604,121.84
			Base	160.799000	0.00	0.00	604,121.84
74967X103	RH	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	1,583.000	1.000000 NJCX	Local	277.464800	0.00	0.00	439,226.78
			Base	277.464800	0.00	0.00	439,226.78
74982T103	RXO INC	COMMON STOCK	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	9,101.000	1.000000 NJCX	Local	21.061100	0.00	0.00	191,677.07
			Base	21.061100	0.00	0.00	191,677.07
751212101	RALPH LAUREN CORP	COMMON STOCK USD.0101 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	1,942.000	1.000000 NJCX	Local	186.193100	0.00	0.00	361,587.00
			Base	186.193100	0.00	0.00	361,587.00
756109104	REALTY INCOME CORP	REIT USD1.0	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	15,196.000	1.000000 NJCX	Local	51.563900	0.00	0.00	783,565.02
			Base	51.563900	0.00	0.00	783,565.02
75629V104	RECURSION PHARMACEUTICALS A	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	188,897.000	1.000000 NJCX	Local	13.255000	0.00	0.00	2,503,829.74
			Base	13.255000	0.00	0.00	2,503,829.74

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
758750103	REGAL REXNORD CORP 1,254.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 171.679800 Base 171.679800	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	215,286.47
75960P104	REMITLY GLOBAL INC 16,731.000 1.000000 NJCX	COMMON STOCK USD. 01 Mar 2024 Local 20.454800 Base 20.454800	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	342,229.26
76122Q105	RESOURCES CONNECTION INC 24,960.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 13.846900 Base 13.846900	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	345,618.62
76131N101	RETAIL OPPORTUNITY INVESTMEN 17,480.000 1.000000 NJCX	REIT USD.0001 01 Mar 2024 Local 12.930100 Base 12.930100	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	226,018.15
76680R206	RINGCENTRAL INC CLASS A 5,388.000 1.000000 NJCX	COMMON STOCK USD. 01 Mar 2024 Local 33.665200 Base 33.665200	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	181,388.10
775133101	ROGERS CORP 5,963.000 1.000000 NJCX	COMMON STOCK USD1.001 Mar 2024 Local 112.471400 Base 112.471400	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	670,666.96
780287108	ROYAL GOLD INC 1,402.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 105.096100 Base 105.096100	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	147,344.73
784305104	SJW GROUP 11,020.000 1.000000 NJCX	COMMON STOCK USD. 01 Mar 2024 Local 55.825500 Base 55.825500	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	615,197.01
78573L106	SABRA HEALTH CARE REIT INC 27,659.000 1.000000 NJCX	REIT USD.01 01 Mar 2024 Local 14.044700 Base 14.044700	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	388,462.36

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost		
Units/Original Face									
79589L106	SAMSARA INC CL A	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
103,385.000	1.000000 NJCX	Local	34.455000	0.00	0.00	0.00	3,562,130.18		
		Base	34.455000	0.00	0.00	0.00	3,562,130.18		
800363103	SANDY SPRING BANCORP INC	COMMON STOCK USD1.001	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
15,689.000	1.000000 NJCX	Local	21.747500	0.00	0.00	0.00	341,196.53		
		Base	21.747500	0.00	0.00	0.00	341,196.53		
80810D103	SCHRODINGER INC	COMMON STOCK USD.0101	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
8,513.000	1.000000 NJCX	Local	26.393300	0.00	0.00	0.00	224,686.16		
		Base	26.393300	0.00	0.00	0.00	224,686.16		
810186106	SCOTTS MIRACLE GRO CO	COMMON STOCK USD.0101	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
3,174.000	1.000000 NJCX	Local	65.731900	0.00	0.00	0.00	208,633.05		
		Base	65.731900	0.00	0.00	0.00	208,633.05		
811707801	SEACOAST BANKING CORP/FL	COMMON STOCK USD.1	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
9,485.000	1.000000 NJCX	Local	23.872800	0.00	0.00	0.00	226,433.51		
		Base	23.872800	0.00	0.00	0.00	226,433.51		
81762P102	SERVICENOW INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
599.000	1.000000 NJCX	Local	774.097000	0.00	0.00	0.00	463,684.10		
		Base	774.097000	0.00	0.00	0.00	463,684.10		
828806109	SIMON PROPERTY GROUP INC	REIT USD.0001	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
1,281.000	1.000000 NJCX	Local	148.656200	0.00	0.00	0.00	190,428.59		
		Base	148.656200	0.00	0.00	0.00	190,428.59		
82900L102	SIMPLY GOOD FOODS CO/THE	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
13,255.000	1.000000 NJCX	Local	35.457300	0.00	0.00	0.00	469,986.51		
		Base	35.457300	0.00	0.00	0.00	469,986.51		
82968B103	SIRIUS XM HOLDINGS INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
43,953.000	1.000000 NJCX	Local	4.319400	0.00	0.00	0.00	189,850.59		
		Base	4.319400	0.00	0.00	0.00	189,850.59		

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
82981J109	SITE CENTERS CORP REIT USD.1	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
16,070.000	1.000000 NJCX	13.585400	0.00	0.00	0.00	218,317.38	
	Local	13.585400	0.00	0.00	0.00	218,317.38	
	Base	13.585400	0.00	0.00	0.00	218,317.38	
830566105	SKECHERS USA INC CL A COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
4,779.000	1.000000 NJCX	62.430600	0.00	0.00	0.00	298,355.84	
	Local	62.430600	0.00	0.00	0.00	298,355.84	
	Base	62.430600	0.00	0.00	0.00	298,355.84	
83304A106	SNAP INC A COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
30,637.000	1.000000 NJCX	11.159600	0.00	0.00	0.00	341,896.67	
	Local	11.159600	0.00	0.00	0.00	341,896.67	
	Base	11.159600	0.00	0.00	0.00	341,896.67	
83417M104	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
9,521.000	1.000000 NJCX	67.815700	0.00	0.00	0.00	645,673.28	
	Local	67.815700	0.00	0.00	0.00	645,673.28	
	Base	67.815700	0.00	0.00	0.00	645,673.28	
835495102	SONOCO PRODUCTS CO COMMON STOCK	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
5,063.000	1.000000 NJCX	56.495800	0.00	0.00	0.00	286,038.24	
	Local	56.495800	0.00	0.00	0.00	286,038.24	
	Base	56.495800	0.00	0.00	0.00	286,038.24	
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
4,909.000	1.000000 NJCX	28.405200	0.00	0.00	0.00	139,441.13	
	Local	28.405200	0.00	0.00	0.00	139,441.13	
	Base	28.405200	0.00	0.00	0.00	139,441.13	
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
4,307.000	1.000000 NJCX	68.759900	0.00	0.00	0.00	296,148.89	
	Local	68.759900	0.00	0.00	0.00	296,148.89	
	Base	68.759900	0.00	0.00	0.00	296,148.89	
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.0101	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
29,670.000	1.000000 NJCX	6.979600	0.00	0.00	0.00	207,084.73	
	Local	6.979600	0.00	0.00	0.00	207,084.73	
	Base	6.979600	0.00	0.00	0.00	207,084.73	
84857L101	SPIRE INC COMMON STOCK USD1.001	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
5,476.000	1.000000 NJCX	59.366000	0.00	0.00	0.00	325,088.22	
	Local	59.366000	0.00	0.00	0.00	325,088.22	
	Base	59.366000	0.00	0.00	0.00	325,088.22	

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Units/Original Face							
85205L107	SPRINGWORKS THERAPEUTICS INC 57,511.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 51.307500 51.307500	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	2,950,745.63 2,950,745.63
852234103	BLOCK INC 2,437.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 79.062100 79.062100	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	192,674.34 192,674.34
85571B105	STARWOOD PROPERTY TRUST INC 12,496.000 1.000000 NJCX	REIT USD.01 Local Base	01 Mar 2024 20.457600 20.457600	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	255,638.17 255,638.17
86333M108	STRIDE INC 47,807.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 60.841500 60.841500	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	2,908,649.59 2,908,649.59
866082100	SUMMIT HOTEL PROPERTIES INC 38,170.000 1.000000 NJCX	REIT Local Base	01 Mar 2024 6.518000 6.518000	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	248,792.06 248,792.06
86771W105	SUNRUN INC 35,059.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 12.242300 12.242300	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	429,202.80 429,202.80
86800U104	SUPER MICRO COMPUTER INC 1,577.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 909.523697 909.523697	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	1,434,318.87 1,434,318.87
86881A100	SURGERY PARTNERS INC 14,192.000 1.000000 NJCX	COMMON STOCK USD.01 Local Base	01 Mar 2024 31.248800 31.248800	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	443,482.97 443,482.97
871332102	SYLVAMO CORP 35,434.000 1.000000 NJCX	COMMON STOCK USD1.00 Local Base	01 Mar 2024 62.208300 62.208300	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	2,204,288.90 2,204,288.90

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
				04 Mar 2024	06 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	12,662.000	1.000000	NJCX	Local	62.469800	0.00	0.00	0.00	790,992.61	
				Base	62.469800	0.00	0.00	0.00	790,992.61	
871332102 Total	48,096.000			Local		0.00	0.00	0.00	2,995,281.51	
				Base		0.00	0.00	0.00	2,995,281.51	
87157D109	SYNAPTICS INC COMMON STOCK USD.			01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	2,140.000	1.000000	NJCX	Local	104.181200	0.00	0.00	0.00	222,947.77	
				Base	104.181200	0.00	0.00	0.00	222,947.77	
87162W100	TD SYNEX CORP COMMON STOCK USD.			01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	2,659.000	1.000000	NJCX	Local	104.696500	0.00	0.00	0.00	278,387.99	
				Base	104.696500	0.00	0.00	0.00	278,387.99	
87484T108	TALOS ENERGY INC COMMON STOCK			01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	33,659.000	1.000000	NJCX	Local	13.329300	0.00	0.00	0.00	448,650.91	
				Base	13.329300	0.00	0.00	0.00	448,650.91	
876030107	TAPESTRY INC COMMON STOCK USD.			01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	4,187.000	1.000000	NJCX	Local	47.672200	0.00	0.00	0.00	199,603.50	
				Base	47.672200	0.00	0.00	0.00	199,603.50	
87901J105	TEGNA INC COMMON STOCK USD.			01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	39,949.000	1.000000	NJCX	Local	13.758400	0.00	0.00	0.00	549,634.32	
				Base	13.758400	0.00	0.00	0.00	549,634.32	
87918A105	TELADOC HEALTH INC COMMON STOCK USD.			01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	50,100.000	1.000000	NJCX	Local	15.091800	0.00	0.00	0.00	756,099.18	
				Base	15.091800	0.00	0.00	0.00	756,099.18	
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.			01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	59,355.000	1.000000	NJCX	Local	15.225900	0.00	0.00	0.00	903,733.29	
				Base	15.225900	0.00	0.00	0.00	903,733.29	

Purchase Report by Report Date

Composite



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Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
88076W103	TERADATA CORP 16,901.000	COMMON STOCK USD.01 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	38.154800	0.00	0.00	0.00	644,854.27
		Base	38.154800	0.00	0.00	0.00	644,854.27
88160R101	TESLA INC 9,477.000	COMMON STOCK USD. 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	201.135900	0.00	0.00	0.00	1,906,164.92
		Base	201.135900	0.00	0.00	0.00	1,906,164.92
890110109	TOMPKINS FINANCIAL CORP 12,265.000	COMMON STOCK USD.1 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	48.364100	0.00	0.00	0.00	593,185.69
		Base	48.364100	0.00	0.00	0.00	593,185.69
89214P109	TOWNE BANK 7,543.000	COMMON STOCK USD1. 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	26.873200	0.00	0.00	0.00	202,704.55
		Base	26.873200	0.00	0.00	0.00	202,704.55
893641100	TRANSDIGM GROUP INC 762.000	COMMON STOCK USD.01 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	1,180.434300	0.00	0.00	0.00	899,490.94
		Base	1,180.434300	0.00	0.00	0.00	899,490.94
89469A104	TREEHOUSE FOODS INC 14,381.000	COMMON STOCK USD.01 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	35.447000	0.00	0.00	0.00	509,763.31
		Base	35.447000	0.00	0.00	0.00	509,763.31
896215209	TRIMAS CORP 6,094.000	COMMON STOCK USD.01 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	23.663000	0.00	0.00	0.00	144,202.32
		Base	23.663000	0.00	0.00	0.00	144,202.32
898349204	TRUSTCO BANK CORP NY 8,990.000	COMMON STOCK USD1.0 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	27.106800	0.00	0.00	0.00	243,690.13
		Base	27.106800	0.00	0.00	0.00	243,690.13
90184D100	TWIST BIOSCIENCE CORP 68,690.000	COMMON STOCK USD. 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	39.709900	0.00	0.00	0.00	2,727,673.03
		Base	39.709900	0.00	0.00	0.00	2,727,673.03

