Holdings

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

As of: *December 31, 2024* *View Date:* *January 8, 2025*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.409601	31 Dec 2030		
		Local	9,451,242.030	100.000000	9,451,242.03	100.000000	9,451,242.03	0.00	0.70
		Base		100.000000	9,451,242.03	100.000000	9,451,242.03	0.00	0.70
US DOLLAR Total									
		Local	9,451,242.030		9,451,242.03		9,451,242.03	0.00	0.70
		Base			9,451,242.03		9,451,242.03	0.00	0.70
CASH EQUIVALENT Total									
		Base	9,451,242.030		9,451,242.03		9,451,242.03	0.00	0.70
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
000360206	AAON INC COMMON STOCK USD.004								
		Local	30,907.000	77.498521	2,395,246.78	117.680000	3,637,135.76	1,241,888.98	0.27
		Base		77.498521	2,395,246.78	117.680000	3,637,135.76	1,241,888.98	0.27
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	28,476.000	52.950826	1,507,827.72	93.480000	2,661,936.48	1,154,108.76	0.20
		Base		52.950826	1,507,827.72	93.480000	2,661,936.48	1,154,108.76	0.20
00191U102	ASGN INC COMMON STOCK USD.01								
		Local	20,592.000	68.037492	1,401,028.04	83.340000	1,716,137.28	315,109.24	0.13
		Base		68.037492	1,401,028.04	83.340000	1,716,137.28	315,109.24	0.13
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	23,490.000	158.356821	3,719,801.73	149.470000	3,511,050.30	-208,751.43	0.26
		Base		158.356821	3,719,801.73	149.470000	3,511,050.30	-208,751.43	0.26
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	42,685.000	43.308681	1,848,631.03	39.650000	1,692,460.25	-156,170.78	0.13
		Base		43.308681	1,848,631.03	39.650000	1,692,460.25	-156,170.78	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
	14,141.000	Local	124.438931	1,759,690.92	292.130000	4,131,010.33	2,371,319.41	0.31
		Base	124.438931	1,759,690.92	292.130000	4,131,010.33	2,371,319.41	0.31
00766T100	AECOM COMMON STOCK USD.01							
	12,872.000	Local	47.426464	610,473.45	106.820000	1,374,987.04	764,513.59	0.10
		Base	47.426464	610,473.45	106.820000	1,374,987.04	764,513.59	0.10
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01							
	32,426.000	Local	83.284003	2,700,567.07	115.600000	3,748,445.60	1,047,878.53	0.28
		Base	83.284003	2,700,567.07	115.600000	3,748,445.60	1,047,878.53	0.28
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
	13,704.000	Local	88.922685	1,218,596.47	184.920000	2,534,143.68	1,315,547.21	0.19
		Base	88.922685	1,218,596.47	184.920000	2,534,143.68	1,315,547.21	0.19
008492100	AGREE REALTY CORP REIT USD.0001							
	46,147.000	Local	60.682314	2,800,306.73	70.450000	3,251,056.15	450,749.42	0.24
		Base	60.682314	2,800,306.73	70.450000	3,251,056.15	450,749.42	0.24
013872106	ALCOA CORP COMMON STOCK USD.01							
	118,743.000	Local	51.845311	6,156,267.82	37.780000	4,486,110.54	-1,670,157.28	0.33
		Base	51.845311	6,156,267.82	37.780000	4,486,110.54	-1,670,157.28	0.33
01749D105	ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01							
	71,443.000	Local	26.473500	1,891,346.27	21.860000	1,561,743.98	-329,602.29	0.12
		Base	26.473500	1,891,346.27	21.860000	1,561,743.98	-329,602.29	0.12
018522300	ALLETE INC COMMON STOCK							
	26,546.000	Local	66.211960	1,757,662.70	64.800000	1,720,180.80	-37,481.90	0.13
		Base	66.211960	1,757,662.70	64.800000	1,720,180.80	-37,481.90	0.13
02005N100	ALLY FINANCIAL INC COMMON STOCK USD.01							
	126,035.000	Local	27.439084	3,458,284.99	36.010000	4,538,520.35	1,080,235.36	0.34
		Base	27.439084	3,458,284.99	36.010000	4,538,520.35	1,080,235.36	0.34
021369103	ALTAIR ENGINEERING INC A COMMON STOCK							
	27,315.000	Local	98.281182	2,684,550.48	109.110000	2,980,339.65	295,789.17	0.22
		Base	98.281182	2,684,550.48	109.110000	2,980,339.65	295,789.17	0.22

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023436108	AMEDISYS INC COMMON STOCK USD.001							
	14,999.000	Local	131.681314	1,975,088.03	90.790000	1,361,759.21	-613,328.82	0.10
		Base	131.681314	1,975,088.03	90.790000	1,361,759.21	-613,328.82	0.10
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK USD.01							
	301,847.000	Local	11.103800	3,351,648.72	17.430000	5,261,193.21	1,909,544.49	0.39
		Base	11.103800	3,351,648.72	17.430000	5,261,193.21	1,909,544.49	0.39
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	33,166.000	Local	69.896303	2,318,180.77	136.930000	4,541,420.38	2,223,239.61	0.34
		Base	69.896303	2,318,180.77	136.930000	4,541,420.38	2,223,239.61	0.34
02665T306	AMERICAN HOMES 4 RENT A REIT USD.01							
	144,622.000	Local	36.219372	5,238,118.01	37.420000	5,411,755.24	173,637.23	0.40
		Base	36.219372	5,238,118.01	37.420000	5,411,755.24	173,637.23	0.40
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
	52,095.000	Local	25.596561	1,333,452.82	25.690000	1,338,320.55	4,867.73	0.10
		Base	25.596561	1,333,452.82	25.690000	1,338,320.55	4,867.73	0.10
035710839	ANNALY CAPITAL MANAGEMENT IN REIT USD.01							
	230,288.000	Local	17.966108	4,137,378.97	18.300000	4,214,270.40	76,891.43	0.31
		Base	17.966108	4,137,378.97	18.300000	4,214,270.40	76,891.43	0.31
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01							
	134,374.000	Local	33.483149	4,499,264.67	35.050000	4,709,808.70	210,544.03	0.35
		Base	33.483149	4,499,264.67	35.050000	4,709,808.70	210,544.03	0.35
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	154,845.000	Local	7.476759	1,157,738.70	15.090000	2,336,611.05	1,178,872.35	0.17
		Base	7.476759	1,157,738.70	15.090000	2,336,611.05	1,178,872.35	0.17
03783C100	APPFOLIO INC A COMMON STOCK USD.0001							
	10,575.000	Local	236.460396	2,500,568.69	246.720000	2,609,064.00	108,495.31	0.19
		Base	236.460396	2,500,568.69	246.720000	2,609,064.00	108,495.31	0.19
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
	17,631.000	Local	196.693792	3,467,908.24	239.470000	4,222,095.57	754,187.33	0.31
		Base	196.693792	3,467,908.24	239.470000	4,222,095.57	754,187.33	0.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	30,515.000	64.228510	1,959,932.97	157.100000	4,793,906.50	2,833,973.53	0.35
		Base		64.228510	1,959,932.97	157.100000	4,793,906.50	2,833,973.53	0.35
03852U106	ARAMARK COMMON STOCK USD.01								
		Local	121,092.000	25.535175	3,092,105.47	37.310000	4,517,942.52	1,425,837.05	0.33
		Base		25.535175	3,092,105.47	37.310000	4,517,942.52	1,425,837.05	0.33
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	24,335.000	47.984053	1,167,691.93	113.120000	2,752,775.20	1,585,083.27	0.20
		Base		47.984053	1,167,691.93	113.120000	2,752,775.20	1,585,083.27	0.20
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001								
		Local	57,140.000	52.973049	3,026,880.00	18.800000	1,074,232.00	-1,952,648.00	0.08
		Base		52.973049	3,026,880.00	18.800000	1,074,232.00	-1,952,648.00	0.08
044186104	ASHLAND INC COMMON STOCK								
		Local	22,445.000	43.684794	980,505.20	71.460000	1,603,919.70	623,414.50	0.12
		Base		43.684794	980,505.20	71.460000	1,603,919.70	623,414.50	0.12
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	68,253.000	19.321052	1,318,719.73	23.900000	1,631,246.70	312,526.97	0.12
		Base		19.321052	1,318,719.73	23.900000	1,631,246.70	312,526.97	0.12
052800109	AUTOLIV INC COMMON STOCK USD1.0								
		Local	33,606.000	88.887842	2,987,164.83	93.790000	3,151,906.74	164,741.91	0.23
		Base		88.887842	2,987,164.83	93.790000	3,151,906.74	164,741.91	0.23
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	12,037.000	62.222416	748,971.22	169.840000	2,044,364.08	1,295,392.86	0.15
		Base		62.222416	748,971.22	169.840000	2,044,364.08	1,295,392.86	0.15
05352A100	AVANTOR INC COMMON STOCK USD.01								
		Local	312,482.000	22.561800	7,050,156.39	21.070000	6,583,995.74	-466,160.65	0.49
		Base		22.561800	7,050,156.39	21.070000	6,583,995.74	-466,160.65	0.49
05368V106	AVIENT CORP COMMON STOCK USD.01								
		Local	41,971.000	35.119463	1,473,998.97	40.860000	1,714,935.06	240,936.09	0.13
		Base		35.119463	1,473,998.97	40.860000	1,714,935.06	240,936.09	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	7,868.000	Local	52.739043	414,950.79	80.610000	634,239.48	219,288.69	0.05
		Base	52.739043	414,950.79	80.610000	634,239.48	219,288.69	0.05
053807103	AVNET INC COMMON STOCK USD1.0							
	40,500.000	Local	31.579375	1,278,964.67	52.320000	2,118,960.00	839,995.33	0.16
		Base	31.579375	1,278,964.67	52.320000	2,118,960.00	839,995.33	0.16
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	60,998.000	Local	32.221664	1,965,457.08	89.350000	5,450,171.30	3,484,714.22	0.40
		Base	32.221664	1,965,457.08	89.350000	5,450,171.30	3,484,714.22	0.40
05605H100	BWX TECHNOLOGIES INC COMMON STOCK USD.01							
	42,020.000	Local	69.777119	2,932,034.55	111.390000	4,680,607.80	1,748,573.25	0.35
		Base	69.777119	2,932,034.55	111.390000	4,680,607.80	1,748,573.25	0.35
06417N103	BANK OZK COMMON STOCK							
	48,502.000	Local	40.311506	1,955,188.64	44.530000	2,159,794.06	204,605.42	0.16
		Base	40.311506	1,955,188.64	44.530000	2,159,794.06	204,605.42	0.16
077454106	BELDEN INC COMMON STOCK USD.01							
	18,756.000	Local	66.294569	1,243,420.93	112.610000	2,112,113.16	868,692.23	0.16
		Base	66.294569	1,243,420.93	112.610000	2,112,113.16	868,692.23	0.16
07831C103	BELLRING BRANDS INC COMMON STOCK USD.01							
	59,405.000	Local	19.774685	1,174,715.14	75.340000	4,475,572.70	3,300,857.56	0.33
		Base	19.774685	1,174,715.14	75.340000	4,475,572.70	3,300,857.56	0.33
08579W103	BERRY GLOBAL GROUP INC COMMON STOCK USD.01							
	52,675.000	Local	57.652755	3,036,858.88	64.670000	3,406,492.25	369,633.37	0.25
		Base	57.652755	3,036,858.88	64.670000	3,406,492.25	369,633.37	0.25
090043100	BILL HOLDINGS INC COMMON STOCK USD.00001							
	43,712.000	Local	88.052800	3,848,963.99	84.710000	3,702,843.52	-146,120.47	0.27
		Base	88.052800	3,848,963.99	84.710000	3,702,843.52	-146,120.47	0.27
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
	8,801.000	Local	318.245800	2,800,881.29	328.510000	2,891,216.51	90,335.22	0.21
		Base	318.245800	2,800,881.29	328.510000	2,891,216.51	90,335.22	0.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001							
	87,508.000	Local	85.171426	7,453,181.11	65.730000	5,751,900.84	-1,701,280.27	0.43
		Base	85.171426	7,453,181.11	65.730000	5,751,900.84	-1,701,280.27	0.43
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
	32,059.000	Local	49.319244	1,581,125.65	58.520000	1,876,092.68	294,967.03	0.14
		Base	49.319244	1,581,125.65	58.520000	1,876,092.68	294,967.03	0.14
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
	18,346.000	Local	79.956623	1,466,884.21	73.920000	1,356,136.32	-110,747.89	0.10
		Base	79.956623	1,466,884.21	73.920000	1,356,136.32	-110,747.89	0.10
093671105	H+R BLOCK INC COMMON STOCK							
	64,163.000	Local	18.145326	1,164,258.55	52.840000	3,390,372.92	2,226,114.37	0.25
		Base	18.145326	1,164,258.55	52.840000	3,390,372.92	2,226,114.37	0.25
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
	4,053.000	Local	331.434357	1,343,303.45	299.980000	1,215,818.94	-127,484.51	0.09
		Base	331.434357	1,343,303.45	299.980000	1,215,818.94	-127,484.51	0.09
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
	31,633.000	Local	36.553929	1,156,310.45	72.540000	2,294,657.82	1,138,347.37	0.17
		Base	36.553929	1,156,310.45	72.540000	2,294,657.82	1,138,347.37	0.17
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
	27,926.000	Local	38.473113	1,074,400.15	48.040000	1,341,565.04	267,164.89	0.10
		Base	38.473113	1,074,400.15	48.040000	1,341,565.04	267,164.89	0.10
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
	20,288.000	Local	76.476881	1,551,562.96	92.770000	1,882,117.76	330,554.80	0.14
		Base	76.476881	1,551,562.96	92.770000	1,882,117.76	330,554.80	0.14
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
	138,510.000	Local	17.735396	2,456,529.72	27.840000	3,856,118.40	1,399,588.68	0.28
		Base	17.735396	2,456,529.72	27.840000	3,856,118.40	1,399,588.68	0.28
116794108	BRUKER CORP COMMON STOCK USD.01							
	50,798.000	Local	80.347158	4,081,474.92	58.620000	2,977,778.76	-1,103,696.16	0.22
		Base	80.347158	4,081,474.92	58.620000	2,977,778.76	-1,103,696.16	0.22

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	30,439.000	34.781314	1,058,708.42	64.680000	1,968,794.52	910,086.10	0.15
		Base		34.781314	1,058,708.42	64.680000	1,968,794.52	910,086.10	0.15
122017106	BURLINGTON STORES INC COMMON STOCK USD.0001								
		Local	29,014.000	129.769795	3,765,140.84	285.060000	8,270,730.84	4,505,590.00	0.61
		Base		129.769795	3,765,140.84	285.060000	8,270,730.84	4,505,590.00	0.61
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	48,614.000	17.651262	858,098.43	37.210000	1,808,926.94	950,828.51	0.13
		Base		17.651262	858,098.43	37.210000	1,808,926.94	950,828.51	0.13
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	69,510.000	11.172627	776,609.32	36.670000	2,548,931.70	1,772,322.38	0.19
		Base		11.172627	776,609.32	36.670000	2,548,931.70	1,772,322.38	0.19
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	25,199.000	36.805301	927,456.77	91.310000	2,300,920.69	1,373,463.92	0.17
		Base		36.805301	927,456.77	91.310000	2,300,920.69	1,373,463.92	0.17
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	10,251.000	190.431368	1,952,111.95	404.060000	4,142,019.06	2,189,907.11	0.31
		Base		190.431368	1,952,111.95	404.060000	4,142,019.06	2,189,907.11	0.31
12740C103	CADENCE BANK COMMON STOCK USD2.5								
		Local	83,852.000	25.833041	2,166,152.16	34.450000	2,888,701.40	722,549.24	0.21
		Base		25.833041	2,166,152.16	34.450000	2,888,701.40	722,549.24	0.21
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	21,197.000	88.891704	1,884,237.45	368.840000	7,818,301.48	5,934,064.03	0.58
		Base		88.891704	1,884,237.45	368.840000	7,818,301.48	5,934,064.03	0.58
14316J108	CARLYLE GROUP INC/THE COMMON STOCK USD1.0								
		Local	96,644.000	44.653023	4,315,446.78	50.490000	4,879,555.56	564,108.78	0.36
		Base		44.653023	4,315,446.78	50.490000	4,879,555.56	564,108.78	0.36
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	2,389.000	170.403403	407,093.73	169.710000	405,437.19	-1,656.54	0.03
		Base		170.403403	407,093.73	169.710000	405,437.19	-1,656.54	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	1,200.000	59.721533	71,665.84	54.190000	65,028.00	-6,637.84	0.00
		Base		59.721533	71,665.84	54.190000	65,028.00	-6,637.84	0.00
147528103	CASEY S GENERAL STORES INC COMMON STOCK								
		Local	17,058.000	124.414416	2,122,261.10	396.230000	6,758,891.34	4,636,630.24	0.50
		Base		124.414416	2,122,261.10	396.230000	6,758,891.34	4,636,630.24	0.50
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001								
		Local	71,775.000	34.663167	2,487,948.78	26.340000	1,890,553.50	-597,395.28	0.14
		Base		34.663167	2,487,948.78	26.340000	1,890,553.50	-597,395.28	0.14
15872M104	CHAMPIONX CORP COMMON STOCK USD.01								
		Local	87,561.000	21.975969	1,924,237.79	27.190000	2,380,783.59	456,545.80	0.18
		Base		21.975969	1,924,237.79	27.190000	2,380,783.59	456,545.80	0.18
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	19,326.000	164.385471	3,176,913.61	190.840000	3,688,173.84	511,260.23	0.27
		Base		164.385471	3,176,913.61	190.840000	3,688,173.84	511,260.23	0.27
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	6,918.000	362.168572	2,505,482.18	529.800000	3,665,156.40	1,159,674.22	0.27
		Base		362.168572	2,505,482.18	529.800000	3,665,156.40	1,159,674.22	0.27
163851108	CHEMOURS CO/THE COMMON STOCK USD.01								
		Local	68,610.000	22.545109	1,546,819.91	16.900000	1,159,509.00	-387,310.91	0.09
		Base		22.545109	1,546,819.91	16.900000	1,159,509.00	-387,310.91	0.09
165167735	EXPAND ENERGY CORP COMMON STOCK USD.01								
		Local	94,904.000	77.562825	7,361,022.35	99.550000	9,447,693.20	2,086,670.85	0.70
		Base		77.562825	7,361,022.35	99.550000	9,447,693.20	2,086,670.85	0.70
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01								
		Local	10,417.000	106.714941	1,111,649.54	141.980000	1,479,005.66	367,356.12	0.11
		Base		106.714941	1,111,649.54	141.980000	1,479,005.66	367,356.12	0.11
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	33,745.000	45.946372	1,550,460.31	133.540000	4,506,307.30	2,955,846.99	0.33
		Base		45.946372	1,550,460.31	133.540000	4,506,307.30	2,955,846.99	0.33

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	66,053.000	26.578837	1,755,611.91	84.810000	5,601,954.93	3,846,343.02	0.41
		Base		26.578837	1,755,611.91	84.810000	5,601,954.93	3,846,343.02	0.41
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	24,550.000	61.359286	1,506,370.46	99.580000	2,444,689.00	938,318.54	0.18
		Base		61.359286	1,506,370.46	99.580000	2,444,689.00	938,318.54	0.18
17888H103	CIVITAS RESOURCES INC COMMON STOCK								
		Local	41,589.000	79.993639	3,326,855.44	45.870000	1,907,687.43	-1,419,168.01	0.14
		Base		79.993639	3,326,855.44	45.870000	1,907,687.43	-1,419,168.01	0.14
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	23,320.000	55.082762	1,284,530.02	230.140000	5,366,864.80	4,082,334.78	0.40
		Base		55.082762	1,284,530.02	230.140000	5,366,864.80	4,082,334.78	0.40
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125								
		Local	215,130.000	17.182765	3,696,528.26	9.400000	2,022,222.00	-1,674,306.26	0.15
		Base		17.182765	3,696,528.26	9.400000	2,022,222.00	-1,674,306.26	0.15
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	2,709.000	615.939642	1,668,580.49	1,259.990000	3,413,312.91	1,744,732.42	0.25
		Base		615.939642	1,668,580.49	1,259.990000	3,413,312.91	1,744,732.42	0.25
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	78,829.000	30.165541	2,377,919.47	35.860000	2,826,807.94	448,888.47	0.21
		Base		30.165541	2,377,919.47	35.860000	2,826,807.94	448,888.47	0.21
19247G107	COHERENT CORP COMMON STOCK								
		Local	70,463.000	45.658961	3,217,267.37	94.730000	6,674,959.99	3,457,692.62	0.49
		Base		45.658961	3,217,267.37	94.730000	6,674,959.99	3,457,692.62	0.49
194014502	ENOVIS CORP COMMON STOCK USD.001								
		Local	25,671.000	53.274601	1,367,612.29	43.880000	1,126,443.48	-241,168.81	0.08
		Base		53.274601	1,367,612.29	43.880000	1,126,443.48	-241,168.81	0.08
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	96,286.000	27.040093	2,603,582.37	27.010000	2,600,684.86	-2,897.51	0.19
		Base		27.040093	2,603,582.37	27.010000	2,600,684.86	-2,897.51	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK								
		Local	15,071.000	92.955964	1,400,939.34	83.930000	1,264,909.03	-136,030.31	0.09
		Base		92.955964	1,400,939.34	83.930000	1,264,909.03	-136,030.31	0.09
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	16,347.000	212.462462	3,473,123.87	424.060000	6,932,108.82	3,458,984.95	0.51
		Base		212.462462	3,473,123.87	424.060000	6,932,108.82	3,458,984.95	0.51
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	56,617.050	31.399102	1,777,724.50	62.310000	3,527,808.39	1,750,083.89	0.26
		Base		31.399102	1,777,724.50	62.310000	3,527,808.39	1,750,083.89	0.26
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	52,855.000	18.694622	988,104.25	49.600000	2,621,608.00	1,633,503.75	0.19
		Base		18.694622	988,104.25	49.600000	2,621,608.00	1,633,503.75	0.19
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,092.000	64.782413	1,301,608.25	150.910000	3,032,083.72	1,730,475.47	0.22
		Base		64.782413	1,301,608.25	150.910000	3,032,083.72	1,730,475.47	0.22
20602D101	CONCENTRIX CORP COMMON STOCK								
		Local	21,620.000	62.621238	1,353,871.16	43.270000	935,497.40	-418,373.76	0.07
		Base		62.621238	1,353,871.16	43.270000	935,497.40	-418,373.76	0.07
21874C102	CORE + MAIN INC CLASS A COMMON STOCK USD.01								
		Local	88,673.000	40.037235	3,550,221.71	50.910000	4,514,342.43	964,120.72	0.33
		Base		40.037235	3,550,221.71	50.910000	4,514,342.43	964,120.72	0.33
22002T108	COPT DEFENSE PROPERTIES REIT USD.01								
		Local	51,673.000	29.651922	1,532,203.79	30.950000	1,599,279.35	67,075.56	0.12
		Base		29.651922	1,532,203.79	30.950000	1,599,279.35	67,075.56	0.12
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	167,535.000	5.047742	845,673.40	6.960000	1,166,043.60	320,370.20	0.09
		Base		5.047742	845,673.40	6.960000	1,166,043.60	320,370.20	0.09
222795502	COUSINS PROPERTIES INC REIT USD1.0								
		Local	69,930.000	36.176219	2,529,802.96	30.640000	2,142,655.20	-387,147.76	0.16
		Base		36.176219	2,529,802.96	30.640000	2,142,655.20	-387,147.76	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
224408104	CRANE CO COMMON STOCK USD1.0							
	22,352.000	Local	34.554626	772,364.99	151.750000	3,391,916.00	2,619,551.01	0.25
		Base	34.554626	772,364.99	151.750000	3,391,916.00	2,619,551.01	0.25
224441105	CRANE NXT CO COMMON STOCK USD1.0							
	22,582.000	Local	19.262835	434,993.34	58.220000	1,314,724.04	879,730.70	0.10
		Base	19.262835	434,993.34	58.220000	1,314,724.04	879,730.70	0.10
227046109	CROCS INC COMMON STOCK USD.001							
	27,296.000	Local	104.806927	2,860,809.87	109.530000	2,989,730.88	128,921.01	0.22
		Base	104.806927	2,860,809.87	109.530000	2,989,730.88	128,921.01	0.22
228368106	CROWN HOLDINGS INC COMMON STOCK USD5.0							
	54,787.000	Local	88.144451	4,829,170.04	82.690000	4,530,337.03	-298,833.01	0.33
		Base	88.144451	4,829,170.04	82.690000	4,530,337.03	-298,833.01	0.33
229663109	CUBESMART REIT USD.01							
	103,510.000	Local	40.274977	4,168,862.87	42.850000	4,435,403.50	266,540.63	0.33
		Base	40.274977	4,168,862.87	42.850000	4,435,403.50	266,540.63	0.33
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	29,427.000	Local	80.529720	2,369,748.06	134.250000	3,950,574.75	1,580,826.69	0.29
		Base	80.529720	2,369,748.06	134.250000	3,950,574.75	1,580,826.69	0.29
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	17,604.000	Local	88.345381	1,555,232.09	354.870000	6,247,131.48	4,691,899.39	0.46
		Base	88.345381	1,555,232.09	354.870000	6,247,131.48	4,691,899.39	0.46
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
	54,081.000	Local	64.513373	3,488,947.70	47.040000	2,543,970.24	-944,977.46	0.19
		Base	64.513373	3,488,947.70	47.040000	2,543,970.24	-944,977.46	0.19
23345M107	DT MIDSTREAM INC COMMON STOCK USD.01							
	44,637.000	Local	42.190310	1,883,248.87	99.430000	4,438,256.91	2,555,008.04	0.33
		Base	42.190310	1,883,248.87	99.430000	4,438,256.91	2,555,008.04	0.33
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	73,094.000	Local	32.995823	2,411,796.65	33.690000	2,462,536.86	50,740.21	0.18
		Base	32.995823	2,411,796.65	33.690000	2,462,536.86	50,740.21	0.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
	93,175.000	Local	31.023592	2,890,623.19	18.980000	1,768,461.50	-1,122,161.69	0.13
		Base	31.023592	2,890,623.19	18.980000	1,768,461.50	-1,122,161.69	0.13
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	26,622.000	Local	48.464946	1,290,233.78	228.840000	6,092,178.48	4,801,944.70	0.45
		Base	48.464946	1,290,233.78	228.840000	6,092,178.48	4,801,944.70	0.45
256163106	DOCUSIGN INC COMMON STOCK USD.0001							
	94,096.000	Local	68.952300	6,488,135.62	89.940000	8,462,994.24	1,974,858.62	0.63
		Base	68.952300	6,488,135.62	89.940000	8,462,994.24	1,974,858.62	0.63
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001							
	27,430.000	Local	83.355844	2,286,450.80	78.100000	2,142,283.00	-144,167.80	0.16
		Base	83.355844	2,286,450.80	78.100000	2,142,283.00	-144,167.80	0.16
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	55,343.000	Local	33.298399	1,842,833.29	67.350000	3,727,351.05	1,884,517.76	0.28
		Base	33.298399	1,842,833.29	67.350000	3,727,351.05	1,884,517.76	0.28
26210C104	DROPBOX INC CLASS A COMMON STOCK USD.00001							
	109,050.000	Local	26.016956	2,837,149.04	30.040000	3,275,862.00	438,712.96	0.24
		Base	26.016956	2,837,149.04	30.040000	3,275,862.00	438,712.96	0.24
26603R106	DUOLINGO COMMON STOCK USD.0001							
	17,208.000	Local	192.514060	3,312,781.95	324.230000	5,579,349.84	2,266,567.89	0.41
		Base	192.514060	3,312,781.95	324.230000	5,579,349.84	2,266,567.89	0.41
26622P107	DOXIMITY INC CLASS A COMMON STOCK USD.001							
	57,531.000	Local	31.400312	1,806,491.37	53.390000	3,071,580.09	1,265,088.72	0.23
		Base	31.400312	1,806,491.37	53.390000	3,071,580.09	1,265,088.72	0.23
268150109	DYNATRACE INC COMMON STOCK USD.001							
	136,929.000	Local	38.938215	5,331,770.86	54.350000	7,442,091.15	2,110,320.29	0.55
		Base	38.938215	5,331,770.86	54.350000	7,442,091.15	2,110,320.29	0.55
26856L103	ELF BEAUTY INC COMMON STOCK USD.01							
	25,918.000	Local	161.619055	4,188,842.66	125.550000	3,254,004.90	-934,837.76	0.24
		Base	161.619055	4,188,842.66	125.550000	3,254,004.90	-934,837.76	0.24

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26884U109	EPR PROPERTIES REIT USD.01							
	34,804.000	Local	53.962247	1,878,102.05	44.280000	1,541,121.12	-336,980.93	0.11
		Base	53.962247	1,878,102.05	44.280000	1,541,121.12	-336,980.93	0.11
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	15,453.000	Local	79.661348	1,231,006.81	246.760000	3,813,182.28	2,582,175.47	0.28
		Base	79.661348	1,231,006.81	246.760000	3,813,182.28	2,582,175.47	0.28
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	63,708.000	Local	31.583724	2,012,135.92	95.760000	6,100,678.08	4,088,542.16	0.45
		Base	31.583724	2,012,135.92	95.760000	6,100,678.08	4,088,542.16	0.45
277276101	EASTGROUP PROPERTIES INC REIT							
	22,361.000	Local	128.072640	2,863,832.30	160.490000	3,588,716.89	724,884.59	0.27
		Base	128.072640	2,863,832.30	160.490000	3,588,716.89	724,884.59	0.27
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	21,445.000	Local	65.049212	1,394,980.35	453.900000	9,733,885.50	8,338,905.15	0.72
		Base	65.049212	1,394,980.35	453.900000	9,733,885.50	8,338,905.15	0.72
29109X106	ASPEN TECHNOLOGY INC COMMON STOCK USD.0001							
	12,211.000	Local	184.908007	2,257,911.67	249.630000	3,048,231.93	790,320.26	0.23
		Base	184.908007	2,257,911.67	249.630000	3,048,231.93	790,320.26	0.23
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	46,251.000	Local	39.769642	1,839,385.71	92.350000	4,271,279.85	2,431,894.14	0.32
		Base	39.769642	1,839,385.71	92.350000	4,271,279.85	2,431,894.14	0.32
29275Y102	ENERSYS COMMON STOCK USD.01							
	18,498.000	Local	67.331529	1,245,498.63	92.430000	1,709,770.14	464,271.51	0.13
		Base	67.331529	1,245,498.63	92.430000	1,709,770.14	464,271.51	0.13
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	25,741.000	Local	141.366707	3,638,920.40	132.860000	3,419,949.26	-218,971.14	0.25
		Base	141.366707	3,638,920.40	132.860000	3,419,949.26	-218,971.14	0.25
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01							
	79,033.000	Local	41.823538	3,305,439.66	19.290000	1,524,546.57	-1,780,893.09	0.11
		Base	41.823538	3,305,439.66	19.290000	1,524,546.57	-1,780,893.09	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29452E101	EQUITABLE HOLDINGS INC COMMON STOCK USD.01							
	146,974.000	Local	34.291630	5,039,978.09	47.170000	6,932,763.58	1,892,785.49	0.51
		Base	34.291630	5,039,978.09	47.170000	6,932,763.58	1,892,785.49	0.51
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01							
	85,731.000	Local	69.638543	5,970,181.93	66.600000	5,709,684.60	-260,497.33	0.42
		Base	69.638543	5,970,181.93	66.600000	5,709,684.60	-260,497.33	0.42
29605J106	ESAB CORP COMMON STOCK USD.001							
	26,114.000	Local	47.902181	1,250,917.55	119.940000	3,132,113.16	1,881,195.61	0.23
		Base	47.902181	1,250,917.55	119.940000	3,132,113.16	1,881,195.61	0.23
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	115,727.000	Local	29.559082	3,420,783.85	36.320000	4,203,204.64	782,420.79	0.31
		Base	29.559082	3,420,783.85	36.320000	4,203,204.64	782,420.79	0.31
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02							
	19,406.000	Local	128.576542	2,495,156.37	102.840000	1,995,713.04	-499,443.33	0.15
		Base	128.576542	2,495,156.37	102.840000	1,995,713.04	-499,443.33	0.15
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	16,387.000	Local	86.345028	1,414,935.97	277.190000	4,542,312.53	3,127,376.56	0.34
		Base	86.345028	1,414,935.97	277.190000	4,542,312.53	3,127,376.56	0.34
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	131,113.000	Local	20.656524	2,708,338.86	33.300000	4,366,062.90	1,657,724.04	0.32
		Base	20.656524	2,708,338.86	33.300000	4,366,062.90	1,657,724.04	0.32
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	74,188.000	Local	30.080152	2,231,586.35	44.380000	3,292,463.44	1,060,877.09	0.24
		Base	30.080152	2,231,586.35	44.380000	3,292,463.44	1,060,877.09	0.24
30214U102	EXPONENT INC COMMON STOCK USD.001							
	23,318.000	Local	97.914597	2,283,172.57	89.100000	2,077,633.80	-205,538.77	0.15
		Base	97.914597	2,283,172.57	89.100000	2,077,633.80	-205,538.77	0.15
302520101	FNB CORP COMMON STOCK USD.01							
	165,273.000	Local	12.150368	2,008,127.85	14.780000	2,442,734.94	434,607.09	0.18
		Base	12.150368	2,008,127.85	14.780000	2,442,734.94	434,607.09	0.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	16,217.000	122.216137	1,981,979.09	191.130000	3,099,555.21	1,117,576.12	0.23
		Base		122.216137	1,981,979.09	191.130000	3,099,555.21	1,117,576.12	0.23
314211103	FEDERATED HERMES INC COMMON STOCK								
		Local	36,178.000	24.448148	884,485.10	41.110000	1,487,277.58	602,792.48	0.11
		Base		24.448148	884,485.10	41.110000	1,487,277.58	602,792.48	0.11
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001								
		Local	119,408.000	41.944151	5,008,467.21	56.140000	6,703,565.12	1,695,097.91	0.50
		Base		41.944151	5,008,467.21	56.140000	6,703,565.12	1,695,097.91	0.50
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	47,291.000	28.522002	1,348,834.01	62.440000	2,952,850.04	1,604,016.03	0.22
		Base		28.522002	1,348,834.01	62.440000	2,952,850.04	1,604,016.03	0.22
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	59,094.000	29.068584	1,717,778.88	36.050000	2,130,338.70	412,559.82	0.16
		Base		29.068584	1,717,778.88	36.050000	2,130,338.70	412,559.82	0.16
320517105	FIRST HORIZON CORP COMMON STOCK USD.625								
		Local	246,318.000	12.637064	3,112,736.35	20.140000	4,960,844.52	1,848,108.17	0.37
		Base		12.637064	3,112,736.35	20.140000	4,960,844.52	1,848,108.17	0.37
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	60,829.000	30.156677	1,834,400.52	50.130000	3,049,357.77	1,214,957.25	0.23
		Base		30.156677	1,834,400.52	50.130000	3,049,357.77	1,214,957.25	0.23
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01								
		Local	37,407.000	81.939405	3,065,107.34	103.600000	3,875,365.20	810,257.86	0.29
		Base		81.939405	3,065,107.34	103.600000	3,875,365.20	810,257.86	0.29
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	25,313.000	88.328195	2,235,851.61	104.960000	2,656,852.48	421,000.87	0.20
		Base		88.328195	2,235,851.61	104.960000	2,656,852.48	421,000.87	0.20
339750101	FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001								
		Local	49,256.000	82.072235	4,042,550.03	99.700000	4,910,823.20	868,273.17	0.36
		Base		82.072235	4,042,550.03	99.700000	4,910,823.20	868,273.17	0.36

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	78,731.000	29.920739	2,355,689.73	49.320000	3,883,012.92	1,527,323.19	0.29
		Base		29.920739	2,355,689.73	49.320000	3,883,012.92	1,527,323.19	0.29
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	90,022.000	16.765862	1,509,296.44	20.660000	1,859,854.52	350,558.08	0.14
		Base		16.765862	1,509,296.44	20.660000	1,859,854.52	350,558.08	0.14
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	60,385.000	39.068374	2,359,143.77	57.520000	3,473,345.20	1,114,201.43	0.26
		Base		39.068374	2,359,143.77	57.520000	3,473,345.20	1,114,201.43	0.26
34964C106	FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01								
		Local	57,045.000	56.695393	3,234,188.71	68.330000	3,897,884.85	663,696.14	0.29
		Base		56.695393	3,234,188.71	68.330000	3,897,884.85	663,696.14	0.29
35909D109	FRONTIER COMMUNICATIONS PARE COMMON STOCK USD.25								
		Local	101,678.000	22.226814	2,259,977.99	34.700000	3,528,226.60	1,268,248.61	0.26
		Base		22.226814	2,259,977.99	34.700000	3,528,226.60	1,268,248.61	0.26
361448103	GATX CORP COMMON STOCK USD.625								
		Local	16,363.000	48.267184	789,795.93	154.960000	2,535,610.48	1,745,814.55	0.19
		Base		48.267184	789,795.93	154.960000	2,535,610.48	1,745,814.55	0.19
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01								
		Local	54,911.000	32.397260	1,778,965.96	43.500000	2,388,628.50	609,662.54	0.18
		Base		32.397260	1,778,965.96	43.500000	2,388,628.50	609,662.54	0.18
36467J108	GAMING AND LEISURE PROPERTIE REIT								
		Local	126,121.000	47.355778	5,972,558.05	48.160000	6,073,987.36	101,429.31	0.45
		Base		47.355778	5,972,558.05	48.160000	6,073,987.36	101,429.31	0.45
36467W109	GAMESTOP CORP CLASS A GB REG COMMON STOCK USD.001								
		Local	178,275.000	42.030827	7,493,045.76	31.340000	5,587,138.50	-1,905,907.26	0.41
		Base		42.030827	7,493,045.76	31.340000	5,587,138.50	-1,905,907.26	0.41
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	101,713.000	15.338023	1,560,076.36	23.630000	2,403,478.19	843,401.83	0.18
		Base		15.338023	1,560,076.36	23.630000	2,403,478.19	843,401.83	0.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
371901109	GENTEX CORP COMMON STOCK USD.06							
	105,817.000	Local	14.973357	1,584,435.72	28.730000	3,040,122.41	1,455,686.69	0.22
		Base	14.973357	1,584,435.72	28.730000	3,040,122.41	1,455,686.69	0.22
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	52,121.000	Local	38.019068	1,981,591.84	50.220000	2,617,516.62	635,924.78	0.19
		Base	38.019068	1,981,591.84	50.220000	2,617,516.62	635,924.78	0.19
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	51,929.000	Local	40.297129	2,092,589.60	82.710000	4,295,047.59	2,202,457.99	0.32
		Base	40.297129	2,092,589.60	82.710000	4,295,047.59	2,202,457.99	0.32
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	130,997.000	Local	17.014521	2,228,851.22	9.000000	1,178,973.00	-1,049,878.22	0.09
		Base	17.014521	2,228,851.22	9.000000	1,178,973.00	-1,049,878.22	0.09
384109104	GRACO INC COMMON STOCK USD1.0							
	77,647.000	Local	25.717260	1,996,868.09	84.290000	6,544,865.63	4,547,997.54	0.48
		Base	25.717260	1,996,868.09	84.290000	6,544,865.63	4,547,997.54	0.48
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	1,579.000	Local	462.937473	730,978.27	871.920000	1,376,761.68	645,783.41	0.10
		Base	462.937473	730,978.27	871.920000	1,376,761.68	645,783.41	0.10
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	13,352.000	Local	94.067931	1,255,995.01	163.800000	2,187,057.60	931,062.59	0.16
		Base	94.067931	1,255,995.01	163.800000	2,187,057.60	931,062.59	0.16
388689101	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01							
	137,944.000	Local	24.946317	3,441,194.73	27.160000	3,746,559.04	305,364.31	0.28
		Base	24.946317	3,441,194.73	27.160000	3,746,559.04	305,364.31	0.28
397624107	GREIF INC CL A COMMON STOCK							
	11,862.000	Local	50.719984	601,640.45	61.120000	725,005.44	123,364.99	0.05
		Base	50.719984	601,640.45	61.120000	725,005.44	123,364.99	0.05
403949100	HF SINCLAIR CORP COMMON STOCK							
	74,551.000	Local	39.233777	2,924,917.28	35.050000	2,613,012.55	-311,904.73	0.19
		Base	39.233777	2,924,917.28	35.050000	2,613,012.55	-311,904.73	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	23,523.000	Local	91.468749	2,151,619.38	78.080000	1,836,675.84	-314,943.54	0.14
		Base	91.468749	2,151,619.38	78.080000	1,836,675.84	-314,943.54	0.14
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	58,226.000	Local	42.558025	2,477,983.54	47.810000	2,783,785.06	305,801.52	0.21
		Base	42.558025	2,477,983.54	47.810000	2,783,785.06	305,801.52	0.21
407497106	HAMILTON LANE INC CLASS A COMMON STOCK USD.001							
	18,631.000	Local	165.513400	3,083,680.15	148.050000	2,758,319.55	-325,360.60	0.20
		Base	165.513400	3,083,680.15	148.050000	2,758,319.55	-325,360.60	0.20
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	39,688.000	Local	33.970994	1,348,240.80	54.720000	2,171,727.36	823,486.56	0.16
		Base	33.970994	1,348,240.80	54.720000	2,171,727.36	823,486.56	0.16
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	16,540.000	Local	70.535359	1,166,654.84	154.660000	2,558,076.40	1,391,421.56	0.19
		Base	70.535359	1,166,654.84	154.660000	2,558,076.40	1,391,421.56	0.19
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	54,448.000	Local	24.869137	1,354,074.78	30.130000	1,640,518.24	286,443.46	0.12
		Base	24.869137	1,354,074.78	30.130000	1,640,518.24	286,443.46	0.12
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	39,994.000	Local	79.715958	3,188,160.02	95.950000	3,837,424.30	649,264.28	0.28
		Base	79.715958	3,188,160.02	95.950000	3,837,424.30	649,264.28	0.28
42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01							
	166,863.000	Local	26.389028	4,403,352.30	16.950000	2,828,327.85	-1,575,024.45	0.21
		Base	26.389028	4,403,352.30	16.950000	2,828,327.85	-1,575,024.45	0.21
428291108	HEXCEL CORP COMMON STOCK USD.01							
	37,575.000	Local	44.215394	1,661,393.44	62.700000	2,355,952.50	694,559.06	0.17
		Base	44.215394	1,661,393.44	62.700000	2,355,952.50	694,559.06	0.17
43283X105	HILTON GRAND VACATIONS INC COMMON STOCK USD.01							
	29,391.000	Local	45.743515	1,344,447.64	38.950000	1,144,779.45	-199,668.19	0.08
		Base	45.743515	1,344,447.64	38.950000	1,144,779.45	-199,668.19	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	85,357.000	Local	21.485959	1,833,977.00	28.300000	2,415,603.10	581,626.10	0.18
		Base	21.485959	1,833,977.00	28.300000	2,415,603.10	581,626.10	0.18
441593100	HOULIHAN LOKEY INC COMMON STOCK USD.001							
	24,416.000	Local	119.985224	2,929,559.23	173.660000	4,240,082.56	1,310,523.33	0.31
		Base	119.985224	2,929,559.23	173.660000	4,240,082.56	1,310,523.33	0.31
448579102	HYATT HOTELS CORP CL A COMMON STOCK USD.01							
	20,651.000	Local	102.996415	2,126,978.96	156.980000	3,241,793.98	1,114,815.02	0.24
		Base	102.996415	2,126,978.96	156.980000	3,241,793.98	1,114,815.02	0.24
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	12,603.000	Local	93.516278	1,178,585.65	72.720000	916,490.16	-262,095.49	0.07
		Base	93.516278	1,178,585.65	72.720000	916,490.16	-262,095.49	0.07
45073V108	ITT INC COMMON STOCK USD1.0							
	37,553.000	Local	34.996456	1,314,221.90	142.880000	5,365,572.64	4,051,350.74	0.40
		Base	34.996456	1,314,221.90	142.880000	5,365,572.64	4,051,350.74	0.40
451107106	IDACORP INC COMMON STOCK							
	24,478.000	Local	59.304006	1,451,643.45	109.280000	2,674,955.84	1,223,312.39	0.20
		Base	59.304006	1,451,643.45	109.280000	2,674,955.84	1,223,312.39	0.20
452327109	ILLUMINA INC COMMON STOCK USD.01							
	73,221.000	Local	106.789713	7,819,249.61	133.630000	9,784,522.23	1,965,272.62	0.72
		Base	106.789713	7,819,249.61	133.630000	9,784,522.23	1,965,272.62	0.72
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
	103,289.000	Local	21.870977	2,259,031.35	19.840000	2,049,253.76	-209,777.59	0.15
		Base	21.870977	2,259,031.35	19.840000	2,049,253.76	-209,777.59	0.15
457187102	INGREDION INC COMMON STOCK USD.01							
	29,905.000	Local	58.930886	1,762,328.14	137.560000	4,113,731.80	2,351,403.66	0.30
		Base	58.930886	1,762,328.14	137.560000	4,113,731.80	2,351,403.66	0.30
45778Q107	INSPERITY INC COMMON STOCK USD.01							
	16,391.000	Local	92.681816	1,519,147.64	77.510000	1,270,466.41	-248,681.23	0.09
		Base	92.681816	1,519,147.64	77.510000	1,270,466.41	-248,681.23	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	50,025.000	60.514266	3,027,226.14	176.670000	8,837,916.75	5,810,690.61	0.65
		Base		60.514266	3,027,226.14	176.670000	8,837,916.75	5,810,690.61	0.65
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	24,584.000	25.474771	626,271.78	63.160000	1,552,725.44	926,453.66	0.11
		Base		25.474771	626,271.78	63.160000	1,552,725.44	926,453.66	0.11
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	54,414.000	40.658583	2,212,396.13	29.020000	1,579,094.28	-633,301.85	0.12
		Base		40.658583	2,212,396.13	29.020000	1,579,094.28	-633,301.85	0.12
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
		Local	74,617.000	19.016784	1,418,975.35	78.400000	5,849,972.80	4,430,997.45	0.43
		Base		19.016784	1,418,975.35	78.400000	5,849,972.80	4,430,997.45	0.43
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	21,816.000	106.598117	2,325,544.52	253.140000	5,522,502.24	3,196,957.72	0.41
		Base		106.598117	2,325,544.52	253.140000	5,522,502.24	3,196,957.72	0.41
48242W106	KBR INC COMMON STOCK USD.001								
		Local	61,155.000	28.605253	1,749,354.23	57.930000	3,542,709.15	1,793,354.92	0.26
		Base		28.605253	1,749,354.23	57.930000	3,542,709.15	1,793,354.92	0.26
48666K109	KB HOME COMMON STOCK USD1.0								
		Local	33,131.000	20.243865	670,699.50	65.720000	2,177,369.32	1,506,669.82	0.16
		Base		20.243865	670,699.50	65.720000	2,177,369.32	1,506,669.82	0.16
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	27,836.000	45.247685	1,259,514.55	66.440000	1,849,423.84	589,909.29	0.14
		Base		45.247685	1,259,514.55	66.440000	1,849,423.84	589,909.29	0.14
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	48,559.000	59.034472	2,866,654.93	40.450000	1,964,211.55	-902,443.38	0.15
		Base		59.034472	2,866,654.93	40.450000	1,964,211.55	-902,443.38	0.15
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	10,168.000	207.415513	2,109,000.94	465.130000	4,729,441.84	2,620,440.90	0.35
		Base		207.415513	2,109,000.94	465.130000	4,729,441.84	2,620,440.90	0.35