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
902681105	UGI CORP 7,168.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 24.612900 24.612900	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	176,425.27 176,425.27
903002103	UMH PROPERTIES INC 20,405.000 1.000000 NJCX	REIT USD.1 Local Base	01 Mar 2024 15.797200 15.797200	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	322,341.87 322,341.87
90353T100	UBER TECHNOLOGIES INC 13,708.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 80.306200 80.306200	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	1,100,837.39 1,100,837.39
904708104	UNIFIRST CORP/MA 2,547.000 1.000000 NJCX	COMMON STOCK USD.1 Local Base	01 Mar 2024 169.308100 169.308100	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	431,227.73 431,227.73
907818108	UNION PACIFIC CORP 2,986.000 1.000000 NJCX	COMMON STOCK USD2.501 Local Base	01 Mar 2024 252.052500 252.052500	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	752,628.77 752,628.77
90984P303	UNITED COMMUNITY BANKS/GA 5,757.000 1.000000 NJCX	COMMON STOCK USD1.001 Local Base	01 Mar 2024 25.612900 25.612900	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	147,453.47 147,453.47
909907107	UNITED BANKSHARES INC 5,587.000 1.000000 NJCX	COMMON STOCK USD2.501 Local Base	01 Mar 2024 34.165300 34.165300	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	190,881.53 190,881.53
913259107	UNITIL CORP 4,343.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 51.338699 51.338699	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	222,963.97 222,963.97
91359E105	UNIVERSAL HEALTH RLTY INCOME 5,504.000 1.000000 NJCX	REIT USD.01 Local Base	01 Mar 2024 38.920900 38.920900	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	214,220.63 214,220.63

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Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
916896103	URANIUM ENERGY CORP 435,643.000	COMMON STOCK USD. 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	6.849200		0.00	0.00	2,983,806.04
		Base	6.849200		0.00	0.00	2,983,806.04
917047102	URBAN OUTFITTERS INC 60,704.000	COMMON STOCK USD. 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	42.298700		0.00	0.00	2,567,700.28
		Base	42.298700		0.00	0.00	2,567,700.28
91704F104	URBAN EDGE PROPERTIES 11,523.000	REIT USD.01 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	17.048700		0.00	0.00	196,452.17
		Base	17.048700		0.00	0.00	196,452.17
918204108	VF CORP 9,073.000	COMMON STOCK 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	16.277500		0.00	0.00	147,685.76
		Base	16.277500		0.00	0.00	147,685.76
919794107	VALLEY NATIONAL BANCORP 50,707.000	COMMON STOCK 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	7.977900		0.00	0.00	404,535.38
		Base	7.977900		0.00	0.00	404,535.38
920253101	VALMONT INDUSTRIES 1,157.000	COMMON STOCK USD1.001 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	211.585500		0.00	0.00	244,804.42
		Base	211.585500		0.00	0.00	244,804.42
92240M108	VECTOR GROUP LTD 21,890.000	COMMON STOCK USD.1 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	10.825600		0.00	0.00	236,972.38
		Base	10.825600		0.00	0.00	236,972.38
92243G108	VAXCYTE INC 5,048.000	COMMON STOCK USD. 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	73.882700		0.00	0.00	372,959.87
		Base	73.882700		0.00	0.00	372,959.87
92337F107	VERACYTE INC 21,207.000	COMMON STOCK USD. 1.000000 NJCX	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	24.234400		0.00	0.00	513,938.92
		Base	24.234400		0.00	0.00	513,938.92

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
92343V104	VERIZON COMMUNICATIONS INC 19,378.000 1.000000 NJCX	COMMON STOCK USD.1 Local Base	01 Mar 2024 40.097500 40.097500	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	777,009.36 777,009.36
923451108	VERITEX HOLDINGS INC 9,166.000 1.000000 NJCX	COMMON STOCK USD.0101 Local Base	01 Mar 2024 19.411800 19.411800	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	177,928.56 177,928.56
92537N108	VERTIV HOLDINGS CO A 13,663.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 70.339300 70.339300	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	961,045.86 961,045.86
92556V106	VIATRIS INC 30,451.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 12.477600 12.477600	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	379,955.40 379,955.40
92686J106	VIKING THERAPEUTICS INC 72,456.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 84.362500 84.362500	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	6,112,569.30 6,112,569.30
928298108	VISHAY INTERTECHNOLOGY INC 15,750.000 1.000000 NJCX	COMMON STOCK USD.1 Local Base	01 Mar 2024 22.116700 22.116700	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	348,338.03 348,338.03
92839U206	VISTEON CORP 3,083.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 113.131900 113.131900	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	348,785.65 348,785.65
929042109	VORNADO REALTY TRUST 5,755.000 1.000000 NJCX	REIT USD.04 Local Base	01 Mar 2024 26.582100 26.582100	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	152,979.99 152,979.99
931142103	WALMART INC 7,423.000 1.000000 NJCX	COMMON STOCK USD.1 Local Base	01 Mar 2024 58.507900 58.507900	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00 0.00 0.00	USD/DTC 0.00 0.00	434,304.14 434,304.14

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
939653101	ELME COMMUNITIES	REIT USD.01	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
24,392.000	1.000000 NJCX	Local	12.931800	0.00	0.00	0.00	315,432.47
		Base	12.931800	0.00	0.00	0.00	315,432.47
940610108	WASHINGTON TRUST BANCORP	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
9,526.000	1.000000 NJCX	Local	25.501900	0.00	0.00	0.00	242,931.10
		Base	25.501900	0.00	0.00	0.00	242,931.10
			04 Mar 2024	06 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
3,313.000	1.000000 NJCX	Local	25.825000	0.00	0.00	0.00	85,558.23
		Base	25.825000	0.00	0.00	0.00	85,558.23
940610108 Total							
12,839.000		Local		0.00	0.00	0.00	328,489.33
		Base		0.00	0.00	0.00	328,489.33
94106L109	WASTE MANAGEMENT INC	COMMON STOCK USD.0101	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
3,095.000	1.000000 NJCX	Local	205.021500	0.00	0.00	0.00	634,541.54
		Base	205.021500	0.00	0.00	0.00	634,541.54
942749102	WATTS WATER TECHNOLOGIES A	COMMON STOCK USD.1	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
1,050.000	1.000000 NJCX	Local	205.457400	0.00	0.00	0.00	215,730.27
		Base	205.457400	0.00	0.00	0.00	215,730.27
94419L101	WAYFAIR INC CLASS A	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
3,761.000	1.000000 NJCX	Local	59.912600	0.00	0.00	0.00	225,331.29
		Base	59.912600	0.00	0.00	0.00	225,331.29
95040Q104	WELLTOWER INC	REIT USD1.0	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
18,549.000	1.000000 NJCX	Local	92.003000	0.00	0.00	0.00	1,706,563.65
		Base	92.003000	0.00	0.00	0.00	1,706,563.65
95058W100	WENDY S CO/THE	COMMON STOCK USD.1	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
20,925.000	1.000000 NJCX	Local	18.025100	0.00	0.00	0.00	377,175.22
		Base	18.025100	0.00	0.00	0.00	377,175.22

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
950755108	WERNER ENTERPRISES INC 6,187.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 39.399500 Base 39.399500	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	243,764.71 243,764.71
977852102	WOLFSPEED INC 31,407.000 1.000000 NJCX	COMMON STOCK USD. Local 27.804500 Base 27.804500	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	873,255.93 873,255.93
98138H101	WORKDAY INC CLASS A 1,701.000 1.000000 NJCX	COMMON STOCK USD. Local 291.610100 Base 291.610100	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	496,028.78 496,028.78
98139A105	WORKIVA INC 6,058.000 1.000000 NJCX	COMMON STOCK USD. Local 85.382000 Base 85.382000	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	517,244.16 517,244.16
981811102	WORTHINGTON ENTERPRISES INC 9,235.000 1.000000 NJCX	COMMON STOCK Local 63.125100 Base 63.125100	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	582,960.30 582,960.30
985817105	YELP INC 17,734.000 1.000000 NJCX	COMMON STOCK USD. Local 38.402600 Base 38.402600	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	681,031.71 681,031.71
98585X104	YETI HOLDINGS INC 13,593.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 41.493900 Base 41.493900	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	564,026.58 564,026.58
987184108	YORK WATER CO 11,996.000 1.000000 NJCX	COMMON STOCK Local 35.819000 Base 35.819000	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	429,684.72 429,684.72
98983L108	ZURN ELKAY WATER SOLUTIONS C 4,558.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 31.994200 Base 31.994200	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	145,829.56 145,829.56

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
G0084W101	ADIANT PLC 4,262.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 33.612900 33.612900	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	143,258.18 143,258.18
G037AX101	AMBARELLA INC 3,799.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 56.676500 56.676500	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	215,314.02 215,314.02
G0508H110	ARCADIUM LITHIUM PLC 193,526.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 5.504300 5.504300	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	1,065,225.16 1,065,225.16
G1110E107	BIOHAVEN LTD 60,375.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 50.118800 50.118800	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	3,025,922.55 3,025,922.55
G1890L107	CAPRI HOLDINGS LTD 3,293.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 45.916200 45.916200	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	151,202.05 151,202.05
G25457105	CREDO TECHNOLOGY GROUP HOLDI 124,971.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 22.571000 22.571000	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	2,820,720.44 2,820,720.44
G29183103	EATON CORP PLC 2,491.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 292.581500 292.581500	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	728,820.52 728,820.52
G65431127	NOBLE CORP PLC 7,069.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 43.382200 43.382200	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	306,668.77 306,668.77
G9460G101	VALARIS LTD 6,030.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 65.962700 65.962700	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.00 0.00	397,755.08 397,755.08

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
G97822103	PERRIGO CO PLC 4,511.000 1.000000 NJCX	COMMON STOCK EUR. Local 26.361700 Base 26.361700	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	118,917.63 118,917.63
H2906T109	GARMIN LTD 5,408.000 1.000000 NJCX	COMMON STOCK CHF.1 Local 137.640599 Base 137.640599	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	744,360.36 744,360.36
H8817H100	TRANSOCEAN LTD 199,110.000 1.000000 NJCX	COMMON STOCK CHF.1 Local 5.087100 Base 5.087100	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	1,012,892.48 1,012,892.48
N20944109	CNH INDUSTRIAL NV 546,129.000 1.000000 NJCX	COMMON STOCK EUR.01 Local 11.995100 Base 11.995100	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	6,550,871.97 6,550,871.97
N5749R100	MERUS NV 58,574.000 1.000000 NJCX	COMMON STOCK EUR.05 Local 50.801800 Base 50.801800	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	2,975,664.63 2,975,664.63
US DOLLAR Total							
	10,129,451.000	Local		0.00	0.00	0.00	286,801,139.92
		Base		0.00	0.00	0.00	286,801,139.92
EQUITY Total							
	10,129,451.000	Base		0.00	0.00	0.00	286,801,139.92
PURCHASE Total							
	10,129,451.000	Base		0.00	0.00	0.00	286,801,139.92

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Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							

EQUITY

US DOLLAR

002474104	AZZ INC	COMMON STOCK USD	1.001	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	12,974.000	1.000000	NJCX	Local	72.232800	0.00	0.00	7.50	937,140.85
				Base	72.232800	0.00	0.00	7.50	937,140.85
002896207	ABERCROMBIE + FITCH CO CL A	COMMON STOCK USD	0.101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	1,136.000	1.000000	NJCX	Local	129.774700	0.00	0.00	1.18	147,422.88
				Base	129.774700	0.00	0.00	1.18	147,422.88
00402L107	ACADEMY SPORTS + OUTDOORS IN	COMMON STOCK USD	0.101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	5,464.000	1.000000	NJCX	Local	74.683199	0.00	0.00	3.27	408,065.73
				Base	74.683199	0.00	0.00	3.27	408,065.73
00766T100	AECOM	COMMON STOCK USD	0.101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	2,111.000	1.000000	NJCX	Local	89.071298	0.00	0.00	1.51	188,028.00
				Base	89.071298	0.00	0.00	1.51	188,028.00
008252108	AFFILIATED MANAGERS GROUP	COMMON STOCK USD	0.101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	942.000	1.000000	NJCX	Local	156.753900	0.00	0.00	1.19	147,660.98
				Base	156.753900	0.00	0.00	1.19	147,660.98
00846U101	AGILENT TECHNOLOGIES INC	COMMON STOCK USD	0.101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	1,218.000	1.000000	NJCX	Local	137.322300	0.00	0.00	1.34	167,257.22
				Base	137.322300	0.00	0.00	1.34	167,257.22
00847X104	AGIOS PHARMACEUTICALS INC	COMMON STOCK USD		01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	27,904.000	1.000000	NJCX	Local	32.740700	0.00	0.00	7.31	913,589.18
				Base	32.740700	0.00	0.00	7.31	913,589.18
00857U107	AGILON HEALTH INC	COMMON STOCK USD	0.101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	220,874.000	1.000000	NJCX	Local	5.873100	0.00	0.00	10.38	1,297,204.71
				Base	5.873100	0.00	0.00	10.38	1,297,204.71