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	26,613.000	56.450992	1,502,330.24	105.800000	2,815,655.40	1,313,325.16	0.21
		Base		56.450992	1,502,330.24	105.800000	2,815,655.40	1,313,325.16	0.21
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	100,962.000	21.956077	2,216,729.49	25.240000	2,548,280.88	331,551.39	0.19
		Base		21.956077	2,216,729.49	25.240000	2,548,280.88	331,551.39	0.19
498894104	KNIFE RIVER CORP COMMON STOCK USD.01								
		Local	26,022.000	31.278617	813,932.18	101.640000	2,644,876.08	1,830,943.90	0.20
		Base		31.278617	813,932.18	101.640000	2,644,876.08	1,830,943.90	0.20
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01								
		Local	74,399.000	43.877107	3,264,412.90	53.040000	3,946,122.96	681,710.06	0.29
		Base		43.877107	3,264,412.90	53.040000	3,946,122.96	681,710.06	0.29
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01								
		Local	106,272.000	16.790658	1,784,376.81	34.600000	3,677,011.20	1,892,634.39	0.27
		Base		16.790658	1,784,376.81	34.600000	3,677,011.20	1,892,634.39	0.27
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	40,394.000	51.620359	2,085,152.77	121.740000	4,917,565.56	2,832,412.79	0.36
		Base		51.620359	2,085,152.77	121.740000	4,917,565.56	2,832,412.79	0.36
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	8,857.000	89.034453	788,578.15	173.140000	1,533,500.98	744,922.83	0.11
		Base		89.034453	788,578.15	173.140000	1,533,500.98	744,922.83	0.11
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	16,296.000	68.720977	1,119,877.04	171.860000	2,800,630.56	1,680,753.52	0.21
		Base		68.720977	1,119,877.04	171.860000	2,800,630.56	1,680,753.52	0.21
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	31,913.000	66.747407	2,130,110.01	89.460000	2,854,936.98	724,826.97	0.21
		Base		66.747407	2,130,110.01	89.460000	2,854,936.98	724,826.97	0.21
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	63,326.000	57.471334	3,639,429.72	56.650000	3,587,417.90	-52,011.82	0.27
		Base		57.471334	3,639,429.72	56.650000	3,587,417.90	-52,011.82	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
521865204	LEAR CORP COMMON STOCK USD.01								
		Local	25,858.000	134.732675	3,483,917.51	94.700000	2,448,752.60	-1,035,164.91	0.18
		Base		134.732675	3,483,917.51	94.700000	2,448,752.60	-1,035,164.91	0.18
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	26,050.000	57.394392	1,495,123.90	187.470000	4,883,593.50	3,388,469.60	0.36
		Base		57.394392	1,495,123.90	187.470000	4,883,593.50	3,388,469.60	0.36
536797103	LITHIA MOTORS INC COMMON STOCK								
		Local	45.000	277.604222	12,492.19	357.430000	16,084.35	3,592.16	0.00
		Base		277.604222	12,492.19	357.430000	16,084.35	3,592.16	0.00
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,394.000	169.680391	1,933,338.38	235.650000	2,684,996.10	751,657.72	0.20
		Base		169.680391	1,933,338.38	235.650000	2,684,996.10	751,657.72	0.20
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	28,748.000	19.026919	546,985.87	103.550000	2,976,855.40	2,429,869.53	0.22
		Base		19.026919	546,985.87	103.550000	2,976,855.40	2,429,869.53	0.22
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	31,210.000	61.206577	1,910,257.26	83.950000	2,620,079.50	709,822.24	0.19
		Base		61.206577	1,910,257.26	83.950000	2,620,079.50	709,822.24	0.19
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0								
		Local	119,154.000	12.790414	1,524,028.99	23.710000	2,825,141.34	1,301,112.35	0.21
		Base		12.790414	1,524,028.99	23.710000	2,825,141.34	1,301,112.35	0.21
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	30,928.000	102.920028	3,183,110.64	104.390000	3,228,573.92	45,463.28	0.24
		Base		102.920028	3,183,110.64	104.390000	3,228,573.92	45,463.28	0.24
553498106	MSA SAFETY INC COMMON STOCK								
		Local	18,088.000	68.250647	1,234,517.70	165.770000	2,998,447.76	1,763,930.06	0.22
		Base		68.250647	1,234,517.70	165.770000	2,998,447.76	1,763,930.06	0.22
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	20,637.000	66.908952	1,380,800.05	74.690000	1,541,377.53	160,577.48	0.11
		Base		66.908952	1,380,800.05	74.690000	1,541,377.53	160,577.48	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001								
		Local	26,545.000	61.517642	1,632,985.80	129.910000	3,448,460.95	1,815,475.15	0.25
		Base		61.517642	1,632,985.80	129.910000	3,448,460.95	1,815,475.15	0.25
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	127,050.000	25.848593	3,284,063.76	16.930000	2,150,956.50	-1,133,107.26	0.16
		Base		25.848593	3,284,063.76	16.930000	2,150,956.50	-1,133,107.26	0.16
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	28,151.000	69.818871	1,965,471.04	270.240000	7,607,526.24	5,642,055.20	0.56
		Base		69.818871	1,965,471.04	270.240000	7,607,526.24	5,642,055.20	0.56
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	21,809.000	58.016408	1,265,279.84	57.720000	1,258,815.48	-6,464.36	0.09
		Base		58.016408	1,265,279.84	57.720000	1,258,815.48	-6,464.36	0.09
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	14,825.000	114.613926	1,699,151.45	89.800000	1,331,285.00	-367,866.45	0.10
		Base		114.613926	1,699,151.45	89.800000	1,331,285.00	-367,866.45	0.10
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	20,295.000	115.539476	2,344,873.67	165.300000	3,354,763.50	1,009,889.83	0.25
		Base		115.539476	2,344,873.67	165.300000	3,354,763.50	1,009,889.83	0.25
576323109	MASTEC INC COMMON STOCK USD.1								
		Local	28,286.000	52.293779	1,479,181.82	136.140000	3,850,856.04	2,371,674.22	0.28
		Base		52.293779	1,479,181.82	136.140000	3,850,856.04	2,371,674.22	0.28
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
		Local	52,295.000	59.942666	3,134,701.70	56.260000	2,942,116.70	-192,585.00	0.22
		Base		59.942666	3,134,701.70	56.260000	2,942,116.70	-192,585.00	0.22
577081102	MATTEL INC COMMON STOCK USD1.0								
		Local	156,232.000	12.260714	1,915,515.82	17.730000	2,769,993.36	854,477.54	0.20
		Base		12.260714	1,915,515.82	17.730000	2,769,993.36	854,477.54	0.20
577933104	MAXIMUS INC COMMON STOCK								
		Local	27,660.000	64.401088	1,781,334.10	74.650000	2,064,819.00	283,484.90	0.15
		Base		64.401088	1,781,334.10	74.650000	2,064,819.00	283,484.90	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01								
		Local	11,685.000	135.324242	1,581,263.77	332.230000	3,882,107.55	2,300,843.78	0.29
		Base		135.324242	1,581,263.77	332.230000	3,882,107.55	2,300,843.78	0.29
596278101	MIDDLEBY CORP COMMON STOCK USD.01								
		Local	24,715.000	85.261320	2,107,233.52	135.450000	3,347,646.75	1,240,413.23	0.25
		Base		85.261320	2,107,233.52	135.450000	3,347,646.75	1,240,413.23	0.25
617700109	MORNINGSTAR INC COMMON STOCK								
		Local	12,405.000	249.398323	3,093,786.20	336.760000	4,177,507.80	1,083,721.60	0.31
		Base		249.398323	3,093,786.20	336.760000	4,177,507.80	1,083,721.60	0.31
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	51,736.000	81.290000	4,205,619.44	79.360000	4,105,768.96	-99,850.48	0.30
		Base		81.290000	4,205,619.44	79.360000	4,105,768.96	-99,850.48	0.30
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	65,192.000	26.393824	1,720,666.19	30.260000	1,972,709.92	252,043.73	0.15
		Base		26.393824	1,720,666.19	30.260000	1,972,709.92	252,043.73	0.15
626755102	MURPHY USA INC COMMON STOCK USD.01								
		Local	8,571.000	77.829832	667,079.49	501.750000	4,300,499.25	3,633,419.76	0.32
		Base		77.829832	667,079.49	501.750000	4,300,499.25	3,633,419.76	0.32
62955J103	NOV INC COMMON STOCK USD.01								
		Local	180,963.000	12.954503	2,344,285.65	14.600000	2,642,059.80	297,774.15	0.20
		Base		12.954503	2,344,285.65	14.600000	2,642,059.80	297,774.15	0.20
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	41,991.000	47.029383	1,974,810.83	60.680000	2,548,013.88	573,203.05	0.19
		Base		47.029383	1,974,810.83	60.680000	2,548,013.88	573,203.05	0.19
637417106	NNN REIT INC REIT USD.01								
		Local	84,417.000	36.196581	3,055,606.80	40.850000	3,448,434.45	392,827.65	0.25
		Base		36.196581	3,055,606.80	40.850000	3,448,434.45	392,827.65	0.25
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		Local	32,116.000	47.220940	1,516,547.71	37.910000	1,217,517.56	-299,030.15	0.09
		Base		47.220940	1,516,547.71	37.910000	1,217,517.56	-299,030.15	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
640491106	NEOGEN CORP COMMON STOCK USD.16							
	90,637.000	Local	25.459700	2,307,590.84	12.140000	1,100,333.18	-1,207,257.66	0.08
		Base	25.459700	2,307,590.84	12.140000	1,100,333.18	-1,207,257.66	0.08
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001							
	46,413.000	Local	95.533115	4,433,978.48	136.500000	6,335,374.50	1,901,396.02	0.47
		Base	95.533115	4,433,978.48	136.500000	6,335,374.50	1,901,396.02	0.47
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	45,582.000	Local	36.594891	1,668,068.31	46.650000	2,126,400.30	458,331.99	0.16
		Base	36.594891	1,668,068.31	46.650000	2,126,400.30	458,331.99	0.16
649445400	FLAGSTAR FINANCIAL INC COMMON STOCK USD.01							
	136,992.000	Local	32.417092	4,440,882.27	9.330000	1,278,135.36	-3,162,746.91	0.09
		Base	32.417092	4,440,882.27	9.330000	1,278,135.36	-3,162,746.91	0.09
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	75,128.000	Local	22.227533	1,669,910.13	52.050000	3,910,412.40	2,240,502.27	0.29
		Base	22.227533	1,669,910.13	52.050000	3,910,412.40	2,240,502.27	0.29
651587107	NEWMARKET CORP COMMON STOCK							
	3,528.000	Local	259.195255	914,440.86	528.350000	1,864,018.80	949,577.94	0.14
		Base	259.195255	914,440.86	528.350000	1,864,018.80	949,577.94	0.14
65290E101	NEXTRACKER INC CL A COMMON STOCK USD.0001							
	65,930.000	Local	45.421656	2,994,649.76	36.530000	2,408,422.90	-586,226.86	0.18
		Base	45.421656	2,994,649.76	36.530000	2,408,422.90	-586,226.86	0.18
65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01							
	13,937.000	Local	175.110819	2,440,519.48	157.970000	2,201,627.89	-238,891.59	0.16
		Base	175.110819	2,440,519.48	157.970000	2,201,627.89	-238,891.59	0.16
655664100	NORDSTROM INC COMMON STOCK							
	44,380.000	Local	16.995388	754,255.34	24.150000	1,071,777.00	317,521.66	0.08
		Base	16.995388	754,255.34	24.150000	1,071,777.00	317,521.66	0.08
668074305	NORTHWESTERN ENERGY GROUP IN COMMON STOCK USD.01							
	28,176.000	Local	59.802892	1,685,006.29	53.460000	1,506,288.96	-178,717.33	0.11
		Base	59.802892	1,685,006.29	53.460000	1,506,288.96	-178,717.33	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67000B104	NOVANTA INC COMMON STOCK							
	16,503.000	Local	133.627832	2,205,260.11	152.770000	2,521,163.31	315,903.20	0.19
		Base	133.627832	2,205,260.11	152.770000	2,521,163.31	315,903.20	0.19
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	92,326.000	Local	25.449993	2,349,696.07	41.250000	3,808,447.50	1,458,751.43	0.28
		Base	25.449993	2,349,696.07	41.250000	3,808,447.50	1,458,751.43	0.28
674215207	CHORD ENERGY CORP COMMON STOCK							
	28,443.000	Local	152.409519	4,334,983.94	116.920000	3,325,555.56	-1,009,428.38	0.25
		Base	152.409519	4,334,983.94	116.920000	3,325,555.56	-1,009,428.38	0.25
680033107	OLD NATIONAL BANCORP COMMON STOCK							
	146,611.000	Local	16.363290	2,399,038.33	21.705000	3,182,191.76	783,153.43	0.24
		Base	16.363290	2,399,038.33	21.705000	3,182,191.76	783,153.43	0.24
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	109,309.000	Local	17.406666	1,902,705.28	36.190000	3,955,892.71	2,053,187.43	0.29
		Base	17.406666	1,902,705.28	36.190000	3,955,892.71	2,053,187.43	0.29
680665205	OLIN CORP COMMON STOCK USD1.0							
	54,008.000	Local	23.245552	1,255,445.75	33.800000	1,825,470.40	570,024.65	0.13
		Base	23.245552	1,255,445.75	33.800000	1,825,470.40	570,024.65	0.13
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	28,133.000	Local	68.618295	1,930,438.49	109.730000	3,087,034.09	1,156,595.60	0.23
		Base	68.618295	1,930,438.49	109.730000	3,087,034.09	1,156,595.60	0.23
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	118,513.000	Local	30.475966	3,611,798.18	37.850000	4,485,717.05	873,918.87	0.33
		Base	30.475966	3,611,798.18	37.850000	4,485,717.05	873,918.87	0.33
68235P108	ONE GAS INC COMMON STOCK							
	26,040.000	Local	50.627644	1,318,343.84	69.250000	1,803,270.00	484,926.16	0.13
		Base	50.627644	1,318,343.84	69.250000	1,803,270.00	484,926.16	0.13
683344105	ONTO INNOVATION INC COMMON STOCK							
	22,699.000	Local	117.667446	2,670,933.36	166.670000	3,783,242.33	1,112,308.97	0.28
		Base	117.667446	2,670,933.36	166.670000	3,783,242.33	1,112,308.97	0.28

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001							
	78,609.000	Local	29.180339	2,293,837.29	23.200000	1,823,728.80	-470,108.49	0.13
		Base	29.180339	2,293,837.29	23.200000	1,823,728.80	-470,108.49	0.13
686688102	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001							
	24,730.000	Local	84.906558	2,099,739.19	67.720000	1,674,715.60	-425,023.59	0.12
		Base	84.906558	2,099,739.19	67.720000	1,674,715.60	-425,023.59	0.12
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	29,916.000	Local	48.392494	1,447,709.85	95.070000	2,844,114.12	1,396,404.27	0.21
		Base	48.392494	1,447,709.85	95.070000	2,844,114.12	1,396,404.27	0.21
69047Q102	OVINTIV INC COMMON STOCK							
	121,368.000	Local	36.757641	4,461,201.37	40.500000	4,915,404.00	454,202.63	0.36
		Base	36.757641	4,461,201.37	40.500000	4,915,404.00	454,202.63	0.36
690742101	OWENS CORNING COMMON STOCK USD.001							
	39,965.000	Local	63.983250	2,557,090.60	170.320000	6,806,838.80	4,249,748.20	0.50
		Base	63.983250	2,557,090.60	170.320000	6,806,838.80	4,249,748.20	0.50
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
	45,770.000	Local	33.109299	1,515,412.62	26.550000	1,215,193.50	-300,219.12	0.09
		Base	33.109299	1,515,412.62	26.550000	1,215,193.50	-300,219.12	0.09
69349H107	TXNM ENERGY INC COMMON STOCK							
	41,580.000	Local	25.699489	1,068,584.74	49.170000	2,044,488.60	975,903.86	0.15
		Base	25.699489	1,068,584.74	49.170000	2,044,488.60	975,903.86	0.15
693656100	PVH CORP COMMON STOCK USD1.0							
	25,675.000	Local	47.998201	1,232,353.81	105.750000	2,715,131.25	1,482,777.44	0.20
		Base	47.998201	1,232,353.81	105.750000	2,715,131.25	1,482,777.44	0.20
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	96,027.000	Local	21.733182	2,086,972.24	14.070000	1,351,099.89	-735,872.35	0.10
		Base	21.733182	2,086,972.24	14.070000	1,351,099.89	-735,872.35	0.10
70202L102	PARSONS CORP COMMON STOCK USD1.0							
	21,475.000	Local	102.454500	2,200,210.39	92.250000	1,981,068.75	-219,141.64	0.15
		Base	102.454500	2,200,210.39	92.250000	1,981,068.75	-219,141.64	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001								
		Local	19,922.000	149.983583	2,987,972.94	199.470000	3,973,841.34	985,868.40	0.29
		Base		149.983583	2,987,972.94	199.470000	3,973,841.34	985,868.40	0.29
70959W103	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001								
		Local	8,593.000	166.988757	1,434,934.39	152.440000	1,309,916.92	-125,017.47	0.10
		Base		166.988757	1,434,934.39	152.440000	1,309,916.92	-125,017.47	0.10
70975L107	PENUMBRA INC COMMON STOCK USD.001								
		Local	17,854.000	152.941760	2,730,622.18	237.480000	4,239,967.92	1,509,345.74	0.31
		Base		152.941760	2,730,622.18	237.480000	4,239,967.92	1,509,345.74	0.31
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01								
		Local	71,628.000	45.989231	3,294,116.63	84.550000	6,056,147.40	2,762,030.77	0.45
		Base		45.989231	3,294,116.63	84.550000	6,056,147.40	2,762,030.77	0.45
71424F105	PERMIAN RESOURCES CORP COMMON STOCK USD.0001								
		Local	291,686.000	14.186014	4,137,861.69	14.380000	4,194,444.68	56,582.99	0.31
		Base		14.186014	4,137,861.69	14.380000	4,194,444.68	56,582.99	0.31
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01								
		Local	18,529.000	29.261662	542,189.34	45.390000	841,031.31	298,841.97	0.06
		Base		29.261662	542,189.34	45.390000	841,031.31	298,841.97	0.06
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	35,173.000	62.620972	2,202,567.44	114.390000	4,023,439.47	1,820,872.03	0.30
		Base		62.620972	2,202,567.44	114.390000	4,023,439.47	1,820,872.03	0.30
72703H101	PLANET FITNESS INC CL A COMMON STOCK								
		Local	38,876.000	67.754919	2,634,040.25	98.870000	3,843,670.12	1,209,629.87	0.28
		Base		67.754919	2,634,040.25	98.870000	3,843,670.12	1,209,629.87	0.28
731068102	POLARIS INC COMMON STOCK USD.01								
		Local	24,087.000	66.263776	1,596,095.57	57.620000	1,387,892.94	-208,202.63	0.10
		Base		66.263776	1,596,095.57	57.620000	1,387,892.94	-208,202.63	0.10
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK								
		Local	47,374.000	48.205260	2,283,675.98	43.620000	2,066,453.88	-217,222.10	0.15
		Base		48.205260	2,283,675.98	43.620000	2,066,453.88	-217,222.10	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	21,753.000	Local	41.998342	913,589.93	114.460000	2,489,848.38	1,576,258.45	0.18
		Base	41.998342	913,589.93	114.460000	2,489,848.38	1,576,258.45	0.18
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	35,756.000	Local	40.915070	1,462,959.23	39.250000	1,403,423.00	-59,536.23	0.10
		Base	40.915070	1,462,959.23	39.250000	1,403,423.00	-59,536.23	0.10
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
	26,121.000	Local	91.401714	2,387,504.17	61.700000	1,611,665.70	-775,838.47	0.12
		Base	91.401714	2,387,504.17	61.700000	1,611,665.70	-775,838.47	0.12
74164M108	PRIMERICA INC COMMON STOCK							
	15,549.000	Local	61.389821	954,550.33	271.420000	4,220,309.58	3,265,759.25	0.31
		Base	61.389821	954,550.33	271.420000	4,220,309.58	3,265,759.25	0.31
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	43,786.000	Local	55.659049	2,437,087.12	75.350000	3,299,275.10	862,187.98	0.24
		Base	55.659049	2,437,087.12	75.350000	3,299,275.10	862,187.98	0.24
74624M102	PURE STORAGE INC CLASS A COMMON STOCK USD.0001							
	142,016.000	Local	51.938498	7,376,097.71	61.430000	8,724,042.88	1,347,945.17	0.64
		Base	51.938498	7,376,097.71	61.430000	8,724,042.88	1,347,945.17	0.64
74758T303	QUALYS INC COMMON STOCK USD.001							
	16,920.000	Local	109.504225	1,852,811.48	140.220000	2,372,522.40	519,710.92	0.18
		Base	109.504225	1,852,811.48	140.220000	2,372,522.40	519,710.92	0.18
74935Q107	RB GLOBAL INC COMMON STOCK							
	84,690.000	Local	77.854765	6,593,520.03	90.210000	7,639,884.90	1,046,364.87	0.56
		Base	77.854765	6,593,520.03	90.210000	7,639,884.90	1,046,364.87	0.56
749607107	RLI CORP COMMON STOCK USD1.0							
	19,134.000	Local	144.864195	2,771,831.51	164.830000	3,153,857.22	382,025.71	0.23
		Base	144.864195	2,771,831.51	164.830000	3,153,857.22	382,025.71	0.23
74967X103	RH COMMON STOCK USD.0001							
	6,867.000	Local	262.312481	1,801,299.81	393.590000	2,702,782.53	901,482.72	0.20
		Base	262.312481	1,801,299.81	393.590000	2,702,782.53	901,482.72	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	59,200.000	40.484156	2,396,662.05	123.060000	7,285,152.00	4,888,489.95	0.54
		Base		40.484156	2,396,662.05	123.060000	7,285,152.00	4,888,489.95	0.54
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	49,494.000	67.909752	3,361,125.27	52.860000	2,616,252.84	-744,872.43	0.19
		Base		67.909752	3,361,125.27	52.860000	2,616,252.84	-744,872.43	0.19
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	111,274.000	30.662985	3,411,992.97	35.980000	4,003,638.52	591,645.55	0.30
		Base		30.662985	3,411,992.97	35.980000	4,003,638.52	591,645.55	0.30
754907103	RAYONIER INC REIT								
		Local	61,629.000	26.152227	1,611,735.58	26.100000	1,608,516.90	-3,218.68	0.12
		Base		26.152227	1,611,735.58	26.100000	1,608,516.90	-3,218.68	0.12
75524B104	RBC BEARINGS INC COMMON STOCK USD.01								
		Local	13,355.000	234.325642	3,129,418.95	299.140000	3,995,014.70	865,595.75	0.30
		Base		234.325642	3,129,418.95	299.140000	3,995,014.70	865,595.75	0.30
758750103	REGAL REXNORD CORP COMMON STOCK USD.01								
		Local	30,585.000	110.349437	3,375,037.54	155.130000	4,744,651.05	1,369,613.51	0.35
		Base		110.349437	3,375,037.54	155.130000	4,744,651.05	1,369,613.51	0.35
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	30,271.000	71.792929	2,173,243.74	213.630000	6,466,793.73	4,293,549.99	0.48
		Base		71.792929	2,173,243.74	213.630000	6,466,793.73	4,293,549.99	0.48
759509102	RELIANCE INC COMMON STOCK USD.001								
		Local	25,288.000	69.208056	1,750,133.32	269.260000	6,809,046.88	5,058,913.56	0.50
		Base		69.208056	1,750,133.32	269.260000	6,809,046.88	5,058,913.56	0.50
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	23,941.000	96.293221	2,305,356.00	143.940000	3,446,067.54	1,140,711.54	0.25
		Base		96.293221	2,305,356.00	143.940000	3,446,067.54	1,140,711.54	0.25
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01								
		Local	100,687.000	52.994412	5,335,848.33	38.660000	3,892,559.42	-1,443,288.91	0.29
		Base		52.994412	5,335,848.33	38.660000	3,892,559.42	-1,443,288.91	0.29

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	30,217.000	86.245884	2,606,091.87	131.850000	3,984,111.45	1,378,019.58	0.29
		Base		86.245884	2,606,091.87	131.850000	3,984,111.45	1,378,019.58	0.29
78351F107	RYAN SPECIALTY HOLDINGS INC COMMON STOCK USD.001								
		Local	47,021.000	58.168875	2,735,158.67	64.160000	3,016,867.36	281,708.69	0.22
		Base		58.168875	2,735,158.67	64.160000	3,016,867.36	281,708.69	0.22
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	19,895.000	67.460851	1,342,133.63	156.860000	3,120,729.70	1,778,596.07	0.23
		Base		67.460851	1,342,133.63	156.860000	3,120,729.70	1,778,596.07	0.23
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	45,375.000	34.242974	1,553,774.94	82.480000	3,742,530.00	2,188,755.06	0.28
		Base		34.242974	1,553,774.94	82.480000	3,742,530.00	2,188,755.06	0.28
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	99,954.000	10.315753	1,031,100.77	27.580000	2,756,731.32	1,725,630.55	0.20
		Base		10.315753	1,031,100.77	27.580000	2,756,731.32	1,725,630.55	0.20
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	8,748.000	541.421827	4,736,358.14	569.580000	4,982,685.84	246,327.70	0.37
		Base		541.421827	4,736,358.14	569.580000	4,982,685.84	246,327.70	0.37
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	107,675.000	21.095084	2,271,413.21	17.320000	1,864,931.00	-406,482.21	0.14
		Base		21.095084	2,271,413.21	17.320000	1,864,931.00	-406,482.21	0.14
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	12,222.000	335.701836	4,102,947.84	455.730000	5,569,932.06	1,466,984.22	0.41
		Base		335.701836	4,102,947.84	455.730000	5,569,932.06	1,466,984.22	0.41
803607100	SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001								
		Local	43,834.000	123.048822	5,393,722.08	121.590000	5,329,776.06	-63,946.02	0.39
		Base		123.048822	5,393,722.08	121.590000	5,329,776.06	-63,946.02	0.39
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	23,548.000	60.491452	1,424,452.72	111.780000	2,632,195.44	1,207,742.72	0.19
		Base		60.491452	1,424,452.72	111.780000	2,632,195.44	1,207,742.72	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
80874P109	LIGHT + WONDER INC COMMON STOCK USD.001							
	40,781.000	Local	53.463750	2,180,305.19	86.380000	3,522,662.78	1,342,357.59	0.26
		Base	53.463750	2,180,305.19	86.380000	3,522,662.78	1,342,357.59	0.26
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	19,588.000	Local	64.299576	1,259,500.10	66.340000	1,299,467.92	39,967.82	0.10
		Base	64.299576	1,259,500.10	66.340000	1,299,467.92	39,967.82	0.10
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
	27,961.000	Local	72.966538	2,040,217.38	93.520000	2,614,912.72	574,695.34	0.19
		Base	72.966538	2,040,217.38	93.520000	2,614,912.72	574,695.34	0.19
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
	66,929.000	Local	22.590686	1,511,971.99	79.820000	5,342,272.78	3,830,300.79	0.39
		Base	22.590686	1,511,971.99	79.820000	5,342,272.78	3,830,300.79	0.39
82452J109	SHIFT4 PAYMENTS INC CLASS A COMMON STOCK							
	18,205.000	Local	101.865669	1,854,464.50	103.780000	1,889,314.90	34,850.40	0.14
		Base	101.865669	1,854,464.50	103.780000	1,889,314.90	34,850.40	0.14
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
	14,841.000	Local	66.832890	991,866.92	124.220000	1,843,549.02	851,682.10	0.14
		Base	66.832890	991,866.92	124.220000	1,843,549.02	851,682.10	0.14
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
	37,301.000	Local	23.899659	891,481.17	52.050000	1,941,517.05	1,050,035.88	0.14
		Base	23.899659	891,481.17	52.050000	1,941,517.05	1,050,035.88	0.14
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
	19,380.000	Local	93.273912	1,807,648.42	165.830000	3,213,785.40	1,406,136.98	0.24
		Base	93.273912	1,807,648.42	165.830000	3,213,785.40	1,406,136.98	0.24
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
	60,922.000	Local	36.426376	2,219,167.68	67.240000	4,096,395.28	1,877,227.60	0.30
		Base	36.426376	2,219,167.68	67.240000	4,096,395.28	1,877,227.60	0.30
835495102	SONOCO PRODUCTS CO COMMON STOCK							
	45,163.000	Local	38.138621	1,722,454.52	48.850000	2,206,212.55	483,758.03	0.16
		Base	38.138621	1,722,454.52	48.850000	2,206,212.55	483,758.03	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83601L102	SOTERA HEALTH CO COMMON STOCK USD.01								
		Local	70,295.000	17.957377	1,262,313.84	13.680000	961,635.60	-300,678.24	0.07
		Base		17.957377	1,262,313.84	13.680000	961,635.60	-300,678.24	0.07
840441109	SOUTHSTATE CORP COMMON STOCK USD2.5								
		Local	35,027.000	69.061966	2,419,033.48	99.480000	3,484,485.96	1,065,452.48	0.26
		Base		69.061966	2,419,033.48	99.480000	3,484,485.96	1,065,452.48	0.26
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK								
		Local	27,671.000	77.395816	2,141,619.62	70.710000	1,956,616.41	-185,003.21	0.14
		Base		77.395816	2,141,619.62	70.710000	1,956,616.41	-185,003.21	0.14
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	26,543.000	75.370495	2,000,559.05	67.830000	1,800,411.69	-200,147.36	0.13
		Base		75.370495	2,000,559.05	67.830000	1,800,411.69	-200,147.36	0.13
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	46,024.000	22.887912	1,053,393.24	127.070000	5,848,269.68	4,794,876.44	0.43
		Base		22.887912	1,053,393.24	127.070000	5,848,269.68	4,794,876.44	0.43
85254J102	STAG INDUSTRIAL INC REIT USD.01								
		Local	83,705.000	35.043937	2,933,352.72	33.820000	2,830,903.10	-102,449.62	0.21
		Base		35.043937	2,933,352.72	33.820000	2,830,903.10	-102,449.62	0.21
85571B105	STARWOOD PROPERTY TRUST INC REIT USD.01								
		Local	145,930.000	16.920275	2,469,175.78	18.950000	2,765,373.50	296,197.72	0.20
		Base		16.920275	2,469,175.78	18.950000	2,765,373.50	296,197.72	0.20
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	47,119.000	37.234523	1,754,453.47	106.080000	4,998,383.52	3,243,930.05	0.37
		Base		37.234523	1,754,453.47	106.080000	4,998,383.52	3,243,930.05	0.37
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	18,155.000	103.251212	1,874,525.75	76.320000	1,385,589.60	-488,936.15	0.10
		Base		103.251212	1,874,525.75	76.320000	1,385,589.60	-488,936.15	0.10
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	66,175.000	26.066361	1,724,941.46	51.230000	3,390,145.25	1,665,203.79	0.25
		Base		26.066361	1,724,941.46	51.230000	3,390,145.25	1,665,203.79	0.25

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87162W100	TD SYNNEX CORP COMMON STOCK USD.001							
	34,960.000	Local	78.873194	2,757,406.87	117.280000	4,100,108.80	1,342,701.93	0.30
		Base	78.873194	2,757,406.87	117.280000	4,100,108.80	1,342,701.93	0.30
87256C101	TKO GROUP HOLDINGS INC COMMON STOCK USD.00001							
	30,538.000	Local	79.742873	2,435,187.86	142.110000	4,339,755.18	1,904,567.32	0.32
		Base	79.742873	2,435,187.86	142.110000	4,339,755.18	1,904,567.32	0.32
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	47,914.000	Local	25.482171	1,220,952.75	61.210000	2,932,815.94	1,711,863.19	0.22
		Base	25.482171	1,220,952.75	61.210000	2,932,815.94	1,711,863.19	0.22
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	79,816.000	Local	17.412139	1,389,767.27	56.690000	4,524,769.04	3,135,001.77	0.33
		Base	17.412139	1,389,767.27	56.690000	4,524,769.04	3,135,001.77	0.33
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	44,044.000	Local	34.585878	1,523,300.42	126.230000	5,559,674.12	4,036,373.70	0.41
		Base	34.585878	1,523,300.42	126.230000	5,559,674.12	4,036,373.70	0.41
88076W103	TERADATA CORP COMMON STOCK USD.01							
	44,171.000	Local	30.120278	1,330,442.80	31.150000	1,375,926.65	45,483.85	0.10
		Base	30.120278	1,330,442.80	31.150000	1,375,926.65	45,483.85	0.10
880779103	TEREX CORP COMMON STOCK USD.01							
	30,750.000	Local	24.836065	763,709.01	46.220000	1,421,265.00	657,555.99	0.11
		Base	24.836065	763,709.01	46.220000	1,421,265.00	657,555.99	0.11
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	122,947.000	Local	17.391981	2,138,291.84	39.840000	4,898,208.48	2,759,916.64	0.36
		Base	17.391981	2,138,291.84	39.840000	4,898,208.48	2,759,916.64	0.36
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	21,234.000	Local	70.051189	1,487,466.94	78.200000	1,660,498.80	173,031.86	0.12
		Base	70.051189	1,487,466.94	78.200000	1,660,498.80	173,031.86	0.12
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	30,647.000	Local	54.370509	1,666,292.98	180.430000	5,529,638.21	3,863,345.23	0.41
		Base	54.370509	1,666,292.98	180.430000	5,529,638.21	3,863,345.23	0.41

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	24,452.000	48.209768	1,178,825.25	95.710000	2,340,300.92	1,161,475.67	0.17
		Base		48.209768	1,178,825.25	95.710000	2,340,300.92	1,161,475.67	0.17
887389104	TIMKEN CO COMMON STOCK								
		Local	29,336.000	33.647865	987,093.77	71.370000	2,093,710.32	1,106,616.55	0.15
		Base		33.647865	987,093.77	71.370000	2,093,710.32	1,106,616.55	0.15
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	47,182.000	33.828448	1,596,093.83	125.950000	5,942,572.90	4,346,479.07	0.44
		Base		33.828448	1,596,093.83	125.950000	5,942,572.90	4,346,479.07	0.44
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	13,780.000	131.887269	1,817,406.57	311.340000	4,290,265.20	2,472,858.63	0.32
		Base		131.887269	1,817,406.57	311.340000	4,290,265.20	2,472,858.63	0.32
891092108	TORO CO COMMON STOCK USD1.0								
		Local	47,745.000	47.763751	2,280,480.29	80.100000	3,824,374.50	1,543,894.21	0.28
		Base		47.763751	2,280,480.29	80.100000	3,824,374.50	1,543,894.21	0.28
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01								
		Local	32,065.000	43.513296	1,395,253.83	50.450000	1,617,679.25	222,425.42	0.12
		Base		43.513296	1,395,253.83	50.450000	1,617,679.25	222,425.42	0.12
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	49,966.000	36.959385	1,846,712.62	69.030000	3,449,152.98	1,602,440.36	0.25
		Base		36.959385	1,846,712.62	69.030000	3,449,152.98	1,602,440.36	0.25
902681105	UGI CORP COMMON STOCK								
		Local	98,680.000	28.139614	2,776,817.09	28.230000	2,785,736.40	8,919.31	0.21
		Base		28.139614	2,776,817.09	28.230000	2,785,736.40	8,919.31	0.21
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	20,389.000	74.739755	1,523,868.86	112.860000	2,301,102.54	777,233.68	0.17
		Base		74.739755	1,523,868.86	112.860000	2,301,102.54	777,233.68	0.17
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		Local	28,001.000	84.239914	2,358,801.83	112.650000	3,154,312.65	795,510.82	0.23
		Base		84.239914	2,358,801.83	112.650000	3,154,312.65	795,510.82	0.23

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
	86,790.000	Local	8.816073	765,146.94	8.280000	718,621.20	-46,525.74	0.05
		Base	8.816073	765,146.94	8.280000	718,621.20	-46,525.74	0.05
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
	59,520.000	Local	7.984993	475,266.81	7.460000	444,019.20	-31,247.61	0.03
		Base	7.984993	475,266.81	7.460000	444,019.20	-31,247.61	0.03
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	62,005.000	Local	36.048998	2,235,218.09	37.550000	2,328,287.75	93,069.66	0.17
		Base	36.048998	2,235,218.09	37.550000	2,328,287.75	93,069.66	0.17
912008109	US FOODS HOLDING CORP COMMON STOCK USD.01							
	112,409.000	Local	40.327980	4,533,227.90	67.460000	7,583,111.14	3,049,883.24	0.56
		Base	40.327980	4,533,227.90	67.460000	7,583,111.14	3,049,883.24	0.56
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	102,835.000	Local	22.690349	2,333,362.03	33.990000	3,495,361.65	1,161,999.62	0.26
		Base	22.690349	2,333,362.03	33.990000	3,495,361.65	1,161,999.62	0.26
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	20,450.000	Local	92.798241	1,897,724.02	352.840000	7,215,578.00	5,317,853.98	0.53
		Base	92.798241	1,897,724.02	352.840000	7,215,578.00	5,317,853.98	0.53
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	20,283.000	Local	109.182104	2,214,540.61	146.200000	2,965,374.60	750,833.99	0.22
		Base	109.182104	2,214,540.61	146.200000	2,965,374.60	750,833.99	0.22
91529Y106	UNUM GROUP COMMON STOCK USD.1							
	78,558.000	Local	27.136086	2,131,756.62	73.030000	5,737,090.74	3,605,334.12	0.42
		Base	27.136086	2,131,756.62	73.030000	5,737,090.74	3,605,334.12	0.42
91879Q109	VAIL RESORTS INC COMMON STOCK USD.01							
	17,293.000	Local	245.365713	4,243,109.28	187.450000	3,241,572.85	-1,001,536.43	0.24
		Base	245.365713	4,243,109.28	187.450000	3,241,572.85	-1,001,536.43	0.24
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	196,609.000	Local	10.626145	2,089,195.82	9.060000	1,781,277.54	-307,918.28	0.13
		Base	10.626145	2,089,195.82	9.060000	1,781,277.54	-307,918.28	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	9,269.000	121.941743	1,130,278.02	306.670000	2,842,524.23	1,712,246.21	0.21
		Base		121.941743	1,130,278.02	306.670000	2,842,524.23	1,712,246.21	0.21
92047W101	VALVOLINE INC COMMON STOCK USD.01								
		Local	59,232.000	15.261276	903,955.90	36.180000	2,143,013.76	1,239,057.86	0.16
		Base		15.261276	903,955.90	36.180000	2,143,013.76	1,239,057.86	0.16
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF								
		Local	163,997.000	96.402079	15,809,651.82	105.500000	17,301,683.50	1,492,031.68	1.28
		Base		96.402079	15,809,651.82	105.500000	17,301,683.50	1,492,031.68	1.28
927959106	VIPER ENERGY INC COMMON STOCK								
		Local	46,629.000	47.401997	2,210,307.72	49.070000	2,288,085.03	77,777.31	0.17
		Base		47.401997	2,210,307.72	49.070000	2,288,085.03	77,777.31	0.17
92839U206	VISTEON CORP COMMON STOCK								
		Local	12,689.000	118.177347	1,499,552.35	88.720000	1,125,768.08	-373,784.27	0.08
		Base		118.177347	1,499,552.35	88.720000	1,125,768.08	-373,784.27	0.08
928881101	VONTIER CORP COMMON STOCK USD.0001								
		Local	70,647.000	30.688989	2,168,085.03	36.470000	2,576,496.09	408,411.06	0.19
		Base		30.688989	2,168,085.03	36.470000	2,576,496.09	408,411.06	0.19
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	76,172.000	22.711206	1,729,958.02	42.040000	3,202,270.88	1,472,312.86	0.24
		Base		22.711206	1,729,958.02	42.040000	3,202,270.88	1,472,312.86	0.24
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01								
		Local	45,193.000	66.525209	3,006,473.78	68.830000	3,110,634.19	104,160.41	0.23
		Base		66.525209	3,006,473.78	68.830000	3,110,634.19	104,160.41	0.23
92936U109	WP CAREY INC REIT USD.001								
		Local	100,591.000	61.474291	6,183,760.44	54.480000	5,480,197.68	-703,562.76	0.40
		Base		61.474291	6,183,760.44	54.480000	5,480,197.68	-703,562.76	0.40
934550203	WARNER MUSIC GROUP CORP CL A COMMON STOCK								
		Local	65,087.000	30.470755	1,983,250.06	31.000000	2,017,697.00	34,446.94	0.15
		Base		30.470755	1,983,250.06	31.000000	2,017,697.00	34,446.94	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
942622200	WATSCO INC COMMON STOCK USD.5							
	15,990.000	Local	158.761011	2,538,588.56	473.890000	7,577,501.10	5,038,912.54	0.56
		Base	158.761011	2,538,588.56	473.890000	7,577,501.10	5,038,912.54	0.56
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
	12,593.000	Local	151.901866	1,912,900.20	203.300000	2,560,156.90	647,256.70	0.19
		Base	151.901866	1,912,900.20	203.300000	2,560,156.90	647,256.70	0.19
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	78,794.000	Local	38.160322	3,006,804.40	55.220000	4,351,004.68	1,344,200.28	0.32
		Base	38.160322	3,006,804.40	55.220000	4,351,004.68	1,344,200.28	0.32
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	78,472.000	Local	9.662259	758,216.77	16.300000	1,279,093.60	520,876.83	0.09
		Base	9.662259	758,216.77	16.300000	1,279,093.60	520,876.83	0.09
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01							
	20,562.000	Local	169.001447	3,475,007.75	180.960000	3,720,899.52	245,891.77	0.27
		Base	169.001447	3,475,007.75	180.960000	3,720,899.52	245,891.77	0.27
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001							
	50,140.000	Local	84.227300	4,223,156.82	83.540000	4,188,695.60	-34,461.22	0.31
		Base	84.227300	4,223,156.82	83.540000	4,188,695.60	-34,461.22	0.31
959802109	WESTERN UNION CO COMMON STOCK USD.01							
	155,257.000	Local	17.720633	2,751,252.37	10.600000	1,645,724.20	-1,105,528.17	0.12
		Base	17.720633	2,751,252.37	10.600000	1,645,724.20	-1,105,528.17	0.12
960413102	WESTLAKE CORP COMMON STOCK USD.01							
	15,367.000	Local	94.672874	1,454,838.05	114.650000	1,761,826.55	306,988.50	0.13
		Base	94.672874	1,454,838.05	114.650000	1,761,826.55	306,988.50	0.13
96208T104	WEX INC COMMON STOCK USD.01							
	18,884.000	Local	104.925990	1,981,422.40	175.320000	3,310,742.88	1,329,320.48	0.24
		Base	104.925990	1,981,422.40	175.320000	3,310,742.88	1,329,320.48	0.24
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
	25,231.000	Local	109.645898	2,766,475.66	114.480000	2,888,444.88	121,969.22	0.21
		Base	109.645898	2,766,475.66	114.480000	2,888,444.88	121,969.22	0.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	59,117.000	24.751364	1,463,226.41	185.180000	10,947,286.06	9,484,059.65	0.81
		Base		24.751364	1,463,226.41	185.180000	10,947,286.06	9,484,059.65	0.81
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	13,469.000	139.388110	1,877,418.46	284.200000	3,827,889.80	1,950,471.34	0.28
		Base		139.388110	1,877,418.46	284.200000	3,827,889.80	1,950,471.34	0.28
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	30,566.000	72.571326	2,218,215.14	124.710000	3,811,885.86	1,593,670.72	0.28
		Base		72.571326	2,218,215.14	124.710000	3,811,885.86	1,593,670.72	0.28
980745103	WOODWARD INC COMMON STOCK USD.001455								
		Local	27,422.000	55.251870	1,515,116.78	166.420000	4,563,569.24	3,048,452.46	0.34
		Base		55.251870	1,515,116.78	166.420000	4,563,569.24	3,048,452.46	0.34
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	36,302.000	58.693995	2,130,709.39	100.790000	3,658,878.58	1,528,169.19	0.27
		Base		58.693995	2,130,709.39	100.790000	3,658,878.58	1,528,169.19	0.27
983793100	XPO INC COMMON STOCK USD.001								
		Local	53,499.000	27.336364	1,462,468.16	131.150000	7,016,393.85	5,553,925.69	0.52
		Base		27.336364	1,462,468.16	131.150000	7,016,393.85	5,553,925.69	0.52
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01								
		Local	38,909.000	73.106658	2,844,506.94	38.510000	1,498,385.59	-1,346,121.35	0.11
		Base		73.106658	2,844,506.94	38.510000	1,498,385.59	-1,346,121.35	0.11
989701107	ZIONS BANCORP NA COMMON STOCK USD.001								
		Local	67,887.000	41.386769	2,809,623.56	54.250000	3,682,869.75	873,246.19	0.27
		Base		41.386769	2,809,623.56	54.250000	3,682,869.75	873,246.19	0.27
98980F104	ZOOMINFO TECHNOLOGIES INC COMMON STOCK								
		Local	132,639.000	25.487247	3,380,602.99	10.510000	1,394,035.89	-1,986,567.10	0.10
		Base		25.487247	3,380,602.99	10.510000	1,394,035.89	-1,986,567.10	0.10
G0508H110	ARCADIUM LITHIUM PLC COMMON STOCK USD1.0								
		Local	494,296.000	5.293480	2,616,546.08	5.130000	2,535,738.48	-80,807.60	0.19
		Base		5.293480	2,616,546.08	5.130000	2,535,738.48	-80,807.60	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G0750C108	AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0								
		Local	100,801.000	30.573881	3,081,877.74	34.220000	3,449,410.22	367,532.48	0.25
		Base		30.573881	3,081,877.74	34.220000	3,449,410.22	367,532.48	0.25
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK								
		Local	54,141.000	43.420970	2,350,854.75	21.060000	1,140,209.46	-1,210,645.29	0.08
		Base		43.420970	2,350,854.75	21.060000	1,140,209.46	-1,210,645.29	0.08
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015								
		Local	48,836.000	36.241797	1,769,904.38	54.440000	2,658,631.84	888,727.46	0.20
		Base		36.241797	1,769,904.38	54.440000	2,658,631.84	888,727.46	0.20
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	16,614.000	227.466501	3,779,128.44	219.880000	3,653,086.32	-126,042.12	0.27
		Base		227.466501	3,779,128.44	219.880000	3,653,086.32	-126,042.12	0.27
G3922B107	GENPACT LTD COMMON STOCK USD.01								
		Local	75,346.000	44.545047	3,356,291.08	42.950000	3,236,110.70	-120,180.38	0.24
		Base		44.545047	3,356,291.08	42.950000	3,236,110.70	-120,180.38	0.24
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5								
		Local	58,563.000	26.737611	1,565,834.69	42.530000	2,490,684.39	924,849.70	0.18
		Base		26.737611	1,565,834.69	42.530000	2,490,684.39	924,849.70	0.18
G48833118	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001								
		Local	33,626.000	91.376399	3,072,622.78	71.630000	2,408,630.38	-663,992.40	0.18
		Base		91.376399	3,072,622.78	71.630000	2,408,630.38	-663,992.40	0.18
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001								
		Local	28,385.000	143.038865	4,060,158.17	123.150000	3,495,612.75	-564,545.42	0.26
		Base		143.038865	4,060,158.17	123.150000	3,495,612.75	-564,545.42	0.26
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	24,958.000	70.199843	1,752,047.67	46.310000	1,155,804.98	-596,242.69	0.09
		Base		70.199843	1,752,047.67	46.310000	1,155,804.98	-596,242.69	0.09
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01								
		Local	76,399.000	26.768258	2,045,068.11	68.160000	5,207,355.84	3,162,287.73	0.38
		Base		26.768258	2,045,068.11	68.160000	5,207,355.84	3,162,287.73	0.38

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	23,973.000	Local	135.415779	3,246,322.48	248.810000	5,964,722.13	2,718,399.65	0.44
		Base	135.415779	3,246,322.48	248.810000	5,964,722.13	2,718,399.65	0.44
G76279101	ROIVANT SCIENCES LTD COMMON STOCK USD.0000001							
	200,549.000	Local	10.766963	2,159,303.64	11.830000	2,372,494.67	213,191.03	0.18
		Base	10.766963	2,159,303.64	11.830000	2,372,494.67	213,191.03	0.18
G8060N102	SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01							
	69,386.000	Local	36.864863	2,557,905.37	27.400000	1,901,176.40	-656,728.97	0.14
		Base	36.864863	2,557,905.37	27.400000	1,901,176.40	-656,728.97	0.14
G9460G101	VALARIS LTD COMMON STOCK USD.01							
	30,620.000	Local	65.869555	2,016,925.77	44.240000	1,354,628.80	-662,296.97	0.10
		Base	65.869555	2,016,925.77	44.240000	1,354,628.80	-662,296.97	0.10
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
	62,702.000	Local	38.657787	2,423,920.59	25.710000	1,612,068.42	-811,852.17	0.12
		Base	38.657787	2,423,920.59	25.710000	1,612,068.42	-811,852.17	0.12
N20944109	CNH INDUSTRIAL NV COMMON STOCK EUR.01							
	401,265.000	Local	10.495760	4,211,581.07	11.330000	4,546,332.45	334,751.38	0.34
		Base	10.495760	4,211,581.07	11.330000	4,546,332.45	334,751.38	0.34
Y2573F102	FLEX LTD COMMON STOCK							
	177,018.000	Local	38.810300	6,870,121.69	38.390000	6,795,721.02	-74,400.67	0.50
		Base	38.810300	6,870,121.69	38.390000	6,795,721.02	-74,400.67	0.50
US DOLLAR Total								
	22,706,010.050	Local		945,919,169.59		1,343,876,927.88	397,957,758.29	99.30
		Base		945,919,169.59		1,343,876,927.88	397,957,758.29	99.30
EQUITY Total								
	22,706,010.050	Base		945,919,169.59		1,343,876,927.88	397,957,758.29	99.30

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		32,157,252.080	Base		955,370,411.62		1,353,328,169.91	397,957,758.29	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.409601	31 Dec 2030		
		Local	14,416,606.120	100.000000	14,416,606.12	100.000000	14,416,606.12	0.00	1.60
		Base		100.000000	14,416,606.12	100.000000	14,416,606.12	0.00	1.60
US DOLLAR Total									
		Local	14,416,606.120		14,416,606.12		14,416,606.12	0.00	1.60
		Base			14,416,606.12		14,416,606.12	0.00	1.60
CASH EQUIVALENT Total									
		Base	14,416,606.120		14,416,606.12		14,416,606.12	0.00	1.60
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	23,247.000	30.849426	717,156.61	61.280000	1,424,576.16	707,419.55	0.16
		Base		30.849426	717,156.61	61.280000	1,424,576.16	707,419.55	0.16
000899104	ADMA BIOLOGICS INC COMMON STOCK USD.0001								
		Local	153,876.000	20.432200	3,144,025.20	17.150000	2,638,973.40	-505,051.80	0.29
		Base		20.432200	3,144,025.20	17.150000	2,638,973.40	-505,051.80	0.29
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	41,435.000	31.241540	1,294,493.21	51.180000	2,120,643.30	826,150.09	0.24
		Base		31.241540	1,294,493.21	51.180000	2,120,643.30	826,150.09	0.24
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	25,088.000	41.081718	1,030,658.14	23.920000	600,104.96	-430,553.18	0.07
		Base		41.081718	1,030,658.14	23.920000	600,104.96	-430,553.18	0.07
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	10,953.000	52.042035	570,016.41	55.280000	605,481.84	35,465.43	0.07
		Base		52.042035	570,016.41	55.280000	605,481.84	35,465.43	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
002121101	A10 NETWORKS INC COMMON STOCK USD.00001							
	48,765.000	Local	14.074512	686,343.56	18.400000	897,276.00	210,932.44	0.10
		Base	14.074512	686,343.56	18.400000	897,276.00	210,932.44	0.10
002474104	AZZ INC COMMON STOCK USD1.0							
	19,684.000	Local	41.266731	812,294.34	81.920000	1,612,513.28	800,218.94	0.18
		Base	41.266731	812,294.34	81.920000	1,612,513.28	800,218.94	0.18
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01							
	47,615.000	Local	39.205876	1,866,787.77	57.530000	2,739,290.95	872,503.18	0.30
		Base	39.205876	1,866,787.77	57.530000	2,739,290.95	872,503.18	0.30
004239109	ACADIA REALTY TRUST REIT USD.001							
	69,537.000	Local	22.364186	1,555,138.43	24.160000	1,680,013.92	124,875.49	0.19
		Base	22.364186	1,555,138.43	24.160000	1,680,013.92	124,875.49	0.19
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
	69,092.000	Local	26.596899	1,837,632.96	51.910000	3,586,565.72	1,748,932.76	0.40
		Base	26.596899	1,837,632.96	51.910000	3,586,565.72	1,748,932.76	0.40
00653Q102	ADAPTHEALTH CORP COMMON STOCK USD.0001							
	69,765.000	Local	19.748659	1,377,765.21	9.520000	664,162.80	-713,602.41	0.07
		Base	19.748659	1,377,765.21	9.520000	664,162.80	-713,602.41	0.07
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
	11,817.000	Local	82.222179	971,619.49	125.350000	1,481,260.95	509,641.46	0.16
		Base	82.222179	971,619.49	125.350000	1,481,260.95	509,641.46	0.16
00676P107	ADEIA INC COMMON STOCK							
	71,895.000	Local	10.645607	765,365.92	13.980000	1,005,092.10	239,726.18	0.11
		Base	10.645607	765,365.92	13.980000	1,005,092.10	239,726.18	0.11
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	24,882.000	Local	36.191938	900,527.81	90.850000	2,260,529.70	1,360,001.89	0.25
		Base	36.191938	900,527.81	90.850000	2,260,529.70	1,360,001.89	0.25
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
	39,361.000	Local	64.562824	2,541,257.32	47.290000	1,861,381.69	-679,875.63	0.21
		Base	64.562824	2,541,257.32	47.290000	1,861,381.69	-679,875.63	0.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00773T101	ADVANSIX INC COMMON STOCK USD.01							
	17,635.000	Local	22.108137	389,877.00	28.490000	502,421.15	112,544.15	0.06
		Base	22.108137	389,877.00	28.490000	502,421.15	112,544.15	0.06
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	24,871.000	Local	40.337510	1,003,234.20	115.630000	2,875,833.73	1,872,599.53	0.32
		Base	40.337510	1,003,234.20	115.630000	2,875,833.73	1,872,599.53	0.32
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	18,495.000	Local	58.532273	1,082,554.39	153.890000	2,846,195.55	1,763,641.16	0.32
		Base	58.532273	1,082,554.39	153.890000	2,846,195.55	1,763,641.16	0.32
00847J105	AGILYSYS INC COMMON STOCK USD.3							
	14,713.000	Local	28.561088	420,219.29	131.710000	1,937,849.23	1,517,629.94	0.22
		Base	28.561088	420,219.29	131.710000	1,937,849.23	1,517,629.94	0.22
00912X302	AIR LEASE CORP COMMON STOCK USD.01							
	68,382.000	Local	50.030536	3,421,188.10	48.210000	3,296,696.22	-124,491.88	0.37
		Base	50.030536	3,421,188.10	48.210000	3,296,696.22	-124,491.88	0.37
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
	6,847.000	Local	91.638239	627,447.02	185.910000	1,272,925.77	645,478.75	0.14
		Base	91.638239	627,447.02	185.910000	1,272,925.77	645,478.75	0.14
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
	32,513.000	Local	50.784325	1,651,150.75	60.800000	1,976,790.40	325,639.65	0.22
		Base	50.784325	1,651,150.75	60.800000	1,976,790.40	325,639.65	0.22
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
	83,287.000	Local	40.325119	3,358,558.17	64.750000	5,392,833.25	2,034,275.08	0.60
		Base	40.325119	3,358,558.17	64.750000	5,392,833.25	2,034,275.08	0.60
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
	20,598.000	Local	50.064008	1,031,218.44	79.970000	1,647,222.06	616,003.62	0.18
		Base	50.064008	1,031,218.44	79.970000	1,647,222.06	616,003.62	0.18
014491104	ALEXANDER + BALDWIN INC REIT							
	47,943.000	Local	20.085641	962,965.89	17.740000	850,508.82	-112,457.07	0.09
		Base	20.085641	962,965.89	17.740000	850,508.82	-112,457.07	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
01741R102	ATI INC COMMON STOCK USD.1							
	82,168.000	Local	14.847323	1,219,974.84	55.040000	4,522,526.72	3,302,551.88	0.50
		Base	14.847323	1,219,974.84	55.040000	4,522,526.72	3,302,551.88	0.50
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
	9,576.000	Local	101.288804	969,941.59	94.120000	901,293.12	-68,648.47	0.10
		Base	101.288804	969,941.59	94.120000	901,293.12	-68,648.47	0.10
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01							
	32,796.000	Local	35.185735	1,153,951.37	61.060000	2,002,523.76	848,572.39	0.22
		Base	35.185735	1,153,951.37	61.060000	2,002,523.76	848,572.39	0.22
020764106	ALPHA METALLURGICAL RESOURCE COMMON STOCK USD.01							
	7,218.000	Local	246.058008	1,776,046.70	200.120000	1,444,466.16	-331,580.54	0.16
		Base	246.058008	1,776,046.70	200.120000	1,444,466.16	-331,580.54	0.16
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
	31,319.000	Local	17.157849	537,366.68	12.650000	396,185.35	-141,181.33	0.04
		Base	17.157849	537,366.68	12.650000	396,185.35	-141,181.33	0.04
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
	31,361.000	Local	34.294352	1,075,505.18	26.260000	823,539.86	-251,965.32	0.09
		Base	34.294352	1,075,505.18	26.260000	823,539.86	-251,965.32	0.09
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
	77,624.000	Local	12.325560	956,759.26	5.830000	452,547.92	-504,211.34	0.05
		Base	12.325560	956,759.26	5.830000	452,547.92	-504,211.34	0.05
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
	118,007.000	Local	11.668733	1,376,992.21	16.670000	1,967,176.69	590,184.48	0.22
		Base	11.668733	1,376,992.21	16.670000	1,967,176.69	590,184.48	0.22
029899101	AMERICAN STATES WATER CO COMMON STOCK							
	24,728.000	Local	49.293879	1,218,939.05	77.720000	1,921,860.16	702,921.11	0.21
		Base	49.293879	1,218,939.05	77.720000	1,921,860.16	702,921.11	0.21
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
	10,290.000	Local	55.413551	570,205.44	79.530000	818,363.70	248,158.26	0.09
		Base	55.413551	570,205.44	79.530000	818,363.70	248,158.26	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03071H100	AMERISAFE INC COMMON STOCK USD.01							
	12,582.000	Local	40.403711	508,359.49	51.540000	648,476.28	140,116.79	0.07
		Base	40.403711	508,359.49	51.540000	648,476.28	140,116.79	0.07
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
	42,701.000	Local	34.800154	1,486,001.38	62.570000	2,671,801.57	1,185,800.19	0.30
		Base	34.800154	1,486,001.38	62.570000	2,671,801.57	1,185,800.19	0.30
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
	25,065.000	Local	23.087441	578,686.72	37.130000	930,663.45	351,976.73	0.10
		Base	23.087441	578,686.72	37.130000	930,663.45	351,976.73	0.10
034164103	ANDERSONS INC/THE COMMON STOCK							
	21,211.000	Local	30.894332	655,299.68	40.520000	859,469.72	204,170.04	0.10
		Base	30.894332	655,299.68	40.520000	859,469.72	204,170.04	0.10
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
	14,480.000	Local	34.982636	506,548.57	71.410000	1,034,016.80	527,468.23	0.11
		Base	34.982636	506,548.57	71.410000	1,034,016.80	527,468.23	0.11
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
	84,027.000	Local	15.786132	1,326,461.29	8.660000	727,673.82	-598,787.47	0.08
		Base	15.786132	1,326,461.29	8.660000	727,673.82	-598,787.47	0.08
03763A207	ASTRANA HEALTH INC COMMON STOCK USD.001							
	27,420.000	Local	73.003342	2,001,751.64	31.530000	864,552.60	-1,137,199.04	0.10
		Base	73.003342	2,001,751.64	31.530000	864,552.60	-1,137,199.04	0.10
03784Y200	APPLE HOSPITALITY REIT INC REIT							
	147,808.000	Local	15.606329	2,306,740.23	15.350000	2,268,852.80	-37,887.43	0.25
		Base	15.606329	2,306,740.23	15.350000	2,268,852.80	-37,887.43	0.25
038923108	ARBOR REALTY TRUST INC REIT USD.01							
	124,476.000	Local	13.849204	1,723,893.53	13.850000	1,723,992.60	99.07	0.19
		Base	13.849204	1,723,893.53	13.850000	1,723,992.60	99.07	0.19
03937C105	ARCBEST CORP COMMON STOCK USD.01							
	15,611.000	Local	40.040195	625,067.48	93.320000	1,456,818.52	831,751.04	0.16
		Base	40.040195	625,067.48	93.320000	1,456,818.52	831,751.04	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03940R107	ARCH RESOURCES INC COMMON STOCK USD.01							
	11,939.000	Local	156.236629	1,865,309.11	141.220000	1,686,025.58	-179,283.53	0.19
		Base	156.236629	1,865,309.11	141.220000	1,686,025.58	-179,283.53	0.19
03957W106	ARCHROCK INC COMMON STOCK USD.01							
	111,530.000	Local	11.622353	1,296,241.03	24.890000	2,775,981.70	1,479,740.67	0.31
		Base	11.622353	1,296,241.03	24.890000	2,775,981.70	1,479,740.67	0.31
039653100	ARCOSA INC COMMON STOCK USD.01							
	32,206.000	Local	37.309204	1,201,580.22	96.740000	3,115,608.44	1,914,028.22	0.35
		Base	37.309204	1,201,580.22	96.740000	3,115,608.44	1,914,028.22	0.35
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001							
	35,612.000	Local	29.466947	1,049,376.90	14.890000	530,262.68	-519,114.22	0.06
		Base	29.466947	1,049,376.90	14.890000	530,262.68	-519,114.22	0.06
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
	65,975.000	Local	7.054535	465,422.96	11.190000	738,260.25	272,837.29	0.08
		Base	7.054535	465,422.96	11.190000	738,260.25	272,837.29	0.08
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
	44,808.000	Local	13.314737	596,606.73	10.230000	458,385.84	-138,220.89	0.05
		Base	13.314737	596,606.73	10.230000	458,385.84	-138,220.89	0.05
042315705	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
	32,194.000	Local	45.990610	1,480,621.70	18.860000	607,178.84	-873,442.86	0.07
		Base	45.990610	1,480,621.70	18.860000	607,178.84	-873,442.86	0.07
04247X102	ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01							
	28,850.000	Local	99.071421	2,858,210.50	141.330000	4,077,370.50	1,219,160.00	0.45
		Base	99.071421	2,858,210.50	141.330000	4,077,370.50	1,219,160.00	0.45
04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01							
	46,146.000	Local	38.095531	1,757,956.36	43.050000	1,986,585.30	228,628.94	0.22
		Base	38.095531	1,757,956.36	43.050000	1,986,585.30	228,628.94	0.22
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
	13,190.000	Local	98.819474	1,303,428.86	243.030000	3,205,565.70	1,902,136.84	0.36
		Base	98.819474	1,303,428.86	243.030000	3,205,565.70	1,902,136.84	0.36

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
	15,053.000	Local	39.256126	590,922.47	33.600000	505,780.80	-85,141.67	0.06
		Base	39.256126	590,922.47	33.600000	505,780.80	-85,141.67	0.06
04911A107	ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33							
	59,273.000	Local	31.000939	1,837,518.67	37.880000	2,245,261.24	407,742.57	0.25
		Base	31.000939	1,837,518.67	37.880000	2,245,261.24	407,742.57	0.25
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
	30,334.000	Local	35.952216	1,090,574.52	15.920000	482,917.28	-607,657.24	0.05
		Base	35.952216	1,090,574.52	15.920000	482,917.28	-607,657.24	0.05
05379B107	AVISTA CORP COMMON STOCK							
	51,959.000	Local	35.067460	1,822,070.14	36.630000	1,903,258.17	81,188.03	0.21
		Base	35.067460	1,822,070.14	36.630000	1,903,258.17	81,188.03	0.21
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
	21,534.000	Local	39.241096	845,017.76	69.870000	1,504,580.58	659,562.82	0.17
		Base	39.241096	845,017.76	69.870000	1,504,580.58	659,562.82	0.17
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
	35,728.000	Local	28.706620	1,025,630.12	69.850000	2,495,600.80	1,469,970.68	0.28
		Base	28.706620	1,025,630.12	69.850000	2,495,600.80	1,469,970.68	0.28
05508R106	B+G FOODS INC COMMON STOCK USD.01							
	52,262.000	Local	22.489747	1,175,359.14	6.890000	360,085.18	-815,273.96	0.04
		Base	22.489747	1,175,359.14	6.890000	360,085.18	-815,273.96	0.04
056525108	BADGER METER INC COMMON STOCK USD1.0							
	19,417.000	Local	48.904064	949,570.21	212.120000	4,118,734.04	3,169,163.83	0.46
		Base	48.904064	949,570.21	212.120000	4,118,734.04	3,169,163.83	0.46
057665200	BALCHEM CORP COMMON STOCK USD.0667							
	21,419.000	Local	77.682281	1,663,876.77	162.995000	3,491,189.91	1,827,313.14	0.39
		Base	77.682281	1,663,876.77	162.995000	3,491,189.91	1,827,313.14	0.39
05945F103	BANCFIRST CORP COMMON STOCK USD1.0							
	13,080.000	Local	66.027183	863,635.55	117.180000	1,532,714.40	669,078.85	0.17
		Base	66.027183	863,635.55	117.180000	1,532,714.40	669,078.85	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05969A105	BANCORP INC/THE COMMON STOCK USD1.0								
		Local	32,322.000	25.126976	812,154.13	52.630000	1,701,106.86	888,952.73	0.19
		Base		25.126976	812,154.13	52.630000	1,701,106.86	888,952.73	0.19
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	90,922.000	15.688667	1,426,445.01	15.460000	1,405,654.12	-20,790.89	0.16
		Base		15.688667	1,426,445.01	15.460000	1,405,654.12	-20,790.89	0.16
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	26,229.000	43.510861	1,141,246.38	71.240000	1,868,553.96	727,307.58	0.21
		Base		43.510861	1,141,246.38	71.240000	1,868,553.96	727,307.58	0.21
06652K103	BANKUNITED INC COMMON STOCK USD.01								
		Local	49,351.000	25.169269	1,242,128.60	38.170000	1,883,727.67	641,599.07	0.21
		Base		25.169269	1,242,128.60	38.170000	1,883,727.67	641,599.07	0.21
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	22,747.000	45.759078	1,040,881.75	66.770000	1,518,817.19	477,935.44	0.17
		Base		45.759078	1,040,881.75	66.770000	1,518,817.19	477,935.44	0.17
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	30,163.000	33.399147	1,007,418.46	47.260000	1,425,503.38	418,084.92	0.16
		Base		33.399147	1,007,418.46	47.260000	1,425,503.38	418,084.92	0.16
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5								
		Local	147,372.000	30.000500	4,421,233.69	38.770000	5,713,612.44	1,292,378.75	0.63
		Base		30.000500	4,421,233.69	38.770000	5,713,612.44	1,292,378.75	0.63
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	23,836.000	20.744614	494,468.61	45.400000	1,082,154.40	587,685.79	0.12
		Base		20.744614	494,468.61	45.400000	1,082,154.40	587,685.79	0.12
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	27,859.000	30.213207	841,709.73	28.430000	792,031.37	-49,678.36	0.09
		Base		30.213207	841,709.73	28.430000	792,031.37	-49,678.36	0.09
088929104	BGC GROUP INC A COMMON STOCK USD.01								
		Local	249,818.000	7.751928	1,936,571.11	9.060000	2,263,351.08	326,779.97	0.25
		Base		7.751928	1,936,571.11	9.060000	2,263,351.08	326,779.97	0.25

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001								
		Local	23,758.000	44.553266	1,058,496.50	25.960000	616,757.68	-441,738.82	0.07
		Base		44.553266	1,058,496.50	25.960000	616,757.68	-441,738.82	0.07
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	15,286.000	36.601571	559,491.61	35.135000	537,073.61	-22,418.00	0.06
		Base		36.601571	559,491.61	35.135000	537,073.61	-22,418.00	0.06
09239B109	BLACKLINE INC COMMON STOCK USD.01								
		Local	34,069.000	62.245527	2,120,642.85	60.760000	2,070,032.44	-50,610.41	0.23
		Base		62.245527	2,120,642.85	60.760000	2,070,032.44	-50,610.41	0.23
09257W100	BLACKSTONE MORTGAGE TRU CL A REIT USD.01								
		Local	114,621.000	21.993384	2,520,903.70	17.410000	1,995,551.61	-525,352.09	0.22
		Base		21.993384	2,520,903.70	17.410000	1,995,551.61	-525,352.09	0.22
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	49,925.000	18.371593	917,201.80	12.210000	609,584.25	-307,617.55	0.07
		Base		18.371593	917,201.80	12.210000	609,584.25	-307,617.55	0.07
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	25,693.000	43.655974	1,121,652.95	118.860000	3,053,869.98	1,932,217.03	0.34
		Base		43.655974	1,121,652.95	118.860000	3,053,869.98	1,932,217.03	0.34
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001								
		Local	20,138.000	46.926837	945,012.65	151.820000	3,057,351.16	2,112,338.51	0.34
		Base		46.926837	945,012.65	151.820000	3,057,351.16	2,112,338.51	0.34
10316T104	BOX INC CLASS A COMMON STOCK USD.0001								
		Local	96,048.000	28.259214	2,714,240.96	31.600000	3,035,116.80	320,875.84	0.34
		Base		28.259214	2,714,240.96	31.600000	3,035,116.80	320,875.84	0.34
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	29,009.000	38.326144	1,111,803.10	73.850000	2,142,314.65	1,030,511.55	0.24
		Base		38.326144	1,111,803.10	73.850000	2,142,314.65	1,030,511.55	0.24
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
		Local	113,729.000	9.998953	1,137,170.90	5.600000	636,882.40	-500,288.50	0.07
		Base		9.998953	1,137,170.90	5.600000	636,882.40	-500,288.50	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
10948W103	ACADIAN ASSET MANAGEMENT INC COMMON STOCK USD.001								
		Local	18,353.000	13.101130	240,445.03	26.340000	483,418.02	242,972.99	0.05
		Base		13.101130	240,445.03	26.340000	483,418.02	242,972.99	0.05
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	29,372.000	26.227352	770,349.77	132.290000	3,885,621.88	3,115,272.11	0.43
		Base		26.227352	770,349.77	132.290000	3,885,621.88	3,115,272.11	0.43
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	16,248.000	29.644035	481,656.28	34.300000	557,306.40	75,650.12	0.06
		Base		29.644035	481,656.28	34.300000	557,306.40	75,650.12	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	58,698.000	11.675364	685,320.53	11.800000	692,636.40	7,315.87	0.08
		Base		11.675364	685,320.53	11.800000	692,636.40	7,315.87	0.08
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	19,747.000	36.108029	713,025.24	50.810000	1,003,345.07	290,319.83	0.11
		Base		36.108029	713,025.24	50.810000	1,003,345.07	290,319.83	0.11
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	18,654.000	34.695902	647,217.36	51.110000	953,405.94	306,188.58	0.11
		Base		34.695902	647,217.36	51.110000	953,405.94	306,188.58	0.11
126402106	CSW INDUSTRIALS INC COMMON STOCK USD.01								
		Local	10,979.000	374.481700	4,111,434.58	352.800000	3,873,391.20	-238,043.38	0.43
		Base		374.481700	4,111,434.58	352.800000	3,873,391.20	-238,043.38	0.43
126501105	CTS CORP COMMON STOCK								
		Local	20,046.000	20.736115	415,676.16	52.730000	1,057,025.58	641,349.42	0.12
		Base		20.736115	415,676.16	52.730000	1,057,025.58	641,349.42	0.12
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	86,683.000	17.759388	1,539,437.04	21.410000	1,855,883.03	316,445.99	0.21
		Base		17.759388	1,539,437.04	21.410000	1,855,883.03	316,445.99	0.21
12662P108	CVR ENERGY INC COMMON STOCK USD.01								
		Local	22,565.000	26.396211	595,630.49	18.740000	422,868.10	-172,762.39	0.05
		Base		26.396211	595,630.49	18.740000	422,868.10	-172,762.39	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	3,042.000	388.392436	1,181,489.79	362.120000	1,101,569.04	-79,920.75	0.12
		Base		388.392436	1,181,489.79	362.120000	1,101,569.04	-79,920.75	0.12
127203107	CACTUS INC A COMMON STOCK USD.01								
		Local	43,889.000	52.208198	2,291,365.60	58.360000	2,561,362.04	269,996.44	0.28
		Base		52.208198	2,291,365.60	58.360000	2,561,362.04	269,996.44	0.28
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	26,869.000	35.832141	962,773.79	102.920000	2,765,357.48	1,802,583.69	0.31
		Base		35.832141	962,773.79	102.920000	2,765,357.48	1,802,583.69	0.31
129500104	CALERES INC COMMON STOCK USD.01								
		Local	23,192.000	18.490240	428,825.64	23.160000	537,126.72	108,301.08	0.06
		Base		18.490240	428,825.64	23.160000	537,126.72	108,301.08	0.06
13057Q305	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01								
		Local	45,934.000	44.289365	2,034,387.71	51.890000	2,383,515.26	349,127.55	0.26
		Base		44.289365	2,034,387.71	51.890000	2,383,515.26	349,127.55	0.26
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	38,835.000	39.606622	1,538,123.16	45.330000	1,760,390.55	222,267.39	0.20
		Base		39.606622	1,538,123.16	45.330000	1,760,390.55	222,267.39	0.20
13100M509	CALIX INC COMMON STOCK								
		Local	38,662.000	32.076239	1,240,131.56	34.870000	1,348,143.94	108,012.38	0.15
		Base		32.076239	1,240,131.56	34.870000	1,348,143.94	108,012.38	0.15
131193104	TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01								
		Local	93,435.000	14.224542	1,329,070.07	7.860000	734,399.10	-594,670.97	0.08
		Base		14.224542	1,329,070.07	7.860000	734,399.10	-594,670.97	0.08
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01								
		Local	80,620.000	11.324471	912,978.84	5.910000	476,464.20	-436,514.64	0.05
		Base		11.324471	912,978.84	5.910000	476,464.20	-436,514.64	0.05
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	109,123.000	18.468011	2,015,284.73	27.050000	2,951,777.15	936,492.42	0.33
		Base		18.468011	2,015,284.73	27.050000	2,951,777.15	936,492.42	0.33