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
011642105	ALARM.COM HOLDINGS INC 7,878.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 75.514000 75.514000	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 4.76 4.76	594,894.53 594,894.53
01626W101	ALIGHT INC CLASS A 18,319.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 9.021000 9.021000	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 1.33 1.33	165,254.37 165,254.37
020764106	ALPHA METALLURGICAL RESOURCE 1,746.000 1.000000 NJCX	COMMON STOCK USD. Local Base	0101 Mar 2024 387.733797 387.733797	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 5.42 5.42	676,977.79 676,977.79
02079K107	ALPHABET INC CL C 16,219.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 139.078300 139.078300	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 18.05 18.05	2,255,692.90 2,255,692.90
02079K305	ALPHABET INC CL A 2,028.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 137.945000 137.945000	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 2.24 2.24	279,750.22 279,750.22
021369103	ALTAIR ENGINEERING INC A 2,811.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 85.540100 85.540100	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 1.93 1.93	240,451.29 240,451.29
02156B103	ALTERYX INC CLASS A 58,086.000 1.000000 NJCX	COMMON STOCK Local Base	19 Mar 2024 48.250000 48.250000	19 Mar 2024	CASH MERGER	USD/DTC 0.00 0.00	2,802,649.50 2,802,649.50
02376R102	AMERICAN AIRLINES GROUP INC 23,161.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 15.528300 15.528300	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 2.88 2.88	359,648.08 359,648.08
02553E106	AMERICAN EAGLE OUTFITTERS 13,529.000 1.000000 NJCX	COMMON STOCK USD. Local Base	0101 Mar 2024 23.933600 23.933600	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 2.60 2.60	323,795.07 323,795.07

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Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr			
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds			
Units/Original Face										
025816109	AMERICAN EXPRESS CO 19,967.000	1.000000 NJCX	COMMON STOCK USD.2 Local Base	01 Mar 2024 219.617500 219.617500	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	35.09 35.09	4,385,067.53 4,385,067.53
026874784	AMERICAN INTERNATIONAL GROUP 17,971.000	1.000000 NJCX	COMMON STOCK USD2.501 Local Base	01 Mar 2024 73.003000 73.003000	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	10.50 10.50	1,311,926.41 1,311,926.41
030420103	AMERICAN WATER WORKS CO INC 9,531.000	1.000000 NJCX	COMMON STOCK USD.0101 Local Base	01 Mar 2024 118.677899 118.677899	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	9.05 9.05	1,131,110.01 1,131,110.01
03152W109	AMICUS THERAPEUTICS INC 34,202.000	1.000000 NJCX	COMMON STOCK USD.0101 Local Base	01 Mar 2024 13.376600 13.376600	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	3.67 3.67	457,502.80 457,502.80
03753U106	APELLIS PHARMACEUTICALS INC 10,643.000	1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 64.164200 64.164200	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	5.47 5.47	682,894.11 682,894.11
037833100	APPLE INC 499,745.000	1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 178.818000 178.818000	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	714.91 714.91	89,362,686.50 89,362,686.50
04247X102	ARMSTRONG WORLD INDUSTRIES 3,325.000	1.000000 NJCX	COMMON STOCK USD.0101 Local Base	01 Mar 2024 120.347900 120.347900	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	3.21 3.21	400,153.56 400,153.56
042735100	ARROW ELECTRONICS INC 2,620.000	1.000000 NJCX	COMMON STOCK USD1.001 Local Base	01 Mar 2024 119.073300 119.073300	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	2.50 2.50	311,969.55 311,969.55
044186104	ASHLAND INC 1,527.000	1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 95.031000 95.031000	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	1.17 1.17	145,111.17 145,111.17

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
049560105	ATMOS ENERGY CORP 10,016.000	1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 112.496100 112.496100	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 9.02 1,126,751.92 9.02 1,126,751.92
04963C209	ATRICURE INC 68,188.000	1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 35.944500 35.944500	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 19.61 2,450,963.96 19.61 2,450,963.96
053332102	AUTOZONE INC 271.000	1.000000 NJCX	COMMON STOCK USD.0101 Local Base	01 Mar 2024 3,010.956700 3,010.956700	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 6.53 815,962.74 6.53 815,962.74
053774105	AVIS BUDGET GROUP INC 13,989.000	1.000000 NJCX	COMMON STOCK USD.0101 Local Base	01 Mar 2024 110.435100 110.435100	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 12.36 1,544,864.25 12.36 1,544,864.25
05464T104	AXSOME THERAPEUTICS INC 4,172.000	1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 82.575000 82.575000	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 2.76 344,500.14 2.76 344,500.14
05465P101	AXONICS INC 2,406.000	1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 67.563900 67.563900	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 1.31 162,557.43 1.31 162,557.43
05478C105	AZEK CO INC/THE 3,409.000	1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 48.519900 48.519900	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 1.33 165,403.01 1.33 165,403.01
05589G102	BRP GROUP INC A 35,575.000	1.000000 NJCX	COMMON STOCK USD.0101 Local Base	01 Mar 2024 27.533100 27.533100	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 7.84 979,482.19 7.84 979,482.19
06211J100	BANK FIRST CORP 891.000	1.000000 NJCX	COMMON STOCK USD1.001 Local Base	01 Mar 2024 85.719100 85.719100		RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 0.62 76,375.10 0.62 76,375.10

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		01 Mar 2024	CANCEL		RBC CAPITAL MARKETS, LLC	USD/DTC	
-891.000	1.000000 NJCX	Local	85.719100	0.00	0.00	-0.62	-76,375.10
		Base	85.719100	0.00	0.00	-0.62	-76,375.10
		01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
1,191.000	1.000000 NJCX	Local	85.544198	0.00	0.00	0.82	101,882.32
		Base	85.544198	0.00	0.00	0.82	101,882.32
		04 Mar 2024	06 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
2,378.000	1.000000 NJCX	Local	84.002700	0.00	0.00	1.60	199,756.82
		Base	84.002700	0.00	0.00	1.60	199,756.82
		13 Mar 2024	15 Mar 2024		THEMIS TRADING LLC	USD/DTC	0.01
1,498.000	1.000000 NJCX	Local	83.570000	0.00	14.98	1.01	125,171.87
		Base	83.570000	0.00	14.98	1.01	125,171.87
		14 Mar 2024	18 Mar 2024		FBN SECURITIES INC	USD/DTC	0.01
425.000	1.000000 NJCX	Local	82.455800	0.00	2.98	0.29	35,040.45
		Base	82.455800	0.00	2.98	0.29	35,040.45
		15 Mar 2024	19 Mar 2024		FBN SECURITIES INC	USD/DTC	0.01
2,582.000	1.000000 NJCX	Local	82.272400	0.00	18.07	1.70	212,407.57
		Base	82.272400	0.00	18.07	1.70	212,407.57
		18 Mar 2024	20 Mar 2024		FBN SECURITIES INC	USD/DTC	0.01
800.000	1.000000 NJCX	Local	81.781100	0.00	5.60	0.53	65,418.75
		Base	81.781100	0.00	5.60	0.53	65,418.75
		19 Mar 2024	21 Mar 2024		FBN SECURITIES INC	USD/DTC	0.01
944.000	1.000000 NJCX	Local	81.094400	0.00	6.61	0.62	76,545.88
		Base	81.094400	0.00	6.61	0.62	76,545.88
		20 Mar 2024	22 Mar 2024		FBN SECURITIES INC	USD/DTC	0.01
4,577.000	1.000000 NJCX	Local	82.871500	0.00	32.04	3.04	379,267.78
		Base	82.871500	0.00	32.04	3.04	379,267.78
		21 Mar 2024	25 Mar 2024		THEMIS TRADING LLC	USD/DTC	0.01
4,923.000	1.000000 NJCX	Local	83.344900	0.00	49.23	3.29	410,254.42

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
			Base	83.344900		0.00	49.23	3.29	410,254.42
06211J100 Total									
	19,318.000		Local			0.00	129.51	12.90	1,605,745.86
			Base			0.00	129.51	12.90	1,605,745.86
067806109	BARNES GROUP INC	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	17,624.000	1.000000 NJCX	Local	34.746300		0.00	0.00	4.90	612,363.89
			Base	34.746300		0.00	0.00	4.90	612,363.89
07373V105	BEAM THERAPEUTICS INC	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	6,181.000	1.000000 NJCX	Local	40.198699		0.00	0.00	1.99	248,466.17
			Base	40.198699		0.00	0.00	1.99	248,466.17
077454106	BELDEN INC	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	5,000.000	1.000000 NJCX	Local	85.849500		0.00	0.00	3.44	429,244.06
			Base	85.849500		0.00	0.00	3.44	429,244.06
08160H101	BENCHMARK ELECTRONICS INC	COMMON STOCK USD.1	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	8,445.000	1.000000 NJCX	Local	30.990000		0.00	0.00	2.10	261,708.45
			Base	30.990000		0.00	0.00	2.10	261,708.45
090572207	BIO RAD LABORATORIES A	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	776.000	1.000000 NJCX	Local	330.577800		0.00	0.00	2.06	256,526.31
			Base	330.577800		0.00	0.00	2.06	256,526.31
09061G101	BIOMARIN PHARMACEUTICAL INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	2,380.000	1.000000 NJCX	Local	87.054700		0.00	0.00	1.66	207,188.53
			Base	87.054700		0.00	0.00	1.66	207,188.53
093671105	H+R BLOCK INC	COMMON STOCK	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	3,757.000	1.000000 NJCX	Local	48.559400		0.00	0.00	1.46	182,436.21
			Base	48.559400		0.00	0.00	1.46	182,436.21
093712107	BLOOM ENERGY CORP A	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	184,687.000	1.000000 NJCX	Local	8.851600		0.00	0.00	13.08	1,634,762.37

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	8.851600		0.00	0.00	13.08	1,634,762.37
094235108	BLOOMIN BRANDS INC 5,730.000 1.000000 NJCX	COMMON STOCK USD.01 Local 27.670900 Base 27.670900	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
				0.00	0.00	1.27	158,552.99
				0.00	0.00	1.27	158,552.99
09627Y109	BLUEPRINT MEDICINES CORP 1,831.000 1.000000 NJCX	COMMON STOCK USD. Local 96.901700 Base 96.901700	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
				0.00	0.00	1.42	177,425.59
				0.00	0.00	1.42	177,425.59
09857L108	BOOKING HOLDINGS INC 392.000 1.000000 NJCX	COMMON STOCK USD. Local 3,469.512000 Base 3,469.512000	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
				0.00	0.00	10.89	1,360,037.81
				0.00	0.00	10.89	1,360,037.81
099406100	BOOT BARN HOLDINGS INC 3,761.000 1.000000 NJCX	COMMON STOCK USD. Local 92.639100 Base 92.639100	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
				0.00	0.00	2.79	348,412.87
				0.00	0.00	2.79	348,412.87
105368203	BRANDYWINE REALTY TRUST 397,294.000 1.000000 NJCX	REIT USD.01 Local 4.288400 Base 4.288400	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
				0.00	0.00	13.64	1,703,741.95
				0.00	0.00	13.64	1,703,741.95
	180,652.000 1.000000 NJCX	Local 4.216900 Base 4.216900	04 Mar 2024 06 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
				0.00	0.00	6.10	761,785.32
				0.00	0.00	6.10	761,785.32
105368203 Total	577,946.000	Local Base		0.00 0.00	0.00 0.00	19.74 19.74	2,465,527.27 2,465,527.27
10806X102	BRIDGEBIO PHARMA INC 6,815.000 1.000000 NJCX	COMMON STOCK Local 35.806600 Base 35.806600	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
				0.00	0.00	1.96	244,020.02
				0.00	0.00	1.96	244,020.02
10948W103	BRIGHTSPHERE INVESTMENT GROU 73,504.000 1.000000 NJCX	COMMON STOCK USD. Local 22.621600 Base 22.621600	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
				0.00	0.00	13.31	1,662,764.78
				0.00	0.00	13.31	1,662,764.78