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
141788109	CARGURUS INC COMMON STOCK USD.001								
		Local	57,680.000	22.330435	1,288,019.49	36.540000	2,107,627.20	819,607.71	0.23
		Base		22.330435	1,288,019.49	36.540000	2,107,627.20	819,607.71	0.23
14575E105	CARS.COM INC COMMON STOCK USD.01								
		Local	40,098.000	15.606200	625,777.42	17.330000	694,898.34	69,120.92	0.08
		Base		15.606200	625,777.42	17.330000	694,898.34	69,120.92	0.08
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	23,278.000	54.616000	1,271,351.25	54.190000	1,261,434.82	-9,916.43	0.14
		Base		54.616000	1,271,351.25	54.190000	1,261,434.82	-9,916.43	0.14
14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	73,654.000	13.756155	1,013,195.82	20.870000	1,537,158.98	523,963.16	0.17
		Base		13.756155	1,013,195.82	20.870000	1,537,158.98	523,963.16	0.17
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	47,645.000	35.399790	1,686,623.00	47.610000	2,268,378.45	581,755.45	0.25
		Base		35.399790	1,686,623.00	47.610000	2,268,378.45	581,755.45	0.25
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,448.000	159.403056	868,427.85	446.230000	2,431,061.04	1,562,633.19	0.27
		Base		159.403056	868,427.85	446.230000	2,431,061.04	1,562,633.19	0.27
15202L107	CENTERSPACE REIT								
		Local	10,101.000	76.615282	773,890.96	66.150000	668,181.15	-105,709.81	0.07
		Base		76.615282	773,890.96	66.150000	668,181.15	-105,709.81	0.07
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	6,290.000	21.518224	135,349.63	38.800000	244,052.00	108,702.37	0.03
		Base		21.518224	135,349.63	38.800000	244,052.00	108,702.37	0.03
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	36,022.000	20.069146	722,930.79	33.050000	1,190,527.10	467,596.31	0.13
		Base		20.069146	722,930.79	33.050000	1,190,527.10	467,596.31	0.13
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	17,867.000	22.088107	394,648.20	29.050000	519,036.35	124,388.15	0.06
		Base		22.088107	394,648.20	29.050000	519,036.35	124,388.15	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	34,303.000	12.056200	413,563.84	18.220000	625,000.66	211,436.82	0.07
		Base		12.056200	413,563.84	18.220000	625,000.66	211,436.82	0.07
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	18,205.000	37.290639	678,876.09	73.360000	1,335,518.80	656,642.71	0.15
		Base		37.290639	678,876.09	73.360000	1,335,518.80	656,642.71	0.15
15687V109	CERTARA INC COMMON STOCK USD.01								
		Local	72,223.000	22.822211	1,648,288.52	10.650000	769,174.95	-879,113.57	0.09
		Base		22.822211	1,648,288.52	10.650000	769,174.95	-879,113.57	0.09
157210105	CEVA INC COMMON STOCK USD.001								
		Local	15,637.000	27.839316	435,323.39	31.550000	493,347.35	58,023.96	0.05
		Base		27.839316	435,323.39	31.550000	493,347.35	58,023.96	0.05
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	30,898.000	28.121871	868,909.58	47.440000	1,465,801.12	596,891.54	0.16
		Base		28.121871	868,909.58	47.440000	1,465,801.12	596,891.54	0.16
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	22,874.000	29.742889	680,338.84	49.320000	1,128,145.68	447,806.84	0.13
		Base		29.742889	680,338.84	49.320000	1,128,145.68	447,806.84	0.13
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867								
		Local	14,821.000	100.672105	1,492,061.27	121.350000	1,798,528.35	306,467.08	0.20
		Base		100.672105	1,492,061.27	121.350000	1,798,528.35	306,467.08	0.20
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	70,497.000	16.306857	1,149,584.48	30.980000	2,183,997.06	1,034,412.58	0.24
		Base		16.306857	1,149,584.48	30.980000	2,183,997.06	1,034,412.58	0.24
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	9,706.000	56.611136	549,467.69	118.480000	1,149,966.88	600,499.19	0.13
		Base		56.611136	549,467.69	118.480000	1,149,966.88	600,499.19	0.13
18467V109	CLEAR SECURE INC CLASS A COMMON STOCK USD.00001								
		Local	60,901.000	31.391800	1,911,792.02	26.640000	1,622,402.64	-289,389.38	0.18
		Base		31.391800	1,911,792.02	26.640000	1,622,402.64	-289,389.38	0.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
18539C105	CLEARWAY ENERGY INC A COMMON STOCK USD.01								
		Local	22,851.000	23.638388	540,160.80	24.450000	558,706.95	18,546.15	0.06
		Base		23.638388	540,160.80	24.450000	558,706.95	18,546.15	0.06
18539C204	CLEARWAY ENERGY INC C COMMON STOCK								
		Local	54,682.000	24.975600	1,365,715.74	26.000000	1,421,732.00	56,016.26	0.16
		Base		24.975600	1,365,715.74	26.000000	1,421,732.00	56,016.26	0.16
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	27,838.000	51.649520	1,437,819.34	77.070000	2,145,474.66	707,655.32	0.24
		Base		51.649520	1,437,819.34	77.070000	2,145,474.66	707,655.32	0.24
19247A100	COHEN + STEERS INC COMMON STOCK USD.01								
		Local	17,687.000	70.037705	1,238,756.88	92.340000	1,633,217.58	394,460.70	0.18
		Base		70.037705	1,238,756.88	92.340000	1,633,217.58	394,460.70	0.18
192576106	COHU INC COMMON STOCK USD1.0								
		Local	30,976.000	19.126463	592,461.32	26.700000	827,059.20	234,597.88	0.09
		Base		19.126463	592,461.32	26.700000	827,059.20	234,597.88	0.09
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001								
		Local	21,267.000	22.684074	482,422.20	28.650000	609,299.55	126,877.35	0.07
		Base		22.684074	482,422.20	28.650000	609,299.55	126,877.35	0.07
203607106	COMMUNITY FINANCIAL SYSTEM I COMMON STOCK USD1.0								
		Local	34,688.000	45.448707	1,576,524.76	61.680000	2,139,555.84	563,031.08	0.24
		Base		45.448707	1,576,524.76	61.680000	2,139,555.84	563,031.08	0.24
205768302	COMSTOCK RESOURCES INC COMMON STOCK USD.5								
		Local	59,813.000	11.638720	696,146.74	18.220000	1,089,792.86	393,646.12	0.12
		Base		11.638720	696,146.74	18.220000	1,089,792.86	393,646.12	0.12
20603L102	CONCENTRA GROUP HOLDINGS W/I COMMON STOCK USD.01								
		Local	56,107.000	9.942716	557,855.95	19.780000	1,109,796.46	551,940.51	0.12
		Base		9.942716	557,855.95	19.780000	1,109,796.46	551,940.51	0.12
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	20,334.000	63.036868	1,281,791.67	68.440000	1,391,658.96	109,867.29	0.15
		Base		63.036868	1,281,791.67	68.440000	1,391,658.96	109,867.29	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
	17,658.000	Local	28.190647	497,790.44	106.680000	1,883,755.44	1,385,965.00	0.21
		Base	28.190647	497,790.44	106.680000	1,883,755.44	1,385,965.00	0.21
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
	61,395.000	Local	19.714377	1,210,364.18	50.390000	3,093,694.05	1,883,329.87	0.34
		Base	19.714377	1,210,364.18	50.390000	3,093,694.05	1,883,329.87	0.34
21867A105	CORE LABORATORIES INC COMMON STOCK USD.01							
	30,971.000	Local	21.456426	664,526.97	17.310000	536,108.01	-128,418.96	0.06
		Base	21.456426	664,526.97	17.310000	536,108.01	-128,418.96	0.06
21871N101	CORECIVIC INC COMMON STOCK USD.01							
	72,798.000	Local	10.293123	749,318.74	21.740000	1,582,628.52	833,309.78	0.18
		Base	10.293123	749,318.74	21.740000	1,582,628.52	833,309.78	0.18
219798105	QUIDELORTHO CORP COMMON STOCK USD.001							
	38,173.000	Local	39.304351	1,500,364.99	44.550000	1,700,607.15	200,242.16	0.19
		Base	39.304351	1,500,364.99	44.550000	1,700,607.15	200,242.16	0.19
22041X102	CORSAIR GAMING INC COMMON STOCK							
	29,565.000	Local	18.035819	533,228.99	6.610000	195,424.65	-337,804.34	0.02
		Base	18.035819	533,228.99	6.610000	195,424.65	-337,804.34	0.02
221006109	CORVEL CORP COMMON STOCK USD.0001							
	17,982.000	Local	26.141728	470,080.56	111.260000	2,000,677.32	1,530,596.76	0.22
		Base	26.141728	470,080.56	111.260000	2,000,677.32	1,530,596.76	0.22
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	14,657.000	Local	103.500146	1,517,001.64	52.860000	774,769.02	-742,232.62	0.09
		Base	103.500146	1,517,001.64	52.860000	774,769.02	-742,232.62	0.09
228903100	ARTIVION INC COMMON STOCK USD.01							
	24,891.000	Local	15.545164	386,934.68	28.590000	711,633.69	324,699.01	0.08
		Base	15.545164	386,934.68	28.590000	711,633.69	324,699.01	0.08
23128Q101	CURBLINE PROPERTIES CORP REIT USD.01							
	62,251.000	Local	21.921035	1,364,606.34	23.220000	1,445,468.22	80,861.88	0.16
		Base	21.921035	1,364,606.34	23.220000	1,445,468.22	80,861.88	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	19,461.000	29.576878	575,595.62	48.680000	947,361.48	371,765.86	0.11
		Base		29.576878	575,595.62	48.680000	947,361.48	371,765.86	0.11
23285D109	CYTEK BIOSCIENCES INC COMMON STOCK USD.001								
		Local	70,321.000	10.303651	724,563.02	6.490000	456,383.29	-268,179.73	0.05
		Base		10.303651	724,563.02	6.490000	456,383.29	-268,179.73	0.05
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	8,443.000	44.721658	377,584.96	82.620000	697,560.66	319,975.70	0.08
		Base		44.721658	377,584.96	82.620000	697,560.66	319,975.70	0.08
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	119,369.000	20.986545	2,505,142.94	19.980000	2,384,992.62	-120,150.32	0.27
		Base		20.986545	2,505,142.94	19.980000	2,384,992.62	-120,150.32	0.27
235825205	DANA INC COMMON STOCK USD.01								
		Local	85,182.000	16.234617	1,382,897.17	11.560000	984,703.92	-398,193.25	0.11
		Base		16.234617	1,382,897.17	11.560000	984,703.92	-398,193.25	0.11
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	20,893.000	32.963045	688,696.89	29.190000	609,866.67	-78,830.22	0.07
		Base		32.963045	688,696.89	29.190000	609,866.67	-78,830.22	0.07
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	29,187.000	28.075993	819,454.01	22.590000	659,334.33	-160,119.68	0.07
		Base		28.075993	819,454.01	22.590000	659,334.33	-160,119.68	0.07
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	136,827.000	9.512684	1,301,592.07	9.030000	1,235,547.81	-66,044.26	0.14
		Base		9.512684	1,301,592.07	9.030000	1,235,547.81	-66,044.26	0.14
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	24,040.000	14.993507	360,443.92	30.230000	726,729.20	366,285.28	0.08
		Base		14.993507	360,443.92	30.230000	726,729.20	366,285.28	0.08
25402D102	DIGITALOCEAN HOLDINGS INC COMMON STOCK USD.000025								
		Local	41,770.000	36.145747	1,509,807.86	34.070000	1,423,103.90	-86,703.96	0.16
		Base		36.145747	1,509,807.86	34.070000	1,423,103.90	-86,703.96	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01								
		Local	23,261.000	27.120809	630,857.14	30.735000	714,926.84	84,069.70	0.08
		Base		27.120809	630,857.14	30.735000	714,926.84	84,069.70	0.08
254543101	DIODES INC COMMON STOCK USD.667								
		Local	30,587.000	45.550158	1,393,242.67	61.670000	1,886,300.29	493,057.62	0.21
		Base		45.550158	1,393,242.67	61.670000	1,886,300.29	493,057.62	0.21
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	17,634.000	26.034842	459,098.40	62.730000	1,106,180.82	647,082.42	0.12
		Base		26.034842	459,098.40	62.730000	1,106,180.82	647,082.42	0.12
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	17,963.000	58.744382	1,055,225.34	129.550000	2,327,106.65	1,271,881.31	0.26
		Base		58.744382	1,055,225.34	129.550000	2,327,106.65	1,271,881.31	0.26
25862V105	DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001								
		Local	93,176.000	28.004323	2,609,330.83	19.210000	1,789,910.96	-819,419.87	0.20
		Base		28.004323	2,609,330.83	19.210000	1,789,910.96	-819,419.87	0.20
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	110,520.000	12.586290	1,391,036.80	18.560000	2,051,251.20	660,214.40	0.23
		Base		12.586290	1,391,036.80	18.560000	2,051,251.20	660,214.40	0.23
26154D100	DREAM FINDERS HOMES INC A COMMON STOCK USD.01								
		Local	17,847.000	29.633400	528,867.29	23.270000	415,299.69	-113,567.60	0.05
		Base		29.633400	528,867.29	23.270000	415,299.69	-113,567.60	0.05
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333								
		Local	19,207.000	93.069624	1,787,588.27	174.060000	3,343,170.42	1,555,582.15	0.37
		Base		93.069624	1,787,588.27	174.060000	3,343,170.42	1,555,582.15	0.37
268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001								
		Local	80,456.000	10.676125	858,958.30	12.770000	1,027,423.12	168,464.82	0.11
		Base		10.676125	858,958.30	12.770000	1,027,423.12	168,464.82	0.11
268948106	EAGLE BANCORP INC COMMON STOCK USD.01								
		Local	19,922.000	50.136332	998,816.01	26.030000	518,569.66	-480,246.35	0.06
		Base		50.136332	998,816.01	26.030000	518,569.66	-480,246.35	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		Local	63,913.000	20.329168	1,299,298.10	11.360000	726,051.68	-573,246.42	0.08
		Base		20.329168	1,299,298.10	11.360000	726,051.68	-573,246.42	0.08
278768106	ECHOSTAR CORP A COMMON STOCK USD.001								
		Local	79,674.000	17.582105	1,400,836.67	22.900000	1,824,534.60	423,697.93	0.20
		Base		17.582105	1,400,836.67	22.900000	1,824,534.60	423,697.93	0.20
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	32,553.000	42.658588	1,388,665.00	33.600000	1,093,780.80	-294,884.20	0.12
		Base		42.658588	1,388,665.00	33.600000	1,093,780.80	-294,884.20	0.12
28852N109	ELLINGTON FINANCIAL INC REIT								
		Local	57,389.000	16.435321	943,206.65	12.120000	695,554.68	-247,651.97	0.08
		Base		16.435321	943,206.65	12.120000	695,554.68	-247,651.97	0.08
29082K105	EMBECTA CORP COMMON STOCK USD.01								
		Local	38,076.000	30.804098	1,172,896.84	20.650000	786,269.40	-386,627.44	0.09
		Base		30.804098	1,172,896.84	20.650000	786,269.40	-386,627.44	0.09
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	16,397.000	28.005686	459,209.24	51.230000	840,018.31	380,809.07	0.09
		Base		28.005686	459,209.24	51.230000	840,018.31	380,809.07	0.09
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	15,640.000	36.449465	570,069.63	47.770000	747,122.80	177,053.17	0.08
		Base		36.449465	570,069.63	47.770000	747,122.80	177,053.17	0.08
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	43,132.000	33.115939	1,428,356.70	34.890000	1,504,875.48	76,518.78	0.17
		Base		33.115939	1,428,356.70	34.890000	1,504,875.48	76,518.78	0.17
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2								
		Local	35,848.000	23.880164	856,056.12	41.090000	1,472,994.32	616,938.20	0.16
		Base		23.880164	856,056.12	41.090000	1,472,994.32	616,938.20	0.16
29355X107	ENPRO INC COMMON STOCK USD.01								
		Local	13,847.000	62.865759	870,502.17	172.450000	2,387,915.15	1,517,412.98	0.27
		Base		62.865759	870,502.17	172.450000	2,387,915.15	1,517,412.98	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
	17,426.000	Local	26.431737	460,599.45	95.880000	1,670,804.88	1,210,205.43	0.19
		Base	26.431737	460,599.45	95.880000	1,670,804.88	1,210,205.43	0.19
294268107	EPLUS INC COMMON STOCK USD.01							
	17,549.000	Local	32.400048	568,588.45	73.880000	1,296,520.12	727,931.67	0.14
		Base	32.400048	568,588.45	73.880000	1,296,520.12	727,931.67	0.14
29430C102	VESTIS CORP COMMON STOCK USD.01							
	75,517.000	Local	19.951168	1,506,652.33	15.240000	1,150,879.08	-355,773.25	0.13
		Base	19.951168	1,506,652.33	15.240000	1,150,879.08	-355,773.25	0.13
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	17,002.000	Local	54.695637	929,935.22	133.210000	2,264,836.42	1,334,901.20	0.25
		Base	54.695637	929,935.22	133.210000	2,264,836.42	1,334,901.20	0.25
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	115,749.000	Local	23.605154	2,732,273.02	31.280000	3,620,628.72	888,355.70	0.40
		Base	23.605154	2,732,273.02	31.280000	3,620,628.72	888,355.70	0.40
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	14,931.000	Local	21.318485	318,306.30	28.110000	419,710.41	101,404.11	0.05
		Base	21.318485	318,306.30	28.110000	419,710.41	101,404.11	0.05
29786A106	ETSY INC COMMON STOCK USD.001							
	75,757.000	Local	52.723000	3,994,136.31	52.890000	4,006,787.73	12,651.42	0.45
		Base	52.723000	3,994,136.31	52.890000	4,006,787.73	12,651.42	0.45
30040P103	EVERTEC INC COMMON STOCK USD.01							
	42,237.000	Local	26.482338	1,118,534.50	34.530000	1,458,443.61	339,909.11	0.16
		Base	26.482338	1,118,534.50	34.530000	1,458,443.61	339,909.11	0.16
30212W100	EXP WORLD HOLDINGS INC COMMON STOCK USD.00001							
	55,820.000	Local	18.605335	1,038,549.78	11.510000	642,488.20	-396,061.58	0.07
		Base	18.605335	1,038,549.78	11.510000	642,488.20	-396,061.58	0.07
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	86,045.000	Local	12.082161	1,039,609.52	16.740000	1,440,393.30	400,783.78	0.16
		Base	12.082161	1,039,609.52	16.740000	1,440,393.30	400,783.78	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	34,177.000	Local	15.355523	524,805.70	12.220000	417,642.94	-107,162.76	0.05
		Base	15.355523	524,805.70	12.220000	417,642.94	-107,162.76	0.05
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
	23,094.000	Local	33.384293	770,976.86	51.510000	1,189,571.94	418,595.08	0.13
		Base	33.384293	770,976.86	51.510000	1,189,571.94	418,595.08	0.13
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
	40,367.000	Local	22.644855	914,104.88	92.390000	3,729,507.13	2,815,402.25	0.41
		Base	22.644855	914,104.88	92.390000	3,729,507.13	2,815,402.25	0.41
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
	107,500.000	Local	8.029008	863,118.33	18.590000	1,998,425.00	1,135,306.67	0.22
		Base	8.029008	863,118.33	18.590000	1,998,425.00	1,135,306.67	0.22
318910106	FIRST BANCORP/NC COMMON STOCK							
	27,251.000	Local	36.279246	988,645.74	43.970000	1,198,226.47	209,580.73	0.13
		Base	36.279246	988,645.74	43.970000	1,198,226.47	209,580.73	0.13
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
	67,368.000	Local	9.742416	656,327.07	16.920000	1,139,866.56	483,539.49	0.13
		Base	9.742416	656,327.07	16.920000	1,139,866.56	483,539.49	0.13
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
	63,035.000	Local	20.894718	1,317,098.56	26.880000	1,694,380.80	377,282.24	0.19
		Base	20.894718	1,317,098.56	26.880000	1,694,380.80	377,282.24	0.19
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
	84,427.000	Local	19.420842	1,639,643.41	25.950000	2,190,880.65	551,237.24	0.24
		Base	19.420842	1,639,643.41	25.950000	2,190,880.65	551,237.24	0.24
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	54,402.000	Local	18.356063	998,606.54	21.760000	1,183,787.52	185,180.98	0.13
		Base	18.356063	998,606.54	21.760000	1,183,787.52	185,180.98	0.13
346375108	FORMFACTOR INC COMMON STOCK USD.001							
	51,090.000	Local	22.022704	1,125,139.97	44.000000	2,247,960.00	1,122,820.03	0.25
		Base	22.022704	1,125,139.97	44.000000	2,247,960.00	1,122,820.03	0.25

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
34965K107	FORTREA HOLDINGS INC COMMON STOCK USD.001							
	59,152.000	Local	31.876070	1,885,533.32	18.650000	1,103,184.80	-782,348.52	0.12
		Base	31.876070	1,885,533.32	18.650000	1,103,184.80	-782,348.52	0.12
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
	12,618.000	Local	47.434344	598,526.55	32.250000	406,930.50	-191,596.05	0.05
		Base	47.434344	598,526.55	32.250000	406,930.50	-191,596.05	0.05
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
	75,761.000	Local	22.316456	1,690,717.00	27.140000	2,056,153.54	365,436.54	0.23
		Base	22.316456	1,690,717.00	27.140000	2,056,153.54	365,436.54	0.23
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	27,518.000	Local	46.523410	1,280,231.21	30.270000	832,969.86	-447,261.35	0.09
		Base	46.523410	1,280,231.21	30.270000	832,969.86	-447,261.35	0.09
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01							
	54,022.000	Local	15.148552	818,355.05	12.540000	677,435.88	-140,919.17	0.08
		Base	15.148552	818,355.05	12.540000	677,435.88	-140,919.17	0.08
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
	25,930.000	Local	45.644927	1,183,572.96	97.450000	2,526,878.50	1,343,305.54	0.28
		Base	45.644927	1,183,572.96	97.450000	2,526,878.50	1,343,305.54	0.28
35905A109	FRONTDOOR INC COMMON STOCK USD.01							
	50,520.000	Local	24.171743	1,221,156.47	54.670000	2,761,928.40	1,540,771.93	0.31
		Base	24.171743	1,221,156.47	54.670000	2,761,928.40	1,540,771.93	0.31
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
	13,201.000	Local	51.964694	685,985.92	18.470000	243,822.47	-442,163.45	0.03
		Base	51.964694	685,985.92	18.470000	243,822.47	-442,163.45	0.03
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
	35,994.000	Local	41.024230	1,476,626.12	67.480000	2,428,875.12	952,249.00	0.27
		Base	41.024230	1,476,626.12	67.480000	2,428,875.12	952,249.00	0.27
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	120,089.000	Local	13.187182	1,583,635.52	19.280000	2,315,315.92	731,680.40	0.26
		Base	13.187182	1,583,635.52	19.280000	2,315,315.92	731,680.40	0.26

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36162J106	GEO GROUP INC/THE COMMON STOCK USD.01							
	89,798.000	Local	9.212421	827,256.99	27.980000	2,512,548.04	1,685,291.05	0.28
		Base	9.212421	827,256.99	27.980000	2,512,548.04	1,685,291.05	0.28
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	26,136.000	Local	30.618547	800,246.35	32.620000	852,556.32	52,309.97	0.09
		Base	30.618547	800,246.35	32.620000	852,556.32	52,309.97	0.09
36251C103	GMS INC COMMON STOCK USD.01							
	26,177.000	Local	29.478010	771,645.86	84.830000	2,220,594.91	1,448,949.05	0.25
		Base	29.478010	771,645.86	84.830000	2,220,594.91	1,448,949.05	0.25
37247D106	GENWORTH FINANCIAL INC COMMON STOCK USD.001							
	285,216.000	Local	4.148035	1,183,085.91	6.990000	1,993,659.84	810,573.93	0.22
		Base	4.148035	1,183,085.91	6.990000	1,993,659.84	810,573.93	0.22
37253A103	GENTHERM INC COMMON STOCK							
	20,686.000	Local	52.749457	1,091,175.26	39.925000	825,888.55	-265,286.71	0.09
		Base	52.749457	1,091,175.26	39.925000	825,888.55	-265,286.71	0.09
374297109	GETTY REALTY CORP REIT USD.01							
	33,157.000	Local	24.816801	822,850.67	30.130000	999,020.41	176,169.74	0.11
		Base	24.816801	822,850.67	30.130000	999,020.41	176,169.74	0.11
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
	20,122.000	Local	30.013789	603,937.47	58.900000	1,185,185.80	581,248.33	0.13
		Base	30.013789	603,937.47	58.900000	1,185,185.80	581,248.33	0.13
377322102	GLAUKOS CORP COMMON STOCK USD.001							
	36,277.000	Local	49.434028	1,793,318.22	149.940000	5,439,373.38	3,646,055.16	0.60
		Base	49.434028	1,793,318.22	149.940000	5,439,373.38	3,646,055.16	0.60
379378201	GLOBAL NET LEASE INC REIT USD.01							
	130,644.000	Local	13.270757	1,733,744.77	7.300000	953,701.20	-780,043.57	0.11
		Base	13.270757	1,733,744.77	7.300000	953,701.20	-780,043.57	0.11
38046C109	GOGO INC COMMON STOCK USD.0001							
	39,391.000	Local	21.074121	830,130.70	8.090000	318,673.19	-511,457.51	0.04
		Base	21.074121	830,130.70	8.090000	318,673.19	-511,457.51	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
381013101	GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01							
	14,020.000	Local	54.292330	761,178.47	31.600000	443,032.00	-318,146.47	0.05
		Base	54.292330	761,178.47	31.600000	443,032.00	-318,146.47	0.05
38267D109	GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01							
	15,982.000	Local	75.351831	1,204,272.97	107.220000	1,713,590.04	509,317.07	0.19
		Base	75.351831	1,204,272.97	107.220000	1,713,590.04	509,317.07	0.19
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
	28,841.000	Local	29.039408	837,525.58	87.710000	2,529,644.11	1,692,118.53	0.28
		Base	29.039408	837,525.58	87.710000	2,529,644.11	1,692,118.53	0.28
392709101	GREEN BRICK PARTNERS INC COMMON STOCK USD.01							
	20,269.000	Local	31.657052	641,656.79	56.490000	1,144,995.81	503,339.02	0.13
		Base	31.657052	641,656.79	56.490000	1,144,995.81	503,339.02	0.13
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001							
	35,459.000	Local	29.313144	1,039,414.76	10.640000	377,283.76	-662,131.00	0.04
		Base	29.313144	1,039,414.76	10.640000	377,283.76	-662,131.00	0.04
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
	42,684.000	Local	25.263138	1,078,331.79	9.480000	404,644.32	-673,687.47	0.04
		Base	25.263138	1,078,331.79	9.480000	404,644.32	-673,687.47	0.04
393657101	GREENBRIER COMPANIES INC COMMON STOCK							
	20,552.000	Local	33.810875	694,881.10	60.990000	1,253,466.48	558,585.38	0.14
		Base	33.810875	694,881.10	60.990000	1,253,466.48	558,585.38	0.14
398433102	GRIFFON CORP COMMON STOCK USD.25							
	26,994.000	Local	22.472422	606,620.57	71.270000	1,923,862.38	1,317,241.81	0.21
		Base	22.472422	606,620.57	71.270000	1,923,862.38	1,317,241.81	0.21
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	64,691.000	Local	22.080239	1,428,392.72	15.610000	1,009,826.51	-418,566.21	0.11
		Base	22.080239	1,428,392.72	15.610000	1,009,826.51	-418,566.21	0.11
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
	8,639.000	Local	99.384372	858,581.59	421.480000	3,641,165.72	2,782,584.13	0.40
		Base	99.384372	858,581.59	421.480000	3,641,165.72	2,782,584.13	0.40

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
401617105	GUESS? INC COMMON STOCK USD.01							
	18,728.000	Local	15.515728	290,578.55	14.060000	263,315.68	-27,262.87	0.03
		Base	15.515728	290,578.55	14.060000	263,315.68	-27,262.87	0.03
40416E103	HCI GROUP INC COMMON STOCK							
	5,573.000	Local	69.160908	385,433.74	116.530000	649,421.69	263,987.95	0.07
		Base	69.160908	385,433.74	116.530000	649,421.69	263,987.95	0.07
404251100	HNI CORP COMMON STOCK USD1.0							
	31,120.000	Local	41.156837	1,280,800.77	50.370000	1,567,514.40	286,713.63	0.17
		Base	41.156837	1,280,800.77	50.370000	1,567,514.40	286,713.63	0.17
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	59,313.000	Local	16.036025	951,144.74	6.150000	364,774.95	-586,369.79	0.04
		Base	16.036025	951,144.74	6.150000	364,774.95	-586,369.79	0.04
410345102	HANESBRANDS INC COMMON STOCK USD.01							
	232,174.000	Local	5.190392	1,205,074.08	8.140000	1,889,896.36	684,822.28	0.21
		Base	5.190392	1,205,074.08	8.140000	1,889,896.36	684,822.28	0.21
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	19,853.000	Local	14.844918	294,716.15	23.620000	468,927.86	174,211.71	0.05
		Base	14.844918	294,716.15	23.620000	468,927.86	174,211.71	0.05
41068X100	HA SUSTAINABLE INFRASTRUCTUR COMMON STOCK USD.01							
	76,880.000	Local	23.711346	1,822,928.31	26.830000	2,062,690.40	239,762.09	0.23
		Base	23.711346	1,822,928.31	26.830000	2,062,690.40	239,762.09	0.23
413160102	HARMONIC INC COMMON STOCK USD.001							
	76,796.000	Local	7.480479	574,470.90	13.230000	1,016,011.08	441,540.18	0.11
		Base	7.480479	574,470.90	13.230000	1,016,011.08	441,540.18	0.11
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001							
	19,886.000	Local	39.055433	776,656.35	34.410000	684,277.26	-92,379.09	0.08
		Base	39.055433	776,656.35	34.410000	684,277.26	-92,379.09	0.08
415864107	ENVIRI CORP COMMON STOCK USD1.25							
	52,888.000	Local	13.638289	721,301.82	7.700000	407,237.60	-314,064.22	0.05
		Base	13.638289	721,301.82	7.700000	407,237.60	-314,064.22	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
420261109	HAWKINS INC COMMON STOCK USD.01								
		Local	12,558.000	26.306221	330,353.52	122.670000	1,540,489.86	1,210,136.34	0.17
		Base		26.306221	330,353.52	122.670000	1,540,489.86	1,210,136.34	0.17
421298100	HAYWARD HOLDINGS INC COMMON STOCK USD.001								
		Local	93,735.000	13.957941	1,308,347.62	15.290000	1,433,208.15	124,860.53	0.16
		Base		13.957941	1,308,347.62	15.290000	1,433,208.15	124,860.53	0.16
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	48,446.000	17.165655	831,607.31	11.615000	562,700.29	-268,907.02	0.06
		Base		17.165655	831,607.31	11.615000	562,700.29	-268,907.02	0.06
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	15,859.000	25.672485	407,139.94	31.800000	504,316.20	97,176.26	0.06
		Base		25.672485	407,139.94	31.800000	504,316.20	97,176.26	0.06
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	28,501.000	17.216718	490,693.67	11.220000	319,781.22	-170,912.45	0.04
		Base		17.216718	490,693.67	11.220000	319,781.22	-170,912.45	0.04
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	13,413.000	25.590561	343,246.19	44.310000	594,330.03	251,083.84	0.07
		Base		25.590561	343,246.19	44.310000	594,330.03	251,083.84	0.07
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	94,359.000	5.750945	542,653.40	9.320000	879,425.88	336,772.48	0.10
		Base		5.750945	542,653.40	9.320000	879,425.88	336,772.48	0.10
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	65,196.000	25.103300	1,636,634.73	32.020000	2,087,575.92	450,941.19	0.23
		Base		25.103300	1,636,634.73	32.020000	2,087,575.92	450,941.19	0.23
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK								
		Local	22,773.000	29.251787	666,150.94	24.500000	557,938.50	-108,212.44	0.06
		Base		29.251787	666,150.94	24.500000	557,938.50	-108,212.44	0.06
42806J700	HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01								
		Local	80,922.000	3.496634	282,954.65	3.660000	296,174.52	13,219.87	0.03
		Base		3.496634	282,954.65	3.660000	296,174.52	13,219.87	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	69,985.000	21.548097	1,508,043.59	30.580000	2,140,141.30	632,097.71	0.24
		Base		21.548097	1,508,043.59	30.580000	2,140,141.30	632,097.71	0.24
431571108	HILLENBRAND INC COMMON STOCK								
		Local	46,362.000	28.359261	1,314,792.08	30.780000	1,427,022.36	112,230.28	0.16
		Base		28.359261	1,314,792.08	30.780000	1,427,022.36	112,230.28	0.16
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01								
		Local	30,446.000	34.596398	1,053,321.92	28.630000	871,668.98	-181,652.94	0.10
		Base		34.596398	1,053,321.92	28.630000	871,668.98	-181,652.94	0.10
433000106	HIMS + HERS HEALTH INC COMMON STOCK USD.0001								
		Local	125,209.000	17.899100	2,241,128.41	24.180000	3,027,553.62	786,425.21	0.34
		Base		17.899100	2,241,128.41	24.180000	3,027,553.62	786,425.21	0.34
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	79,704.000	11.037458	879,729.59	12.290000	979,562.16	99,832.57	0.11
		Base		11.037458	879,729.59	12.290000	979,562.16	99,832.57	0.11
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	26,915.000	27.530106	740,972.81	39.230000	1,055,875.45	314,902.64	0.12
		Base		27.530106	740,972.81	39.230000	1,055,875.45	314,902.64	0.12
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	40,665.000	24.174788	983,067.74	44.560000	1,812,032.40	828,964.66	0.20
		Base		24.174788	983,067.74	44.560000	1,812,032.40	828,964.66	0.20
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01								
		Local	93,113.000	10.773345	1,003,138.50	3.030000	282,132.39	-721,006.11	0.03
		Base		10.773345	1,003,138.50	3.030000	282,132.39	-721,006.11	0.03
44891N208	IAC INC COMMON STOCK USD.0001								
		Local	46,670.000	53.338890	2,489,326.01	43.140000	2,013,343.80	-475,982.21	0.22
		Base		53.338890	2,489,326.01	43.140000	2,013,343.80	-475,982.21	0.22
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	16,125.000	115.391984	1,860,695.75	155.170000	2,502,116.25	641,420.50	0.28
		Base		115.391984	1,860,695.75	155.170000	2,502,116.25	641,420.50	0.28

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
44952J104	CRESCENT ENERGY INC A COMMON STOCK USD.0001							
	101,225.000	Local	12.919400	1,307,766.27	14.610000	1,478,897.25	171,130.98	0.16
		Base	12.919400	1,307,766.27	14.610000	1,478,897.25	171,130.98	0.16
453204109	IMPINJ INC COMMON STOCK USD.001							
	15,035.000	Local	217.174000	3,265,211.09	145.260000	2,183,984.10	-1,081,226.99	0.24
		Base	217.174000	3,265,211.09	145.260000	2,183,984.10	-1,081,226.99	0.24
45332Y109	INARI MEDICAL INC COMMON STOCK USD.001							
	33,081.000	Local	47.454178	1,569,831.65	51.050000	1,688,785.05	118,953.40	0.19
		Base	47.454178	1,569,831.65	51.050000	1,688,785.05	118,953.40	0.19
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01							
	28,046.000	Local	62.667546	1,757,573.99	64.190000	1,800,272.74	42,698.75	0.20
		Base	62.667546	1,757,573.99	64.190000	1,800,272.74	42,698.75	0.20
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01							
	23,802.000	Local	48.223871	1,147,824.57	60.670000	1,444,067.34	296,242.77	0.16
		Base	48.223871	1,147,824.57	60.670000	1,444,067.34	296,242.77	0.16
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	23,994.000	Local	50.045567	1,200,793.33	40.750000	977,755.50	-223,037.83	0.11
		Base	50.045567	1,200,793.33	40.750000	977,755.50	-223,037.83	0.11
457651107	INNOVEX INTERNATIONAL INC COMMON STOCK USD.01							
	22,744.000	Local	33.963282	772,460.88	13.970000	317,733.68	-454,727.20	0.04
		Base	33.963282	772,460.88	13.970000	317,733.68	-454,727.20	0.04
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
	18,501.000	Local	47.170902	872,708.85	152.100000	2,814,002.10	1,941,293.25	0.31
		Base	47.170902	872,708.85	152.100000	2,814,002.10	1,941,293.25	0.31
45768S105	INNOSPEC INC COMMON STOCK USD.01							
	16,465.000	Local	66.254438	1,090,879.32	110.060000	1,812,137.90	721,258.58	0.20
		Base	66.254438	1,090,879.32	110.060000	1,812,137.90	721,258.58	0.20
457730109	INSPIRE MEDICAL SYSTEMS INC COMMON STOCK USD.001							
	19,688.000	Local	213.402400	4,201,466.45	185.380000	3,649,761.44	-551,705.01	0.41
		Base	213.402400	4,201,466.45	185.380000	3,649,761.44	-551,705.01	0.41

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	12,837.000	34.552469	443,550.05	27.010000	346,727.37	-96,822.68	0.04
		Base		34.552469	443,550.05	27.010000	346,727.37	-96,822.68	0.04
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	15,381.000	67.318358	1,035,423.67	175.250000	2,695,520.25	1,660,096.58	0.30
		Base		67.318358	1,035,423.67	175.250000	2,695,520.25	1,660,096.58	0.30
45781M101	INNOVIVA INC COMMON STOCK USD.01								
		Local	36,346.000	12.280477	446,346.23	17.350000	630,603.10	184,256.87	0.07
		Base		12.280477	446,346.23	17.350000	630,603.10	184,256.87	0.07
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001								
		Local	18,704.000	111.647827	2,088,260.95	66.640000	1,246,434.56	-841,826.39	0.14
		Base		111.647827	2,088,260.95	66.640000	1,246,434.56	-841,826.39	0.14
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	44,047.000	28.476401	1,254,300.02	22.680000	998,985.96	-255,314.06	0.11
		Base		28.476401	1,254,300.02	22.680000	998,985.96	-255,314.06	0.11
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	22,136.000	52.634949	1,165,127.23	132.520000	2,933,462.72	1,768,335.49	0.33
		Base		52.634949	1,165,127.23	132.520000	2,933,462.72	1,768,335.49	0.33
458334109	INTERPARFUMS INC COMMON STOCK USD.001								
		Local	11,839.000	46.000210	544,596.49	131.510000	1,556,946.89	1,012,350.40	0.17
		Base		46.000210	544,596.49	131.510000	1,556,946.89	1,012,350.40	0.17
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	38,491.000	14.735570	567,186.84	24.350000	937,255.85	370,069.01	0.10
		Base		14.735570	567,186.84	24.350000	937,255.85	370,069.01	0.10
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	16,660.000	75.215547	1,253,091.01	193.720000	3,227,375.20	1,974,284.19	0.36
		Base		75.215547	1,253,091.01	193.720000	3,227,375.20	1,974,284.19	0.36
46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	92,801.000	11.278292	1,046,636.82	4.430000	411,108.43	-635,528.39	0.05
		Base		11.278292	1,046,636.82	4.430000	411,108.43	-635,528.39	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
465741106	ITRON INC COMMON STOCK							
	29,684.000	Local	49.404839	1,466,533.25	108.580000	3,223,088.72	1,756,555.47	0.36
		Base	49.404839	1,466,533.25	108.580000	3,223,088.72	1,756,555.47	0.36
46590V100	JBG SMITH PROPERTIES REIT USD.01							
	57,112.000	Local	13.941185	796,208.93	15.370000	877,811.44	81,602.51	0.10
		Base	13.941185	796,208.93	15.370000	877,811.44	81,602.51	0.10
466032109	J + J SNACK FOODS CORP COMMON STOCK							
	10,259.000	Local	98.573054	1,011,260.96	155.130000	1,591,478.67	580,217.71	0.18
		Base	98.573054	1,011,260.96	155.130000	1,591,478.67	580,217.71	0.18
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
	12,627.000	Local	86.123565	1,087,482.25	41.640000	525,788.28	-561,693.97	0.06
		Base	86.123565	1,087,482.25	41.640000	525,788.28	-561,693.97	0.06
46817M107	JACKSON FINANCIAL INC A COMMON STOCK USD.01							
	49,672.000	Local	44.334689	2,202,192.65	87.080000	4,325,437.76	2,123,245.11	0.48
		Base	44.334689	2,202,192.65	87.080000	4,325,437.76	2,123,245.11	0.48
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	196,915.000	Local	4.609237	907,627.97	7.860000	1,547,751.90	640,123.93	0.17
		Base	4.609237	907,627.97	7.860000	1,547,751.90	640,123.93	0.17
477839104	JBT MAREL CORP COMMON STOCK USD.01							
	21,021.000	Local	60.992419	1,282,121.64	127.100000	2,671,769.10	1,389,647.46	0.30
		Base	60.992419	1,282,121.64	127.100000	2,671,769.10	1,389,647.46	0.30
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01							
	29,537.000	Local	44.703300	1,320,401.37	54.340000	1,605,040.58	284,639.21	0.18
		Base	44.703300	1,320,401.37	54.340000	1,605,040.58	284,639.21	0.18
48238T109	OPENLANE INC COMMON STOCK USD.01							
	71,708.000	Local	15.595612	1,118,330.12	19.840000	1,422,686.72	304,356.60	0.16
		Base	15.595612	1,118,330.12	19.840000	1,422,686.72	304,356.60	0.16
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
	38,449.000	Local	18.818721	723,561.02	10.100000	388,334.90	-335,226.12	0.04
		Base	18.818721	723,561.02	10.100000	388,334.90	-335,226.12	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	10,523.000	Local	71.149047	748,701.42	70.270000	739,451.21	-9,250.21	0.08
		Base	71.149047	748,701.42	70.270000	739,451.21	-9,250.21	0.08
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	51,428.000	Local	25.856416	1,329,743.78	24.020000	1,235,300.56	-94,443.22	0.14
		Base	25.856416	1,329,743.78	24.020000	1,235,300.56	-94,443.22	0.14
489398107	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001							
	78,016.000	Local	15.727342	1,226,984.31	9.990000	779,379.84	-447,604.47	0.09
		Base	15.727342	1,226,984.31	9.990000	779,379.84	-447,604.47	0.09
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	58,377.000	Local	15.227924	888,960.51	19.930000	1,163,453.61	274,493.10	0.13
		Base	15.227924	888,960.51	19.930000	1,163,453.61	274,493.10	0.13
500255104	KOHLS CORP COMMON STOCK USD.01							
	73,416.000	Local	20.409321	1,498,370.71	14.040000	1,030,760.64	-467,610.07	0.11
		Base	20.409321	1,498,370.71	14.040000	1,030,760.64	-467,610.07	0.11
50050N103	KONTOOR BRANDS INC COMMON STOCK							
	33,086.000	Local	37.922768	1,254,712.71	85.410000	2,825,875.26	1,571,162.55	0.31
		Base	37.922768	1,254,712.71	85.410000	2,825,875.26	1,571,162.55	0.31
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	13,546.000	Local	30.929891	418,976.30	32.400000	438,890.40	19,914.10	0.05
		Base	30.929891	418,976.30	32.400000	438,890.40	19,914.10	0.05
500643200	KORN FERRY COMMON STOCK USD.01							
	34,826.000	Local	34.253896	1,192,926.17	67.450000	2,349,013.70	1,156,087.53	0.26
		Base	34.253896	1,192,926.17	67.450000	2,349,013.70	1,156,087.53	0.26
501147102	KRYSTAL BIOTECH INC COMMON STOCK USD.00001							
	16,691.000	Local	181.663081	3,032,138.49	156.660000	2,614,812.06	-417,326.43	0.29
		Base	181.663081	3,032,138.49	156.660000	2,614,812.06	-417,326.43	0.29
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	35,986.000	Local	22.920725	824,825.20	46.660000	1,679,106.76	854,281.56	0.19
		Base	22.920725	824,825.20	46.660000	1,679,106.76	854,281.56	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	13,652.000	Local	62.930542	859,127.76	89.400000	1,220,488.80	361,361.04	0.14
		Base	62.930542	859,127.76	89.400000	1,220,488.80	361,361.04	0.14
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	16,809.000	Local	65.149458	1,095,097.24	103.390000	1,737,882.51	642,785.27	0.19
		Base	65.149458	1,095,097.24	103.390000	1,737,882.51	642,785.27	0.19
502175102	LTC PROPERTIES INC REIT USD.01							
	28,712.000	Local	35.821502	1,028,506.96	34.550000	991,999.60	-36,507.36	0.11
		Base	35.821502	1,028,506.96	34.550000	991,999.60	-36,507.36	0.11
505336107	LA Z BOY INC COMMON STOCK USD1.0							
	27,765.000	Local	19.505071	541,558.29	43.570000	1,209,721.05	668,162.76	0.13
		Base	19.505071	541,558.29	43.570000	1,209,721.05	668,162.76	0.13
511656100	LAKELAND FINANCIAL CORP COMMON STOCK							
	16,839.000	Local	70.562987	1,188,210.14	68.760000	1,157,849.64	-30,360.50	0.13
		Base	70.562987	1,188,210.14	68.760000	1,157,849.64	-30,360.50	0.13
516806205	VITAL ENERGY INC COMMON STOCK USD.01							
	17,807.000	Local	61.811097	1,100,670.20	30.920000	550,592.44	-550,077.76	0.06
		Base	61.811097	1,100,670.20	30.920000	550,592.44	-550,077.76	0.06
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	88,573.000	Local	10.881684	963,823.42	9.600000	850,300.80	-113,522.62	0.09
		Base	10.881684	963,823.42	9.600000	850,300.80	-113,522.62	0.09
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
	13,498.000	Local	37.519727	506,441.27	92.140000	1,243,705.72	737,264.45	0.14
		Base	37.519727	506,441.27	92.140000	1,243,705.72	737,264.45	0.14
527064109	LESLIE S INC COMMON STOCK USD.001							
	121,963.000	Local	11.577293	1,412,001.37	2.230000	271,977.49	-1,140,023.88	0.03
		Base	11.577293	1,412,001.37	2.230000	271,977.49	-1,140,023.88	0.03
529043101	LXP INDUSTRIAL TRUST REIT USD.0001							
	194,316.000	Local	10.466623	2,033,832.26	8.120000	1,577,845.92	-455,986.34	0.18
		Base	10.466623	2,033,832.26	8.120000	1,577,845.92	-455,986.34	0.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
53115L104	LIBERTY ENERGY INC COMMON STOCK								
		Local	109,148.000	18.019213	1,966,761.03	19.890000	2,170,953.72	204,192.69	0.24
		Base		18.019213	1,966,761.03	19.890000	2,170,953.72	204,192.69	0.24
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	12,061.000	102.941642	1,241,579.14	107.150000	1,292,336.15	50,757.01	0.14
		Base		102.941642	1,241,579.14	107.150000	1,292,336.15	50,757.01	0.14
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	112,360.000	25.314161	2,844,299.13	31.710000	3,562,935.60	718,636.47	0.40
		Base		25.314161	2,844,299.13	31.710000	3,562,935.60	718,636.47	0.40
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	7,187.000	89.997127	646,809.35	118.310000	850,293.97	203,484.62	0.09
		Base		89.997127	646,809.35	118.310000	850,293.97	203,484.62	0.09
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	14,714.000	18.380283	270,447.49	32.290000	475,115.06	204,667.57	0.05
		Base		18.380283	270,447.49	32.290000	475,115.06	204,667.57	0.05
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1								
		Local	43,976.000	27.656309	1,216,213.86	30.370000	1,335,551.12	119,337.26	0.15
		Base		27.656309	1,216,213.86	30.370000	1,335,551.12	119,337.26	0.15
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	671,275.000	3.102347	2,082,527.88	5.310000	3,564,470.25	1,481,942.37	0.40
		Base		3.102347	2,082,527.88	5.310000	3,564,470.25	1,481,942.37	0.40
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	134,784.000	15.322100	2,065,173.93	18.020000	2,428,807.68	363,633.75	0.27
		Base		15.322100	2,065,173.93	18.020000	2,428,807.68	363,633.75	0.27
55277P104	MGE ENERGY INC COMMON STOCK USD1.0								
		Local	23,883.000	79.411605	1,896,587.36	93.960000	2,244,046.68	347,459.32	0.25
		Base		79.411605	1,896,587.36	93.960000	2,244,046.68	347,459.32	0.25
55303J106	MGP INGREDIENTS INC COMMON STOCK								
		Local	9,290.000	82.409612	765,585.30	39.370000	365,747.30	-399,838.00	0.04
		Base		82.409612	765,585.30	39.370000	365,747.30	-399,838.00	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
55305B101	M/I HOMES INC COMMON STOCK USD.01							
	18,097.000	Local	34.224565	619,361.95	132.950000	2,405,996.15	1,786,634.20	0.27
		Base	34.224565	619,361.95	132.950000	2,405,996.15	1,786,634.20	0.27
553368101	MP MATERIALS CORP COMMON STOCK USD.0001							
	80,795.000	Local	17.350000	1,401,793.25	15.600000	1,260,402.00	-141,391.25	0.14
		Base	17.350000	1,401,793.25	15.600000	1,260,402.00	-141,391.25	0.14
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	10,898.000	Local	48.663937	530,339.58	148.770000	1,621,295.46	1,090,955.88	0.18
		Base	48.663937	530,339.58	148.770000	1,621,295.46	1,090,955.88	0.18
554382101	MACERICH CO/THE REIT USD.01							
	142,592.000	Local	11.270998	1,607,154.21	19.920000	2,840,432.64	1,233,278.43	0.32
		Base	11.270998	1,607,154.21	19.920000	2,840,432.64	1,233,278.43	0.32
554489104	VERIS RESIDENTIAL INC REIT USD.01							
	53,323.000	Local	13.303994	709,408.88	16.630000	886,761.49	177,352.61	0.10
		Base	13.303994	709,408.88	16.630000	886,761.49	177,352.61	0.10
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	47,940.000	Local	25.074296	1,202,061.75	42.520000	2,038,408.80	836,347.05	0.23
		Base	25.074296	1,202,061.75	42.520000	2,038,408.80	836,347.05	0.23
55825T103	MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01							
	11,027.000	Local	210.835714	2,324,885.42	225.680000	2,488,573.36	163,687.94	0.28
		Base	210.835714	2,324,885.42	225.680000	2,488,573.36	163,687.94	0.28
559663109	MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001							
	124,220.000	Local	26.166280	3,250,375.30	23.380000	2,904,263.60	-346,111.70	0.32
		Base	26.166280	3,250,375.30	23.380000	2,904,263.60	-346,111.70	0.32
565788106	MARA HOLDINGS INC COMMON STOCK USD.001							
	194,396.000	Local	17.666616	3,434,319.45	16.770000	3,260,020.92	-174,298.53	0.36
		Base	17.666616	3,434,319.45	16.770000	3,260,020.92	-174,298.53	0.36
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	15,847.000	Local	36.405930	576,924.77	38.260000	606,306.22	29,381.45	0.07
		Base	36.405930	576,924.77	38.260000	606,306.22	29,381.45	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	12,966.000	18.719289	242,714.30	28.950000	375,365.70	132,651.40	0.04
		Base		18.719289	242,714.30	28.950000	375,365.70	132,651.40	0.04
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	38,161.000	11.806878	450,562.27	15.610000	595,693.21	145,130.94	0.07
		Base		11.806878	450,562.27	15.610000	595,693.21	145,130.94	0.07
57638P104	MASTERBRAND INC COMMON STOCK USD.01								
		Local	83,888.000	8.014132	672,289.50	14.610000	1,225,603.68	553,314.18	0.14
		Base		8.014132	672,289.50	14.610000	1,225,603.68	553,314.18	0.14
576690101	MATERION CORP COMMON STOCK								
		Local	13,697.000	49.248934	674,562.65	98.880000	1,354,359.36	679,796.71	0.15
		Base		49.248934	674,562.65	98.880000	1,354,359.36	679,796.71	0.15
57686G105	MATSON INC COMMON STOCK								
		Local	22,168.000	47.484946	1,052,646.28	134.840000	2,989,133.12	1,936,486.84	0.33
		Base		47.484946	1,052,646.28	134.840000	2,989,133.12	1,936,486.84	0.33
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	20,200.000	36.984762	747,092.20	27.680000	559,136.00	-187,956.20	0.06
		Base		36.984762	747,092.20	27.680000	559,136.00	-187,956.20	0.06
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	50,403.000	31.362986	1,580,788.59	19.780000	996,971.34	-583,817.25	0.11
		Base		31.362986	1,580,788.59	19.780000	996,971.34	-583,817.25	0.11
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	396,144.000	4.414209	1,748,662.48	3.950000	1,564,768.80	-183,893.68	0.17
		Base		4.414209	1,748,662.48	3.950000	1,564,768.80	-183,893.68	0.17
58502B106	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01								
		Local	55,791.000	23.030410	1,284,889.62	13.120000	731,977.92	-552,911.70	0.08
		Base		23.030410	1,284,889.62	13.120000	731,977.92	-552,911.70	0.08
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	33,336.000	37.249764	1,241,758.14	42.000000	1,400,112.00	158,353.86	0.16
		Base		37.249764	1,241,758.14	42.000000	1,400,112.00	158,353.86	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	17,546.000	31.699571	556,200.68	66.480000	1,166,458.08	610,257.40	0.13
		Base		31.699571	556,200.68	66.480000	1,166,458.08	610,257.40	0.13
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	38,428.000	37.357178	1,435,561.65	96.720000	3,716,756.16	2,281,194.51	0.41
		Base		37.357178	1,435,561.65	96.720000	3,716,756.16	2,281,194.51	0.41
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	23,982.000	59.523144	1,427,484.04	153.820000	3,688,911.24	2,261,427.20	0.41
		Base		59.523144	1,427,484.04	153.820000	3,688,911.24	2,261,427.20	0.41
59064R109	MESA LABORATORIES INC COMMON STOCK								
		Local	3,571.000	232.989163	832,004.30	131.870000	470,907.77	-361,096.53	0.05
		Base		232.989163	832,004.30	131.870000	470,907.77	-361,096.53	0.05
59100U108	PATHWARD FINANCIAL INC COMMON STOCK USD.01								
		Local	16,489.000	30.935939	510,102.70	73.580000	1,213,260.62	703,157.92	0.13
		Base		30.935939	510,102.70	73.580000	1,213,260.62	703,157.92	0.13
596680108	MIDDLESEX WATER CO COMMON STOCK								
		Local	11,771.000	99.495524	1,171,161.81	52.630000	619,507.73	-551,654.08	0.07
		Base		99.495524	1,171,161.81	52.630000	619,507.73	-551,654.08	0.07
600544100	MILLERKNOLL INC COMMON STOCK USD.2								
		Local	46,101.000	20.700940	954,334.05	22.590000	1,041,421.59	87,087.54	0.12
		Base		20.700940	954,334.05	22.590000	1,041,421.59	87,087.54	0.12
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	21,237.000	52.944962	1,124,392.16	76.210000	1,618,471.77	494,079.61	0.18
		Base		52.944962	1,124,392.16	76.210000	1,618,471.77	494,079.61	0.18
60646V105	MISTER CAR WASH INC COMMON STOCK USD.01								
		Local	61,615.000	8.005083	493,233.19	7.290000	449,173.35	-44,059.84	0.05
		Base		8.005083	493,233.19	7.290000	449,173.35	-44,059.84	0.05
60786M105	MOELIS + CO CLASS A COMMON STOCK USD.01								
		Local	46,452.000	45.162182	2,097,873.67	73.880000	3,431,873.76	1,334,000.09	0.38
		Base		45.162182	2,097,873.67	73.880000	3,431,873.76	1,334,000.09	0.38