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		04 Mar 2024	06 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
23,024.000	1.000000 NJCX	Local	22.708700	0.00	0.00	4.19	522,840.92
		Base	22.708700	0.00	0.00	4.19	522,840.92
		13 Mar 2024	15 Mar 2024		THEMIS TRADING LLC	USD/DTC	0.01
7,288.000	1.000000 NJCX	Local	22.543600	0.00	72.88	1.32	164,223.56
		Base	22.543600	0.00	72.88	1.32	164,223.56
		14 Mar 2024	18 Mar 2024		FBN SECURITIES INC	USD/DTC	0.01
13,668.000	1.000000 NJCX	Local	22.508600	0.00	95.68	2.47	307,549.39
		Base	22.508600	0.00	95.68	2.47	307,549.39
		15 Mar 2024	19 Mar 2024		FBN SECURITIES INC	USD/DTC	0.01
23,821.000	1.000000 NJCX	Local	22.621300	0.00	166.75	4.32	538,690.92
		Base	22.621300	0.00	166.75	4.32	538,690.92
10948W103 Total							
141,305.000		Local		0.00	335.31	25.61	3,196,069.57
		Base		0.00	335.31	25.61	3,196,069.57
110122108	BRISTOL MYERS SQUIBB CO	COMMON STOCK USD.1	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
31,634.000	1.000000 NJCX	Local	50.671200	0.00	0.00	12.83	1,602,919.91
		Base	50.671200	0.00	0.00	12.83	1,602,919.91
116794108	BRUKER CORP	COMMON STOCK USD.01	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
7,426.000	1.000000 NJCX	Local	87.856900	0.00	0.00	5.22	652,420.12
		Base	87.856900	0.00	0.00	5.22	652,420.12
12008R107	BUILDERS FIRSTSOURCE INC	COMMON STOCK USD.01	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
989.000	1.000000 NJCX	Local	198.630400	0.00	0.00	1.58	196,443.89
		Base	198.630400	0.00	0.00	1.58	196,443.89
125896100	CMS ENERGY CORP	COMMON STOCK USD.01	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
4,293.000	1.000000 NJCX	Local	57.444300	0.00	0.00	1.98	246,606.40
		Base	57.444300	0.00	0.00	1.98	246,606.40
12618T105	CRA INTERNATIONAL INC	COMMON STOCK	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
Units/Original Face									
	2,517.000	1.000000 NJCX	Local	130.716000	0.00	0.00	2.64	329,009.53	
			Base	130.716000	0.00	0.00	2.64	329,009.53	
126402106	CSW INDUSTRIALS INC	COMMON STOCK USD.0101 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	1,674.000	1.000000 NJCX	Local	228.132000	0.00	0.00	3.06	381,889.91	
			Base	228.132000	0.00	0.00	3.06	381,889.91	
128030202	CAL MAINE FOODS INC	COMMON STOCK USD.0101 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	6,085.000	1.000000 NJCX	Local	55.688300	0.00	0.00	2.72	338,860.59	
			Base	55.688300	0.00	0.00	2.72	338,860.59	
131193104	TOPGOLF CALLAWAY BRANDS CORP	COMMON STOCK USD.0101 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	203,621.000	1.000000 NJCX	Local	14.313400	0.00	0.00	23.32	2,914,485.50	
			Base	14.313400	0.00	0.00	23.32	2,914,485.50	
13765N107	CANNAE HOLDINGS INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	12,235.000	1.000000 NJCX	Local	21.965300	0.00	0.00	2.15	268,743.30	
			Base	21.965300	0.00	0.00	2.15	268,743.30	
14448C104	CARRIER GLOBAL CORP	COMMON STOCK USD.0101 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	4,884.000	1.000000 NJCX	Local	55.994500	0.00	0.00	2.19	273,474.95	
			Base	55.994500	0.00	0.00	2.19	273,474.95	
146229109	CARTER S INC	COMMON STOCK USD.0101 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	2,956.000	1.000000 NJCX	Local	80.320000	0.00	0.00	1.90	237,424.02	
			Base	80.320000	0.00	0.00	1.90	237,424.02	
146869102	CARVANA CO	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	21,704.000	1.000000 NJCX	Local	79.169000	0.00	0.00	13.75	1,718,270.23	
			Base	79.169000	0.00	0.00	13.75	1,718,270.23	
149568107	CAVCO INDUSTRIES INC	COMMON STOCK USD.0101 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	1,021.000	1.000000 NJCX	Local	374.406800	0.00	0.00	3.06	382,266.28	
			Base	374.406800	0.00	0.00	3.06	382,266.28	
15189T107	CENTERPOINT ENERGY INC	COMMON STOCK USD.0101 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			

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Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr		
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
Units/Original Face									
7,237.000	1.000000 NJCX	Local	27.307200	0.00	0.00	1.59	197,620.62		
		Base	27.307200	0.00	0.00	1.59	197,620.62		
153527205	CENTRAL GARDEN AND PET CO A	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
10,908.000	1.000000 NJCX	Local	37.410000	0.00	0.00	3.27	408,065.01		
		Base	37.410000	0.00	0.00	3.27	408,065.01		
159864107	CHARLES RIVER LABORATORIES	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
681.000	1.000000 NJCX	Local	260.440500	0.00	0.00	1.42	177,358.56		
		Base	260.440500	0.00	0.00	1.42	177,358.56		
166764100	CHEVRON CORP	COMMON STOCK USD.7501	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
7,107.000	1.000000 NJCX	Local	153.294500	0.00	0.00	8.72	1,089,455.29		
		Base	153.294500	0.00	0.00	8.72	1,089,455.29		
172755100	CIRRUS LOGIC INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
2,194.000	1.000000 NJCX	Local	92.628000	0.00	0.00	1.63	203,224.20		
		Base	92.628000	0.00	0.00	1.63	203,224.20		
172967424	CITIGROUP INC	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
2,916.000	1.000000 NJCX	Local	55.496700	0.00	0.00	1.30	161,827.08		
		Base	55.496700	0.00	0.00	1.30	161,827.08		
174610105	CITIZENS FINANCIAL GROUP	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
13,917.000	1.000000 NJCX	Local	31.430600	0.00	0.00	3.50	437,416.16		
		Base	31.430600	0.00	0.00	3.50	437,416.16		
19239V302	COGENT COMMUNICATIONS HOLDIN	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
4,141.000	1.000000 NJCX	Local	78.189400	0.00	0.00	2.60	323,779.71		
		Base	78.189400	0.00	0.00	2.60	323,779.71		
194014502	ENOVIS CORP	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
4,990.000	1.000000 NJCX	Local	60.366900	0.00	0.00	2.41	301,228.42		
		Base	60.366900	0.00	0.00	2.41	301,228.42		
199333105	COLUMBUS MCKINNON CORP/NY	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
	Units/Original Face									
	6,507.000	1.000000 NJCX	Local	41.874500	0.00	0.00	2.18	272,475.19		
			Base	41.874500	0.00	0.00	2.18	272,475.19		
20030N101	COMCAST CORP CLASS A	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	44,053.000	1.000000 NJCX	Local	42.786700	0.00	0.00	15.08	1,884,867.42		
			Base	42.786700	0.00	0.00	15.08	1,884,867.42		
200340107	COMERICA INC	COMMON STOCK USD5.001	Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	7,614.000	1.000000 NJCX	Local	48.902000	0.00	0.00	2.98	372,336.85		
			Base	48.902000	0.00	0.00	2.98	372,336.85		
204166102	COMMVAULT SYSTEMS INC	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	5,168.000	1.000000 NJCX	Local	97.793400	0.00	0.00	4.05	505,392.24		
			Base	97.793400	0.00	0.00	4.05	505,392.24		
20717M103	CONFLUENT INC CLASS A	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	5,396.000	1.000000 NJCX	Local	33.737000	0.00	0.00	1.46	182,043.39		
			Base	33.737000	0.00	0.00	1.46	182,043.39		
224441105	CRANE NXT CO	COMMON STOCK USD1.001	Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	3,179.000	1.000000 NJCX	Local	58.579000	0.00	0.00	1.49	186,221.15		
			Base	58.579000	0.00	0.00	1.49	186,221.15		
225310101	CREDIT ACCEPTANCE CORP	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	551.000	1.000000 NJCX	Local	551.453800	0.00	0.00	2.44	303,848.60		
			Base	551.453800	0.00	0.00	2.44	303,848.60		
22766M109	CROSSFIRST BANKSHARES INC	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	11,199.000	1.000000 NJCX	Local	12.687600	0.00	0.00	1.14	142,087.29		
			Base	12.687600	0.00	0.00	1.14	142,087.29		
				04 Mar 2024	06 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	4,241.000	1.000000 NJCX	Local	12.874700	0.00	0.00	0.44	54,601.16		
			Base	12.874700	0.00	0.00	0.44	54,601.16		

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
22766M109 Total									
	15,440.000								
			Local			0.00	0.00	1.58	196,688.45
			Base			0.00	0.00	1.58	196,688.45
229899109	CULLEN/FROST BANKERS INC			COMMON STOCK USD.0101 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	2,505.000	1.000000	NJCX						
			Local	106.879500		0.00	0.00	2.15	267,731.00
			Base	106.879500		0.00	0.00	2.15	267,731.00
23257D103	CYMABAY THERAPEUTICS INC			COMMON STOCK USD.	21 Mar 2024	28 Mar 2024	TENDER OFFER	USD/DTC	
	86,373.000	1.000000	NJCX						
			Local	32.500000		0.00	0.00	0.00	2,807,122.50
			Base	32.500000		0.00	0.00	0.00	2,807,122.50
23282W605	CYTOKINETICS INC			COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	26,942.000	1.000000	NJCX						
			Local	73.856000		0.00	0.00	15.92	1,989,812.43
			Base	73.856000		0.00	0.00	15.92	1,989,812.43
23331A109	DR HORTON INC			COMMON STOCK USD.0101 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	2,580.000	1.000000	NJCX						
			Local	150.309200		0.00	0.00	3.11	387,794.63
			Base	150.309200		0.00	0.00	3.11	387,794.63
235825205	DANA INC			COMMON STOCK USD.0101 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	192,353.000	1.000000	NJCX						
			Local	12.588100		0.00	0.00	19.38	2,421,339.42
			Base	12.588100		0.00	0.00	19.38	2,421,339.42
244199105	DEERE + CO			COMMON STOCK USD1.001 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
	3,602.000	1.000000	NJCX						
			Local	364.070900		0.00	0.00	10.50	1,311,372.88
			Base	364.070900		0.00	0.00	10.50	1,311,372.88
24703L202	DELL TECHNOLOGIES C			COMMON STOCK	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	5,203.000	1.000000	NJCX						
			Local	121.523800		0.00	0.00	5.06	632,283.27
			Base	121.523800		0.00	0.00	5.06	632,283.27
25271C201	DIAMOND OFFSHORE DRILLING IN			COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	198,769.000	1.000000	NJCX						
			Local	11.747700		0.00	0.00	18.69	2,335,059.89
			Base	11.747700		0.00	0.00	18.69	2,335,059.89

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
26614N102	DUPONT DE NEMOURS INC 6,783.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 69.556199 Base 69.556199	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC 3.78 3.78	471,795.92 471,795.92
267475101	DYCOM INDUSTRIES INC 2,022.000 1.000000 NJCX	COMMON STOCK USD. 01 Mar 2024 Local 125.861200 Base 125.861200	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC 2.04 2.04	254,489.31 254,489.31
27579R104	EAST WEST BANCORP INC 4,392.000 1.000000 NJCX	COMMON STOCK USD. 01 Mar 2024 Local 71.870600 Base 71.870600	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC 2.53 2.53	315,653.15 315,653.15
292218104	EMPLOYERS HOLDINGS INC 6,116.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 45.188800 Base 45.188800	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC 2.22 2.22	276,372.48 276,372.48
292562105	ENCORE WIRE CORP 941.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 241.018500 Base 241.018500	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC 1.82 1.82	226,796.59 226,796.59
292765104	ENERPAC TOOL GROUP CORP 11,492.000 1.000000 NJCX	COMMON STOCK USD.2 01 Mar 2024 Local 33.164500 Base 33.164500	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC 3.05 3.05	381,123.38 381,123.38
29355X107	ENPRO INC 2,028.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 155.506900 Base 155.506900	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC 2.53 2.53	315,365.46 315,365.46
294268107	EPLUS INC 5,088.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 81.948500 Base 81.948500	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC 3.34 3.34	416,950.63 416,950.63
29430C102	VESTIS CORP 7,964.000 1.000000 NJCX	COMMON STOCK USD.0101 Mar 2024 Local 18.820800 Base 18.820800	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC 1.20 1.20	149,887.65 149,887.65

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
29452E101	EQUITABLE HOLDINGS INC COMMON STOCK USD.0101 Mar 2024	05 Mar 2024			RBC CAPITAL MARKETS, LLC	USD/DTC	
10,124.000	1.000000 NJCX	Local	33.822300	0.00	0.00	2.74	342,414.23
		Base	33.822300	0.00	0.00	2.74	342,414.23
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5 01 Mar 2024	05 Mar 2024			RBC CAPITAL MARKETS, LLC	USD/DTC	
19,114.000	1.000000 NJCX	Local	34.631500	0.00	0.00	5.30	661,941.19
		Base	34.631500	0.00	0.00	5.30	661,941.19
30034W106	EVERGY INC COMMON STOCK	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
4,284.000	1.000000 NJCX	Local	48.821599	0.00	0.00	1.68	209,150.05
		Base	48.821599	0.00	0.00	1.68	209,150.05
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
1,709.000	1.000000 NJCX	Local	136.808000	0.00	0.00	1.88	233,802.99
		Base	136.808000	0.00	0.00	1.88	233,802.99
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
152,685.000	1.000000 NJCX	Local	12.404700	0.00	0.00	15.16	1,893,996.46
		Base	12.404700	0.00	0.00	15.16	1,893,996.46
31188V100	FASTLY INC CLASS A COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
137,727.000	1.000000 NJCX	Local	14.075800	0.00	0.00	15.51	1,938,602.20
		Base	14.075800	0.00	0.00	15.51	1,938,602.20
31946M103	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.001 Mar 2024	05 Mar 2024			RBC CAPITAL MARKETS, LLC	USD/DTC	
224.000	1.000000 NJCX	Local	1,557.737300	0.00	0.00	2.80	348,930.36
		Base	1,557.737300	0.00	0.00	2.80	348,930.36
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.0101 Mar 2024	05 Mar 2024			RBC CAPITAL MARKETS, LLC	USD/DTC	
4,860.000	1.000000 NJCX	Local	30.697700	0.00	0.00	1.20	149,189.62
		Base	30.697700	0.00	0.00	1.20	149,189.62
320517105	FIRST HORIZON CORP COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
13,737.000	1.000000 NJCX	Local	14.010100	0.00	0.00	1.54	192,455.20
		Base	14.010100	0.00	0.00	1.54	192,455.20