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,405.000	32.800416	275,687.50	78.900000	663,154.50	387,467.00	0.07
		Base		32.800416	275,687.50	78.900000	663,154.50	387,467.00	0.07
610236101	MONRO INC COMMON STOCK USD.01								
		Local	19,753.000	45.289357	894,600.66	24.800000	489,874.40	-404,726.26	0.05
		Base		45.289357	894,600.66	24.800000	489,874.40	-404,726.26	0.05
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		Local	18,990.000	61.912992	1,175,727.71	196.840000	3,737,991.60	2,562,263.89	0.42
		Base		61.912992	1,175,727.71	196.840000	3,737,991.60	2,562,263.89	0.42
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01								
		Local	42,571.000	32.344474	1,376,936.62	96.010000	4,087,241.71	2,710,305.09	0.45
		Base		32.344474	1,376,936.62	96.010000	4,087,241.71	2,710,305.09	0.45
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
		Local	59,958.000	21.218370	1,272,211.00	13.710000	822,024.18	-450,186.82	0.09
		Base		21.218370	1,272,211.00	13.710000	822,024.18	-450,186.82	0.09
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	31,141.000	29.181060	908,727.38	47.760000	1,487,294.16	578,566.78	0.17
		Base		29.181060	908,727.38	47.760000	1,487,294.16	578,566.78	0.17
62878D100	N ABLE INC COMMON STOCK USD.001								
		Local	46,469.000	13.149129	611,026.89	9.340000	434,020.46	-177,006.43	0.05
		Base		13.149129	611,026.89	9.340000	434,020.46	-177,006.43	0.05
62886E108	NCR VOYIX CORP COMMON STOCK USD.01								
		Local	95,971.000	16.497530	1,583,284.46	13.840000	1,328,238.64	-255,045.82	0.15
		Base		16.497530	1,583,284.46	13.840000	1,328,238.64	-255,045.82	0.15
629209305	NMI HOLDINGS INC COMMON STOCK USD.01								
		Local	52,598.000	17.919954	942,553.76	36.760000	1,933,502.48	990,948.72	0.21
		Base		17.919954	942,553.76	36.760000	1,933,502.48	990,948.72	0.21
62945V109	NV5 GLOBAL INC COMMON STOCK USD.01								
		Local	34,395.000	30.321910	1,042,922.08	18.840000	648,001.80	-394,920.28	0.07
		Base		30.321910	1,042,922.08	18.840000	648,001.80	-394,920.28	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63001N106	NCR ATLEOS CORP COMMON STOCK USD.01							
	47,745.000	Local	23.971193	1,144,504.62	33.920000	1,619,510.40	475,005.78	0.18
		Base	23.971193	1,144,504.62	33.920000	1,619,510.40	475,005.78	0.18
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
	25,033.000	Local	34.723259	869,227.35	43.060000	1,077,920.98	208,693.63	0.12
		Base	34.723259	869,227.35	43.060000	1,077,920.98	208,693.63	0.12
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
	15,445.000	Local	27.576974	425,926.37	42.670000	659,038.15	233,111.78	0.07
		Base	27.576974	425,926.37	42.670000	659,038.15	233,111.78	0.07
635906100	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01							
	8,146.000	Local	95.797827	780,369.10	107.560000	876,183.76	95,814.66	0.10
		Base	95.797827	780,369.10	107.560000	876,183.76	95,814.66	0.10
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	3,375.000	Local	86.764255	292,829.36	98.420000	332,167.50	39,338.14	0.04
		Base	86.764255	292,829.36	98.420000	332,167.50	39,338.14	0.04
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01							
	51,914.000	Local	26.433818	1,372,285.23	10.420000	540,943.88	-831,341.35	0.06
		Base	26.433818	1,372,285.23	10.420000	540,943.88	-831,341.35	0.06
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	52,006.000	Local	18.140432	943,411.29	13.290000	691,159.74	-252,251.55	0.08
		Base	18.140432	943,411.29	13.290000	691,159.74	-252,251.55	0.08
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
	84,607.000	Local	19.150947	1,620,304.19	16.480000	1,394,323.36	-225,980.83	0.15
		Base	19.150947	1,620,304.19	16.480000	1,394,323.36	-225,980.83	0.15
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	47,082.000	Local	29.983232	1,411,670.51	21.660000	1,019,796.12	-391,874.39	0.11
		Base	29.983232	1,411,670.51	21.660000	1,019,796.12	-391,874.39	0.11
642045108	ATLAS ENERGY SOLUTIONS INC COMMON STOCK							
	39,642.000	Local	23.659480	937,909.12	22.180000	879,259.56	-58,649.56	0.10
		Base	23.659480	937,909.12	22.180000	879,259.56	-58,649.56	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
649604840	NEW YORK MORTGAGE TRUST INC REIT USD.02							
	59,798.000	Local	18.842013	1,126,714.68	6.060000	362,375.88	-764,338.80	0.04
		Base	18.842013	1,126,714.68	6.060000	362,375.88	-764,338.80	0.04
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
	274,634.000	Local	8.947002	2,457,150.86	9.960000	2,735,354.64	278,203.78	0.30
		Base	8.947002	2,457,150.86	9.960000	2,735,354.64	278,203.78	0.30
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
	16,876.000	Local	48.091785	811,596.97	41.750000	704,573.00	-107,023.97	0.08
		Base	48.091785	811,596.97	41.750000	704,573.00	-107,023.97	0.08
665531307	NORTHERN OIL AND GAS INC COMMON STOCK USD.001							
	65,814.000	Local	32.923007	2,166,794.79	37.160000	2,445,648.24	278,853.45	0.27
		Base	32.923007	2,166,794.79	37.160000	2,445,648.24	278,853.45	0.27
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
	84,087.000	Local	12.277093	1,032,343.95	13.190000	1,109,107.53	76,763.58	0.12
		Base	12.277093	1,032,343.95	13.190000	1,109,107.53	76,763.58	0.12
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
	25,528.000	Local	50.710031	1,294,525.67	39.560000	1,009,887.68	-284,637.99	0.11
		Base	50.710031	1,294,525.67	39.560000	1,009,887.68	-284,637.99	0.11
67011P100	DNOW INC COMMON STOCK USD.01							
	70,289.000	Local	9.215450	647,744.75	13.010000	914,459.89	266,715.14	0.10
		Base	9.215450	647,744.75	13.010000	914,459.89	266,715.14	0.10
67098H104	O I GLASS INC COMMON STOCK USD.01							
	102,804.000	Local	15.695741	1,613,584.92	10.840000	1,114,395.36	-499,189.56	0.12
		Base	15.695741	1,613,584.92	10.840000	1,114,395.36	-499,189.56	0.12
67103X102	OFG BANCORP COMMON STOCK USD1.0							
	30,739.000	Local	18.819451	578,491.10	42.320000	1,300,874.48	722,383.38	0.14
		Base	18.819451	578,491.10	42.320000	1,300,874.48	722,383.38	0.14
671044105	OSI SYSTEMS INC COMMON STOCK							
	10,467.000	Local	66.887193	700,108.25	167.430000	1,752,489.81	1,052,381.56	0.19
		Base	66.887193	700,108.25	167.430000	1,752,489.81	1,052,381.56	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	66,995.000	13.408745	898,318.87	26.080000	1,747,229.60	848,910.73	0.19
		Base		13.408745	898,318.87	26.080000	1,747,229.60	848,910.73	0.19
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	30,364.000	50.078926	1,520,596.50	44.520000	1,351,805.28	-168,791.22	0.15
		Base		50.078926	1,520,596.50	44.520000	1,351,805.28	-168,791.22	0.15
68218J103	OMNIAB INC COMMON STOCK USD.0001								
		Local	62,740.000	8.780774	550,905.73	3.540000	222,099.60	-328,806.13	0.02
		Base		8.780774	550,905.73	3.540000	222,099.60	-328,806.13	0.02
68218J202	OMNIAB INC 12.5 EARNOUT COMMON STOCK								
		Local	4,855.000	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base		0.000000	0.00	0.000000	0.00	0.00	0.00
68218J301	OMNIAB INC 15.00 EARNOUT COMMON STOCK								
		Local	4,855.000	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base		0.000000	0.00	0.000000	0.00	0.00	0.00
68622V106	ORGANON + CO COMMON STOCK USD.01								
		Local	169,978.000	15.787427	2,683,515.35	14.920000	2,536,071.76	-147,443.59	0.28
		Base		15.787427	2,683,515.35	14.920000	2,536,071.76	-147,443.59	0.28
689648103	OTTER TAIL CORP COMMON STOCK USD5.0								
		Local	27,614.000	71.443843	1,972,850.27	73.840000	2,039,017.76	66,167.49	0.23
		Base		71.443843	1,972,850.27	73.840000	2,039,017.76	66,167.49	0.23
690045109	REVELYST INC COMMON STOCK								
		Local	38,560.000	19.150000	738,424.00	19.230000	741,508.80	3,084.80	0.08
		Base		19.150000	738,424.00	19.230000	741,508.80	3,084.80	0.08
69007J106	OUTFRONT MEDIA INC REIT USD.01								
		Local	94,670.000	15.567870	1,473,810.27	17.740000	1,679,445.80	205,635.53	0.19
		Base		15.567870	1,473,810.27	17.740000	1,679,445.80	205,635.53	0.19
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	48,784.000	19.440050	948,363.41	13.070000	637,606.88	-310,756.53	0.07
		Base		19.440050	948,363.41	13.070000	637,606.88	-310,756.53	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	9,728.000	58.134434	565,531.77	78.780000	766,371.84	200,840.07	0.09
		Base		58.134434	565,531.77	78.780000	766,371.84	200,840.07	0.09
69318J100	PC CONNECTION INC COMMON STOCK USD.01								
		Local	8,158.000	50.756216	414,069.21	69.270000	565,104.66	151,035.45	0.06
		Base		50.756216	414,069.21	69.270000	565,104.66	151,035.45	0.06
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		Local	20,463.000	19.464641	398,304.94	27.080000	554,138.04	155,833.10	0.06
		Base		19.464641	398,304.94	27.080000	554,138.04	155,833.10	0.06
69343T107	PJT PARTNERS INC A COMMON STOCK USD.01								
		Local	15,708.000	100.613757	1,580,440.89	157.810000	2,478,879.48	898,438.59	0.28
		Base		100.613757	1,580,440.89	157.810000	2,478,879.48	898,438.59	0.28
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	26,022.000	32.182949	837,464.71	20.890000	543,599.58	-293,865.13	0.06
		Base		32.182949	837,464.71	20.890000	543,599.58	-293,865.13	0.06
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		Local	63,658.000	31.490323	2,004,611.00	24.920000	1,586,357.36	-418,253.64	0.18
		Base		31.490323	2,004,611.00	24.920000	1,586,357.36	-418,253.64	0.18
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001								
		Local	30,452.000	41.426047	1,261,505.99	18.840000	573,715.68	-687,790.31	0.06
		Base		41.426047	1,261,505.99	18.840000	573,715.68	-687,790.31	0.06
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001								
		Local	17,287.000	82.958745	1,434,107.82	105.590000	1,825,334.33	391,226.51	0.20
		Base		82.958745	1,434,107.82	105.590000	1,825,334.33	391,226.51	0.20
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	21,539.000	71.494022	1,539,909.74	41.070000	884,606.73	-655,303.01	0.10
		Base		71.494022	1,539,909.74	41.070000	884,606.73	-655,303.01	0.10
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
		Local	37,188.000	17.836800	663,314.91	16.390000	609,511.32	-53,803.59	0.07
		Base		17.836800	663,314.91	16.390000	609,511.32	-53,803.59	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
700658107	PARK NATIONAL CORP COMMON STOCK								
		Local	9,597.000	96.996274	930,873.24	171.430000	1,645,213.71	714,340.47	0.18
		Base		96.996274	930,873.24	171.430000	1,645,213.71	714,340.47	0.18
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	22,183.000	34.219048	759,081.15	83.080000	1,842,963.64	1,083,882.49	0.20
		Base		34.219048	759,081.15	83.080000	1,842,963.64	1,083,882.49	0.20
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	51,790.000	27.524136	1,425,474.98	30.860000	1,598,239.40	172,764.42	0.18
		Base		27.524136	1,425,474.98	30.860000	1,598,239.40	172,764.42	0.18
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	236,129.000	8.196664	1,935,469.99	8.260000	1,950,425.54	14,955.55	0.22
		Base		8.196664	1,935,469.99	8.260000	1,950,425.54	14,955.55	0.22
70451X104	PAYONEER GLOBAL INC COMMON STOCK USD.01								
		Local	167,081.000	7.051870	1,178,233.46	10.040000	1,677,493.24	499,259.78	0.19
		Base		7.051870	1,178,233.46	10.040000	1,677,493.24	499,259.78	0.19
704551100	PEABODY ENERGY CORP COMMON STOCK								
		Local	83,116.000	25.040369	2,081,255.32	20.940000	1,740,449.04	-340,806.28	0.19
		Base		25.040369	2,081,255.32	20.940000	1,740,449.04	-340,806.28	0.19
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01								
		Local	79,554.000	14.235312	1,132,476.03	13.550000	1,077,956.70	-54,519.33	0.12
		Base		14.235312	1,132,476.03	13.550000	1,077,956.70	-54,519.33	0.12
707569109	PENN ENTERTAINMENT INC COMMON STOCK USD.01								
		Local	98,756.000	18.455304	1,822,572.02	19.820000	1,957,343.92	134,771.90	0.22
		Base		18.455304	1,822,572.02	19.820000	1,957,343.92	134,771.90	0.22
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	57,344.000	17.061183	978,356.48	12.590000	721,960.96	-256,395.52	0.08
		Base		17.061183	978,356.48	12.590000	721,960.96	-256,395.52	0.08
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01								
		Local	40,754.000	9.312872	379,536.78	26.470000	1,078,758.38	699,221.60	0.12
		Base		9.312872	379,536.78	26.470000	1,078,758.38	699,221.60	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
	13,427.000	Local	26.813410	360,023.65	21.000000	281,967.00	-78,056.65	0.03
		Base	26.813410	360,023.65	21.000000	281,967.00	-78,056.65	0.03
71844V201	PHILLIPS EDISON + COMPANY IN REIT USD.01							
	80,872.000	Local	33.819213	2,735,027.41	37.460000	3,029,465.12	294,437.71	0.34
		Base	33.819213	2,735,027.41	37.460000	3,029,465.12	294,437.71	0.34
71880K101	PHINIA INC COMMON STOCK USD.01							
	28,835.000	Local	33.943528	978,761.64	48.170000	1,388,981.95	410,220.31	0.15
		Base	33.943528	978,761.64	48.170000	1,388,981.95	410,220.31	0.15
719405102	PHOTRONICS INC COMMON STOCK USD.01							
	41,827.000	Local	12.090936	505,727.60	23.560000	985,444.12	479,716.52	0.11
		Base	12.090936	505,727.60	23.560000	985,444.12	479,716.52	0.11
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
	10,453.000	Local	78.192573	817,346.97	299.950000	3,135,377.35	2,318,030.38	0.35
		Base	78.192573	817,346.97	299.950000	3,135,377.35	2,318,030.38	0.35
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
	103,102.000	Local	5.660988	583,659.20	7.240000	746,458.48	162,799.28	0.08
		Base	5.660988	583,659.20	7.240000	746,458.48	162,799.28	0.08
729132100	PLEXUS CORP COMMON STOCK USD.01							
	17,974.000	Local	51.654971	928,446.45	156.480000	2,812,571.52	1,884,125.07	0.31
		Base	51.654971	928,446.45	156.480000	2,812,571.52	1,884,125.07	0.31
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
	6,173.000	Local	42.689352	263,521.37	221.650000	1,368,245.45	1,104,724.08	0.15
		Base	42.689352	263,521.37	221.650000	1,368,245.45	1,104,724.08	0.15
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
	8,187.000	Local	63.343074	518,589.75	86.380000	707,193.06	188,603.31	0.08
		Base	63.343074	518,589.75	86.380000	707,193.06	188,603.31	0.08
74051N102	PREMIER INC CLASS A COMMON STOCK USD.01							
	69,200.000	Local	21.614102	1,495,695.84	21.200000	1,467,040.00	-28,655.84	0.16
		Base	21.614102	1,495,695.84	21.200000	1,467,040.00	-28,655.84	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
	32,716.000	Local	53.726221	1,757,707.06	78.090000	2,554,792.44	797,085.38	0.28
		Base	53.726221	1,757,707.06	78.090000	2,554,792.44	797,085.38	0.28
741511109	PRICESMART INC COMMON STOCK USD.0001							
	16,601.000	Local	69.489546	1,153,595.95	92.170000	1,530,114.17	376,518.22	0.17
		Base	69.489546	1,153,595.95	92.170000	1,530,114.17	376,518.22	0.17
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
	33,772.000	Local	31.995688	1,080,558.39	15.910000	537,312.52	-543,245.87	0.06
		Base	31.995688	1,080,558.39	15.910000	537,312.52	-543,245.87	0.06
74276R102	PRIVIA HEALTH GROUP INC COMMON STOCK USD.01							
	67,743.000	Local	26.799878	1,815,504.13	19.550000	1,324,375.65	-491,128.48	0.15
		Base	26.799878	1,815,504.13	19.550000	1,324,375.65	-491,128.48	0.15
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
	420.000	Local	29.975952	12,589.90	42.260000	17,749.20	5,159.30	0.00
		Base	29.975952	12,589.90	42.260000	17,749.20	5,159.30	0.00
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
	28,240.000	Local	32.484756	917,369.51	65.150000	1,839,836.00	922,466.49	0.20
		Base	32.484756	917,369.51	65.150000	1,839,836.00	922,466.49	0.20
74340E103	PROGYNY INC COMMON STOCK USD.0001							
	51,850.000	Local	16.365600	848,556.36	17.250000	894,412.50	45,856.14	0.10
		Base	16.365600	848,556.36	17.250000	894,412.50	45,856.14	0.10
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
	52,949.000	Local	12.877903	681,872.06	9.330000	494,014.17	-187,857.89	0.05
		Base	12.877903	681,872.06	9.330000	494,014.17	-187,857.89	0.05
74366E102	PROTAGONIST THERAPEUTICS INC COMMON STOCK USD.00001							
	38,888.000	Local	33.823661	1,315,334.53	38.600000	1,501,076.80	185,742.27	0.17
		Base	33.823661	1,315,334.53	38.600000	1,501,076.80	185,742.27	0.17
743713109	PROTO LABS INC COMMON STOCK USD.001							
	16,602.000	Local	72.268635	1,199,803.87	39.090000	648,972.18	-550,831.69	0.07
		Base	72.268635	1,199,803.87	39.090000	648,972.18	-550,831.69	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	86,143.000	16.640340	1,433,448.79	18.870000	1,625,518.41	192,069.62	0.18
		Base		16.640340	1,433,448.79	18.870000	1,625,518.41	192,069.62	0.18
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0								
		Local	9,105.000	104.660392	952,932.87	140.760000	1,281,619.80	328,686.93	0.14
		Base		104.660392	952,932.87	140.760000	1,281,619.80	328,686.93	0.14
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	31,195.000	20.361233	635,168.66	24.240000	756,166.80	120,998.14	0.08
		Base		20.361233	635,168.66	24.240000	756,166.80	120,998.14	0.08
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	36,493.000	10.861194	396,357.57	23.070000	841,893.51	445,535.94	0.09
		Base		10.861194	396,357.57	23.070000	841,893.51	445,535.94	0.09
749660106	RPC INC COMMON STOCK USD.1								
		Local	54,541.000	5.629379	307,031.94	5.940000	323,973.54	16,941.60	0.04
		Base		5.629379	307,031.94	5.940000	323,973.54	16,941.60	0.04
74982T103	RXO INC COMMON STOCK USD.01								
		Local	90,640.000	18.703184	1,695,256.57	23.840000	2,160,857.60	465,601.03	0.24
		Base		18.703184	1,695,256.57	23.840000	2,160,857.60	465,601.03	0.24
750236101	RADIAN GROUP INC COMMON STOCK USD.001								
		Local	99,303.000	24.602323	2,443,084.53	31.720000	3,149,891.16	706,806.63	0.35
		Base		24.602323	2,443,084.53	31.720000	3,149,891.16	706,806.63	0.35
750491102	RADNET INC COMMON STOCK USD.0001								
		Local	42,966.000	23.848830	1,024,688.81	69.840000	3,000,745.44	1,976,056.63	0.33
		Base		23.848830	1,024,688.81	69.840000	3,000,745.44	1,976,056.63	0.33
75574U101	READY CAPITAL CORP REIT USD.0001								
		Local	113,098.000	11.946889	1,351,169.21	6.820000	771,328.36	-579,840.85	0.09
		Base		11.946889	1,351,169.21	6.820000	771,328.36	-579,840.85	0.09
758075402	REDWOOD TRUST INC REIT USD.01								
		Local	87,286.000	10.482920	915,012.15	6.530000	569,977.58	-345,034.57	0.06
		Base		10.482920	915,012.15	6.530000	569,977.58	-345,034.57	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
75901B107	REGENXBIO INC COMMON STOCK USD.0001								
		Local	30,018.000	46.803553	1,404,949.05	7.730000	232,039.14	-1,172,909.91	0.03
		Base		46.803553	1,404,949.05	7.730000	232,039.14	-1,172,909.91	0.03
75970E107	RENASANT CORP COMMON STOCK USD5.0								
		Local	41,959.000	32.054870	1,344,990.29	35.750000	1,500,034.25	155,043.96	0.17
		Base		32.054870	1,344,990.29	35.750000	1,500,034.25	155,043.96	0.17
76009N100	UPBOUND GROUP INC COMMON STOCK USD.01								
		Local	32,131.000	24.032861	772,199.85	29.170000	937,261.27	165,061.42	0.10
		Base		24.032861	772,199.85	29.170000	937,261.27	165,061.42	0.10
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	96,658.000	15.413338	1,489,822.41	23.050000	2,227,966.90	738,144.49	0.25
		Base		15.413338	1,489,822.41	23.050000	2,227,966.90	738,144.49	0.25
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	84,142.000	15.714951	1,322,287.39	17.360000	1,460,705.12	138,417.73	0.16
		Base		15.714951	1,322,287.39	17.360000	1,460,705.12	138,417.73	0.16
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	10,169.000	23.285581	236,791.07	41.690000	423,945.61	187,154.54	0.05
		Base		23.285581	236,791.07	41.690000	423,945.61	187,154.54	0.05
770323103	ROBERT HALF INC COMMON STOCK USD.001								
		Local	67,535.000	63.496399	4,288,229.30	70.460000	4,758,516.10	470,286.80	0.53
		Base		63.496399	4,288,229.30	70.460000	4,758,516.10	470,286.80	0.53
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	11,174.000	107.051938	1,196,198.36	101.610000	1,135,390.14	-60,808.22	0.13
		Base		107.051938	1,196,198.36	101.610000	1,135,390.14	-60,808.22	0.13
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01								
		Local	40,844.000	46.786915	1,910,964.77	54.790000	2,237,842.76	326,877.99	0.25
		Base		46.786915	1,910,964.77	54.790000	2,237,842.76	326,877.99	0.25
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	25,256.000	27.072395	683,740.41	38.220000	965,284.32	281,543.91	0.11
		Base		27.072395	683,740.41	38.220000	965,284.32	281,543.91	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
784305104	SJW GROUP COMMON STOCK USD.001							
	19,652.000	Local	78.498517	1,542,652.86	49.220000	967,271.44	-575,381.42	0.11
		Base	78.498517	1,542,652.86	49.220000	967,271.44	-575,381.42	0.11
78440X887	SL GREEN REALTY CORP REIT USD.01							
	42,789.000	Local	24.628888	1,053,845.48	67.920000	2,906,228.88	1,852,383.40	0.32
		Base	24.628888	1,053,845.48	67.920000	2,906,228.88	1,852,383.40	0.32
78454L100	SM ENERGY CO COMMON STOCK USD.01							
	75,536.000	Local	18.453136	1,393,876.07	38.760000	2,927,775.36	1,533,899.29	0.33
		Base	18.453136	1,393,876.07	38.760000	2,927,775.36	1,533,899.29	0.33
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
	24,490.000	Local	62.021042	1,518,895.32	183.990000	4,505,915.10	2,987,019.78	0.50
		Base	62.021042	1,518,895.32	183.990000	4,505,915.10	2,987,019.78	0.50
78473E103	SPX TECHNOLOGIES INC COMMON STOCK USD.01							
	30,521.000	Local	31.912584	974,003.99	145.520000	4,441,415.92	3,467,411.93	0.49
		Base	31.912584	974,003.99	145.520000	4,441,415.92	3,467,411.93	0.49
78573M104	SABRE CORP COMMON STOCK USD.01							
	254,628.000	Local	5.725548	1,457,884.80	3.650000	929,392.20	-528,492.60	0.10
		Base	5.725548	1,457,884.80	3.650000	929,392.20	-528,492.60	0.10
78646V107	SAFEHOLD INC REIT USD.001							
	30,183.000	Local	49.424238	1,491,771.77	18.480000	557,781.84	-933,989.93	0.06
		Base	49.424238	1,491,771.77	18.480000	557,781.84	-933,989.93	0.06
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
	9,795.000	Local	65.716424	643,692.37	82.400000	807,108.00	163,415.63	0.09
		Base	65.716424	643,692.37	82.400000	807,108.00	163,415.63	0.09
790148100	ST JOE CO/THE COMMON STOCK							
	25,059.000	Local	28.745813	720,341.33	44.930000	1,125,900.87	405,559.54	0.13
		Base	28.745813	720,341.33	44.930000	1,125,900.87	405,559.54	0.13
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01							
	67,763.000	Local	9.871999	668,956.24	10.450000	708,123.35	39,167.11	0.08
		Base	9.871999	668,956.24	10.450000	708,123.35	39,167.11	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	5,946.000	77.193835	458,994.54	87.110000	517,956.06	58,961.52	0.06
		Base		77.193835	458,994.54	87.110000	517,956.06	58,961.52	0.06
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	36,077.000	25.732556	928,353.44	75.670000	2,729,946.59	1,801,593.15	0.30
		Base		25.732556	928,353.44	75.670000	2,729,946.59	1,801,593.15	0.30
804395101	SAUL CENTERS INC REIT USD.01								
		Local	7,967.000	42.197171	336,184.86	38.800000	309,119.60	-27,065.26	0.03
		Base		42.197171	336,184.86	38.800000	309,119.60	-27,065.26	0.03
806037107	SCANSOURCE INC COMMON STOCK								
		Local	15,007.000	33.463944	502,193.41	47.450000	712,082.15	209,888.74	0.08
		Base		33.463944	502,193.41	47.450000	712,082.15	209,888.74	0.08
80689H102	SCHNEIDER NATIONAL INC CL B COMMON STOCK								
		Local	31,038.000	26.964937	836,937.72	29.280000	908,792.64	71,854.92	0.10
		Base		26.964937	836,937.72	29.280000	908,792.64	71,854.92	0.10
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	16,484.000	32.957410	543,269.94	21.330000	351,603.72	-191,666.22	0.04
		Base		32.957410	543,269.94	21.330000	351,603.72	-191,666.22	0.04
80810D103	SCHRODINGER INC COMMON STOCK USD.01								
		Local	36,547.000	45.518551	1,663,566.47	19.290000	704,991.63	-958,574.84	0.08
		Base		45.518551	1,663,566.47	19.290000	704,991.63	-958,574.84	0.08
808541106	MATIV HOLDINGS INC COMMON STOCK USD.1								
		Local	35,865.000	28.696596	1,029,203.42	10.900000	390,928.50	-638,274.92	0.04
		Base		28.696596	1,029,203.42	10.900000	390,928.50	-638,274.92	0.04
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	55,809.000	28.691245	1,601,229.70	27.530000	1,536,421.77	-64,807.93	0.17
		Base		28.691245	1,601,229.70	27.530000	1,536,421.77	-64,807.93	0.17
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	96,170.000	35.501262	3,414,156.33	33.830000	3,253,431.10	-160,725.23	0.36
		Base		35.501262	3,414,156.33	33.830000	3,253,431.10	-160,725.23	0.36