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
339750101	FLOOR + DECOR HOLDINGS INC A 3,324.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 121.966200 121.966200	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 3.25 3.25	405,412.40 405,412.40
344849104	FOOT LOCKER INC 23,088.000 1.000000 NJCX	COMMON STOCK USD.0101 Local Base	01 Mar 2024 34.467500 34.467500	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 6.37 6.37	795,779.27 795,779.27
346375108	FORMFACTOR INC 5,133.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 43.875400 43.875400	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 1.81 1.81	225,210.62 225,210.62
34959E109	FORTINET INC 6,881.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 69.660500 69.660500	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 3.84 3.84	479,330.06 479,330.06
34965K107	FORTREA HOLDINGS INC 4,339.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 37.741300 37.741300	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 1.32 1.32	163,758.18 163,758.18
349853101	FORWARD AIR CORP 39,391.000 1.000000 NJCX	COMMON STOCK USD.0101 Local Base	01 Mar 2024 33.428100 33.428100	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 10.54 10.54	1,316,755.75 1,316,755.75
356390104	FREEDOM HOLDING CORP/NV 7,266.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 76.247200 76.247200	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 4.44 4.44	554,007.72 554,007.72
	-7,266.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 76.247200 76.247200	CANCEL	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC -4.44 -4.44	-554,007.72 -554,007.72
	7,615.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 76.234401 76.234401	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 4.65 4.65	580,520.31 580,520.31

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		04 Mar 2024	06 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
22,554.000	1.000000 NJCX	Local	75.319000	0.00	0.00	13.59	1,698,731.14
		Base	75.319000	0.00	0.00	13.59	1,698,731.14
356390104 Total							
30,169.000		Local		0.00	0.00	18.24	2,279,251.45
		Base		0.00	0.00	18.24	2,279,251.45
358039105	FRESHPET INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
6,488.000	1.000000 NJCX	Local	109.682999	0.00	0.00	5.70	711,617.60
		Base	109.682999	0.00	0.00	5.70	711,617.60
36251C103	GMS INC	COMMON STOCK USD.0101	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
7,313.000	1.000000 NJCX	Local	90.812800	0.00	0.00	5.32	664,108.69
		Base	90.812800	0.00	0.00	5.32	664,108.69
37611X100	GINKGO BIOWORKS HOLDINGS INC	COMMON STOCK USD.	01 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
1,555,053.000	1.000000 NJCX	Local	1.343500	0.00	0.00	16.72	2,089,196.99
		Base	1.343500	0.00	0.00	16.72	2,089,196.99
			01 Mar 2024	CANCEL	RBC CAPITAL MARKETS, LLC	USD/DTC	
-1,555,053.000	1.000000 NJCX	Local	1.343500	0.00	0.00	-16.72	-2,089,196.99
		Base	1.343500	0.00	0.00	-16.72	-2,089,196.99
			01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
1,737,853.000	1.000000 NJCX	Local	1.337300	0.00	0.00	18.60	2,324,012.22
		Base	1.337300	0.00	0.00	18.60	2,324,012.22
37611X100 Total							
1,737,853.000		Local		0.00	0.00	18.60	2,324,012.22
		Base		0.00	0.00	18.60	2,324,012.22
37637K108	GITLAB INC CL A	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
4,004.000	1.000000 NJCX	Local	72.560600	0.00	0.00	2.33	290,530.31
		Base	72.560600	0.00	0.00	2.33	290,530.31
377322102	GLAUKOS CORP	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
	Units/Original Face									
	11,455.000	1.000000 NJCX	Local	87.475500	0.00	0.00	8.02	1,002,023.83		
			Base	87.475500	0.00	0.00	8.02	1,002,023.83		
379577208	GLOBUS MEDICAL INC A	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	5,977.000	1.000000 NJCX	Local	54.396300	0.00	0.00	2.61	325,124.08		
			Base	54.396300	0.00	0.00	2.61	325,124.08		
380237107	GODADDY INC CLASS A	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	2,076.000	1.000000 NJCX	Local	113.777600	0.00	0.00	1.89	236,200.41		
			Base	113.777600	0.00	0.00	1.89	236,200.41		
407497106	HAMILTON LANE INC CLASS A	COMMON STOCK	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	3,099.000	1.000000 NJCX	Local	116.057600	0.00	0.00	2.88	359,659.62		
			Base	116.057600	0.00	0.00	2.88	359,659.62		
410345102	HANESBRANDS INC	COMMON STOCK USD.0101	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	648,318.000	1.000000 NJCX	Local	5.450800	0.00	0.00	28.28	3,533,823.47		
			Base	5.450800	0.00	0.00	28.28	3,533,823.47		
418100103	HASHICORP INC CL A	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	6,992.000	1.000000 NJCX	Local	26.137000	0.00	0.00	1.47	182,748.43		
			Base	26.137000	0.00	0.00	1.47	182,748.43		
419870100	HAWAIIAN ELECTRIC INDS	COMMON STOCK	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	201,328.000	1.000000 NJCX	Local	11.984900	0.00	0.00	19.31	2,412,876.64		
			Base	11.984900	0.00	0.00	19.31	2,412,876.64		
42250P103	HEALTHPEAK PROPERTIES INC	REIT USD1.0	11 Mar 2024			SALE OF FRACTIONAL S	USD/DTC			
	0.080	1.000000 NJCX	Local	17.500000	0.00	0.00	0.00	1.40		
			Base	17.500000	0.00	0.00	0.00	1.40		
				11 Mar 2024	CANCEL	SALE OF FRACTIONAL S	USD/DTC			
	-0.080	1.000000 NJCX	Local	17.500000	0.00	0.00	0.00	-1.40		
			Base	17.500000	0.00	0.00	0.00	-1.40		
				11 Mar 2024	11 Mar 2024	SALE OF FRACTIONAL S	USD/DTC			

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	0.080	1.000000	NJCX	Local	17.500000	0.00	0.00	0.00	1.40	
				Base	17.500000	0.00	0.00	0.00	1.40	
42250P103 Total	0.080			Local		0.00	0.00	0.00	1.40	
				Base		0.00	0.00	0.00	1.40	
42704L104	HERC HOLDINGS INC		COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	2,527.000	1.000000	NJCX	Local	160.713200	0.00	0.00	3.25	406,119.01	
				Base	160.713200	0.00	0.00	3.25	406,119.01	
431571108	HILLENBRAND INC		COMMON STOCK	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	6,309.000	1.000000	NJCX	Local	47.406500	0.00	0.00	2.40	299,085.21	
				Base	47.406500	0.00	0.00	2.40	299,085.21	
431636109	HILLMAN SOLUTIONS CORP		COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	59,615.000	1.000000	NJCX	Local	9.639200	0.00	0.00	4.60	574,636.31	
				Base	9.639200	0.00	0.00	4.60	574,636.31	
43283X105	HILTON GRAND VACATIONS INC		COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	13,510.000	1.000000	NJCX	Local	45.834800	0.00	0.00	4.96	619,223.19	
				Base	45.834800	0.00	0.00	4.96	619,223.19	
43300A203	HILTON WORLDWIDE HOLDINGS IN		COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	5,795.000	1.000000	NJCX	Local	204.191900	0.00	0.00	9.47	1,183,282.59	
				Base	204.191900	0.00	0.00	9.47	1,183,282.59	
443320106	HUB GROUP INC CL A		COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	3,256.000	1.000000	NJCX	Local	41.959899	0.00	0.00	1.10	136,620.33	
				Base	41.959899	0.00	0.00	1.10	136,620.33	
446150104	HUNTINGTON BANCSHARES INC		COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	36,479.000	1.000000	NJCX	Local	12.865800	0.00	0.00	3.76	469,327.76	
				Base	12.865800	0.00	0.00	3.76	469,327.76	
448579102	HYATT HOTELS CORP CL A		COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
Units/Original Face									
	1,818.000	1.000000 NJCX	Local	156.220000	0.00	0.00	2.28	284,005.68	
			Base	156.220000	0.00	0.00	2.28	284,005.68	
44930G107	ICU MEDICAL INC	COMMON STOCK USD.1	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	3,170.000	1.000000 NJCX	Local	105.702500	0.00	0.00	2.69	335,074.24	
			Base	105.702500	0.00	0.00	2.69	335,074.24	
450056106	IRHYTHM TECHNOLOGIES INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	3,024.000	1.000000 NJCX	Local	119.865500	0.00	0.00	2.90	362,470.37	
			Base	119.865500	0.00	0.00	2.90	362,470.37	
452327109	ILLUMINA INC	COMMON STOCK USD.0101	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	1,040.000	1.000000 NJCX	Local	140.719800	0.00	0.00	1.18	146,347.41	
			Base	140.719800	0.00	0.00	1.18	146,347.41	
457669307	INSMED INC	COMMON STOCK USD.0101	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	8,169.000	1.000000 NJCX	Local	28.271900	0.00	0.00	1.85	230,951.30	
			Base	28.271900	0.00	0.00	1.85	230,951.30	
45780R101	INSTALLED BUILDING PRODUCTS	COMMON STOCK USD.0101	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	3,072.000	1.000000 NJCX	Local	239.908100	0.00	0.00	5.90	736,991.78	
			Base	239.908100	0.00	0.00	5.90	736,991.78	
45826H109	INTEGER HOLDINGS CORP	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	2,287.000	1.000000 NJCX	Local	110.417700	0.00	0.00	2.03	252,523.25	
			Base	110.417700	0.00	0.00	2.03	252,523.25	
458334109	INTER PARFUMS INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	2,124.000	1.000000 NJCX	Local	145.363500	0.00	0.00	2.48	308,749.59	
			Base	145.363500	0.00	0.00	2.48	308,749.59	
458665304	INTERFACE INC	COMMON STOCK USD.1	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
	30,504.000	1.000000 NJCX	Local	15.562800	0.00	0.00	3.80	474,723.85	
			Base	15.562800	0.00	0.00	3.80	474,723.85	
				04 Mar 2024	06 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
	3,608.000	1.000000 NJCX	Local	15.639000	0.00	0.00	0.46	56,425.05	
			Base	15.639000	0.00	0.00	0.46	56,425.05	
458665304 Total	34,112.000		Local		0.00	0.00	4.26	531,148.90	
			Base		0.00	0.00	4.26	531,148.90	
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1			01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	4,490.000	1.000000 NJCX	Local	31.105700	0.00	0.00	1.12	139,663.47	
			Base	31.105700	0.00	0.00	1.12	139,663.47	
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.0101			01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	1,542.000	1.000000 NJCX	Local	249.637700	0.00	0.00	3.08	384,938.25	
			Base	249.637700	0.00	0.00	3.08	384,938.25	
46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.			01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	73,021.000	1.000000 NJCX	Local	8.998500	0.00	0.00	5.26	657,074.21	
			Base	8.998500	0.00	0.00	5.26	657,074.21	
465741106	ITRON INC COMMON STOCK			01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	5,582.000	1.000000 NJCX	Local	93.384500	0.00	0.00	4.18	521,268.10	
			Base	93.384500	0.00	0.00	4.18	521,268.10	
48282T104	KADANT INC COMMON STOCK USD.0101			01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	1,013.000	1.000000 NJCX	Local	328.217000	0.00	0.00	2.66	332,481.16	
			Base	328.217000	0.00	0.00	2.66	332,481.16	
48576A100	KARUNA THERAPEUTICS INC COMMON STOCK USD.			01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	1,639.000	1.000000 NJCX	Local	316.461500	0.00	0.00	4.15	518,676.25	
			Base	316.461500	0.00	0.00	4.15	518,676.25	
				19 Mar 2024	19 Mar 2024	CASH MERGER	USD/DTC		
	19,081.000	1.000000 NJCX	Local	330.000000	0.00	0.00	0.00	6,296,730.00	
			Base	330.000000	0.00	0.00	0.00	6,296,730.00	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
48576A100 Total							
	20,720.000						
			Local		0.00	0.00	6,815,406.25
			Base		0.00	0.00	6,815,406.25
48666K109	KB HOME	COMMON STOCK USD1.001	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	5,170.000	1.000000 NJCX					
			Local	67.281100	0.00	0.00	347,840.50
			Base	67.281100	0.00	0.00	347,840.50
488401100	KEMPER CORP	COMMON STOCK USD.1	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	9,500.000	1.000000 NJCX					
			Local	57.388100	0.00	0.00	545,182.58
			Base	57.388100	0.00	0.00	545,182.58
489398107	KENNEDY WILSON HOLDINGS INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	217,988.000	1.000000 NJCX					
			Local	8.791500	0.00	0.00	1,916,426.16
			Base	8.791500	0.00	0.00	1,916,426.16
49446R109	KIMCO REALTY CORP	REIT USD.01	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	42,671.000	1.000000 NJCX					
			Local	19.585400	0.00	0.00	835,721.91
			Base	19.585400	0.00	0.00	835,721.91
498894104	KNIFE RIVER CORP	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	2,940.000	1.000000 NJCX					
			Local	74.362800	0.00	0.00	218,624.88
			Base	74.362800	0.00	0.00	218,624.88
50050N103	KONTOOR BRANDS INC	COMMON STOCK	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	2,555.000	1.000000 NJCX					
			Local	59.081400	0.00	0.00	150,951.77
			Base	59.081400	0.00	0.00	150,951.77
50060P106	KOPPERS HOLDINGS INC	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	4,608.000	1.000000 NJCX					
			Local	53.507400	0.00	0.00	246,560.12
			Base	53.507400	0.00	0.00	246,560.12
501147102	KRYSTAL BIOTECH INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
	7,045.000	1.000000 NJCX					
			Local	167.374900	0.00	0.00	1,179,146.73
			Base	167.374900	0.00	0.00	1,179,146.73

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
1,167.000	1.000000 NJCX	Local	216.489900	0.00	0.00	2.03	252,641.68
		Base	216.489900	0.00	0.00	2.03	252,641.68
513847103	LANCASTER COLONY CORP COMMON STOCK	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
1,210.000	1.000000 NJCX	Local	205.656500	0.00	0.00	2.00	248,842.37
		Base	205.656500	0.00	0.00	2.00	248,842.37
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.0101	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
2,396.000	1.000000 NJCX	Local	78.176398	0.00	0.00	1.50	187,309.15
		Base	78.176398	0.00	0.00	1.50	187,309.15
535555106	LINDSAY CORP COMMON STOCK USD1.001	01 Mar 2024			RBC CAPITAL MARKETS, LLC	USD/DTC	
10,064.000	1.000000 NJCX	Local	120.021700	0.00	0.00	9.67	1,207,888.72
		Base	120.021700	0.00	0.00	9.67	1,207,888.72
			01 Mar 2024	CANCEL	RBC CAPITAL MARKETS, LLC	USD/DTC	
-10,064.000	1.000000 NJCX	Local	120.021700	0.00	0.00	-9.67	-1,207,888.72
		Base	120.021700	0.00	0.00	-9.67	-1,207,888.72
			01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
20,338.000	1.000000 NJCX	Local	120.122500	0.00	0.00	19.55	2,443,031.85
		Base	120.122500	0.00	0.00	19.55	2,443,031.85
535555106 Total							
20,338.000		Local		0.00	0.00	19.55	2,443,031.85
		Base		0.00	0.00	19.55	2,443,031.85
55261F104	M + T BANK CORP COMMON STOCK USD.5	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
1,250.000	1.000000 NJCX	Local	136.759500	0.00	0.00	1.37	170,948.01
		Base	136.759500	0.00	0.00	1.37	170,948.01
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.0101	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
3,739.000	1.000000 NJCX	Local	42.708500	0.00	0.00	1.28	159,685.80
		Base	42.708500	0.00	0.00	1.28	159,685.80

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
553368101	MP MATERIALS CORP 156,211.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 15.362200 15.362200	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 19.20 19.20	2,399,725.42 2,399,725.42
55405W104	MYR GROUP INC/DELAWARE 3,221.000 1.000000 NJCX	COMMON STOCK USD.01 Local Base	01 Mar 2024 165.511600 165.511600	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 4.27 4.27	533,108.59 533,108.59
554382101	MACERICH CO/THE 45,131.000 1.000000 NJCX	REIT USD.01 Local Base	01 Mar 2024 16.471300 16.471300	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 5.95 5.95	743,360.29 743,360.29
558868105	MADRIGAL PHARMACEUTICALS INC 1,118.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 245.461600 245.461600	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 2.20 2.20	274,423.87 274,423.87
565788106	MARATHON DIGITAL HOLDINGS IN 71,911.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 25.980100 25.980100	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 14.95 14.95	1,868,240.02 1,868,240.02
565849106	MARATHON OIL CORP 14,244.000 1.000000 NJCX	COMMON STOCK USD1.00 Local Base	01 Mar 2024 24.579500 24.579500	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 2.81 2.81	350,107.59 350,107.59
56585A102	MARATHON PETROLEUM CORP 16,197.000 1.000000 NJCX	COMMON STOCK USD.01 Local Base	01 Mar 2024 171.728500 171.728500	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 22.26 22.26	2,781,464.25 2,781,464.25
57164Y107	MARRIOTT VACATIONS WORLD 4,071.000 1.000000 NJCX	COMMON STOCK USD.01 Local Base	01 Mar 2024 93.985200 93.985200	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 3.07 3.07	382,610.68 382,610.68
571903202	MARRIOTT INTERNATIONAL CL A 4,610.000 1.000000 NJCX	COMMON STOCK USD.01 Local Base	01 Mar 2024 249.975900 249.975900	05 Mar 2024	RBC CAPITAL MARKETS, LLC 0.00 0.00	USD/DTC 9.22 9.22	1,152,379.68 1,152,379.68

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
575385109	MASONITE INTERNATIONAL CORP 6,984.000	COMMON STOCK 1.000000 NJCX	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	130.264099	0.00	0.00	7.28	909,757.19
		Base	130.264099	0.00	0.00	7.28	909,757.19
576323109	MASTEC INC 5,330.000	COMMON STOCK USD.1 1.000000 NJCX	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	83.511799	0.00	0.00	3.57	445,114.32
		Base	83.511799	0.00	0.00	3.57	445,114.32
580589109	MCGRATH RENTCORP 1,959.000	COMMON STOCK 1.000000 NJCX	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	124.536200	0.00	0.00	1.96	243,964.46
		Base	124.536200	0.00	0.00	1.96	243,964.46
589378108	MERCURY SYSTEMS INC 29,485.000	COMMON STOCK USD.01 1.000000 NJCX	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	29.531000	0.00	0.00	6.97	870,714.57
		Base	29.531000	0.00	0.00	6.97	870,714.57
	34,139.000	1.000000 NJCX	04 Mar 2024 06 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	29.559900	0.00	0.00	8.08	1,009,137.35
		Base	29.559900	0.00	0.00	8.08	1,009,137.35
	11,617.000	1.000000 NJCX	13 Mar 2024 15 Mar 2024		THEMIS TRADING LLC	USD/DTC	0.01
		Local	30.035100	0.00	116.17	2.80	348,798.79
		Base	30.035100	0.00	116.17	2.80	348,798.79
589378108 Total	75,241.000						
		Local		0.00	116.17	17.85	2,228,650.71
		Base		0.00	116.17	17.85	2,228,650.71
59156R108	METLIFE INC 13,013.000	COMMON STOCK USD.01 1.000000 NJCX	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	69.616800	0.00	0.00	7.25	905,916.17
		Base	69.616800	0.00	0.00	7.25	905,916.17
592688105	METTLER TOLEDO INTERNATIONAL 620.000	COMMON STOCK USD.01 1.000000 NJCX	01 Mar 2024 05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
		Local	1,251.047000	0.00	0.00	6.21	775,642.93
		Base	1,251.047000	0.00	0.00	6.21	775,642.93

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Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr		
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
Units/Original Face									
60770K107	MODERNA INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
1,976.000	1.000000 NJCX	Local	95.058400	0.00	0.00	1.51	187,833.89		
		Base	95.058400	0.00	0.00	1.51	187,833.89		
607828100	MODINE MANUFACTURING CO	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
20,264.000	1.000000 NJCX	Local	91.667200	0.00	0.00	14.87	1,857,529.27		
		Base	91.667200	0.00	0.00	14.87	1,857,529.27		
624758108	MUELLER WATER PRODUCTS INC A	COMMON STOCK USD.0101	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
12,274.000	1.000000 NJCX	Local	15.432500	0.00	0.00	1.52	189,416.99		
		Base	15.432500	0.00	0.00	1.52	189,416.99		
62482R107	MR COOPER GROUP INC	COMMON STOCK USD.0101	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
3,207.000	1.000000 NJCX	Local	71.549400	0.00	0.00	1.84	229,457.09		
		Base	71.549400	0.00	0.00	1.84	229,457.09		
626717102	MURPHY OIL CORP	COMMON STOCK USD1.001	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
9,216.000	1.000000 NJCX	Local	40.329100	0.00	0.00	2.98	371,670.01		
		Base	40.329100	0.00	0.00	2.98	371,670.01		
636180101	NATIONAL FUEL GAS CO	COMMON STOCK USD1.001	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
47,060.000	1.000000 NJCX	Local	48.653200	0.00	0.00	18.32	2,289,601.27		
		Base	48.653200	0.00	0.00	18.32	2,289,601.27		
63947X101	NCINO INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
84,174.000	1.000000 NJCX	Local	29.967400	0.00	0.00	20.18	2,522,455.75		
		Base	29.967400	0.00	0.00	20.18	2,522,455.75		
64110L106	NETFLIX INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
2,222.000	1.000000 NJCX	Local	608.831998	0.00	0.00	10.83	1,352,813.87		
		Base	608.831998	0.00	0.00	10.83	1,352,813.87		
64110Y108	NET LEASE OFFICE PROPERTY	REIT USD.001	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC			
7,208.000	1.000000 NJCX	Local	24.233700	0.00	0.00	1.40	174,675.11		
		Base	24.233700	0.00	0.00	1.40	174,675.11		

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
649604840	NEW YORK MORTGAGE TRUST INC REIT USD.02	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
46,910.000	1.000000 NJCX	Local	7.152600	0.00	0.00	2.69	335,525.78
		Base	7.152600	0.00	0.00	2.69	335,525.78
		04 Mar 2024	06 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
46,162.000	1.000000 NJCX	Local	7.043900	0.00	0.00	2.61	325,157.90
		Base	7.043900	0.00	0.00	2.61	325,157.90
		13 Mar 2024	15 Mar 2024		THEMIS TRADING LLC	USD/DTC	0.01
42,507.000	1.000000 NJCX	Local	7.340300	0.00	425.07	2.50	311,586.56
		Base	7.340300	0.00	425.07	2.50	311,586.56
		14 Mar 2024	18 Mar 2024		FBN SECURITIES INC	USD/DTC	0.01
21,513.000	1.000000 NJCX	Local	7.125200	0.00	150.59	1.23	153,132.61
		Base	7.125200	0.00	150.59	1.23	153,132.61
		15 Mar 2024	19 Mar 2024		FBN SECURITIES INC	USD/DTC	0.01
113,977.000	1.000000 NJCX	Local	7.167100	0.00	797.84	6.54	816,080.18
		Base	7.167100	0.00	797.84	6.54	816,080.18
		18 Mar 2024	20 Mar 2024		FBN SECURITIES INC	USD/DTC	0.01
18,238.000	1.000000 NJCX	Local	7.199400	0.00	127.67	1.06	131,173.93
		Base	7.199400	0.00	127.67	1.06	131,173.93
649604840 Total							
289,307.000		Local		0.00	1,501.17	16.63	2,072,656.96
		Base		0.00	1,501.17	16.63	2,072,656.96
65290E101	NEXTRACKER INC CL A COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
25,075.000	1.000000 NJCX	Local	57.389600	0.00	0.00	11.52	1,439,032.70
		Base	57.389600	0.00	0.00	11.52	1,439,032.70
65473P105	NISOURCE INC COMMON STOCK USD.01	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
6,362.000	1.000000 NJCX	Local	25.961100	0.00	0.00	1.33	165,163.19
		Base	25.961100	0.00	0.00	1.33	165,163.19
67098H104	O I GLASS INC COMMON STOCK	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
	8,935.000	1.000000 NJCX	Local	17.180400	0.00	0.00	1.23	153,505.64	
			Base	17.180400	0.00	0.00	1.23	153,505.64	
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.0101 Mar 2024			05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	362.000	1.000000 NJCX	Local	1,086.789088	0.00	0.00	3.15	393,414.50	
			Base	1,086.789088	0.00	0.00	3.15	393,414.50	
674215207	CHORD ENERGY CORP COMMON STOCK			01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	3,587.000	1.000000 NJCX	Local	164.149400	0.00	0.00	4.72	588,799.18	
			Base	164.149400	0.00	0.00	4.72	588,799.18	
68622V106	ORGANON + CO COMMON STOCK USD.0101 Mar 2024			05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	63,494.000	1.000000 NJCX	Local	17.474000	0.00	0.00	8.88	1,109,485.28	
			Base	17.474000	0.00	0.00	8.88	1,109,485.28	
689648103	OTTER TAIL CORP COMMON STOCK USD5.001 Mar 2024			05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	1,623.000	1.000000 NJCX	Local	89.126900	0.00	0.00	1.16	144,651.80	
			Base	89.126900	0.00	0.00	1.16	144,651.80	
69007J106	OUTFRONT MEDIA INC REIT USD.01			01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	199,244.000	1.000000 NJCX	Local	14.685200	0.00	0.00	23.41	2,925,914.58	
			Base	14.685200	0.00	0.00	23.41	2,925,914.58	
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.0101 Mar 2024			05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	11,033.000	1.000000 NJCX	Local	41.790400	0.00	0.00	3.69	461,069.79	
			Base	41.790400	0.00	0.00	3.69	461,069.79	
				28 Mar 2024	28 Mar 2024	CASH MERGER	USD/DTC		
	66,733.000	1.000000 NJCX	Local	42.000000	0.00	0.00	0.00	2,802,786.00	
			Base	42.000000	0.00	0.00	0.00	2,802,786.00	
69336V101 Total									
	77,766.000		Local		0.00	0.00	3.69	3,263,855.79	
			Base		0.00	0.00	3.69	3,263,855.79	
69343T107	PJT PARTNERS INC A COMMON STOCK			01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC		
	2,269.000	1.000000 NJCX	Local	104.529800	0.00	0.00	1.90	237,176.22	