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	69,528.000	9.367327	651,291.53	18.850000	1,310,602.80	659,311.27	0.15
		Base		9.367327	651,291.53	18.850000	1,310,602.80	659,311.27	0.15
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	49,534.000	29.493618	1,460,936.88	61.850000	3,063,677.90	1,602,741.02	0.34
		Base		29.493618	1,460,936.88	61.850000	3,063,677.90	1,602,741.02	0.34
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	27,975.000	61.467949	1,719,565.87	71.260000	1,993,498.50	273,932.63	0.22
		Base		61.467949	1,719,565.87	71.260000	1,993,498.50	273,932.63	0.22
81761L102	SERVICE PROPERTIES TRUST REIT USD.01								
		Local	109,516.000	11.294306	1,236,907.23	2.540000	278,170.64	-958,736.59	0.03
		Base		11.294306	1,236,907.23	2.540000	278,170.64	-958,736.59	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	33,119.000	39.643532	1,312,954.15	84.740000	2,806,504.06	1,493,549.91	0.31
		Base		39.643532	1,312,954.15	84.740000	2,806,504.06	1,493,549.91	0.31
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	26,396.000	59.061076	1,558,976.15	129.800000	3,426,200.80	1,867,224.65	0.38
		Base		59.061076	1,558,976.15	129.800000	3,426,200.80	1,867,224.65	0.38
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
		Local	30,263.000	33.932376	1,026,895.49	12.610000	381,616.43	-645,279.06	0.04
		Base		33.932376	1,026,895.49	12.610000	381,616.43	-645,279.06	0.04
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	11,654.000	18.907894	220,352.60	33.080000	385,514.32	165,161.72	0.04
		Base		18.907894	220,352.60	33.080000	385,514.32	165,161.72	0.04
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	16,134.000	52.857084	852,796.20	30.350000	489,666.90	-363,129.30	0.05
		Base		52.857084	852,796.20	30.350000	489,666.90	-363,129.30	0.05
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	82,886.000	23.113412	1,915,778.26	22.180000	1,838,411.48	-77,366.78	0.20
		Base		23.113412	1,915,778.26	22.180000	1,838,411.48	-77,366.78	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001							
	60,158.000	Local	32.575106	1,959,653.25	38.980000	2,344,958.84	385,305.59	0.26
		Base	32.575106	1,959,653.25	38.980000	2,344,958.84	385,305.59	0.26
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001							
	10,699.000	Local	56.977743	609,604.87	27.890000	298,395.11	-311,209.76	0.03
		Base	56.977743	609,604.87	27.890000	298,395.11	-311,209.76	0.03
82981J851	SITE CENTERS CORP REIT USD.1							
	31,126.000	Local	39.437111	1,227,519.53	15.290000	475,916.54	-751,602.99	0.05
		Base	39.437111	1,227,519.53	15.290000	475,916.54	-751,602.99	0.05
82982T106	SITIME CORP COMMON STOCK USD.0001							
	12,370.000	Local	117.024808	1,447,596.88	214.530000	2,653,736.10	1,206,139.22	0.29
		Base	117.024808	1,447,596.88	214.530000	2,653,736.10	1,206,139.22	0.29
83001C108	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK USD.025							
	61,476.000	Local	47.250924	2,904,797.79	48.190000	2,962,528.44	57,730.65	0.33
		Base	47.250924	2,904,797.79	48.190000	2,962,528.44	57,730.65	0.33
830879102	SKYWEST INC COMMON STOCK							
	26,476.000	Local	24.938985	660,284.56	100.130000	2,651,041.88	1,990,757.32	0.29
		Base	24.938985	660,284.56	100.130000	2,651,041.88	1,990,757.32	0.29
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
	37,827.000	Local	92.637334	3,504,192.45	13.600000	514,447.20	-2,989,745.25	0.06
		Base	92.637334	3,504,192.45	13.600000	514,447.20	-2,989,745.25	0.06
83417Q204	SOLARWINDS CORP COMMON STOCK USD.001							
	35,788.000	Local	12.822076	458,876.45	14.250000	509,979.00	51,102.55	0.06
		Base	12.822076	458,876.45	14.250000	509,979.00	51,102.55	0.06
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
	9,625.000	Local	23.904777	230,083.48	63.350000	609,743.75	379,660.27	0.07
		Base	23.904777	230,083.48	63.350000	609,743.75	379,660.27	0.07
83570H108	SONOS INC COMMON STOCK USD.001							
	79,888.000	Local	26.768085	2,138,448.80	15.040000	1,201,515.52	-936,933.28	0.13
		Base	26.768085	2,138,448.80	15.040000	1,201,515.52	-936,933.28	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	18,782.000	30.758263	577,701.70	31.760000	596,516.32	18,814.62	0.07
		Base		30.758263	577,701.70	31.760000	596,516.32	18,814.62	0.07
847215100	SPARTANNASH CO COMMON STOCK								
		Local	22,278.000	21.820722	486,122.05	18.320000	408,132.96	-77,989.09	0.05
		Base		21.820722	486,122.05	18.320000	408,132.96	-77,989.09	0.05
85208T107	SPRINKLR INC A COMMON STOCK USD.00003								
		Local	79,491.000	12.147648	965,628.67	8.450000	671,698.95	-293,929.72	0.07
		Base		12.147648	965,628.67	8.450000	671,698.95	-293,929.72	0.07
852312305	STAAR SURGICAL CO COMMON STOCK USD.01								
		Local	32,462.000	41.620805	1,351,094.57	24.290000	788,501.98	-562,592.59	0.09
		Base		41.620805	1,351,094.57	24.290000	788,501.98	-562,592.59	0.09
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	13,618.000	29.962752	408,032.76	30.980000	421,885.64	13,852.88	0.05
		Base		29.962752	408,032.76	30.980000	421,885.64	13,852.88	0.05
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	7,826.000	63.752061	498,923.63	186.990000	1,463,383.74	964,460.11	0.16
		Base		63.752061	498,923.63	186.990000	1,463,383.74	964,460.11	0.16
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	13,959.000	69.718470	973,200.12	64.700000	903,147.30	-70,052.82	0.10
		Base		69.718470	973,200.12	64.700000	903,147.30	-70,052.82	0.10
858927106	STELLAR BANCORP INC COMMON STOCK USD.01								
		Local	31,478.000	25.959029	817,138.31	28.350000	892,401.30	75,262.99	0.10
		Base		25.959029	817,138.31	28.350000	892,401.30	75,262.99	0.10
85914M107	STEPSTONE GROUP INC CLASS A COMMON STOCK USD.001								
		Local	41,372.000	47.377101	1,960,085.44	57.880000	2,394,611.36	434,525.92	0.27
		Base		47.377101	1,960,085.44	57.880000	2,394,611.36	434,525.92	0.27
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	18,273.000	34.750299	634,992.21	67.490000	1,233,244.77	598,252.56	0.14
		Base		34.750299	634,992.21	67.490000	1,233,244.77	598,252.56	0.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
861896108	STONEX GROUP INC COMMON STOCK USD.01							
	18,679.000	Local	29.891766	558,348.30	97.970000	1,829,981.63	1,271,633.33	0.20
		Base	29.891766	558,348.30	97.970000	1,829,981.63	1,271,633.33	0.20
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
	16,094.000	Local	76.856455	1,236,927.79	93.420000	1,503,501.48	266,573.69	0.17
		Base	76.856455	1,236,927.79	93.420000	1,503,501.48	266,573.69	0.17
86333M108	STRIDE INC COMMON STOCK USD.0001							
	28,089.000	Local	43.223020	1,214,091.42	103.930000	2,919,289.77	1,705,198.35	0.32
		Base	43.223020	1,214,091.42	103.930000	2,919,289.77	1,705,198.35	0.32
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
	11,127.000	Local	45.405624	505,228.38	35.370000	393,561.99	-111,666.39	0.04
		Base	45.405624	505,228.38	35.370000	393,561.99	-111,666.39	0.04
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
	71,521.000	Local	11.174043	799,178.72	6.850000	489,918.85	-309,259.87	0.05
		Base	11.174043	799,178.72	6.850000	489,918.85	-309,259.87	0.05
866683105	SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.01							
	25,798.000	Local	17.906868	461,961.39	14.580000	376,134.84	-85,826.55	0.04
		Base	17.906868	461,961.39	14.580000	376,134.84	-85,826.55	0.04
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
	55,516.000	Local	9.550579	530,209.97	10.700000	594,021.20	63,811.23	0.07
		Base	9.550579	530,209.97	10.700000	594,021.20	63,811.23	0.07
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	147,576.000	Local	13.341086	1,968,824.18	9.250000	1,365,078.00	-603,746.18	0.15
		Base	13.341086	1,968,824.18	9.250000	1,365,078.00	-603,746.18	0.15
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01							
	134,242.000	Local	10.845204	1,455,881.87	11.840000	1,589,425.28	133,543.41	0.18
		Base	10.845204	1,455,881.87	11.840000	1,589,425.28	133,543.41	0.18
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
	36,379.000	Local	22.327257	812,243.27	36.160000	1,315,464.64	503,221.37	0.15
		Base	22.327257	812,243.27	36.160000	1,315,464.64	503,221.37	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
871332102	SYLVAMO CORP COMMON STOCK USD1.0							
	22,736.000	Local	35.939388	817,117.93	79.020000	1,796,598.72	979,480.79	0.20
		Base	35.939388	817,117.93	79.020000	1,796,598.72	979,480.79	0.20
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	61,785.000	Local	33.649290	2,079,021.37	36.260000	2,240,324.10	161,302.73	0.25
		Base	33.649290	2,079,021.37	36.260000	2,240,324.10	161,302.73	0.25
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
	67,306.000	Local	12.675727	853,152.47	24.750000	1,665,823.50	812,671.03	0.19
		Base	12.675727	853,152.47	24.750000	1,665,823.50	812,671.03	0.19
87484T108	TALOS ENERGY INC COMMON STOCK							
	82,064.000	Local	14.237590	1,168,393.58	9.710000	796,841.44	-371,552.14	0.09
		Base	14.237590	1,168,393.58	9.710000	796,841.44	-371,552.14	0.09
875372203	TANDEM DIABETES CARE INC COMMON STOCK							
	43,218.000	Local	40.185006	1,736,715.57	36.020000	1,556,712.36	-180,003.21	0.17
		Base	40.185006	1,736,715.57	36.020000	1,556,712.36	-180,003.21	0.17
875465106	TANGER INC REIT USD.01							
	72,193.000	Local	15.659216	1,130,485.77	34.130000	2,463,947.09	1,333,461.32	0.27
		Base	15.659216	1,130,485.77	34.130000	2,463,947.09	1,333,461.32	0.27
87874R308	TECHTARGET INC COMMON STOCK USD.001							
	16,977.000	Local	27.543737	467,610.02	19.820000	336,484.14	-131,125.88	0.04
		Base	27.543737	467,610.02	19.820000	336,484.14	-131,125.88	0.04
87901J105	TEGNA INC COMMON STOCK USD1.0							
	109,214.000	Local	15.377100	1,679,394.60	18.290000	1,997,524.06	318,129.46	0.22
		Base	15.377100	1,679,394.60	18.290000	1,997,524.06	318,129.46	0.22
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
	64,380.000	Local	19.738937	1,270,792.77	34.110000	2,196,001.80	925,209.03	0.24
		Base	19.738937	1,270,792.77	34.110000	2,196,001.80	925,209.03	0.24
880345103	TENNANT CO COMMON STOCK USD.375							
	12,480.000	Local	56.316369	702,828.29	81.530000	1,017,494.40	314,666.11	0.11
		Base	56.316369	702,828.29	81.530000	1,017,494.40	314,666.11	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88322Q108	TG THERAPEUTICS INC COMMON STOCK USD.001							
	88,073.000	Local	22.264298	1,960,883.52	30.100000	2,650,997.30	690,113.78	0.29
		Base	22.264298	1,960,883.52	30.100000	2,650,997.30	690,113.78	0.29
88337F105	ODP CORP/THE COMMON STOCK USD.01							
	67,671.000	Local	25.919307	1,753,985.41	22.740000	1,538,838.54	-215,146.87	0.17
		Base	25.919307	1,753,985.41	22.740000	1,538,838.54	-215,146.87	0.17
886029206	THRYV HOLDINGS INC COMMON STOCK							
	22,528.000	Local	28.935876	651,867.42	14.800000	333,414.40	-318,453.02	0.04
		Base	28.935876	651,867.42	14.800000	333,414.40	-318,453.02	0.04
88642R109	TIDEWATER INC COMMON STOCK							
	31,882.000	Local	92.277935	2,942,005.12	54.710000	1,744,264.22	-1,197,740.90	0.19
		Base	92.277935	2,942,005.12	54.710000	1,744,264.22	-1,197,740.90	0.19
887399103	METALLUS INC COMMON STOCK							
	25,248.000	Local	15.476538	390,751.62	14.130000	356,754.24	-33,997.38	0.04
		Base	15.476538	390,751.62	14.130000	356,754.24	-33,997.38	0.04
88830M102	TITAN INTERNATIONAL INC COMMON STOCK							
	32,394.000	Local	15.384278	498,358.29	6.790000	219,955.26	-278,403.03	0.02
		Base	15.384278	498,358.29	6.790000	219,955.26	-278,403.03	0.02
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
	8,268.000	Local	58.167950	480,932.61	67.830000	560,818.44	79,885.83	0.06
		Base	58.167950	480,932.61	67.830000	560,818.44	79,885.83	0.06
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
	10,883.000	Local	32.831933	357,309.93	32.330000	351,847.39	-5,462.54	0.04
		Base	32.831933	357,309.93	32.330000	351,847.39	-5,462.54	0.04
89377M109	TRANSMEDICS GROUP INC COMMON STOCK							
	22,023.000	Local	139.422916	3,070,510.87	62.350000	1,373,134.05	-1,697,376.82	0.15
		Base	139.422916	3,070,510.87	62.350000	1,373,134.05	-1,697,376.82	0.15
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
	30,837.000	Local	38.398402	1,184,091.53	35.130000	1,083,303.81	-100,787.72	0.12
		Base	38.398402	1,184,091.53	35.130000	1,083,303.81	-100,787.72	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
	54,430.000	Local	24.202118	1,317,321.26	35.100000	1,910,493.00	593,171.74	0.21
		Base	24.202118	1,317,321.26	35.100000	1,910,493.00	593,171.74	0.21
89679E300	TRIUMPH FINANCIAL INC COMMON STOCK USD.01							
	14,469.000	Local	51.871917	750,534.77	90.880000	1,314,942.72	564,407.95	0.15
		Base	51.871917	750,534.77	90.880000	1,314,942.72	564,407.95	0.15
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001							
	51,050.000	Local	12.853264	656,159.11	18.660000	952,593.00	296,433.89	0.11
		Base	12.853264	656,159.11	18.660000	952,593.00	296,433.89	0.11
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	72,276.000	Local	16.181101	1,169,505.22	14.770000	1,067,516.52	-101,988.70	0.12
		Base	16.181101	1,169,505.22	14.770000	1,067,516.52	-101,988.70	0.12
898202106	TRUPANION INC COMMON STOCK USD.00001							
	21,990.000	Local	76.584972	1,684,103.54	48.200000	1,059,918.00	-624,185.54	0.12
		Base	76.584972	1,684,103.54	48.200000	1,059,918.00	-624,185.54	0.12
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
	12,550.000	Local	29.561210	370,993.19	33.310000	418,040.50	47,047.31	0.05
		Base	29.561210	370,993.19	33.310000	418,040.50	47,047.31	0.05
898402102	TRUSTMARK CORP COMMON STOCK							
	40,407.000	Local	30.932352	1,249,883.55	35.370000	1,429,195.59	179,312.04	0.16
		Base	30.932352	1,249,883.55	35.370000	1,429,195.59	179,312.04	0.16
90187B804	TWO HARBORS INVESTMENT CORP REIT CNY1.0							
	68,410.000	Local	25.135834	1,719,542.40	11.830000	809,290.30	-910,252.10	0.09
		Base	25.135834	1,719,542.40	11.830000	809,290.30	-910,252.10	0.09
902673102	UFP TECHNOLOGIES INC COMMON STOCK USD.01							
	4,813.000	Local	200.146584	963,305.51	244.510000	1,176,826.63	213,521.12	0.13
		Base	200.146584	963,305.51	244.510000	1,176,826.63	213,521.12	0.13
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
	7,295.000	Local	66.639416	486,134.54	35.890000	261,817.55	-224,316.99	0.03
		Base	66.639416	486,134.54	35.890000	261,817.55	-224,316.99	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
	9,953.000	Local	72.558779	722,177.53	88.710000	882,930.63	160,753.10	0.10
		Base	72.558779	722,177.53	88.710000	882,930.63	160,753.10	0.10
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
	29,728.000	Local	27.447254	815,951.96	35.950000	1,068,721.60	252,769.64	0.12
		Base	27.447254	815,951.96	35.950000	1,068,721.60	252,769.64	0.12
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
	9,918.000	Local	115.456698	1,145,099.53	171.090000	1,696,870.62	551,771.09	0.19
		Base	115.456698	1,145,099.53	171.090000	1,696,870.62	551,771.09	0.19
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
	78,695.000	Local	23.591150	1,856,505.55	32.310000	2,542,635.45	686,129.90	0.28
		Base	23.591150	1,856,505.55	32.310000	2,542,635.45	686,129.90	0.28
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
	14,050.000	Local	26.468604	371,883.89	28.450000	399,722.50	27,838.61	0.04
		Base	26.468604	371,883.89	28.450000	399,722.50	27,838.61	0.04
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
	39,261.000	Local	23.414631	919,281.82	27.310000	1,072,217.91	152,936.09	0.12
		Base	23.414631	919,281.82	27.310000	1,072,217.91	152,936.09	0.12
913259107	UNITIL CORP COMMON STOCK							
	10,678.000	Local	52.943846	565,334.39	54.190000	578,640.82	13,306.43	0.06
		Base	52.943846	565,334.39	54.190000	578,640.82	13,306.43	0.06
91325V108	UNITI GROUP INC REIT USD.0001							
	161,183.000	Local	8.841299	1,425,067.09	5.500000	886,506.50	-538,560.59	0.10
		Base	8.841299	1,425,067.09	5.500000	886,506.50	-538,560.59	0.10
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	16,302.000	Local	49.269751	803,195.48	54.840000	894,001.68	90,806.20	0.10
		Base	49.269751	803,195.48	54.840000	894,001.68	90,806.20	0.10
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
	8,411.000	Local	55.435905	466,271.40	37.210000	312,973.31	-153,298.09	0.03
		Base	55.435905	466,271.40	37.210000	312,973.31	-153,298.09	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	37,613.000	21.256369	799,515.81	54.880000	2,064,201.44	1,264,685.63	0.23
		Base		21.256369	799,515.81	54.880000	2,064,201.44	1,264,685.63	0.23
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	80,102.000	18.261111	1,462,751.52	21.500000	1,722,193.00	259,441.48	0.19
		Base		18.261111	1,462,751.52	21.500000	1,722,193.00	259,441.48	0.19
918204108	VF CORP COMMON STOCK								
		Local	218,390.000	13.860387	3,026,969.89	21.460000	4,686,649.40	1,659,679.51	0.52
		Base		13.860387	3,026,969.89	21.460000	4,686,649.40	1,659,679.51	0.52
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
		Local	132,844.000	104.142584	13,834,717.44	106.040000	14,086,777.76	252,060.32	1.57
		Base		104.142584	13,834,717.44	106.040000	14,086,777.76	252,060.32	1.57
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	37,488.000	28.197900	1,057,082.86	26.800000	1,004,678.40	-52,404.46	0.11
		Base		28.197900	1,057,082.86	26.800000	1,004,678.40	-52,404.46	0.11
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01								
		Local	35,873.000	25.640187	919,790.43	27.160000	974,310.68	54,520.25	0.11
		Base		25.640187	919,790.43	27.160000	974,310.68	54,520.25	0.11
92346J108	VERICEL CORP COMMON STOCK								
		Local	32,368.000	48.575743	1,572,299.65	54.910000	1,777,326.88	205,027.23	0.20
		Base		48.575743	1,572,299.65	54.910000	1,777,326.88	205,027.23	0.20
92511U102	VERRA MOBILITY CORP COMMON STOCK USD.0001								
		Local	108,704.000	17.319510	1,882,700.03	24.180000	2,628,462.72	745,762.69	0.29
		Base		17.319510	1,882,700.03	24.180000	2,628,462.72	745,762.69	0.29
92552R406	PURSUIT ATTRACTIONS AND HOSP COMMON STOCK USD1.5								
		Local	13,972.000	28.878737	403,493.71	42.510000	593,949.72	190,456.01	0.07
		Base		28.878737	403,493.71	42.510000	593,949.72	190,456.01	0.07
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	55,675.000	27.588500	1,535,989.75	8.510000	473,794.25	-1,062,195.50	0.05
		Base		27.588500	1,535,989.75	8.510000	473,794.25	-1,062,195.50	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	146,502.000	Local	9.494768	1,391,002.55	10.100000	1,479,670.20	88,667.65	0.16
		Base	9.494768	1,391,002.55	10.100000	1,479,670.20	88,667.65	0.16
925815102	VICOR CORP COMMON STOCK USD.01							
	15,184.000	Local	35.996993	546,578.34	48.320000	733,690.88	187,112.54	0.08
		Base	35.996993	546,578.34	48.320000	733,690.88	187,112.54	0.08
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01							
	51,691.000	Local	19.010169	982,654.66	41.420000	2,141,041.22	1,158,386.56	0.24
		Base	19.010169	982,654.66	41.420000	2,141,041.22	1,158,386.56	0.24
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK							
	60,438.000	Local	20.807944	1,257,590.53	7.340000	443,614.92	-813,975.61	0.05
		Base	20.807944	1,257,590.53	7.340000	443,614.92	-813,975.61	0.05
928254101	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001							
	54,110.000	Local	23.197333	1,255,207.71	35.680000	1,930,644.80	675,437.09	0.21
		Base	23.197333	1,255,207.71	35.680000	1,930,644.80	675,437.09	0.21
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
	4,395.000	Local	133.294218	585,828.09	220.580000	969,449.10	383,621.01	0.11
		Base	133.294218	585,828.09	220.580000	969,449.10	383,621.01	0.11
929236107	WD 40 CO COMMON STOCK USD.001							
	8,944.000	Local	119.836348	1,071,816.30	242.680000	2,170,529.92	1,098,713.62	0.24
		Base	119.836348	1,071,816.30	242.680000	2,170,529.92	1,098,713.62	0.24
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
	39,128.000	Local	47.591516	1,862,160.84	53.130000	2,078,870.64	216,709.80	0.23
		Base	47.591516	1,862,160.84	53.130000	2,078,870.64	216,709.80	0.23
92942W107	WK KELLOGG CO COMMON STOCK USD.0001							
	43,667.000	Local	11.089751	484,256.15	17.990000	785,569.33	301,313.18	0.09
		Base	11.089751	484,256.15	17.990000	785,569.33	301,313.18	0.09
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
	29,047.000	Local	14.014165	407,069.46	17.130000	497,575.11	90,505.65	0.06
		Base	14.014165	407,069.46	17.130000	497,575.11	90,505.65	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
93148P102	WALKER + DUNLOP INC COMMON STOCK							
	21,166.000	Local	50.351874	1,065,747.77	97.210000	2,057,546.86	991,799.09	0.23
		Base	50.351874	1,065,747.77	97.210000	2,057,546.86	991,799.09	0.23
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
	34,535.000	Local	22.746938	785,565.52	54.240000	1,873,178.40	1,087,612.88	0.21
		Base	22.746938	785,565.52	54.240000	1,873,178.40	1,087,612.88	0.21
938824109	WAFD INC COMMON STOCK USD1.0							
	53,619.000	Local	29.926566	1,604,632.52	32.240000	1,728,676.56	124,044.04	0.19
		Base	29.926566	1,604,632.52	32.240000	1,728,676.56	124,044.04	0.19
939653101	ELME COMMUNITIES REIT USD.01							
	58,103.000	Local	25.220470	1,465,384.96	15.270000	887,232.81	-578,152.15	0.10
		Base	25.220470	1,465,384.96	15.270000	887,232.81	-578,152.15	0.10
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	40,804.000	Local	35.417444	1,445,173.38	35.920000	1,465,679.68	20,506.30	0.16
		Base	35.417444	1,445,173.38	35.920000	1,465,679.68	20,506.30	0.16
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
	17,617.000	Local	51.665873	910,197.69	52.460000	924,187.82	13,990.13	0.10
		Base	51.665873	910,197.69	52.460000	924,187.82	13,990.13	0.10
966084204	WHITESTONE REIT REIT USD.001							
	29,086.000	Local	11.524629	335,205.35	14.170000	412,148.62	76,943.27	0.05
		Base	11.524629	335,205.35	14.170000	412,148.62	76,943.27	0.05
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	27,216.000	Local	33.177883	902,969.26	43.710000	1,189,611.36	286,642.10	0.13
		Base	33.177883	902,969.26	43.710000	1,189,611.36	286,642.10	0.13
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
	19,115.000	Local	32.021504	612,091.04	47.780000	913,314.70	301,223.66	0.10
		Base	32.021504	612,091.04	47.780000	913,314.70	301,223.66	0.10
97717P104	WISDOMTREE INC COMMON STOCK USD.01							
	78,581.000	Local	7.180537	564,253.75	10.500000	825,100.50	260,846.75	0.09
		Base	7.180537	564,253.75	10.500000	825,100.50	260,846.75	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
977852102	WOLFSPEED INC COMMON STOCK USD.00125							
	83,087.000	Local	9.449700	785,147.23	6.660000	553,359.42	-231,787.81	0.06
		Base	9.449700	785,147.23	6.660000	553,359.42	-231,787.81	0.06
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
	52,821.000	Local	20.888479	1,103,350.34	22.200000	1,172,626.20	69,275.86	0.13
		Base	20.888479	1,103,350.34	22.200000	1,172,626.20	69,275.86	0.13
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
	2,173.000	Local	97.649876	212,193.18	112.440000	244,332.12	32,138.94	0.03
		Base	97.649876	212,193.18	112.440000	244,332.12	32,138.94	0.03
981475106	WORLD KINECT CORP COMMON STOCK USD.01							
	39,012.000	Local	30.516601	1,190,513.63	27.510000	1,073,220.12	-117,293.51	0.12
		Base	30.516601	1,190,513.63	27.510000	1,073,220.12	-117,293.51	0.12
981811102	WORTHINGTON ENTERPRISES INC COMMON STOCK							
	20,518.000	Local	61.699328	1,265,946.81	40.110000	822,976.98	-442,969.83	0.09
		Base	61.699328	1,265,946.81	40.110000	822,976.98	-442,969.83	0.09
982104101	WORTHINGTON STEEL INC COMMON STOCK USD.0001							
	22,954.000	Local	31.987136	734,232.71	31.820000	730,396.28	-3,836.43	0.08
		Base	31.987136	734,232.71	31.820000	730,396.28	-3,836.43	0.08
98379L100	XPEL INC COMMON STOCK							
	14,963.000	Local	60.086847	899,079.49	39.940000	597,622.22	-301,457.27	0.07
		Base	60.086847	899,079.49	39.940000	597,622.22	-301,457.27	0.07
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
	67,314.000	Local	18.726207	1,260,535.90	14.860000	1,000,286.04	-260,249.86	0.11
		Base	18.726207	1,260,535.90	14.860000	1,000,286.04	-260,249.86	0.11
98401F105	XENCOR INC COMMON STOCK USD.01							
	40,821.000	Local	37.079472	1,513,621.13	22.980000	938,066.58	-575,554.55	0.10
		Base	37.079472	1,513,621.13	22.980000	938,066.58	-575,554.55	0.10
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
	76,327.000	Local	16.147871	1,232,518.56	8.430000	643,436.61	-589,081.95	0.07
		Base	16.147871	1,232,518.56	8.430000	643,436.61	-589,081.95	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
985817105	YELP INC COMMON STOCK USD.000001								
		Local	44,172.000	29.608151	1,307,851.24	38.700000	1,709,456.40	401,605.16	0.19
		Base		29.608151	1,307,851.24	38.700000	1,709,456.40	401,605.16	0.19
98983L108	ZURN ELKAY WATER SOLUTIONS C COMMON STOCK USD.01								
		Local	94,788.000	36.342400	3,444,823.41	37.300000	3,535,592.40	90,768.99	0.39
		Base		36.342400	3,444,823.41	37.300000	3,535,592.40	90,768.99	0.39
G0084W101	ADIENT PLC COMMON STOCK USD.001								
		Local	57,561.000	22.171800	1,276,230.98	17.230000	991,776.03	-284,454.95	0.11
		Base		22.171800	1,276,230.98	17.230000	991,776.03	-284,454.95	0.11
G01767105	ALKERMES PLC COMMON STOCK USD.01								
		Local	108,710.000	27.158338	2,952,382.92	28.760000	3,126,499.60	174,116.68	0.35
		Base		27.158338	2,952,382.92	28.760000	3,126,499.60	174,116.68	0.35
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
		Local	32,650.000	33.551103	1,095,443.52	90.010000	2,938,826.50	1,843,382.98	0.33
		Base		33.551103	1,095,443.52	90.010000	2,938,826.50	1,843,382.98	0.33
G2717B108	CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01								
		Local	151,346.000	11.617525	1,758,266.01	13.080000	1,979,605.68	221,339.67	0.22
		Base		11.617525	1,758,266.01	13.080000	1,979,605.68	221,339.67	0.22
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01								
		Local	22,153.000	30.959262	685,840.53	33.210000	735,701.13	49,860.60	0.08
		Base		30.959262	685,840.53	33.210000	735,701.13	49,860.60	0.08
G39108108	GATES INDUSTRIAL CORP PLC COMMON STOCK USD.01								
		Local	149,283.000	16.598927	2,477,937.58	20.570000	3,070,751.31	592,813.73	0.34
		Base		16.598927	2,477,937.58	20.570000	3,070,751.31	592,813.73	0.34
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	15,061.000	62.911700	947,513.12	59.830000	901,099.63	-46,413.49	0.10
		Base		62.911700	947,513.12	59.830000	901,099.63	-46,413.49	0.10
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
		Local	22,240.000	28.741531	639,211.66	32.220000	716,572.80	77,361.14	0.08
		Base		28.741531	639,211.66	32.220000	716,572.80	77,361.14	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK								
		Local	15,682.000	37.760014	592,152.54	37.030000	580,704.46	-11,448.08	0.06
		Base		37.760014	592,152.54	37.030000	580,704.46	-11,448.08	0.06
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	5,926.000	110.462717	654,602.06	57.170000	338,789.42	-315,812.64	0.04
		Base		110.462717	654,602.06	57.170000	338,789.42	-315,812.64	0.04
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	29,448.000	30.740001	905,231.55	80.710000	2,376,748.08	1,471,516.53	0.26
		Base		30.740001	905,231.55	80.710000	2,376,748.08	1,471,516.53	0.26
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1								
		Local	64,309.000	12.115121	779,111.32	16.390000	1,054,024.51	274,913.19	0.12
		Base		12.115121	779,111.32	16.390000	1,054,024.51	274,913.19	0.12
G8232Y101	PENGUIN SOLUTIONS INC COMMON STOCK USD.01								
		Local	34,933.000	22.262548	777,697.59	19.190000	670,364.27	-107,333.32	0.07
		Base		22.262548	777,697.59	19.190000	670,364.27	-107,333.32	0.07
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01								
		Local	23,916.000	14.842228	354,966.73	24.370000	582,832.92	227,866.19	0.06
		Base		14.842228	354,966.73	24.370000	582,832.92	227,866.19	0.06
US DOLLAR Total									
		Local	28,685,416.000		704,276,695.26		885,401,761.23	181,125,065.97	98.40
		Base			704,276,695.26		885,401,761.23	181,125,065.97	98.40
EQUITY Total									
		Base	28,685,416.000		704,276,695.26		885,401,761.23	181,125,065.97	98.40

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		43,102,022.120	Base		718,693,301.38		899,818,367.35	181,125,065.97	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		0.820	Local	1.000000	0.82	1.000000	0.82	0.00	0.00
			Base	1.000000	0.82	1.000000	0.82	0.00	0.00
US DOLLAR Total									
		0.820	Local		0.82		0.82	0.00	0.00
			Base		0.82		0.82	0.00	0.00
CASH Total									
		0.820	Base		0.82		0.82	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
0347M2N28	ANGLESEA FDG PLC + ANG					4.650000	02 Jan 2025		
		10,000,000.000	Local	99.987083	9,998,708.33	99.987083	9,998,708.30	-0.03	0.33
			Base	99.987083	9,998,708.33	99.987083	9,998,708.30	-0.03	0.33
0347M2SE7	ANGLESEA FDG PLC + ANG					4.510000	14 May 2025		
		15,000,000.000	Local	98.333806	14,750,070.83	98.334181	14,750,127.15	56.32	0.48
			Base	98.333806	14,750,070.83	98.334181	14,750,127.15	56.32	0.48
04821TQL2	ATLANTIC ASSET SECUR					4.500000	20 Mar 2025		
		15,000,000.000	Local	99.025000	14,853,750.00	99.008111	14,851,216.65	-2,533.35	0.48
			Base	99.025000	14,853,750.00	99.008111	14,851,216.65	-2,533.35	0.48
04821TTH8	ATLANTIC ASSET SECUR					4.490000	17 Jun 2025		
		10,000,000.000	Local	97.917139	9,791,713.89	97.922867	9,792,286.70	572.81	0.32
			Base	97.917139	9,791,713.89	97.922867	9,792,286.70	572.81	0.32
26244HNQ2	DUKE ENERGY CORP					4.690000	24 Jan 2025		
		15,000,000.000	Local	99.700361	14,955,054.17	99.700361	14,955,054.15	-0.02	0.49
			Base	99.700361	14,955,054.17	99.700361	14,955,054.15	-0.02	0.49

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588LQR3	HALKIN FINANCE LLC USC				4.470000	25 Mar 2025		
	15,000,000.000	Local	98.969417	14,845,412.50	98.953267	14,842,990.05	-2,422.45	0.48
		Base	98.969417	14,845,412.50	98.953267	14,842,990.05	-2,422.45	0.48
41282JPE5	HARLEY DAVIDSON FND CP				4.970000	14 Feb 2025		
	10,000,000.000	Local	99.392556	9,939,255.55	99.392556	9,939,255.60	0.05	0.32
		Base	99.392556	9,939,255.55	99.392556	9,939,255.60	0.05	0.32
4499929H1	ILA FINANCIAL SQUARE GOVT				4.409601	31 Dec 2030		
	60,187,787.140	Local	100.000000	60,187,787.14	100.000000	60,187,787.14	0.00	1.96
		Base	100.000000	60,187,787.14	100.000000	60,187,787.14	0.00	1.96
56274LNG5	MANHATTAN ASSET FDG.				4.680000	16 Jan 2025		
	15,000,000.000	Local	99.805000	14,970,750.00	99.805000	14,970,750.00	0.00	0.49
		Base	99.805000	14,970,750.00	99.805000	14,970,750.00	0.00	0.49
56274LPB4	MANHATTAN ASSET FDG.				4.570000	11 Feb 2025		
	10,000,000.000	Local	99.479528	9,947,952.78	99.479528	9,947,952.80	0.02	0.32
		Base	99.479528	9,947,952.78	99.479528	9,947,952.80	0.02	0.32
57978CNU1	MCCORMICK + COMPANY				4.630000	28 Jan 2025		
	25,000,000.000	Local	99.652750	24,913,187.50	99.652750	24,913,187.50	0.00	0.81
		Base	99.652750	24,913,187.50	99.652750	24,913,187.50	0.00	0.81
58013LPD2	MCDONALD S CORPORATI				4.590000	13 Feb 2025		
	10,000,000.000	Local	99.451750	9,945,175.00	99.451750	9,945,175.00	0.00	0.32
		Base	99.451750	9,945,175.00	99.451750	9,945,175.00	0.00	0.32
65478JN83	NISOURCE INC				4.680000	08 Jan 2025		
	20,000,000.000	Local	99.909000	19,981,800.00	99.909000	19,981,800.00	0.00	0.65
		Base	99.909000	19,981,800.00	99.909000	19,981,800.00	0.00	0.65
70109LNT9	PARKER HANNIFIN CORP				4.630000	27 Jan 2025		
	15,000,000.000	Local	99.665611	14,949,841.67	99.665611	14,949,841.65	-0.02	0.49
		Base	99.665611	14,949,841.67	99.665611	14,949,841.65	-0.02	0.49
912797MJ3	TREASURY BILL 02/25 0.00000				4.265500	06 Feb 2025		
	10,000,000.000	Local	99.573450	9,957,345.00	99.573450	9,957,345.00	0.00	0.32
		Base	99.573450	9,957,345.00	99.573450	9,957,345.00	0.00	0.32

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797MU8	TREASURY BILL 03/25 0.00000				4.215000	27 Mar 2025		
	15,000,000.000	Local	99.004792	14,850,718.75	99.022333	14,853,349.95	2,631.20	0.48
		Base	99.004792	14,850,718.75	99.022333	14,853,349.95	2,631.20	0.48
91842JN96	VW CR INC				4.830000	09 Jan 2025		
	20,000,000.000	Local	99.892667	19,978,533.33	99.892667	19,978,533.40	0.07	0.65
		Base	99.892667	19,978,533.33	99.892667	19,978,533.40	0.07	0.65
91842JNF2	VW CR INC				4.740000	15 Jan 2025		
	15,000,000.000	Local	99.815667	14,972,350.00	99.815667	14,972,350.05	0.05	0.49
		Base	99.815667	14,972,350.00	99.815667	14,972,350.05	0.05	0.49
92646KQL9	VICTORY RECEIVABLES				4.470000	20 Mar 2025		
	15,000,000.000	Local	99.031500	14,854,725.00	99.016304	14,852,445.60	-2,279.40	0.48
		Base	99.031500	14,854,725.00	99.016304	14,852,445.60	-2,279.40	0.48
US DOLLAR Total								
	320,187,787.140	Local		318,644,131.44		318,640,156.69	-3,974.75	10.40
		Base		318,644,131.44		318,640,156.69	-3,974.75	10.40
CASH EQUIVALENT Total								
	320,187,787.140	Base		318,644,131.44		318,640,156.69	-3,974.75	10.40
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF							
	283,222.000	Local	128.150355	36,294,999.97	106.550000	30,177,304.10	-6,117,695.87	0.98
		Base	128.150355	36,294,999.97	106.550000	30,177,304.10	-6,117,695.87	0.98
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE							
	177,300.000	Local	26.344842	4,670,940.41	24.990000	4,430,727.00	-240,213.41	0.14
		Base	26.344842	4,670,940.41	24.990000	4,430,727.00	-240,213.41	0.14
78464A664	SPDR PORTFOLIO LONG TERM TREAS SPDR PORT LNG TRM TRSRY							
	622,165.000	Local	29.576310	18,401,344.62	26.190000	16,294,501.35	-2,106,843.27	0.53
		Base	29.576310	18,401,344.62	26.190000	16,294,501.35	-2,106,843.27	0.53

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	1,082,687.000		59,367,285.00		50,902,532.45	-8,464,752.55	1.66
		Base			59,367,285.00		50,902,532.45	-8,464,752.55	1.66
EQUITY Total									
		Base	1,082,687.000		59,367,285.00		50,902,532.45	-8,464,752.55	1.66
FIXED INCOME									
US DOLLAR								Exchange Rate: 1.000000	
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
		Local	7,500,000.000	99.976822	7,498,261.62	95.892884	7,191,966.30	-306,295.32	0.23
		Base		99.976822	7,498,261.62	95.892884	7,191,966.30	-306,295.32	0.23
00108WAR1	AEP TEXAS INC SR UNSECURED 06/33 5.4					5.400000	01 Jun 2033		
		Local	7,000,000.000	99.858520	6,990,096.37	99.148594	6,940,401.58	-49,694.79	0.23
		Base		99.858520	6,990,096.37	99.148594	6,940,401.58	-49,694.79	0.23
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
		Local	10,205,000.000	100.089352	10,214,118.36	97.880861	9,988,741.87	-225,376.49	0.33
		Base		100.089352	10,214,118.36	97.880861	9,988,741.87	-225,376.49	0.33
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15					5.150000	15 Nov 2046		
		Local	10,062,000.000	99.867640	10,048,681.94	91.865442	9,243,500.77	-805,181.17	0.30
		Base		99.867640	10,048,681.94	91.865442	9,243,500.77	-805,181.17	0.30
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	10,000,000.000	99.741256	9,974,125.63	82.772625	8,277,262.50	-1,696,863.13	0.27
		Base		99.741256	9,974,125.63	82.772625	8,277,262.50	-1,696,863.13	0.27
01882YAF3	ALLIANT ENERGY FINANCE COMPANY GUAR 144A 06/27 5.4					5.400000	06 Jun 2027		
		Local	7,000,000.000	99.953179	6,996,722.54	100.654367	7,045,805.69	49,083.15	0.23
		Base		99.953179	6,996,722.54	100.654367	7,045,805.69	49,083.15	0.23
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	10,000,000.000	99.997174	9,999,717.37	96.407250	9,640,725.00	-358,992.37	0.31
		Base		99.997174	9,999,717.37	96.407250	9,640,725.00	-358,992.37	0.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	10,000,000.000	Local	99.987814	9,998,781.36	97.616988	9,761,698.80	-237,082.56	0.32
		Base	99.987814	9,998,781.36	97.616988	9,761,698.80	-237,082.56	0.32
025537AX9	AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.625				5.625000	01 Mar 2033		
	10,000,000.000	Local	99.683464	9,968,346.36	101.092098	10,109,209.80	140,863.44	0.33
		Base	99.683464	9,968,346.36	101.092098	10,109,209.80	140,863.44	0.33
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038		
	5,000,000.000	Local	99.838362	4,991,918.12	123.820679	6,191,033.95	1,199,115.83	0.20
		Base	99.838362	4,991,918.12	123.820679	6,191,033.95	1,199,115.83	0.20
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				5.261431	04 Nov 2026		
	14,000,000.000	Local	100.000000	14,000,000.00	100.053759	14,007,526.26	7,526.26	0.46
		Base	100.000000	14,000,000.00	100.053759	14,007,526.26	7,526.26	0.46
025816DN6	AMERICAN EXPRESS CO SR UNSECURED 10/31 VAR				6.489000	30 Oct 2031		
	5,000,000.000	Local	100.000000	5,000,000.00	106.919582	5,345,979.10	345,979.10	0.17
		Base	100.000000	5,000,000.00	106.919582	5,345,979.10	345,979.10	0.17
02582JJV3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 3 A				3.750000	15 Aug 2027		
	10,000,000.000	Local	99.117138	9,911,713.80	99.539400	9,953,940.00	42,226.20	0.32
Original Face:	10,000,000.000	Base	99.117138	9,911,713.80	99.539400	9,953,940.00	42,226.20	0.32
026351AZ9	COREBRIDGE LIFE HOLDINGS COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
	3,000,000.000	Local	99.974971	2,999,249.12	103.943231	3,118,296.93	119,047.81	0.10
		Base	99.974971	2,999,249.12	103.943231	3,118,296.93	119,047.81	0.10
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	7,546,000.000	Local	99.115975	7,479,291.51	91.281558	6,888,106.37	-591,185.14	0.22
		Base	99.115975	7,479,291.51	91.281558	6,888,106.37	-591,185.14	0.22
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	5,000,000.000	Local	99.935963	4,996,798.14	88.075098	4,403,754.90	-593,043.24	0.14
		Base	99.935963	4,996,798.14	88.075098	4,403,754.90	-593,043.24	0.14
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.888124	4,994,406.21	93.774740	4,688,737.00	-305,669.21	0.15
		Base	99.888124	4,994,406.21	93.774740	4,688,737.00	-305,669.21	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
039482AE4	ARCHER DANIELS MIDLAND C SR UNSECURED 08/33 4.5				4.500000	15 Aug 2033		
	10,000,000.000	Local	99.201207	9,920,120.74	95.262727	9,526,272.70	-393,848.04	0.31
		Base	99.201207	9,920,120.74	95.262727	9,526,272.70	-393,848.04	0.31
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027		
	10,000,000.000	Local	99.998808	9,999,880.81	97.702724	9,770,272.40	-229,608.41	0.32
		Base	99.998808	9,999,880.81	97.702724	9,770,272.40	-229,608.41	0.32
053332BB7	AUTOZONE INC SR UNSECURED 08/32 4.75				4.750000	01 Aug 2032		
	5,000,000.000	Local	99.924039	4,996,201.95	96.750676	4,837,533.80	-158,668.15	0.16
		Base	99.924039	4,996,201.95	96.750676	4,837,533.80	-158,668.15	0.16
053332BK7	AUTOZONE INC SR UNSECURED 07/34 5.4				5.400000	15 Jul 2034		
	10,000,000.000	Local	99.826990	9,982,699.04	99.433794	9,943,379.40	-39,319.64	0.32
		Base	99.826990	9,982,699.04	99.433794	9,943,379.40	-39,319.64	0.32
05613MAE9	BMW VEHICLE LEASE TRUST BMWLT 2024 2 A4				4.210000	25 Feb 2028		
	5,250,000.000	Local	99.993334	5,249,650.03	98.857290	5,190,007.73	-59,642.30	0.17
Original Face:	5,250,000.000	Base	99.993334	5,249,650.03	98.857290	5,190,007.73	-59,642.30	0.17
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	94.969895	14,245,484.25	-754,515.75	0.46
		Base	100.000000	15,000,000.00	94.969895	14,245,484.25	-754,515.75	0.46
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.000000	22 Jan 2025		
	10,000,000.000	Local	99.954592	9,995,459.19	99.949948	9,994,994.80	-464.39	0.33
		Base	99.954592	9,995,459.19	99.949948	9,994,994.80	-464.39	0.33
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	10,500,000.000	Local	102.870332	10,801,384.84	98.501206	10,342,626.63	-458,758.21	0.34
		Base	102.870332	10,801,384.84	98.501206	10,342,626.63	-458,758.21	0.34
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027		
	5,000,000.000	Local	100.470536	5,023,526.82	98.404218	4,920,210.90	-103,315.92	0.16
		Base	100.470536	5,023,526.82	98.404218	4,920,210.90	-103,315.92	0.16
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4				5.400000	31 Jan 2028		
	7,500,000.000	Local	100.000000	7,500,000.00	98.870950	7,415,321.25	-84,678.75	0.24
		Base	100.000000	7,500,000.00	98.870950	7,415,321.25	-84,678.75	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06418GAD9	BANK OF NOVA SCOTIA SR UNSECURED 06/28 5.25				5.250000	12 Jun 2028		
	3,000,000.000	Local	99.878935	2,996,368.05	101.046304	3,031,389.12	35,021.07	0.10
		Base	99.878935	2,996,368.05	101.046304	3,031,389.12	35,021.07	0.10
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026		
	3,000,000.000	Local	99.988725	2,999,661.75	98.466072	2,953,982.16	-45,679.59	0.10
		Base	99.988725	2,999,661.75	98.466072	2,953,982.16	-45,679.59	0.10
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	10,000,000.000	Local	99.958462	9,995,846.23	88.816626	8,881,662.60	-1,114,183.63	0.29
		Base	99.958462	9,995,846.23	88.816626	8,881,662.60	-1,114,183.63	0.29
097023CU7	BOEING CO SR UNSECURED 05/27 5.04				5.040000	01 May 2027		
	30,000,000.000	Local	100.000000	30,000,000.00	100.239930	30,071,979.00	71,979.00	0.98
		Base	100.000000	30,000,000.00	100.239930	30,071,979.00	71,979.00	0.98
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
	5,000,000.000	Local	113.454977	5,672,748.83	95.225078	4,761,253.90	-911,494.93	0.16
		Base	113.454977	5,672,748.83	95.225078	4,761,253.90	-911,494.93	0.16
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050		
	5,000,000.000	Local	100.000000	5,000,000.00	92.825328	4,641,266.40	-358,733.60	0.15
		Base	100.000000	5,000,000.00	92.825328	4,641,266.40	-358,733.60	0.15
097023DP7	BOEING CO/THE SR UNSECURED 05/27 6.259				6.259000	01 May 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	102.380510	2,047,610.20	47,610.20	0.07
		Base	100.000000	2,000,000.00	102.380510	2,047,610.20	47,610.20	0.07
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062		
	9,607,664.900	Local	91.446659	8,785,888.52	95.170510	9,143,663.68	357,775.16	0.30
Original Face:	10,000,000.000	Base	91.446659	8,785,888.52	95.170510	9,143,663.68	357,775.16	0.30
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A				6.250000	25 Jan 2063		
	7,327,428.870	Local	95.264806	6,980,460.87	97.960900	7,178,015.27	197,554.40	0.23
Original Face:	8,035,647.000	Base	95.264806	6,980,460.87	97.960900	7,178,015.27	197,554.40	0.23
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	13,182,227.180	Local	94.041737	12,396,795.47	90.453570	11,923,795.09	-473,000.38	0.39
Original Face:	19,500,000.000	Base	94.041737	12,396,795.47	90.453570	11,923,795.09	-473,000.38	0.39

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	7,734,806.170	98.234841	7,598,274.58	93.846850	7,258,871.94	-339,402.64	0.24
Original Face:		Base	10,000,000.000	98.234841	7,598,274.58	93.846850	7,258,871.94	-339,402.64	0.24
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
		Local	11,468,157.990	90.831346	10,416,682.27	91.113010	10,448,983.94	32,301.67	0.34
Original Face:		Base	14,200,000.000	90.831346	10,416,682.27	91.113010	10,448,983.94	32,301.67	0.34
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3					5.600000	15 Feb 2029		
		Local	10,000,000.000	99.990985	9,999,098.50	101.740730	10,174,073.00	174,974.50	0.33
Original Face:		Base	10,000,000.000	99.990985	9,999,098.50	101.740730	10,174,073.00	174,974.50	0.33
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.32
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.32
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25					3.250000	09 Apr 2050		
		Local	3,000,000.000	99.663925	2,989,917.75	69.213545	2,076,406.35	-913,511.40	0.07
		Base		99.663925	2,989,917.75	69.213545	2,076,406.35	-913,511.40	0.07
14913UAR1	CATERPILLAR FINL SERVICE SR UNSECURED 10/27 4.4					4.400000	15 Oct 2027		
		Local	10,000,000.000	99.955655	9,995,565.50	99.604681	9,960,468.10	-35,097.40	0.32
		Base		99.955655	9,995,565.50	99.604681	9,960,468.10	-35,097.40	0.32
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.055175	9,805,517.50	-194,482.50	0.32
		Base		100.000000	10,000,000.00	98.055175	9,805,517.50	-194,482.50	0.32
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	10,000,000.000	103.635287	10,363,528.69	96.235795	9,623,579.50	-739,949.19	0.31
		Base		103.635287	10,363,528.69	96.235795	9,623,579.50	-739,949.19	0.31
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6					5.281570	14 May 2029		
		Local	10,000,000.000	100.824706	10,082,470.60	101.165850	10,116,585.00	34,114.40	0.33
Original Face:		Base	10,000,000.000	100.824706	10,082,470.60	101.165850	10,116,585.00	34,114.40	0.33
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR					5.322363	06 Oct 2028		
		Local	15,000,000.000	100.000000	15,000,000.00	98.359799	14,753,969.85	-246,030.15	0.48
		Base		100.000000	15,000,000.00	98.359799	14,753,969.85	-246,030.15	0.48