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
	Units/Original Face									
			Base	104.529800		0.00		0.00	1.90	237,176.22
69404D108	PACIFIC BIOSCIENCES OF CALIF	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	289,978.000	1.000000 NJCX	Local	5.413900		0.00		0.00	12.56	1,569,899.33
			Base	5.413900		0.00		0.00	12.56	1,569,899.33
70432V102	PAYCOM SOFTWARE INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	1,502.000	1.000000 NJCX	Local	183.343800		0.00		0.00	2.21	275,380.18
			Base	183.343800		0.00		0.00	2.21	275,380.18
70450Y103	PAYPAL HOLDINGS INC	COMMON STOCK	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	6,788.000	1.000000 NJCX	Local	60.811800		0.00		0.00	3.31	412,787.19
			Base	60.811800		0.00		0.00	3.31	412,787.19
70509V100	PEBBLEBROOK HOTEL TRUST	REIT USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	15,912.000	1.000000 NJCX	Local	16.022500		0.00		0.00	2.04	254,947.98
			Base	16.022500		0.00		0.00	2.04	254,947.98
705573103	PEGASYSTEMS INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	7,151.000	1.000000 NJCX	Local	66.489400		0.00		0.00	3.81	475,461.89
			Base	66.489400		0.00		0.00	3.81	475,461.89
70614W100	PELTON INTERACTIVE INC A	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	447,676.000	1.000000 NJCX	Local	4.582100		0.00		0.00	16.42	2,051,279.78
			Base	4.582100		0.00		0.00	16.42	2,051,279.78
714046109	REVVITY INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	1,884.000	1.000000 NJCX	Local	107.695600		0.00		0.00	1.63	202,896.88
			Base	107.695600		0.00		0.00	1.63	202,896.88
718546104	PHILLIPS 66	COMMON STOCK	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	4,734.000	1.000000 NJCX	Local	143.999100		0.00		0.00	5.46	681,686.28
			Base	143.999100		0.00		0.00	5.46	681,686.28
71943U104	PHYSICIANS REALTY TRUST	REIT USD.	01 Mar 2024	01 Mar 2024		MERGER NON CASH	USD/DTC			
	217,420.000	1.000000 NJCX	Local	0.000000		0.00		0.00	0.00	0.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	0.000000		0.00	0.00	0.00	0.00
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.001 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
3,084.000	1.000000 NJCX	Local	80.834400	0.00	0.00	2.00	249,291.29
	Base	80.834400		0.00	0.00	2.00	249,291.29
724078100	PIPER SANDLER COS COMMON STOCK USD.0101 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
1,483.000	1.000000 NJCX	Local	187.180400	0.00	0.00	2.23	277,586.30
	Base	187.180400		0.00	0.00	2.23	277,586.30
72919P202	PLUG POWER INC COMMON STOCK USD.0101 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
651,695.000	1.000000 NJCX	Local	3.484800	0.00	0.00	18.17	2,271,008.57
	Base	3.484800		0.00	0.00	18.17	2,271,008.57
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.0101 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
2,021.000	1.000000 NJCX	Local	69.987100	0.00	0.00	1.14	141,442.79
	Base	69.987100		0.00	0.00	1.14	141,442.79
741511109	PRICESMART INC COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
2,954.000	1.000000 NJCX	Local	83.892900	0.00	0.00	1.99	247,817.64
	Base	83.892900		0.00	0.00	1.99	247,817.64
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.0101 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
8,249.000	1.000000 NJCX	Local	80.240499	0.00	0.00	5.30	661,898.58
	Base	80.240499		0.00	0.00	5.30	661,898.58
74340E103	PROGYNY INC COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
3,934.000	1.000000 NJCX	Local	36.109700	0.00	0.00	1.14	142,054.42
	Base	36.109700		0.00	0.00	1.14	142,054.42
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
3,323.000	1.000000 NJCX	Local	62.131300	0.00	0.00	1.66	206,460.65
	Base	62.131300		0.00	0.00	1.66	206,460.65
74736L109	Q2 HOLDINGS INC COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
11,836.000	1.000000 NJCX	Local	45.976300	0.00	0.00	4.36	544,171.13

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	45.976300		0.00	0.00	4.36	544,171.13
750491102	RADNET INC 3,642.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 44.281700 44.281700	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 1.30 1.30	161,272.65 161,272.65
75513E101	RTX CORP 1,855.000 1.000000 NJCX	COMMON STOCK USD1.001 Local Base	01 Mar 2024 89.486200 89.486200	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 1.33 1.33	165,995.57 165,995.57
75700L108	RED ROCK RESORTS INC CLASS A 7,348.000 1.000000 NJCX	COMMON STOCK USD.0101 Local Base	01 Mar 2024 57.818900 57.818900	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 3.40 3.40	424,849.88 424,849.88
7591EP100	REGIONS FINANCIAL CORP 20,945.000 1.000000 NJCX	COMMON STOCK USD.0101 Local Base	01 Mar 2024 18.500200 18.500200	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 3.10 3.10	387,483.59 387,483.59
76118Y104	RESIDEO TECHNOLOGIES INC 21,152.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 22.591100 22.591100	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 3.83 3.83	477,843.12 477,843.12
76155X100	REVOLUTION MEDICINES INC 21,615.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 30.085700 30.085700	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 5.21 5.21	650,297.20 650,297.20
767292105	RIOT PLATFORMS INC 34,083.000 1.000000 NJCX	COMMON STOCK Local Base	01 Mar 2024 14.084700 14.084700	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 3.85 3.85	480,044.98 480,044.98
770323103	ROBERT HALF INC 2,315.000 1.000000 NJCX	COMMON STOCK USD. Local Base	01 Mar 2024 80.254600 80.254600	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 1.49 1.49	185,787.91 185,787.91
770700102	ROBINHOOD MARKETS INC A 36,406.000 1.000000 NJCX	COMMON STOCK USD. Local	01 Mar 2024 16.446100	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC 4.79	598,731.93

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
	Units/Original Face									
			Base	16.446100		0.00		0.00	4.79	598,731.93
77634L105	R1 RCM INC	COMMON STOCK USD.01	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	34,691.000	1.000000 NJCX	Local	14.099100		0.00		0.00	3.92	489,107.96
			Base	14.099100		0.00		0.00	3.92	489,107.96
781846209	RUSH ENTERPRISES INC CL A	COMMON STOCK USD.01	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	5,746.000	1.000000 NJCX	Local	48.634100		0.00		0.00	2.24	279,449.30
			Base	48.634100		0.00		0.00	2.24	279,449.30
78440X887	SL GREEN REALTY CORP	REIT USD.01	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	9,410.000	1.000000 NJCX	Local	48.498100		0.00		0.00	3.66	456,363.46
			Base	48.498100		0.00		0.00	3.66	456,363.46
78442P106	SLM CORP	COMMON STOCK USD.2	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	32,221.000	1.000000 NJCX	Local	20.776200		0.00		0.00	5.36	669,424.58
			Base	20.776200		0.00		0.00	5.36	669,424.58
78454L100	SM ENERGY CO	COMMON STOCK USD.01	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	5,470.000	1.000000 NJCX	Local	44.677800		0.00		0.00	1.96	244,385.61
			Base	44.677800		0.00		0.00	1.96	244,385.61
801056102	SANMINA CORP	COMMON STOCK USD.01	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	5,115.000	1.000000 NJCX	Local	64.511700		0.00		0.00	2.64	329,974.71
			Base	64.511700		0.00		0.00	2.64	329,974.71
81619Q105	SELECT MEDICAL HOLDINGS CORP	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	9,693.000	1.000000 NJCX	Local	27.219900		0.00		0.00	2.12	263,840.37
			Base	27.219900		0.00		0.00	2.12	263,840.37
816851109	SEMPRA	COMMON STOCK	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	3,300.000	1.000000 NJCX	Local	69.891400		0.00		0.00	1.85	230,639.77
			Base	69.891400		0.00		0.00	1.85	230,639.77
81768T108	SERVISFIRST BANCSHARES INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	4,311.000	1.000000 NJCX	Local	62.103500		0.00		0.00	2.15	267,726.04

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Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr		
	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
	Units/Original Face									
	Base		62.103500		0.00	0.00	2.15	267,726.04		
819047101	SHAKE SHACK INC CLASS A	COMMON STOCK USD.01	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	12,800.000	1.000000 NJCX	Local	106.260700	0.00	0.00	10.89	1,360,126.07		
			Base	106.260700	0.00	0.00	10.89	1,360,126.07		
826919102	SILICON LABORATORIES INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	4,277.000	1.000000 NJCX	Local	140.153200	0.00	0.00	4.80	599,430.44		
			Base	140.153200	0.00	0.00	4.80	599,430.44		
82982T106	SITIME CORP	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	22,444.000	1.000000 NJCX	Local	94.189900	0.00	0.00	16.92	2,113,981.20		
			Base	94.189900	0.00	0.00	16.92	2,113,981.20		
830830105	SKYLINE CHAMPION CORP	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	8,061.000	1.000000 NJCX	Local	83.990200	0.00	0.00	5.42	677,039.58		
			Base	83.990200	0.00	0.00	5.42	677,039.58		
83088M102	SKYWORKS SOLUTIONS INC	COMMON STOCK USD.2501	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	1,567.000	1.000000 NJCX	Local	106.167800	0.00	0.00	1.34	166,363.60		
			Base	106.167800	0.00	0.00	1.34	166,363.60		
83570H108	SONOS INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	167,392.000	1.000000 NJCX	Local	19.158000	0.00	0.00	25.66	3,206,870.28		
			Base	19.158000	0.00	0.00	25.66	3,206,870.28		
848637104	SPLUNK INC	COMMON STOCK	18 Mar 2024	18 Mar 2024		CASH MERGER	USD/DTC			
	90,706.000	1.000000 NJCX	Local	157.000000	0.00	0.00	0.00	14,240,842.00		
			Base	157.000000	0.00	0.00	0.00	14,240,842.00		
854231107	STANDEX INTERNATIONAL CORP	COMMON STOCK USD1.501	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	2,044.000	1.000000 NJCX	Local	175.278400	0.00	0.00	2.87	358,266.18		
			Base	175.278400	0.00	0.00	2.87	358,266.18		
857477103	STATE STREET CORP	COMMON STOCK USD1.001	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	7,475.000	1.000000 NJCX	Local	73.578500	0.00	0.00	4.40	549,994.89		

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Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr		
	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
	Units/Original Face									
	Base		73.578500		0.00	0.00	4.40	549,994.89		
859241101	STERLING INFRASTRUCTURE INC	COMMON STOCK USD.0101 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC				
	8,764.000	1.000000 NJCX	Local	109.807800	0.00	0.00	7.70	962,347.86		
	Base		109.807800		0.00	0.00	7.70	962,347.86		
860630102	STIFEL FINANCIAL CORP	COMMON STOCK USD.1501 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC				
	2,114.000	1.000000 NJCX	Local	75.211000	0.00	0.00	1.28	158,994.77		
	Base		75.211000		0.00	0.00	1.28	158,994.77		
87161C501	SYNOVUS FINANCIAL CORP	COMMON STOCK USD1.001 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC				
	6,130.000	1.000000 NJCX	Local	37.492400	0.00	0.00	1.84	229,826.57		
	Base		37.492400		0.00	0.00	1.84	229,826.57		
87164F105	SYNDAX PHARMACEUTICALS INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	45,419.000	1.000000 NJCX	Local	24.208800	0.00	0.00	8.80	1,099,530.69		
	Base		24.208800		0.00	0.00	8.80	1,099,530.69		
872590104	T MOBILE US INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	4,646.000	1.000000 NJCX	Local	162.939600	0.00	0.00	6.06	757,011.32		
	Base		162.939600		0.00	0.00	6.06	757,011.32		
87265H109	TRI POINTE HOMES INC	COMMON STOCK USD.0101 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC				
	6,642.000	1.000000 NJCX	Local	35.308500	0.00	0.00	1.88	234,517.18		
	Base		35.308500		0.00	0.00	1.88	234,517.18		
87724P106	TAYLOR MORRISON HOME CORP	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	4,480.000	1.000000 NJCX	Local	57.103000	0.00	0.00	2.05	255,819.39		
	Base		57.103000		0.00	0.00	2.05	255,819.39		
880770102	TERADYNE INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	1,623.000	1.000000 NJCX	Local	105.231100	0.00	0.00	1.37	170,788.71		
	Base		105.231100		0.00	0.00	1.37	170,788.71		
894164102	TRAVEL LEISURE CO	COMMON STOCK USD.0101 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC				
	5,362.000	1.000000 NJCX	Local	45.149099	0.00	0.00	1.94	242,087.53		

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Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr		
	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
	Units/Original Face									
	Base		45.149099		0.00	0.00	1.94	242,087.53		
896945201	TRIPADVISOR INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	31,582.000	1.000000 NJCX	Local	26.998000	0.00	0.00	6.83	852,644.01		
	Base		26.998000		0.00	0.00	6.83	852,644.01		
90337L108	U.S. PHYSICAL THERAPY INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	1,567.000	1.000000 NJCX	Local	105.201700	0.00	0.00	1.32	164,849.74		
	Base		105.201700		0.00	0.00	1.32	164,849.74		
90400D108	ULTRAGENYX PHARMACEUTICAL IN	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	9,583.000	1.000000 NJCX	Local	53.642300	0.00	0.00	4.12	514,050.04		
	Base		53.642300		0.00	0.00	4.12	514,050.04		
918090101	UTZ BRANDS INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	40,343.000	1.000000 NJCX	Local	17.577100	0.00	0.00	5.68	709,107.27		
	Base		17.577100		0.00	0.00	5.68	709,107.27		
91879Q109	VAIL RESORTS INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	1,545.000	1.000000 NJCX	Local	229.198900	0.00	0.00	2.84	354,109.46		
	Base		229.198900		0.00	0.00	2.84	354,109.46		
91913Y100	VALERO ENERGY CORP	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	11,482.000	1.000000 NJCX	Local	143.308600	0.00	0.00	13.17	1,645,456.18		
	Base		143.308600		0.00	0.00	13.17	1,645,456.18		
92047W101	VALVOLINE INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	3,359.000	1.000000 NJCX	Local	42.755200	0.00	0.00	1.15	143,613.57		
	Base		42.755200		0.00	0.00	1.15	143,613.57		
922280102	VARONIS SYSTEMS INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	3,501.000	1.000000 NJCX	Local	50.822600	0.00	0.00	1.43	177,928.49		
	Base		50.822600		0.00	0.00	1.43	177,928.49		
92343X100	VERINT SYSTEMS INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC			
	54,209.000	1.000000 NJCX	Local	31.584700	0.00	0.00	13.70	1,712,161.30		

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	31.584700		0.00	0.00	13.70	1,712,161.30
		04 Mar 2024	06 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
27,564.000	1.000000 NJCX	Local 31.240200		0.00	0.00	6.89	861,097.98
	Base	31.240200		0.00	0.00	6.89	861,097.98
		13 Mar 2024	15 Mar 2024		THEMIS TRADING LLC	USD/DTC	0.01
11,961.000	1.000000 NJCX	Local 31.009300		0.00	119.61	2.97	370,779.66
	Base	31.009300		0.00	119.61	2.97	370,779.66
		14 Mar 2024	18 Mar 2024		FBN SECURITIES INC	USD/DTC	0.01
6,890.000	1.000000 NJCX	Local 30.680300		0.00	48.23	1.70	211,337.34
	Base	30.680300		0.00	48.23	1.70	211,337.34
92343X100 Total							
100,624.000		Local		0.00	167.84	25.26	3,155,376.28
		Base		0.00	167.84	25.26	3,155,376.28
925550105	VIAVI SOLUTIONS INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
24,259.000	1.000000 NJCX	Local 9.673800		0.00	0.00	1.88	234,674.83
		Base 9.673800		0.00	0.00	1.88	234,674.83
92826C839	VISA INC CLASS A SHARES	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
5,080.000	1.000000 NJCX	Local 283.352700		0.00	0.00	11.52	1,439,420.20
		Base 283.352700		0.00	0.00	11.52	1,439,420.20
92939U106	WEC ENERGY GROUP INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
5,410.000	1.000000 NJCX	Local 77.528600		0.00	0.00	3.36	419,426.37
		Base 77.528600		0.00	0.00	3.36	419,426.37
968223206	WILEY (JOHN) + SONS CLASS A	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
35,597.000	1.000000 NJCX	Local 33.209300		0.00	0.00	9.46	1,182,141.99
		Base 33.209300		0.00	0.00	9.46	1,182,141.99
		04 Mar 2024	06 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC	
22,700.000	1.000000 NJCX	Local 33.089500		0.00	0.00	6.01	751,125.64
		Base 33.089500		0.00	0.00	6.01	751,125.64

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Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
			13 Mar 2024	15 Mar 2024		THEMIS TRADING LLC	USD/DTC	0.01	
	24,870.000	1.000000 NJCX	Local	37.346500	0.00	248.70	7.44	928,551.32	
			Base	37.346500	0.00	248.70	7.44	928,551.32	
968223206 Total	83,167.000		Local		0.00	248.70	22.91	2,861,818.95	
			Base		0.00	248.70	22.91	2,861,818.95	
971378104	WILLSCOT MOBILE MINI HOLDING	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	5,009.000	1.000000 NJCX	Local	47.803700	0.00	0.00	1.92	239,446.81	
			Base	47.803700	0.00	0.00	1.92	239,446.81	
982104101	WORTHINGTON STEEL INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	10,156.000	1.000000 NJCX	Local	31.192200	0.00	0.00	2.54	316,785.44	
			Base	31.192200	0.00	0.00	2.54	316,785.44	
			04 Mar 2024	06 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	22,683.000	1.000000 NJCX	Local	31.926800	0.00	0.00	5.80	724,189.80	
			Base	31.926800	0.00	0.00	5.80	724,189.80	
982104101 Total	32,839.000		Local		0.00	0.00	8.34	1,040,975.24	
			Base		0.00	0.00	8.34	1,040,975.24	
98401F105	XENCOR INC	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	25,978.000	1.000000 NJCX	Local	23.381400	0.00	0.00	4.86	607,397.15	
			Base	23.381400	0.00	0.00	4.86	607,397.15	
98420N105	XENON PHARMACEUTICALS INC	COMMON STOCK	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	14,263.000	1.000000 NJCX	Local	47.454600	0.00	0.00	5.42	676,839.54	
			Base	47.454600	0.00	0.00	5.42	676,839.54	
989701107	ZIONS BANCORP NA	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	5,638.000	1.000000 NJCX	Local	38.788100	0.00	0.00	1.75	218,685.56	
			Base	38.788100	0.00	0.00	1.75	218,685.56	

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
G01767105	ALKERMES PLC	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	9,648.000	1.000000 NJCX	Local	30.152200	0.00	0.00	2.33	290,906.10	
			Base	30.152200	0.00	0.00	2.33	290,906.10	
G0585R106	ASSURED GUARANTY LTD	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	2,770.000	1.000000 NJCX	Local	92.004900	0.00	0.00	2.04	254,851.53	
			Base	92.004900	0.00	0.00	2.04	254,851.53	
G21810109	CLARIVATE PLC	COMMON STOCK USD.0101	Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	31,788.000	1.000000 NJCX	Local	7.158900	0.00	0.00	1.83	227,565.28	
			Base	7.158900	0.00	0.00	1.83	227,565.28	
G4388N106	HELEN OF TROY LTD	COMMON STOCK USD.1	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	1,599.000	1.000000 NJCX	Local	124.631000	0.00	0.00	1.60	199,283.37	
			Base	124.631000	0.00	0.00	1.60	199,283.37	
G4474Y214	JANUS HENDERSON GROUP PLC	COMMON STOCK USD1.501	Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	7,415.000	1.000000 NJCX	Local	31.220400	0.00	0.00	1.86	231,497.41	
			Base	31.220400	0.00	0.00	1.86	231,497.41	
G5509L101	LIVANOVA PLC	COMMON STOCK GBP1.001	Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	4,612.000	1.000000 NJCX	Local	55.334600	0.00	0.00	2.05	255,201.13	
			Base	55.334600	0.00	0.00	2.05	255,201.13	
G61188127	LIBERTY GLOBAL LTD C	COMMON STOCK	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	19,825.000	1.000000 NJCX	Local	18.412500	0.00	0.00	2.93	365,024.88	
			Base	18.412500	0.00	0.00	2.93	365,024.88	
G76279101	ROIVANT SCIENCES LTD	COMMON STOCK	01 Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	37,003.000	1.000000 NJCX	Local	11.716900	0.00	0.00	3.47	433,556.98	
			Base	11.716900	0.00	0.00	3.47	433,556.98	
G81276100	SIGNET JEWELERS LTD	COMMON STOCK USD.1801	Mar 2024	05 Mar 2024		RBC CAPITAL MARKETS, LLC	USD/DTC		
	4,169.000	1.000000 NJCX	Local	101.351400	0.00	0.00	3.39	422,530.60	
			Base	101.351400	0.00	0.00	3.39	422,530.60	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
H17182108	CRISPR THERAPEUTICS AG	COMMON STOCK CHF.03	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
4,110.000	1.000000 NJCX	Local	85.556600	0.00	0.00	2.82	351,634.81
		Base	85.556600	0.00	0.00	2.82	351,634.81
M6191J100	JFROG LTD	COMMON STOCK	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
29,792.000	1.000000 NJCX	Local	44.745400	0.00	0.00	10.67	1,333,044.29
		Base	44.745400	0.00	0.00	10.67	1,333,044.29
P73684113	ONESPAWORLD HOLDINGS LTD	COMMON STOCK USD.	01 Mar 2024	05 Mar 2024	RBC CAPITAL MARKETS, LLC	USD/DTC	
16,827.000	1.000000 NJCX	Local	13.096100	0.00	0.00	1.77	220,366.30
		Base	13.096100	0.00	0.00	1.77	220,366.30
US DOLLAR Total							
11,058,201.080		Local		0.00	2,498.70	2,278.85	313,607,486.11
		Base		0.00	2,498.70	2,278.85	313,607,486.11
EQUITY Total							
11,058,201.080		Base		0.00	2,498.70	2,278.85	313,607,486.11
SALES Total							
11,058,201.080		Base		0.00	2,498.70	2,278.85	313,607,486.11

Purchase Report by Report Date

Currency Summary - Composite

March 1, 2024 to March 31, 2024

View Date: April 11, 2024



Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
US DOLLAR						
EQUITY						
10,129,451.000		Local	0.00	0.00	0.00	286,801,139.92
		Base	0.00	0.00	0.00	286,801,139.92
	TRADES: 413					
	CANCELS: 4					
US DOLLAR Total						
Long 10,129,451.000		Local	0.00	0.00	0.00	286,801,139.92
		Base	0.00	0.00	0.00	286,801,139.92
	TRADES: 413					
	CANCELS: 4					
PURCHASE Total						
Long 10,129,451.000		Base	0.00	0.00	0.00	286,801,139.92
	TRADES: 413					
	CANCELS: 4					

Sales Report by Report Date

Currency Summary - Composite

March 1, 2024 to March 31, 2024

View Date: April 11, 2024



Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
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US DOLLAR

EQUITY					
11,058,201.080		Local	0.00	2,498.70	313,607,486.11
		Base	0.00	2,498.70	313,607,486.11
	TRADES: 316				
	CANCELS: 5				

US DOLLAR Total

Long	11,058,201.080	Local	0.00	2,498.70	313,607,486.11
		Base	0.00	2,498.70	313,607,486.11
	TRADES: 316				
	CANCELS: 5				

SALES Total

Long	11,058,201.080	Base	0.00	2,498.70	313,607,486.11
	TRADES: 316				
	CANCELS: 5				

Purchase Report by Report Date

Fund Summary - Composite

March 1, 2024 to March 31, 2024

View Date: April 11, 2024



Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
EQUITY					
10,129,451.000		0.00	0.00	0.00	286,801,139.92
	TRADES: 413				
	CANCELS: 4				
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PURCHASE Total					
Long 10,129,451.000		0.00	0.00	0.00	286,801,139.92
	TRADES: 413				
	CANCELS: 4				

Sales Report by Report Date

Fund Summary - Composite

March 1, 2024 to March 31, 2024

View Date: April 11, 2024



Base Currency: USD - US DOLLAR

	Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
EQUITY						
	11,058,201.080		0.00	2,498.70	2,278.85	313,607,486.11
		TRADES: 316				
		CANCELS: 5				
<hr/>						
SALES Total						
Long	11,058,201.080		0.00	2,498.70	2,278.85	313,607,486.11
		TRADES: 316				
		CANCELS: 5				