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17331H5T9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/28 5.15				5.150000	30 Mar 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	97.595590	4,879,779.50	-120,220.50	0.16
		Base	100.000000	5,000,000.00	97.595590	4,879,779.50	-120,220.50	0.16
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048		
	2,119,460.820	Local	102.095516	2,163,874.46	99.841250	2,116,096.18	-47,778.28	0.07
Original Face:	5,000,000.000	Base	102.095516	2,163,874.46	99.841250	2,116,096.18	-47,778.28	0.07
205887CJ9	CONAGRA BRANDS INC SR UNSECURED 10/26 5.3				5.300000	01 Oct 2026		
	10,000,000.000	Local	99.917185	9,991,718.47	101.008876	10,100,887.60	109,169.13	0.33
		Base	99.917185	9,991,718.47	101.008876	10,100,887.60	109,169.13	0.33
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
	10,000,000.000	Local	99.831699	9,983,169.90	103.427517	10,342,751.70	359,581.80	0.34
		Base	99.831699	9,983,169.90	103.427517	10,342,751.70	359,581.80	0.34
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5				5.000000	02 Feb 2026		
	6,000,000.000	Local	99.935115	5,996,106.87	99.837255	5,990,235.30	-5,871.57	0.20
		Base	99.935115	5,996,106.87	99.837255	5,990,235.30	-5,871.57	0.20
21036PBP2	CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9				4.900000	01 May 2033		
	5,000,000.000	Local	99.399465	4,969,973.25	96.617987	4,830,899.35	-139,073.90	0.16
		Base	99.399465	4,969,973.25	96.617987	4,830,899.35	-139,073.90	0.16
231021AW6	CUMMINS INC SR UNSECURED 02/34 5.15				5.150000	20 Feb 2034		
	5,000,000.000	Local	99.690488	4,984,524.39	100.079748	5,003,987.40	19,463.01	0.16
		Base	99.690488	4,984,524.39	100.079748	5,003,987.40	19,463.01	0.16
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45				1.450000	15 Apr 2026		
	5,000,000.000	Local	99.988760	4,999,438.01	95.914116	4,795,705.80	-203,732.21	0.16
		Base	99.988760	4,999,438.01	95.914116	4,795,705.80	-203,732.21	0.16
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
	13,000,000.000	Local	99.828110	12,977,654.34	87.653191	11,394,914.83	-1,582,739.51	0.37
		Base	99.828110	12,977,654.34	87.653191	11,394,914.83	-1,582,739.51	0.37
291011BP8	EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875				0.875000	15 Oct 2026		
	5,000,000.000	Local	93.654329	4,682,716.46	93.993373	4,699,668.65	16,952.19	0.15
		Base	93.654329	4,682,716.46	93.993373	4,699,668.65	16,952.19	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	96.694147	4,834,707.35	-165,292.65	0.16
		Base	100.000000	5,000,000.00	96.694147	4,834,707.35	-165,292.65	0.16
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
	18,108.000	Local	100.090015	18,124.30	102.469326	18,555.15	430.85	0.00
Original Face:	5,000,000.000	Base	100.090015	18,124.30	102.469326	18,555.15	430.85	0.00
31288Q3M0	FED HM LN PC POOL 841704 FH 01/54 FLOATING VAR				6.029000	01 Jan 2054		
	7,824,584.200	Local	100.765625	7,884,491.17	101.135988	7,913,470.54	28,979.37	0.26
Original Face:	10,000,000.000	Base	100.765625	7,884,491.17	101.135988	7,913,470.54	28,979.37	0.26
31288Q3N8	FED HM LN PC POOL 841705 FH 02/54 FLOATING VAR				5.712000	01 Feb 2054		
	9,490,758.400	Local	100.952273	9,581,136.34	100.395297	9,528,275.08	-52,861.26	0.31
Original Face:	10,000,000.000	Base	100.952273	9,581,136.34	100.395297	9,528,275.08	-52,861.26	0.31
31288Q4V9	FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR				5.814000	01 Apr 2054		
	4,201,431.400	Local	99.697109	4,188,705.63	100.580726	4,225,830.20	37,124.57	0.14
Original Face:	5,000,000.000	Base	99.697109	4,188,705.63	100.580726	4,225,830.20	37,124.57	0.14
31288RB49	FED HM LN PC POOL 841859 FH 10/54 FLOATING VAR				5.622000	01 Oct 2054		
	11,840,063.560	Local	101.892844	12,064,177.50	100.389536	11,886,184.87	-177,992.63	0.39
Original Face:	12,669,500.000	Base	101.892844	12,064,177.50	100.389536	11,886,184.87	-177,992.63	0.39
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	1,003,217.400	Local	91.053610	913,465.66	89.362518	896,500.33	-16,965.33	0.03
Original Face:	10,000,000.000	Base	91.053610	913,465.66	89.362518	896,500.33	-16,965.33	0.03
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
	44,936.600	Local	100.393198	45,113.29	100.026588	44,948.55	-164.74	0.00
Original Face:	5,085,000.000	Base	100.393198	45,113.29	100.026588	44,948.55	-164.74	0.00
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	609,642.850	Local	101.850880	620,926.61	96.869229	590,556.33	-30,370.28	0.02
Original Face:	5,000,000.000	Base	101.850880	620,926.61	96.869229	590,556.33	-30,370.28	0.02
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
	631,703.850	Local	105.763652	668,113.06	95.775409	605,016.95	-63,096.11	0.02
Original Face:	5,000,000.000	Base	105.763652	668,113.06	95.775409	605,016.95	-63,096.11	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
	1,035,944.560	Local	101.957475	1,056,222.92	94.243483	976,310.24	-79,912.68	0.03
Original Face:	7,000,000.000	Base	101.957475	1,056,222.92	94.243483	976,310.24	-79,912.68	0.03
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
	769,177.010	Local	100.620468	773,949.51	92.187238	709,083.04	-64,866.47	0.02
Original Face:	3,550,000.000	Base	100.620468	773,949.51	92.187238	709,083.04	-64,866.47	0.02
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
	763,216.250	Local	102.218715	780,149.84	94.440526	720,785.44	-59,364.40	0.02
Original Face:	5,000,000.000	Base	102.218715	780,149.84	94.440526	720,785.44	-59,364.40	0.02
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	430,989.800	Local	103.288305	445,162.06	100.550431	433,362.10	-11,799.96	0.01
Original Face:	10,300,000.000	Base	103.288305	445,162.06	100.550431	433,362.10	-11,799.96	0.01
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
	212,035.390	Local	99.774028	211,556.25	99.678954	211,354.66	-201.59	0.01
Original Face:	14,598,876.000	Base	99.774028	211,556.25	99.678954	211,354.66	-201.59	0.01
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
	211,163.840	Local	99.767763	210,673.44	99.286933	209,658.10	-1,015.34	0.01
Original Face:	11,774,977.000	Base	99.767763	210,673.44	99.286933	209,658.10	-1,015.34	0.01
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	122,082.410	Local	99.730944	121,753.94	100.425898	122,602.36	848.42	0.00
Original Face:	3,598,890.000	Base	99.730944	121,753.94	100.425898	122,602.36	848.42	0.00
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	49,031.060	Local	99.784320	48,925.31	99.256730	48,666.63	-258.68	0.00
Original Face:	6,241,535.000	Base	99.784320	48,925.31	99.256730	48,666.63	-258.68	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	52,525.250	Local	100.140961	52,599.29	99.576779	52,302.95	-296.34	0.00
Original Face:	5,000,000.000	Base	100.140961	52,599.29	99.576779	52,302.95	-296.34	0.00
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	114,361.000	Local	100.538540	114,976.88	101.283521	115,828.85	851.97	0.00
Original Face:	5,000,000.000	Base	100.538540	114,976.88	101.283521	115,828.85	851.97	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	95,886.100	Local	100.366821	96,237.83	101.202111	97,038.76	800.93	0.00
Original Face:	5,000,000.000	Base	100.366821	96,237.83	101.202111	97,038.76	800.93	0.00
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				7.186000	01 Jan 2037		
	286,096.020	Local	102.444959	293,090.95	103.479546	296,050.86	2,959.91	0.01
Original Face:	6,000,000.000	Base	102.444959	293,090.95	103.479546	296,050.86	2,959.91	0.01
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				6.710000	01 Oct 2036		
	251,556.450	Local	102.393363	257,577.11	103.428588	260,181.28	2,604.17	0.01
Original Face:	5,000,000.000	Base	102.393363	257,577.11	103.428588	260,181.28	2,604.17	0.01
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
	706,629.510	Local	99.960831	706,352.73	96.054126	678,746.80	-27,605.93	0.02
Original Face:	8,208,821.000	Base	99.960831	706,352.73	96.054126	678,746.80	-27,605.93	0.02
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9				0.900000	26 Feb 2027		
	13,860,000.000	Local	93.669158	12,982,545.33	92.985063	12,887,729.73	-94,815.60	0.42
		Base	93.669158	12,982,545.33	92.985063	12,887,729.73	-94,815.60	0.42
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75				0.750000	24 Feb 2026		
	10,000,000.000	Local	98.450905	9,845,090.46	96.064502	9,606,450.20	-238,640.26	0.31
		Base	98.450905	9,845,090.46	96.064502	9,606,450.20	-238,640.26	0.31
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32				2.320000	28 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.520907	4,976,045.35	-23,954.65	0.16
		Base	100.000000	5,000,000.00	99.520907	4,976,045.35	-23,954.65	0.16
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
	754,448.900	Local	102.403789	772,584.26	95.728054	722,219.25	-50,365.01	0.02
Original Face:	5,000,000.000	Base	102.403789	772,584.26	95.728054	722,219.25	-50,365.01	0.02
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
	1,020,785.210	Local	108.069227	1,103,154.69	96.181537	981,806.90	-121,347.79	0.03
Original Face:	7,231,153.000	Base	108.069227	1,103,154.69	96.181537	981,806.90	-121,347.79	0.03
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
	1,395,488.560	Local	99.798985	1,392,683.42	89.292892	1,246,072.09	-146,611.33	0.04
Original Face:	8,000,000.000	Base	99.798985	1,392,683.42	89.292892	1,246,072.09	-146,611.33	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
		Local	622,747.980	102.128261	636,001.68	97.635809	608,025.03	-27,976.65	0.02
	Original Face:	Base	6,000,000.000	102.128261	636,001.68	97.635809	608,025.03	-27,976.65	0.02
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
		Local	1,177,053.750	100.330069	1,180,938.84	92.092847	1,083,982.31	-96,956.53	0.04
	Original Face:	Base	5,000,000.000	100.330069	1,180,938.84	92.092847	1,083,982.31	-96,956.53	0.04
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.030000	06 Oct 2025		
		Local	5,000,000.000	101.231658	5,061,582.90	100.534370	5,026,718.50	-34,864.40	0.16
		Base		101.231658	5,061,582.90	100.534370	5,026,718.50	-34,864.40	0.16
3133BS3B6	FED HM LN PC POOL QF5294 FR 01/53 FIXED 6.5					6.500000	01 Jan 2053		
		Local	7,183,915.610	103.276841	7,419,321.13	103.083995	7,405,467.21	-13,853.92	0.24
	Original Face:	Base	10,193,893.000	103.276841	7,419,321.13	103.083995	7,405,467.21	-13,853.92	0.24
3133BUNK9	FED HM LN PC POOL QF6694 FR 01/53 FIXED 7					7.000000	01 Jan 2053		
		Local	13,353,666.720	103.844863	13,867,096.93	103.830427	13,865,169.18	-1,927.75	0.45
	Original Face:	Base	19,717,301.000	103.844863	13,867,096.93	103.830427	13,865,169.18	-1,927.75	0.45
3133BW6T5	FED HM LN PC POOL QF8982 FR 03/53 FIXED 4.5					4.500000	01 Mar 2053		
		Local	6,418,888.250	98.311363	6,310,496.53	94.492545	6,065,370.87	-245,125.66	0.20
	Original Face:	Base	7,006,501.000	98.311363	6,310,496.53	94.492545	6,065,370.87	-245,125.66	0.20
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75					2.750000	12 Jun 2034		
		Local	4,240,000.000	111.528663	4,728,815.30	84.406757	3,578,846.50	-1,149,968.80	0.12
		Base		111.528663	4,728,815.30	84.406757	3,578,846.50	-1,149,968.80	0.12
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45					1.450000	11 Jun 2030		
		Local	4,000,000.000	90.159746	3,606,389.85	84.768356	3,390,734.24	-215,655.61	0.11
		Base		90.159746	3,606,389.85	84.768356	3,390,734.24	-215,655.61	0.11
3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68					1.680000	29 Apr 2030		
		Local	3,500,000.000	91.583083	3,205,407.89	86.139862	3,014,895.17	-190,512.72	0.10
		Base		91.583083	3,205,407.89	86.139862	3,014,895.17	-190,512.72	0.10
3133EM6A5	FEDERAL FARM CREDIT BANK BONDS 09/30 1.57					1.570000	23 Sep 2030		
		Local	3,771,000.000	89.430007	3,372,405.58	84.608721	3,190,594.87	-181,810.71	0.10
		Base		89.430007	3,372,405.58	84.608721	3,190,594.87	-181,810.71	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74					1.740000	03 Jun 2030		
		Local	3,135,000.000	90.860017	2,848,461.53	86.314064	2,705,945.91	-142,515.62	0.09
		Base		90.860017	2,848,461.53	86.314064	2,705,945.91	-142,515.62	0.09
3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94					1.940000	30 Jun 2031		
		Local	9,000,000.000	90.770440	8,169,339.58	84.521153	7,606,903.77	-562,435.81	0.25
		Base		90.770440	8,169,339.58	84.521153	7,606,903.77	-562,435.81	0.25
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12					2.120000	12 Jan 2032		
		Local	5,729,000.000	90.879896	5,206,509.23	84.369440	4,833,525.22	-372,984.01	0.16
		Base		90.879896	5,206,509.23	84.369440	4,833,525.22	-372,984.01	0.16
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1					2.100000	13 Jan 2031		
		Local	7,100,000.000	92.828906	6,590,852.33	86.222340	6,121,786.14	-469,066.19	0.20
		Base		92.828906	6,590,852.33	86.222340	6,121,786.14	-469,066.19	0.20
3133EPN50	FEDERAL FARM CREDIT BANK BONDS 12/28 4.25					4.250000	15 Dec 2028		
		Local	5,000,000.000	99.633892	4,981,694.59	99.604815	4,980,240.75	-1,453.84	0.16
		Base		99.633892	4,981,694.59	99.604815	4,980,240.75	-1,453.84	0.16
3133ERLN9	FEDERAL FARM CREDIT BANK BONDS 01/28 5.05					5.050000	18 Jan 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	100.229535	10,022,953.50	22,953.50	0.33
		Base		100.000000	10,000,000.00	100.229535	10,022,953.50	22,953.50	0.33
3133KQSY3	FED HM LN PC POOL RA8635 FR 03/53 FIXED 6					6.000000	01 Mar 2053		
		Local	11,408,994.640	101.963687	11,633,031.60	100.648818	11,483,018.25	-150,013.35	0.37
Original Face:		Base	12,845,689.000	101.963687	11,633,031.60	100.648818	11,483,018.25	-150,013.35	0.37
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
		Local	5,000,000.000	121.952595	6,097,629.73	110.825081	5,541,254.05	-556,375.68	0.18
		Base		121.952595	6,097,629.73	110.825081	5,541,254.05	-556,375.68	0.18
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5					0.500000	07 Nov 2025		
		Local	5,000,000.000	99.939055	4,996,952.77	96.875916	4,843,795.80	-153,156.97	0.16
		Base		99.939055	4,996,952.77	96.875916	4,843,795.80	-153,156.97	0.16
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.635127	25 Mar 2052		
		Local	189,160.510	107.547479	203,437.36	102.406710	193,713.05	-9,724.31	0.01
Original Face:		Base	4,261,779.000	107.547479	203,437.36	102.406710	193,713.05	-9,724.31	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	277,457.800	102.292543	283,818.64	98.507590	273,316.99	-10,501.65	0.01
Original Face:		Base	5,000,000.000	102.292543	283,818.64	98.507590	273,316.99	-10,501.65	0.01
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	2,812,486.800	98.663630	2,774,901.57	89.005950	2,503,280.59	-271,620.98	0.08
Original Face:		Base	30,000,000.000	98.663630	2,774,901.57	89.005950	2,503,280.59	-271,620.98	0.08
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	226,548.650	100.634989	227,987.21	97.123870	220,032.82	-7,954.39	0.01
Original Face:		Base	5,000,000.000	100.634989	227,987.21	97.123870	220,032.82	-7,954.39	0.01
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	728,374.320	99.941304	727,946.79	92.992810	677,335.75	-50,611.04	0.02
Original Face:		Base	6,000,000.000	99.941304	727,946.79	92.992810	677,335.75	-50,611.04	0.02
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	585,692.900	99.459118	582,524.99	95.074710	556,845.83	-25,679.16	0.02
Original Face:		Base	5,000,000.000	99.459118	582,524.99	95.074710	556,845.83	-25,679.16	0.02
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	423,130.320	100.656027	425,906.17	91.574790	387,480.70	-38,425.47	0.01
Original Face:		Base	6,000,000.000	100.656027	425,906.17	91.574790	387,480.70	-38,425.47	0.01
3136AGDC3	FANNIE MAE FNR 2013 97 JF					5.033270	25 Apr 2038		
		Local	660,853.000	99.896985	660,172.22	98.693730	652,220.48	-7,951.74	0.02
Original Face:		Base	5,000,000.000	99.896985	660,172.22	98.693730	652,220.48	-7,951.74	0.02
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	123,539.550	104.625078	129,253.35	98.910300	122,193.34	-7,060.01	0.00
Original Face:		Base	5,000,000.000	104.625078	129,253.35	98.910300	122,193.34	-7,060.01	0.00
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
		Local	1,453.900	102.098494	1,484.41	99.666750	1,449.05	-35.36	0.00
Original Face:		Base	5,000,000.000	102.098494	1,484.41	99.666750	1,449.05	-35.36	0.00
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	181,266.400	101.471972	183,934.59	98.638370	178,798.22	-5,136.37	0.01
Original Face:		Base	5,000,000.000	101.471972	183,934.59	98.638370	178,798.22	-5,136.37	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	152,562.600	101.173794	154,353.37	98.906370	150,894.13	-3,459.24	0.00
Original Face:		Base	5,000,000.000	101.173794	154,353.37	98.906370	150,894.13	-3,459.24	0.00
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	254,416.920	101.370880	257,904.67	98.606800	250,872.38	-7,032.29	0.01
Original Face:		Base	6,000,000.000	101.370880	257,904.67	98.606800	250,872.38	-7,032.29	0.01
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	1,059,410.460	88.893362	941,745.58	100.000000	1,059,410.46	117,664.88	0.03
Original Face:		Base	6,000,000.000	88.893362	941,745.58	100.000000	1,059,410.46	117,664.88	0.03
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	5,230,967.140	101.458000	5,307,234.66	98.760220	5,166,114.66	-141,120.00	0.17
Original Face:		Base	10,692,273.000	101.458000	5,307,234.66	98.760220	5,166,114.66	-141,120.00	0.17
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
		Local	851,185.790	106.120278	903,280.73	94.167030	801,536.38	-101,744.35	0.03
Original Face:		Base	4,600,000.000	106.120278	903,280.73	94.167030	801,536.38	-101,744.35	0.03
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	914,042.040	100.765506	921,039.09	95.954560	877,065.02	-43,974.07	0.03
Original Face:		Base	6,000,000.000	100.765506	921,039.09	95.954560	877,065.02	-43,974.07	0.03
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	997,685.100	101.088639	1,008,546.29	90.199590	899,907.87	-108,638.42	0.03
Original Face:		Base	6,000,000.000	101.088639	1,008,546.29	90.199590	899,907.87	-108,638.42	0.03
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	1,662,808.500	99.223182	1,649,891.51	90.199590	1,499,846.45	-150,045.06	0.05
Original Face:		Base	10,000,000.000	99.223182	1,649,891.51	90.199590	1,499,846.45	-150,045.06	0.05
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	831,404.250	99.886591	830,461.36	90.199590	749,923.22	-80,538.14	0.02
Original Face:		Base	5,000,000.000	99.886591	830,461.36	90.199590	749,923.22	-80,538.14	0.02
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	3,283,310.450	103.147426	3,386,650.22	90.059420	2,956,930.35	-429,719.87	0.10
Original Face:		Base	5,000,000.000	103.147426	3,386,650.22	90.059420	2,956,930.35	-429,719.87	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	4,595,410.540	103.378262	4,750,655.55	90.271420	4,148,342.35	-602,313.20	0.14
	Original Face:	Base	7,000,000.000	103.378262	4,750,655.55	90.271420	4,148,342.35	-602,313.20	0.14
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
		Local	2,585,890.150	100.380955	2,595,741.22	71.101890	1,838,616.77	-757,124.45	0.06
	Original Face:	Base	5,000,000.000	100.380955	2,595,741.22	71.101890	1,838,616.77	-757,124.45	0.06
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
		Local	4,000,353.270	100.538694	4,021,902.95	92.075800	3,683,357.28	-338,545.67	0.12
	Original Face:	Base	5,173,000.000	100.538694	4,021,902.95	92.075800	3,683,357.28	-338,545.67	0.12
3136BMS41	FANNIE MAE FNR 2022 36 VA					4.500000	25 Jul 2033		
		Local	4,907,854.290	101.977225	5,004,893.61	96.618670	4,741,903.54	-262,990.07	0.15
	Original Face:	Base	6,075,000.000	101.977225	5,004,893.61	96.618670	4,741,903.54	-262,990.07	0.15
3136BP6R7	FANNIE MAE FNR 2023 25 MZ					5.500000	25 Jun 2053		
		Local	4,723,929.790	99.926440	4,720,454.89	95.335100	4,503,563.19	-216,891.70	0.15
	Original Face:	Base	4,330,819.000	99.926440	4,720,454.89	95.335100	4,503,563.19	-216,891.70	0.15
3136BQAC3	FANNIE MAE FNR 2023 32 BD					5.500000	25 Jul 2042		
		Local	8,977,491.600	98.704250	8,861,165.71	99.741250	8,954,262.34	93,096.63	0.29
	Original Face:	Base	11,000,000.000	98.704250	8,861,165.71	99.741250	8,954,262.34	93,096.63	0.29
3136BQUH0	FANNIE MAE FNR 2023 53 C					6.500000	25 Apr 2049		
		Local	2,727,057.680	100.398874	2,737,935.21	102.234530	2,787,994.60	50,059.39	0.09
	Original Face:	Base	5,482,000.000	100.398874	2,737,935.21	102.234530	2,787,994.60	50,059.39	0.09
3136BR3U9	FANNIE MAE FNR 2024 36 B					5.500000	25 Jul 2051		
		Local	8,255,138.700	99.210737	8,189,983.93	101.188360	8,353,239.47	163,255.54	0.27
	Original Face:	Base	10,000,000.000	99.210737	8,189,983.93	101.188360	8,353,239.47	163,255.54	0.27
3136BRKK2	FANNIE MAE FNR 2024 9 NA					5.500000	25 Sep 2045		
		Local	7,895,545.000	99.173846	7,830,315.63	101.104120	7,982,721.29	152,405.66	0.26
	Original Face:	Base	10,000,000.000	99.173846	7,830,315.63	101.104120	7,982,721.29	152,405.66	0.26
3136BSMH5	FANNIE MAE FNR 2024 41 GP					5.500000	25 May 2046		
		Local	9,619,538.100	99.722033	9,592,798.93	100.032830	9,622,696.19	29,897.26	0.31
	Original Face:	Base	10,000,000.000	99.722033	9,592,798.93	100.032830	9,622,696.19	29,897.26	0.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136BSZ40	FANNIE MAE FNR 2024 61 CJ					5.000000	25 Mar 2051		
		Local	8,794,111.900	100.233304	8,814,628.91	98.876740	8,695,331.16	-119,297.75	0.28
Original Face:		Base	10,000,000.000	100.233304	8,814,628.91	98.876740	8,695,331.16	-119,297.75	0.28
3136BTLW1	FANNIE MAE FNR 2024 81 DA					5.000000	25 Jun 2048		
		Local	9,833,072.000	99.844347	9,817,766.56	98.032890	9,639,644.66	-178,121.90	0.31
Original Face:		Base	10,000,000.000	99.844347	9,817,766.56	98.032890	9,639,644.66	-178,121.90	0.31
3136BTWW9	FANNIE MAE FNR 2024 89 NB					5.500000	25 Oct 2050		
		Local	9,889,216.500	99.980010	9,887,239.62	99.815960	9,871,016.39	-16,223.23	0.32
Original Face:		Base	10,000,000.000	99.980010	9,887,239.62	99.815960	9,871,016.39	-16,223.23	0.32
3136BTYR8	FANNIE MAE FNR 2024 90 B					5.000000	25 Jul 2051		
		Local	14,676,771.450	98.713025	14,487,885.14	98.520430	14,459,618.34	-28,266.80	0.47
Original Face:		Base	15,000,000.000	98.713025	14,487,885.14	98.520430	14,459,618.34	-28,266.80	0.47
3136BUET3	FANNIE MAE FNR 2024 104 AC					5.000000	25 Mar 2052		
		Local	10,000,000.000	99.187578	9,918,757.84	98.716360	9,871,636.00	-47,121.84	0.32
Original Face:		Base	10,000,000.000	99.187578	9,918,757.84	98.716360	9,871,636.00	-47,121.84	0.32
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	77,073.330	99.917131	77,009.46	99.536581	76,716.16	-293.30	0.00
Original Face:		Base	6,625,000.000	99.917131	77,009.46	99.536581	76,716.16	-293.30	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	87,943.020	99.960315	87,908.12	100.661161	88,524.46	616.34	0.00
Original Face:		Base	6,000,000.000	99.960315	87,908.12	100.661161	88,524.46	616.34	0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	120,796.890	103.087166	124,526.09	98.997680	119,586.12	-4,939.97	0.00
Original Face:		Base	7,703,000.000	103.087166	124,526.09	98.997680	119,586.12	-4,939.97	0.00
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	347,423.600	102.335834	355,538.84	97.307450	338,069.05	-17,469.79	0.01
Original Face:		Base	10,000,000.000	102.335834	355,538.84	97.307450	338,069.05	-17,469.79	0.01
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	584,184.250	101.957814	595,621.49	89.520100	522,962.32	-72,659.17	0.02
Original Face:		Base	13,000,000.000	101.957814	595,621.49	89.520100	522,962.32	-72,659.17	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	53,409.030	100.193713	53,512.49	98.302200	52,502.25	-1,010.24	0.00
Original Face:		Base	3,000,000.000	100.193713	53,512.49	98.302200	52,502.25	-1,010.24	0.00
3137AMF85	FREDDIE MAC FHR 4023 EA					3.500000	15 Aug 2041		
		Local	106,915.620	102.355259	109,433.76	98.910160	105,750.41	-3,683.35	0.00
Original Face:		Base	12,500,000.000	102.355259	109,433.76	98.910160	105,750.41	-3,683.35	0.00
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	417,734.450	105.007284	438,651.60	95.714860	399,833.94	-38,817.66	0.01
Original Face:		Base	5,000,000.000	105.007284	438,651.60	95.714860	399,833.94	-38,817.66	0.01
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
		Local	628,210.240	100.458754	631,092.18	99.657550	626,058.93	-5,033.25	0.02
Original Face:		Base	8,000,000.000	100.458754	631,092.18	99.657550	626,058.93	-5,033.25	0.02
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	581,163.700	101.714453	591,127.48	88.982670	517,134.98	-73,992.50	0.02
Original Face:		Base	5,000,000.000	101.714453	591,127.48	88.982670	517,134.98	-73,992.50	0.02
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
		Local	45,010.600	102.934331	46,331.36	98.958850	44,541.97	-1,789.39	0.00
Original Face:		Base	5,000,000.000	102.934331	46,331.36	98.958850	44,541.97	-1,789.39	0.00
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	541,725.200	100.478719	544,318.54	94.475420	511,797.16	-32,521.38	0.02
Original Face:		Base	5,000,000.000	100.478719	544,318.54	94.475420	511,797.16	-32,521.38	0.02
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	655,765.900	102.202115	670,206.62	94.857210	622,041.24	-48,165.38	0.02
Original Face:		Base	5,000,000.000	102.202115	670,206.62	94.857210	622,041.24	-48,165.38	0.02
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	499,062.800	103.551281	516,785.92	97.226190	485,219.75	-31,566.17	0.02
Original Face:		Base	5,000,000.000	103.551281	516,785.92	97.226190	485,219.75	-31,566.17	0.02
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	1,352,365.800	102.049344	1,380,080.43	95.758140	1,295,000.34	-85,080.09	0.04
Original Face:		Base	10,000,000.000	102.049344	1,380,080.43	95.758140	1,295,000.34	-85,080.09	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	51,801.200	100.992602	52,315.38	99.653370	51,621.64	-693.74	0.00
Original Face:		Base	5,000,000.000	100.992602	52,315.38	99.653370	51,621.64	-693.74	0.00
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	99.166820	1,770,104.93	90.754500	1,619,946.95	-150,157.98	0.05
Original Face:		Base	1,784,977.000	99.166820	1,770,104.93	90.754500	1,619,946.95	-150,157.98	0.05
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		Local	446,842.170	100.272662	448,060.54	99.090440	442,777.87	-5,282.67	0.01
Original Face:		Base	5,183,921.000	100.272662	448,060.54	99.090440	442,777.87	-5,282.67	0.01
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	153,435.550	100.567958	154,307.00	98.216330	150,698.77	-3,608.23	0.00
Original Face:		Base	5,000,000.000	100.567958	154,307.00	98.216330	150,698.77	-3,608.23	0.00
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.000000	15 Oct 2026		
		Local	459,763.020	100.845997	463,652.60	99.019550	455,255.27	-8,397.33	0.01
Original Face:		Base	2,579,263.000	100.845997	463,652.60	99.019550	455,255.27	-8,397.33	0.01
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.000000	15 Jun 2043		
		Local	21,344.050	102.295534	21,834.01	99.719980	21,284.28	-549.73	0.00
Original Face:		Base	5,000,000.000	102.295534	21,834.01	99.719980	21,284.28	-549.73	0.00
3137BVHB5	FREDDIE MAC FHR 4662 VZ					3.500000	15 Feb 2047		
		Local	6,574,545.990	83.256304	5,473,724.02	88.452700	5,815,363.44	341,639.42	0.19
Original Face:		Base	5,000,000.000	83.256304	5,473,724.02	88.452700	5,815,363.44	341,639.42	0.19
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375					0.375000	23 Sep 2025		
		Local	10,000,000.000	99.956269	9,995,626.91	97.250775	9,725,077.50	-270,549.41	0.32
		Base		99.956269	9,995,626.91	97.250775	9,725,077.50	-270,549.41	0.32
3137FBBW5	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1					2.952000	25 Feb 2027		
		Local	1,324,384.660	97.945546	1,297,175.79	98.431830	1,303,616.06	6,440.27	0.04
Original Face:		Base	3,867,000.000	97.945546	1,297,175.79	98.431830	1,303,616.06	6,440.27	0.04
3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
		Local	1,627,693.200	100.525273	1,636,243.04	86.701530	1,411,234.91	-225,008.13	0.05
Original Face:		Base	5,000,000.000	100.525273	1,636,243.04	86.701530	1,411,234.91	-225,008.13	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
		Local	3,091,913.880	99.652024	3,081,154.77	97.543660	3,015,965.96	-65,188.81	0.10
Original Face:		Base	6,000,000.000	99.652024	3,081,154.77	97.543660	3,015,965.96	-65,188.81	0.10
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
		Local	1,399,945.000	110.721078	1,550,034.20	100.128060	1,401,737.77	-148,296.43	0.05
Original Face:		Base	10,000,000.000	110.721078	1,550,034.20	100.128060	1,401,737.77	-148,296.43	0.05
3137FWR85	FREDDIE MAC FHR 5028 BD					2.000000	25 Oct 2040		
		Local	1,445,378.650	101.888194	1,472,670.20	95.366270	1,378,403.71	-94,266.49	0.04
Original Face:		Base	5,000,000.000	101.888194	1,472,670.20	95.366270	1,378,403.71	-94,266.49	0.04
3137H2B78	FREDDIE MAC FHR 5139 DH					2.000000	25 Feb 2051		
		Local	7,808,689.200	102.584147	8,010,477.17	83.260670	6,501,566.95	-1,508,910.22	0.21
Original Face:		Base	10,000,000.000	102.584147	8,010,477.17	83.260670	6,501,566.95	-1,508,910.22	0.21
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					4.865760	25 Oct 2026		
		Local	2,906,788.680	99.777569	2,900,323.09	99.525090	2,892,984.05	-7,339.04	0.09
Original Face:		Base	6,000,000.000	99.777569	2,900,323.09	99.525090	2,892,984.05	-7,339.04	0.09
3137H8QV6	FREDDIE MAC FHR 5250 MA					4.000000	25 May 2052		
		Local	7,958,372.500	97.473011	7,757,265.31	96.396760	7,671,613.24	-85,652.07	0.25
Original Face:		Base	10,000,000.000	97.473011	7,757,265.31	96.396760	7,671,613.24	-85,652.07	0.25
3137H94L0	FREDDIE MAC FHR 5268 CA					5.000000	25 Mar 2039		
		Local	3,928,591.140	100.141571	3,934,152.87	99.268620	3,899,858.21	-34,294.66	0.13
Original Face:		Base	10,963,000.000	100.141571	3,934,152.87	99.268620	3,899,858.21	-34,294.66	0.13
3137H9KJ7	FREDDIE MAC FHR 5282 MA					5.500000	25 Jun 2042		
		Local	7,652,143.300	100.139010	7,662,780.52	100.019620	7,653,644.65	-9,135.87	0.25
Original Face:		Base	10,000,000.000	100.139010	7,662,780.52	100.019620	7,653,644.65	-9,135.87	0.25
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
		Local	9,545,433.000	99.820889	9,528,336.08	98.888470	9,439,332.65	-89,003.43	0.31
Original Face:		Base	10,000,000.000	99.820889	9,528,336.08	98.888470	9,439,332.65	-89,003.43	0.31
3137HBX90	FREDDIE MAC FHR 5388 DA					6.000000	25 Jul 2048		
		Local	7,663,220.500	100.246048	7,682,075.73	100.947670	7,735,842.54	53,766.81	0.25
Original Face:		Base	10,000,000.000	100.246048	7,682,075.73	100.947670	7,735,842.54	53,766.81	0.25

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137HCA93	FREDDIE MAC FHR 5404 AB					5.500000	25 Jan 2048		
		Local	8,456,533.400	99.894911	8,447,646.53	99.341180	8,400,820.07	-46,826.46	0.27
Original Face:		Base	10,000,000.000	99.894911	8,447,646.53	99.341180	8,400,820.07	-46,826.46	0.27
3137HCM41	FREDDIE MAC FHR 5407 MA					6.000000	25 May 2050		
		Local	2,450,355.510	99.845242	2,446,563.38	100.918010	2,472,850.02	26,286.64	0.08
Original Face:		Base	3,000,000.000	99.845242	2,446,563.38	100.918010	2,472,850.02	26,286.64	0.08
3137HCNX6	FREDDIE MAC FHR 5413 L					6.000000	25 Sep 2050		
		Local	12,778,299.150	99.884080	12,763,486.58	100.812600	12,882,135.61	118,649.03	0.42
Original Face:		Base	15,000,000.000	99.884080	12,763,486.58	100.812600	12,882,135.61	118,649.03	0.42
3137HCRL8	FREDDIE MAC FHR 5411 BY					6.000000	25 May 2054		
		Local	10,000,000.000	103.827269	10,382,726.89	98.767900	9,876,790.00	-505,936.89	0.32
Original Face:		Base	10,000,000.000	103.827269	10,382,726.89	98.767900	9,876,790.00	-505,936.89	0.32
3137HDGM6	FREDDIE MAC FHR 5423 BA					6.000000	25 Sep 2048		
		Local	8,247,209.290	99.760457	8,227,453.66	100.759250	8,309,826.23	82,372.57	0.27
Original Face:		Base	10,000,000.000	99.760457	8,227,453.66	100.759250	8,309,826.23	82,372.57	0.27
3137HFFV2	FREDDIE MAC FHR 5452 CB					5.000000	25 Aug 2051		
		Local	8,830,266.370	99.392943	8,776,661.60	98.514090	8,699,056.56	-77,605.04	0.28
Original Face:		Base	10,000,000.000	99.392943	8,776,661.60	98.514090	8,699,056.56	-77,605.04	0.28
3137HHNA5	FREDDIE MAC FHR 5483 DG					5.500000	25 Feb 2050		
		Local	9,825,180.800	99.968775	9,822,112.90	99.515450	9,777,572.89	-44,540.01	0.32
Original Face:		Base	10,000,000.000	99.968775	9,822,112.90	99.515450	9,777,572.89	-44,540.01	0.32
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
		Local	843,576.000	103.139472	870,059.83	94.316145	795,628.36	-74,431.47	0.03
Original Face:		Base	10,000,000.000	103.139472	870,059.83	94.316145	795,628.36	-74,431.47	0.03
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
		Local	144,937.170	100.591173	145,794.00	98.599481	142,907.30	-2,886.70	0.00
Original Face:		Base	7,000,000.000	100.591173	145,794.00	98.599481	142,907.30	-2,886.70	0.00
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					7.290000	01 Nov 2035		
		Local	202,880.000	102.262875	207,470.92	101.766367	206,463.61	-1,007.31	0.01
Original Face:		Base	5,000,000.000	102.262875	207,470.92	101.766367	206,463.61	-1,007.31	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
	1,292,761.200	Local	104.390166	1,349,515.56	96.916310	1,252,896.45	-96,619.11	0.04
Original Face:	20,000,000.000	Base	104.390166	1,349,515.56	96.916310	1,252,896.45	-96,619.11	0.04
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				7.209000	01 May 2036		
	245,484.000	Local	102.396071	251,365.97	103.278300	253,531.70	2,165.73	0.01
Original Face:	5,000,000.000	Base	102.396071	251,365.97	103.278300	253,531.70	2,165.73	0.01
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				7.351000	01 Oct 2037		
	100,431.400	Local	104.671955	105,123.51	101.601524	102,039.83	-3,083.68	0.00
Original Face:	4,000,000.000	Base	104.671955	105,123.51	101.601524	102,039.83	-3,083.68	0.00
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
	503,940.800	Local	102.600103	517,043.78	97.287909	490,273.47	-26,770.31	0.02
Original Face:	8,000,000.000	Base	102.600103	517,043.78	97.287909	490,273.47	-26,770.31	0.02
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				7.230000	01 Aug 2037		
	54,325.050	Local	104.842039	56,955.49	102.238924	55,541.35	-1,414.14	0.00
Original Face:	5,000,000.000	Base	104.842039	56,955.49	102.238924	55,541.35	-1,414.14	0.00
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
	238,303.860	Local	100.894056	240,434.43	97.981129	233,492.81	-6,941.62	0.01
Original Face:	6,000,000.000	Base	100.894056	240,434.43	97.981129	233,492.81	-6,941.62	0.01
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
	105,123.600	Local	100.754036	105,916.27	99.236855	104,321.35	-1,594.92	0.00
Original Face:	10,000,000.000	Base	100.754036	105,916.27	99.236855	104,321.35	-1,594.92	0.00
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	704,431.980	Local	102.975606	725,393.10	95.223265	670,783.13	-54,609.97	0.02
Original Face:	6,000,000.000	Base	102.975606	725,393.10	95.223265	670,783.13	-54,609.97	0.02
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
	1,356,940.080	Local	104.034852	1,411,690.60	90.252373	1,224,670.62	-187,019.98	0.04
Original Face:	6,750,000.000	Base	104.034852	1,411,690.60	90.252373	1,224,670.62	-187,019.98	0.04
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
	835,256.520	Local	102.235864	853,931.72	93.664789	782,341.26	-71,590.46	0.03
Original Face:	7,000,000.000	Base	102.235864	853,931.72	93.664789	782,341.26	-71,590.46	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
		Local	5,617,000.000	99.931636	5,613,159.99	97.019674	5,449,595.09	-163,564.90	0.18
Original Face:		Base	5,617,000.000	99.931636	5,613,159.99	97.019674	5,449,595.09	-163,564.90	0.18
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
		Local	803,566.260	100.766228	809,723.41	93.542463	751,675.67	-58,047.74	0.02
Original Face:		Base	5,948,304.000	100.766228	809,723.41	93.542463	751,675.67	-58,047.74	0.02
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
		Local	1,265,653.600	101.549332	1,285,262.78	92.485500	1,170,546.06	-114,716.72	0.04
Original Face:		Base	7,922,201.000	101.549332	1,285,262.78	92.485500	1,170,546.06	-114,716.72	0.04
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
		Local	760,376.460	101.441865	771,340.06	95.854091	728,851.94	-42,488.12	0.02
Original Face:		Base	6,000,000.000	101.441865	771,340.06	95.854091	728,851.94	-42,488.12	0.02
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
		Local	1,667,858.730	102.920076	1,716,561.48	97.018598	1,618,133.16	-98,428.32	0.05
Original Face:		Base	11,523,254.000	102.920076	1,716,561.48	97.018598	1,618,133.16	-98,428.32	0.05
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
		Local	2,201,014.890	113.826138	2,505,330.24	100.977270	2,222,524.75	-282,805.49	0.07
Original Face:		Base	41,000,000.000	113.826138	2,505,330.24	100.977270	2,222,524.75	-282,805.49	0.07
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	65,572.050	101.012688	66,236.09	103.459260	67,840.36	1,604.27	0.00
Original Face:		Base	5,000,000.000	101.012688	66,236.09	103.459260	67,840.36	1,604.27	0.00
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	204,545.830	105.471058	215,736.65	100.039760	204,627.16	-11,109.49	0.01
Original Face:		Base	5,855,000.000	105.471058	215,736.65	100.039760	204,627.16	-11,109.49	0.01
31396Q5U9	FANNIE MAE FNR 2009 69 WA					5.989082	25 Sep 2039		
		Local	152,407.600	103.706810	158,057.06	100.931940	153,827.95	-4,229.11	0.01
Original Face:		Base	5,000,000.000	103.706810	158,057.06	100.931940	153,827.95	-4,229.11	0.01
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.585436	25 Aug 2039		
		Local	414,852.200	101.986467	423,093.10	100.191820	415,647.97	-7,445.13	0.01
Original Face:		Base	10,000,000.000	101.986467	423,093.10	100.191820	415,647.97	-7,445.13	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	1,298,950.830	101.388558	1,316,987.51	98.692720	1,281,969.91	-35,017.60	0.04
Original Face:		Base	8,609,641.000	101.388558	1,316,987.51	98.692720	1,281,969.91	-35,017.60	0.04
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
		Local	217,365.250	99.908739	217,166.88	99.048920	215,297.93	-1,868.95	0.01
Original Face:		Base	5,000,000.000	99.908739	217,166.88	99.048920	215,297.93	-1,868.95	0.01
31398NWN0	FANNIE MAE FNR 2010 111 WA					5.981956	25 Oct 2040		
		Local	320,825.850	106.264829	340,925.04	101.569760	325,862.05	-15,062.99	0.01
Original Face:		Base	5,000,000.000	106.264829	340,925.04	101.569760	325,862.05	-15,062.99	0.01
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	436,496.150	99.769576	435,490.36	99.153852	432,802.75	-2,687.61	0.01
Original Face:		Base	11,959,998.000	99.769576	435,490.36	99.153852	432,802.75	-2,687.61	0.01
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	50,133.000	99.581114	49,923.00	98.631123	49,446.74	-476.26	0.00
Original Face:		Base	5,000,000.000	99.581114	49,923.00	98.631123	49,446.74	-476.26	0.00
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	76,220.240	100.383533	76,512.57	100.660908	76,723.99	211.42	0.00
Original Face:		Base	6,500,000.000	100.383533	76,512.57	100.660908	76,723.99	211.42	0.00
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	142,101.200	100.091653	142,231.44	100.165328	142,336.13	104.69	0.00
Original Face:		Base	8,000,000.000	100.091653	142,231.44	100.165328	142,336.13	104.69	0.00
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	9,621.410	100.307335	9,650.98	101.362391	9,752.49	101.51	0.00
Original Face:		Base	5,457,127.000	100.307335	9,650.98	101.362391	9,752.49	101.51	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	173,768.900	100.348497	174,374.48	100.661248	174,917.94	543.46	0.01
Original Face:		Base	5,000,000.000	100.348497	174,374.48	100.661248	174,917.94	543.46	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	144,148.080	100.641764	145,073.17	100.661966	145,102.29	29.12	0.00
Original Face:		Base	10,547,657.000	100.641764	145,073.17	100.661966	145,102.29	29.12	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
		Local	202,792.100	100.356498	203,515.05	99.597943	201,976.76	-1,538.29	0.01
	Original Face:	Base	17,500,000.000	100.356498	203,515.05	99.597943	201,976.76	-1,538.29	0.01
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
		Local	36,488.830	102.335400	37,340.99	100.563835	36,694.57	-646.42	0.00
	Original Face:	Base	9,397,749.000	102.335400	37,340.99	100.563835	36,694.57	-646.42	0.00
3140A8ST0	FNMA POOL DA7729 FN 01/54 FIXED 6					6.000000	01 Jan 2054		
		Local	2,496,540.950	99.900105	2,494,047.03	99.431999	2,482,360.57	-11,686.46	0.08
	Original Face:	Base	4,303,991.000	99.900105	2,494,047.03	99.431999	2,482,360.57	-11,686.46	0.08
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
		Local	3,308,144.120	104.435505	3,454,877.02	92.859488	3,071,925.69	-382,951.33	0.10
	Original Face:	Base	15,243,777.000	104.435505	3,454,877.02	92.859488	3,071,925.69	-382,951.33	0.10
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.000000	01 Nov 2036		
		Local	477,810.670	100.446309	479,943.18	91.923204	439,218.88	-40,724.30	0.01
	Original Face:	Base	4,744,826.000	100.446309	479,943.18	91.923204	439,218.88	-40,724.30	0.01
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
		Local	558,317.130	100.466205	560,920.03	91.663065	511,770.59	-49,149.44	0.02
	Original Face:	Base	4,166,154.000	100.466205	560,920.03	91.663065	511,770.59	-49,149.44	0.02
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.500000	01 Apr 2047		
		Local	1,919,703.700	102.104838	1,960,110.35	89.594051	1,719,940.31	-240,170.04	0.06
	Original Face:	Base	10,000,000.000	102.104838	1,960,110.35	89.594051	1,719,940.31	-240,170.04	0.06
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.500000	01 May 2047		
		Local	2,742,418.050	106.783225	2,928,442.43	95.059100	2,606,917.92	-321,524.51	0.09
	Original Face:	Base	9,938,165.000	106.783225	2,928,442.43	95.059100	2,606,917.92	-321,524.51	0.09
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.500000	01 Apr 2047		
		Local	1,635,567.780	106.776900	1,746,408.57	95.059230	1,554,758.14	-191,650.43	0.05
	Original Face:	Base	6,864,195.000	106.776900	1,746,408.57	95.059230	1,554,758.14	-191,650.43	0.05
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
		Local	886,080.360	104.484206	925,814.03	95.365595	845,015.81	-80,798.22	0.03
	Original Face:	Base	11,668,342.000	104.484206	925,814.03	95.365595	845,015.81	-80,798.22	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.000000	01 Nov 2031		
		Local	1,436,551.100	99.898212	1,435,088.87	95.817894	1,376,473.01	-58,615.86	0.04
Original Face:		Base	10,000,000.000	99.898212	1,435,088.87	95.817894	1,376,473.01	-58,615.86	0.04
3140JCL28	FNMA POOL BM7544 FN 06/54 FLOATING VAR					4.334000	01 Jun 2054		
		Local	12,473,897.330	97.757812	12,194,209.16	96.049728	11,981,144.46	-213,064.70	0.39
Original Face:		Base	12,975,347.000	97.757812	12,194,209.16	96.049728	11,981,144.46	-213,064.70	0.39
3140JCM92	FNMA POOL BM7583 FN 11/54 FLOATING VAR					5.884000	01 Nov 2054		
		Local	9,694,954.900	101.176259	9,808,992.65	100.951560	9,787,208.21	-21,784.44	0.32
Original Face:		Base	10,000,000.000	101.176259	9,808,992.65	100.951560	9,787,208.21	-21,784.44	0.32
3140JCN67	FNMA POOL BM7612 FN 11/54 FLOATING VAR					5.589000	01 Nov 2054		
		Local	9,851,628.200	100.843750	9,934,751.31	100.256789	9,876,926.10	-57,825.21	0.32
Original Face:		Base	10,000,000.000	100.843750	9,934,751.31	100.256789	9,876,926.10	-57,825.21	0.32
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	9,126,107.540	105.575258	9,634,911.55	83.990465	7,665,060.16	-1,969,851.39	0.25
Original Face:		Base	12,784,918.000	105.575258	9,634,911.55	83.990465	7,665,060.16	-1,969,851.39	0.25
3140LWXJ1	FNMA POOL BT7880 FN 06/52 FIXED 5					5.000000	01 Jun 2052		
		Local	4,307,455.610	98.519297	4,243,674.99	95.657969	4,120,424.55	-123,250.44	0.13
Original Face:		Base	4,455,713.000	98.519297	4,243,674.99	95.657969	4,120,424.55	-123,250.44	0.13
3140N9NR3	FNMA POOL BX4899 FN 01/53 FIXED 6.5					6.500000	01 Jan 2053		
		Local	10,891,667.420	103.180612	11,238,089.10	103.084105	11,227,577.88	-10,511.22	0.37
Original Face:		Base	11,591,129.000	103.180612	11,238,089.10	103.084105	11,227,577.88	-10,511.22	0.37
3140NEMK8	FNMA POOL BX9361 FN 03/53 FIXED 4.5					4.500000	01 Mar 2053		
		Local	4,823,517.780	96.497370	4,654,567.78	92.456615	4,459,661.26	-194,906.52	0.15
Original Face:		Base	4,949,005.000	96.497370	4,654,567.78	92.456615	4,459,661.26	-194,906.52	0.15
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
		Local	789,220.800	100.417920	792,519.11	95.640127	754,811.78	-37,707.33	0.02
Original Face:		Base	6,000,000.000	100.417920	792,519.11	95.640127	754,811.78	-37,707.33	0.02
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.500000	01 Aug 2039		
		Local	334,112.780	103.838497	346,937.69	100.417670	335,508.27	-11,429.42	0.01
Original Face:		Base	9,100,000.000	103.838497	346,937.69	100.417670	335,508.27	-11,429.42	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.000000	01 Mar 2026		
		Local	42,169.100	100.223457	42,263.33	99.324814	41,884.38	-378.95	0.00
	Original Face:	Base	7,060,000.000	100.223457	42,263.33	99.324814	41,884.38	-378.95	0.00
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026		
		Local	57,282.840	100.630189	57,643.83	99.317983	56,892.16	-751.67	0.00
	Original Face:	Base	6,000,000.000	100.630189	57,643.83	99.317983	56,892.16	-751.67	0.00
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
		Local	632,192.200	103.259621	652,799.27	94.314700	596,250.18	-56,549.09	0.02
	Original Face:	Base	5,000,000.000	103.259621	652,799.27	94.314700	596,250.18	-56,549.09	0.02
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
		Local	1,512,949.620	102.794728	1,555,232.45	88.114781	1,333,132.24	-222,100.21	0.04
	Original Face:	Base	7,000,000.000	102.794728	1,555,232.45	88.114781	1,333,132.24	-222,100.21	0.04
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	1,034.530	100.002900	1,034.56	99.680063	1,031.22	-3.34	0.00
	Original Face:	Base	7,000,000.000	100.002900	1,034.56	99.680063	1,031.22	-3.34	0.00
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
		Local	334,172.760	103.303279	345,211.42	97.768740	326,716.50	-18,494.92	0.01
	Original Face:	Base	6,100,000.000	103.303279	345,211.42	97.768740	326,716.50	-18,494.92	0.01
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
		Local	565,957.750	100.794628	570,455.01	97.489967	551,752.02	-18,702.99	0.02
	Original Face:	Base	9,500,000.000	100.794628	570,455.01	97.489967	551,752.02	-18,702.99	0.02
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
		Local	559,297.750	101.852087	569,656.43	95.356767	533,328.25	-36,328.18	0.02
	Original Face:	Base	5,000,000.000	101.852087	569,656.43	95.356767	533,328.25	-36,328.18	0.02
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	907,893.070	102.619630	931,676.51	97.217444	882,630.44	-49,046.07	0.03
	Original Face:	Base	7,899,440.000	102.619630	931,676.51	97.217444	882,630.44	-49,046.07	0.03
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
		Local	1,044,326.640	103.995196	1,086,049.54	98.292814	1,026,498.04	-59,551.50	0.03
	Original Face:	Base	8,000,000.000	103.995196	1,086,049.54	98.292814	1,026,498.04	-59,551.50	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	997,162.620	101.352071	1,010,644.97	95.791311	955,195.15	-55,449.82	0.03
	Original Face:	Base	6,000,000.000	101.352071	1,010,644.97	95.791311	955,195.15	-55,449.82	0.03
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
		Local	731,434.000	101.461358	742,122.87	95.299952	697,056.25	-45,066.62	0.02
	Original Face:	Base	5,000,000.000	101.461358	742,122.87	95.299952	697,056.25	-45,066.62	0.02
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
		Local	482,678.700	102.096660	492,798.83	97.986162	472,958.33	-19,840.50	0.02
	Original Face:	Base	5,000,000.000	102.096660	492,798.83	97.986162	472,958.33	-19,840.50	0.02
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					7.100000	01 Feb 2037		
		Local	140,364.600	102.182701	143,428.34	102.933613	144,482.35	1,054.01	0.00
	Original Face:	Base	5,000,000.000	102.182701	143,428.34	102.933613	144,482.35	1,054.01	0.00
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
		Local	146,025.180	103.633154	151,330.50	100.282853	146,438.22	-4,892.28	0.00
	Original Face:	Base	3,262,241.000	103.633154	151,330.50	100.282853	146,438.22	-4,892.28	0.00
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					6.959000	01 Jan 2037		
		Local	239,061.700	102.172431	244,255.15	103.367132	247,111.22	2,856.07	0.01
	Original Face:	Base	6,271,091.000	102.172431	244,255.15	103.367132	247,111.22	2,856.07	0.01
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.500000	01 Dec 2025		
		Local	49,177.200	100.436442	49,391.83	99.201824	48,784.68	-607.15	0.00
	Original Face:	Base	12,000,000.000	100.436442	49,391.83	99.201824	48,784.68	-607.15	0.00
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050		
		Local	10,000,000.000	99.199477	9,919,947.70	91.669595	9,166,959.50	-752,988.20	0.30
		Base		99.199477	9,919,947.70	91.669595	9,166,959.50	-752,988.20	0.30
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4					4.000000	26 May 2025		
		Local	4,000,000.000	100.820427	4,032,817.09	99.534166	3,981,366.64	-51,450.45	0.13
		Base		100.820427	4,032,817.09	99.534166	3,981,366.64	-51,450.45	0.13
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
		Local	5,000,000.000	99.763112	4,988,155.59	104.690123	5,234,506.15	246,350.56	0.17
		Base		99.763112	4,988,155.59	104.690123	5,234,506.15	246,350.56	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
341081GM3	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3					5.300000	01 Apr 2053		
		Local	5,000,000.000	99.515045	4,975,752.25	95.476555	4,773,827.75	-201,924.50	0.16
		Base		99.515045	4,975,752.25	95.476555	4,773,827.75	-201,924.50	0.16
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B					1.910000	15 Jul 2027		
		Local	4,000,000.000	98.932650	3,957,306.01	97.531550	3,901,262.00	-56,044.01	0.13
Original Face:		Base	4,000,000.000	98.932650	3,957,306.01	97.531550	3,901,262.00	-56,044.01	0.13
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A					1.060000	15 Apr 2033		
		Local	13,750,000.000	99.931867	13,740,631.69	97.342190	13,384,551.13	-356,080.56	0.44
Original Face:		Base	13,750,000.000	99.931867	13,740,631.69	97.342190	13,384,551.13	-356,080.56	0.44
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
		Local	6,090,000.000	102.153047	6,221,120.59	99.943310	6,086,547.58	-134,573.01	0.20
Original Face:		Base	6,090,000.000	102.153047	6,221,120.59	99.943310	6,086,547.58	-134,573.01	0.20
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
		Local	911,610.880	108.881684	992,577.28	103.929253	947,430.38	-45,146.90	0.03
Original Face:		Base	8,707,929.000	108.881684	992,577.28	103.929253	947,430.38	-45,146.90	0.03
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	4,097,325.400	104.773489	4,292,910.78	92.385047	3,785,316.00	-507,594.78	0.12
Original Face:		Base	11,805,572.000	104.773489	4,292,910.78	92.385047	3,785,316.00	-507,594.78	0.12
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	586,815.400	100.000000	586,815.40	87.882851	515,710.10	-71,105.30	0.02
Original Face:		Base	10,000,000.000	100.000000	586,815.40	87.882851	515,710.10	-71,105.30	0.02
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
		Local	5,870,396.110	110.568472	6,490,807.30	92.323910	5,419,779.22	-1,071,028.08	0.18
Original Face:		Base	9,821,806.000	110.568472	6,490,807.30	92.323910	5,419,779.22	-1,071,028.08	0.18
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3					3.000000	20 Jun 2051		
		Local	11,395,612.740	106.047534	12,084,766.34	86.709258	9,881,051.25	-2,203,715.09	0.32
Original Face:		Base	12,889,444.000	106.047534	12,084,766.34	86.709258	9,881,051.25	-2,203,715.09	0.32
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5					3.500000	20 Jul 2051		
		Local	8,134,894.000	108.305260	8,810,518.12	89.389101	7,271,708.61	-1,538,809.51	0.24
Original Face:		Base	10,000,000.000	108.305260	8,810,518.12	89.389101	7,271,708.61	-1,538,809.51	0.24

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3					3.000000	20 May 2051		
		Local	7,903,201.150	105.715753	8,354,928.59	88.676141	7,008,253.80	-1,346,674.79	0.23
	Original Face:	Base	10,204,176.000	105.715753	8,354,928.59	88.676141	7,008,253.80	-1,346,674.79	0.23
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5					3.500000	20 Jun 2051		
		Local	10,031,072.840	108.080372	10,841,620.83	89.944521	9,022,400.42	-1,819,220.41	0.29
	Original Face:	Base	12,373,645.000	108.080372	10,841,620.83	89.944521	9,022,400.42	-1,819,220.41	0.29
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	763,583.400	107.020912	817,193.92	101.301488	773,521.35	-43,672.57	0.03
	Original Face:	Base	6,000,000.000	107.020912	817,193.92	101.301488	773,521.35	-43,672.57	0.03
3618AW5S9	GNMA II POOL CS4457 G2 08/53 FIXED 6					6.000000	20 Aug 2053		
		Local	10,265,647.320	100.354456	10,302,034.52	101.225652	10,391,468.43	89,433.91	0.34
	Original Face:	Base	10,422,298.000	100.354456	10,302,034.52	101.225652	10,391,468.43	89,433.91	0.34
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5					5.000000	20 May 2063		
		Local	3,827,617.850	97.918347	3,747,940.12	96.284592	3,685,406.23	-62,533.89	0.12
	Original Face:	Base	5,000,000.000	97.918347	3,747,940.12	96.284592	3,685,406.23	-62,533.89	0.12
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	1,661,305.820	104.697604	1,739,347.39	92.305517	1,533,476.93	-205,870.46	0.05
	Original Face:	Base	5,682,660.000	104.697604	1,739,347.39	92.305517	1,533,476.93	-205,870.46	0.05
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	514,922.350	104.924896	540,281.74	94.602582	487,129.84	-53,151.90	0.02
	Original Face:	Base	5,271,946.000	104.924896	540,281.74	94.602582	487,129.84	-53,151.90	0.02
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	3,309,926.630	104.745860	3,467,011.10	92.302891	3,055,157.97	-411,853.13	0.10
	Original Face:	Base	8,934,236.000	104.745860	3,467,011.10	92.302891	3,055,157.97	-411,853.13	0.10
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	69,111.140	100.591395	69,519.86	101.405421	70,082.44	562.58	0.00
	Original Face:	Base	7,000,000.000	100.591395	69,519.86	101.405421	70,082.44	562.58	0.00
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	185,796.920	101.040728	187,730.56	99.436117	184,749.24	-2,981.32	0.01
	Original Face:	Base	22,821,698.000	101.040728	187,730.56	99.436117	184,749.24	-2,981.32	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	83,545.800	102.103852	85,303.48	88.639617	74,054.68	-11,248.80	0.00
	Original Face:	Base	5,000,000.000	102.103852	85,303.48	88.639617	74,054.68	-11,248.80	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	708,916.170	100.467481	712,230.22	97.426755	690,674.02	-21,556.20	0.02
	Original Face:	Base	13,640,889.000	100.467481	712,230.22	97.426755	690,674.02	-21,556.20	0.02
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	467,130.450	106.372411	496,897.92	97.619579	456,010.78	-40,887.14	0.01
	Original Face:	Base	5,000,000.000	106.372411	496,897.92	97.619579	456,010.78	-40,887.14	0.01
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	1,325,512.500	105.166716	1,393,997.96	93.922993	1,244,961.01	-149,036.95	0.04
	Original Face:	Base	10,000,000.000	105.166716	1,393,997.96	93.922993	1,244,961.01	-149,036.95	0.04
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR					6.911000	20 Mar 2070		
		Local	4,155,029.420	105.832960	4,397,390.64	103.857760	4,315,320.48	-82,070.16	0.14
	Original Face:	Base	6,631,731.000	105.832960	4,397,390.64	103.857760	4,315,320.48	-82,070.16	0.14
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR					7.497000	20 Apr 2070		
		Local	5,087,321.090	111.068879	5,650,430.53	105.853440	5,385,104.38	-265,326.15	0.18
	Original Face:	Base	10,005,856.000	111.068879	5,650,430.53	105.853440	5,385,104.38	-265,326.15	0.18
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5					3.500000	20 May 2050		
		Local	3,369,938.320	106.060074	3,574,159.09	88.159870	2,970,933.24	-603,225.85	0.10
	Original Face:	Base	7,538,423.000	106.060074	3,574,159.09	88.159870	2,970,933.24	-603,225.85	0.10
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR					7.479000	20 May 2070		
		Local	4,286,968.400	109.837733	4,708,708.92	104.223860	4,468,043.94	-240,664.98	0.15
	Original Face:	Base	10,000,000.000	109.837733	4,708,708.92	104.223860	4,468,043.94	-240,664.98	0.15
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR					7.007000	20 Oct 2070		
		Local	3,738,253.100	108.030043	4,038,436.45	102.506100	3,831,937.46	-206,498.99	0.13
	Original Face:	Base	10,000,000.000	108.030043	4,038,436.45	102.506100	3,831,937.46	-206,498.99	0.13
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE					4.536000	20 Jan 2071		
		Local	2,059,210.690	111.730123	2,300,758.64	98.821660	2,034,946.19	-265,812.45	0.07
	Original Face:	Base	6,168,892.000	111.730123	2,300,758.64	98.821660	2,034,946.19	-265,812.45	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE					4.506000	20 Aug 2071		
		Local	3,187,452.300	109.137098	3,478,692.95	98.990140	3,155,263.49	-323,429.46	0.10
Original Face:		Base	10,000,000.000	109.137098	3,478,692.95	98.990140	3,155,263.49	-323,429.46	0.10
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR					5.946000	20 Feb 2072		
		Local	9,913,860.500	107.311171	10,638,679.82	103.602730	10,271,030.13	-367,649.69	0.34
Original Face:		Base	10,000,000.000	107.311171	10,638,679.82	103.602730	10,271,030.13	-367,649.69	0.34
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.530000	20 Oct 2067		
		Local	5,673,506.400	102.188167	5,797,652.18	99.058220	5,620,074.45	-177,577.73	0.18
Original Face:		Base	18,000,000.000	102.188167	5,797,652.18	99.058220	5,620,074.45	-177,577.73	0.18
3622AC2P4	GNMA II POOL 787182 G2 11/73 VARIABLE					4.442000	20 Nov 2073		
		Local	5,059,121.940	96.519737	4,883,051.19	95.013700	4,806,858.94	-76,192.25	0.16
Original Face:		Base	5,709,398.000	96.519737	4,883,051.19	95.013700	4,806,858.94	-76,192.25	0.16
3622ADFD5	GNMA II POOL 787464 G2 06/54 FLOATING VAR					4.010000	20 Jun 2054		
		Local	13,198,365.140	97.071908	12,811,904.83	96.666977	12,758,460.59	-53,444.24	0.42
Original Face:		Base	13,363,186.000	97.071908	12,811,904.83	96.666977	12,758,460.59	-53,444.24	0.42
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	66,713.420	100.566857	67,091.59	101.757376	67,885.83	794.24	0.00
Original Face:		Base	7,322,535.000	100.566857	67,091.59	101.757376	67,885.83	794.24	0.00
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	337,129.580	103.912843	350,320.93	99.885396	336,743.22	-13,577.71	0.01
Original Face:		Base	8,800,000.000	103.912843	350,320.93	99.885396	336,743.22	-13,577.71	0.01
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5					3.500000	15 May 2025		
		Local	10,000,000.000	99.353243	9,935,324.31	99.646861	9,964,686.10	29,361.79	0.33
		Base		99.353243	9,935,324.31	99.646861	9,964,686.10	29,361.79	0.33
373334KS9	GEORGIA POWER CO SR UNSECURED 05/28 4.65					4.650000	16 May 2028		
		Local	5,000,000.000	99.912397	4,995,619.85	99.569852	4,978,492.60	-17,127.25	0.16
		Base		99.912397	4,995,619.85	99.569852	4,978,492.60	-17,127.25	0.16
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					5.339206	10 Sep 2027		
		Local	10,000,000.000	99.783853	9,978,385.33	100.251959	10,025,195.90	46,810.57	0.33
		Base		99.783853	9,978,385.33	100.251959	10,025,195.90	46,810.57	0.33

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	94.703222	9,470,322.20	-529,677.80	0.31
		Base	100.000000	10,000,000.00	94.703222	9,470,322.20	-529,677.80	0.31
38150AHL2	GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45				1.450000	28 Aug 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	93.614386	9,361,438.60	-638,561.40	0.31
		Base	100.000000	10,000,000.00	93.614386	9,361,438.60	-638,561.40	0.31
38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5				5.000000	30 Jun 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	97.672155	9,767,215.50	-232,784.50	0.32
		Base	100.000000	10,000,000.00	97.672155	9,767,215.50	-232,784.50	0.32
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
	303,974.100	Local	105.067734	319,378.70	94.107170	286,061.42	-33,317.28	0.01
Original Face:	2,500,000.000	Base	105.067734	319,378.70	94.107170	286,061.42	-33,317.28	0.01
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
	2,148,603.050	Local	104.907100	2,254,037.16	92.626830	1,990,182.89	-263,854.27	0.06
Original Face:	8,000,000.000	Base	104.907100	2,254,037.16	92.626830	1,990,182.89	-263,854.27	0.06
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				6.521670	20 Apr 2067		
	4,230,309.540	Local	103.206736	4,365,964.42	100.913190	4,268,940.30	-97,024.12	0.14
Original Face:	10,000,000.000	Base	103.206736	4,365,964.42	100.913190	4,268,940.30	-97,024.12	0.14
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
	157,742.100	Local	102.682049	161,972.82	94.428780	148,953.94	-13,018.88	0.00
Original Face:	10,000,000.000	Base	102.682049	161,972.82	94.428780	148,953.94	-13,018.88	0.00
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				5.306170	20 Dec 2066		
	4,784,870.080	Local	100.922397	4,829,005.58	100.138950	4,791,518.66	-37,486.92	0.16
Original Face:	10,000,000.000	Base	100.922397	4,829,005.58	100.138950	4,791,518.66	-37,486.92	0.16
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.659050	20 Aug 2034		
	297,160.450	Local	104.779808	311,364.15	101.306850	301,043.89	-10,320.26	0.01
Original Face:	5,000,000.000	Base	104.779808	311,364.15	101.306850	301,043.89	-10,320.26	0.01
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.852910	20 Apr 2037		
	610,894.960	Local	105.956415	647,282.40	101.882990	622,398.05	-24,884.35	0.02
Original Face:	10,000,000.000	Base	105.956415	647,282.40	101.882990	622,398.05	-24,884.35	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
		Local	39,690.890	100.692023	39,965.56	98.809840	39,218.50	-747.06	0.00
Original Face:		Base	6,500,000.000	100.692023	39,965.56	98.809840	39,218.50	-747.06	0.00
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	3,961,093.920	96.822887	3,835,245.49	92.451130	3,662,076.09	-173,169.40	0.12
Original Face:		Base	5,429,000.000	96.822887	3,835,245.49	92.451130	3,662,076.09	-173,169.40	0.12
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	1,127,648.040	101.232772	1,141,549.37	95.944900	1,081,920.78	-59,628.59	0.04
Original Face:		Base	3,000,000.000	101.232772	1,141,549.37	95.944900	1,081,920.78	-59,628.59	0.04
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA					2.600000	16 Aug 2034		
		Local	1,239,412.560	95.931399	1,188,985.81	86.108220	1,067,236.09	-121,749.72	0.03
Original Face:		Base	2,000,000.000	95.931399	1,188,985.81	86.108220	1,067,236.09	-121,749.72	0.03
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.042140	20 Nov 2042		
		Local	1,035,053.780	110.899255	1,147,866.93	98.696630	1,021,563.20	-126,303.73	0.03
Original Face:		Base	5,010,613.000	110.899255	1,147,866.93	98.696630	1,021,563.20	-126,303.73	0.03
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	2,976,964.750	101.227860	3,013,517.71	96.035569	2,858,945.04	-154,572.67	0.09
Original Face:		Base	6,068,715.000	101.227860	3,013,517.71	96.035569	2,858,945.04	-154,572.67	0.09
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	2,424,157.470	101.744756	2,466,453.10	98.195506	2,380,413.69	-86,039.41	0.08
Original Face:		Base	23,575,000.000	101.744756	2,466,453.10	98.195506	2,380,413.69	-86,039.41	0.08
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA					2.500000	20 Jul 2069		
		Local	2,098,552.600	102.216193	2,145,060.58	98.289030	2,062,646.99	-82,413.59	0.07
Original Face:		Base	19,739,472.000	102.216193	2,145,060.58	98.289030	2,062,646.99	-82,413.59	0.07
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					5.766480	20 Aug 2069		
		Local	5,003,270.400	102.483344	5,127,518.80	100.555440	5,031,060.57	-96,458.23	0.16
Original Face:		Base	10,000,000.000	102.483344	5,127,518.80	100.555440	5,031,060.57	-96,458.23	0.16
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA					2.250000	20 Jul 2069		
		Local	1,210,010.980	101.850107	1,232,397.48	98.311780	1,189,583.33	-42,814.15	0.04
Original Face:		Base	10,000,000.000	101.850107	1,232,397.48	98.311780	1,189,583.33	-42,814.15	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	2,291,233.010	Local	100.244834	2,296,842.72	97.848210	2,241,930.49	-54,912.23	0.07
Original Face:	11,000,000.000	Base	100.244834	2,296,842.72	97.848210	2,241,930.49	-54,912.23	0.07
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.431730	20 Jul 2070		
	13,859,912.430	Local	116.044799	16,083,707.52	83.873260	11,624,760.39	-4,458,947.13	0.38
Original Face:	13,083,197.000	Base	116.044799	16,083,707.52	83.873260	11,624,760.39	-4,458,947.13	0.38
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				5.766480	20 Aug 2070		
	3,042,737.620	Local	103.438360	3,147,357.88	101.317590	3,082,828.43	-64,529.45	0.10
Original Face:	5,000,000.000	Base	103.438360	3,147,357.88	101.317590	3,082,828.43	-64,529.45	0.10
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				5.916480	20 Aug 2070		
	3,044,075.080	Local	104.391915	3,177,768.28	101.824640	3,099,618.49	-78,149.79	0.10
Original Face:	5,000,000.000	Base	104.391915	3,177,768.28	101.824640	3,099,618.49	-78,149.79	0.10
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				5.816480	20 Sep 2070		
	6,565,333.450	Local	104.142293	6,837,288.77	100.695320	6,610,983.53	-226,305.24	0.22
Original Face:	10,000,000.000	Base	104.142293	6,837,288.77	100.695320	6,610,983.53	-226,305.24	0.22
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.613790	20 Jun 2048		
	2,046,546.750	Local	105.458604	2,158,259.64	99.859120	2,043,663.57	-114,596.07	0.07
Original Face:	10,000,000.000	Base	105.458604	2,158,259.64	99.859120	2,043,663.57	-114,596.07	0.07
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.497190	20 Feb 2049		
	2,001,569.680	Local	103.935354	2,080,338.54	94.193280	1,885,344.13	-194,994.41	0.06
Original Face:	10,000,000.000	Base	103.935354	2,080,338.54	94.193280	1,885,344.13	-194,994.41	0.06
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
	686,839.520	Local	101.576179	697,665.34	87.566670	601,442.50	-96,222.84	0.02
Original Face:	10,000,000.000	Base	101.576179	697,665.34	87.566670	601,442.50	-96,222.84	0.02
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				6.075440	20 Jun 2034		
	288,546.230	Local	103.218295	297,832.50	101.811110	293,772.12	-4,060.38	0.01
Original Face:	6,317,173.000	Base	103.218295	297,832.50	101.811110	293,772.12	-4,060.38	0.01
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.705570	20 Dec 2041		
	888,454.520	Local	103.927244	923,346.30	98.509500	875,212.11	-48,134.19	0.03
Original Face:	11,457,930.000	Base	103.927244	923,346.30	98.509500	875,212.11	-48,134.19	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT					5.475290	20 Jan 2050		
		Local	3,016,193.370	111.627096	3,366,889.07	100.169560	3,021,307.63	-345,581.44	0.10
Original Face:		Base	8,141,884.000	111.627096	3,366,889.07	100.169560	3,021,307.63	-345,581.44	0.10
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE					1.500000	20 Apr 2051		
		Local	4,637,006.510	100.291327	4,650,515.35	78.163480	3,624,445.66	-1,026,069.69	0.12
Original Face:		Base	10,000,000.000	100.291327	4,650,515.35	78.163480	3,624,445.66	-1,026,069.69	0.12
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE					2.000000	20 May 2051		
		Local	5,143,306.910	102.364971	5,264,944.64	80.898470	4,160,856.60	-1,104,088.04	0.14
Original Face:		Base	10,000,000.000	102.364971	5,264,944.64	80.898470	4,160,856.60	-1,104,088.04	0.14
38383HGM5	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 207 BT					7.000000	20 Dec 2062		
		Local	5,110,832.270	104.697523	5,350,914.79	105.074400	5,370,176.34	19,261.55	0.18
Original Face:		Base	10,000,000.000	104.697523	5,350,914.79	105.074400	5,370,176.34	19,261.55	0.18
38383WQ82	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 47 AQ					5.000000	20 Jun 2048		
		Local	7,929,504.780	99.110321	7,858,957.62	99.905790	7,922,034.39	63,076.77	0.26
Original Face:		Base	10,000,000.000	99.110321	7,858,957.62	99.905790	7,922,034.39	63,076.77	0.26
38383X3N2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 55 PT					5.500000	20 Apr 2063		
		Local	6,332,534.280	100.678992	6,375,531.70	98.714960	6,251,158.68	-124,373.02	0.20
Original Face:		Base	9,550,638.000	100.678992	6,375,531.70	98.714960	6,251,158.68	-124,373.02	0.20
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	8,310,951.120	102.734007	8,538,173.09	101.707520	8,452,862.27	-85,310.82	0.28
Original Face:		Base	20,000,000.000	102.734007	8,538,173.09	101.707520	8,452,862.27	-85,310.82	0.28
38383YMW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 159 DB					4.500000	20 Dec 2047		
		Local	4,808,498.740	97.937821	4,709,338.90	96.898110	4,659,344.40	-49,994.50	0.15
Original Face:		Base	6,000,000.000	97.937821	4,709,338.90	96.898110	4,659,344.40	-49,994.50	0.15
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA					4.500000	20 Oct 2048		
		Local	3,839,324.030	98.273223	3,773,027.48	98.980660	3,800,188.26	27,160.78	0.12
Original Face:		Base	5,000,000.000	98.273223	3,773,027.48	98.980660	3,800,188.26	27,160.78	0.12
38384ABL6	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 63 B					6.000000	20 Dec 2049		
		Local	6,455,010.580	101.399619	6,545,356.16	100.836300	6,508,993.83	-36,362.33	0.21
Original Face:		Base	10,000,000.000	101.399619	6,545,356.16	100.836300	6,508,993.83	-36,362.33	0.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA				6.000000	20 Feb 2050		
	6,489,503.360	Local	100.602057	6,528,573.90	100.852370	6,544,817.94	16,244.04	0.21
Original Face:	10,000,000.000	Base	100.602057	6,528,573.90	100.852370	6,544,817.94	16,244.04	0.21
38384AJ20	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 KA				5.500000	20 Jun 2042		
	6,406,525.650	Local	99.880676	6,398,881.13	100.449480	6,435,321.70	36,440.57	0.21
Original Face:	10,000,000.000	Base	99.880676	6,398,881.13	100.449480	6,435,321.70	36,440.57	0.21
38384AP31	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 82 MC				5.500000	20 Jul 2048		
	8,637,042.560	Local	99.833169	8,622,633.30	101.242650	8,744,370.77	121,737.47	0.29
Original Face:	10,000,000.000	Base	99.833169	8,622,633.30	101.242650	8,744,370.77	121,737.47	0.29
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045		
	6,786,892.800	Local	99.611563	6,760,530.01	100.450650	6,817,477.93	56,947.92	0.22
Original Face:	10,000,000.000	Base	99.611563	6,760,530.01	100.450650	6,817,477.93	56,947.92	0.22
38384BBV2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 AT				4.000000	20 Jun 2063		
	10,012,020.620	Local	93.822442	9,393,522.25	91.522750	9,163,276.60	-230,245.65	0.30
Original Face:	10,966,749.000	Base	93.822442	9,393,522.25	91.522750	9,163,276.60	-230,245.65	0.30
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA				6.000000	20 Nov 2049		
	12,918,610.730	Local	99.855005	12,899,879.43	100.813780	13,023,739.80	123,860.37	0.42
Original Face:	20,000,000.000	Base	99.855005	12,899,879.43	100.813780	13,023,739.80	123,860.37	0.42
38384BXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 VB				6.000000	20 May 2034		
	4,512,366.240	Local	101.585955	4,583,930.33	101.911880	4,598,637.27	14,706.94	0.15
Original Face:	5,000,000.000	Base	101.585955	4,583,930.33	101.911880	4,598,637.27	14,706.94	0.15
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA				6.000000	20 Nov 2049		
	6,446,873.770	Local	99.977083	6,445,396.37	100.782530	6,497,322.49	51,926.12	0.21
Original Face:	10,000,000.000	Base	99.977083	6,445,396.37	100.782530	6,497,322.49	51,926.12	0.21
38384DPU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 148 LC				6.000000	20 Sep 2049		
	1,671,188.050	Local	99.490752	1,662,677.56	100.877670	1,685,855.57	23,178.01	0.06
Original Face:	10,000,000.000	Base	99.490752	1,662,677.56	100.877670	1,685,855.57	23,178.01	0.06
38384DQQ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 147 BD				6.000000	20 Mar 2051		
	6,680,959.920	Local	99.815831	6,668,655.67	101.078840	6,753,036.79	84,381.12	0.22
Original Face:	10,394,000.000	Base	99.815831	6,668,655.67	101.078840	6,753,036.79	84,381.12	0.22

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38384DZ42	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 170 QV					6.500000	20 Aug 2034		
		Local	6,104,766.060	102.195188	6,238,777.14	100.765240	6,151,482.17	-87,294.97	0.20
Original Face:		Base	8,020,882.000	102.195188	6,238,777.14	100.765240	6,151,482.17	-87,294.97	0.20
38384E4Z5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 136 PA					7.000000	20 Jun 2053		
		Local	2,185,664.620	101.469539	2,217,783.81	102.112330	2,231,833.07	14,049.26	0.07
Original Face:		Base	10,000,000.000	101.469539	2,217,783.81	102.112330	2,231,833.07	14,049.26	0.07
38384EJU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 134 BA					6.000000	20 Sep 2045		
		Local	5,805,794.570	99.836903	5,796,325.47	100.303320	5,823,404.71	27,079.24	0.19
Original Face:		Base	10,000,000.000	99.836903	5,796,325.47	100.303320	5,823,404.71	27,079.24	0.19
38384EL29	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 LA					6.500000	20 Apr 2050		
		Local	232,282.110	100.919666	234,418.33	99.910130	232,073.36	-2,344.97	0.01
Original Face:		Base	10,000,000.000	100.919666	234,418.33	99.910130	232,073.36	-2,344.97	0.01
38384EL52	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 JZ					6.000000	20 Sep 2053		
		Local	3,233,286.360	99.971338	3,232,359.62	100.682250	3,255,345.46	22,985.84	0.11
Original Face:		Base	3,000,221.000	99.971338	3,232,359.62	100.682250	3,255,345.46	22,985.84	0.11
38384GNL0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 187 CD					6.000000	20 Apr 2049		
		Local	5,739,917.040	100.867608	5,789,717.01	100.704810	5,780,372.55	-9,344.46	0.19
Original Face:		Base	9,000,000.000	100.867608	5,789,717.01	100.704810	5,780,372.55	-9,344.46	0.19
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA					5.000000	20 Jun 2044		
		Local	7,250,884.140	98.755761	7,160,665.78	100.056320	7,254,967.84	94,302.06	0.24
Original Face:		Base	10,000,000.000	98.755761	7,160,665.78	100.056320	7,254,967.84	94,302.06	0.24
38384HJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 183 XD					4.500000	20 Dec 2053		
		Local	8,894,219.420	97.199903	8,645,172.67	97.602210	8,680,954.72	35,782.05	0.28
Original Face:		Base	10,000,000.000	97.199903	8,645,172.67	97.602210	8,680,954.72	35,782.05	0.28
38384HSD1	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 5 MH					5.500000	20 Oct 2048		
		Local	6,104,759.870	99.969305	6,102,886.00	100.449330	6,132,190.39	29,304.39	0.20
Original Face:		Base	10,000,000.000	99.969305	6,102,886.00	100.449330	6,132,190.39	29,304.39	0.20
38384JH98	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 22 HA					5.000000	20 Feb 2039		
		Local	3,352,870.150	99.205979	3,326,247.65	99.663240	3,341,579.02	15,331.37	0.11
Original Face:		Base	5,000,000.000	99.205979	3,326,247.65	99.663240	3,341,579.02	15,331.37	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38384KYJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 51 PC					5.000000	20 Jul 2053		
		Local	6,679,429.880	99.781968	6,664,866.57	98.136680	6,554,970.73	-109,895.84	0.21
Original Face:		Base	6,853,948.000	99.781968	6,664,866.57	98.136680	6,554,970.73	-109,895.84	0.21
38384PPX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 97 D					4.500000	20 Dec 2050		
		Local	4,872,186.530	99.545648	4,850,049.67	98.562080	4,802,128.39	-47,921.28	0.16
Original Face:		Base	5,000,000.000	99.545648	4,850,049.67	98.562080	4,802,128.39	-47,921.28	0.16
38384Q4H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 117 CD					5.000000	20 Jan 2052		
		Local	7,973,416.800	99.782643	7,956,086.03	98.417170	7,847,211.17	-108,874.86	0.26
Original Face:		Base	8,288,360.000	99.782643	7,956,086.03	98.417170	7,847,211.17	-108,874.86	0.26
38384UQY8	GOVERNMENT NATIONAL MORTGAGE 12/51 5					5.000000	20 Dec 2051		
		Local	4,890,830.530	99.673821	4,874,877.67	98.823220	4,833,276.21	-41,601.46	0.16
Original Face:		Base	5,000,000.000	99.673821	4,874,877.67	98.823220	4,833,276.21	-41,601.46	0.16
38384VMF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 125 D					4.500000	20 Dec 2051		
		Local	4,910,340.380	99.409450	4,881,342.37	97.525360	4,788,827.13	-92,515.24	0.16
Original Face:		Base	4,974,099.000	99.409450	4,881,342.37	97.525360	4,788,827.13	-92,515.24	0.16
38384WAN5	GOVERNMENT NATIONAL MORTGAGE 07/50 5					5.000000	20 Jul 2050		
		Local	9,874,041.600	100.000000	9,874,041.60	98.526080	9,728,506.13	-145,535.47	0.32
Original Face:		Base	10,000,000.000	100.000000	9,874,041.60	98.526080	9,728,506.13	-145,535.47	0.32
38384WEC5	GOVERNMENT NATIONAL MORTGAGE 07/53 4					4.000000	20 Jul 2053		
		Local	9,632,397.900	98.367039	9,475,104.57	97.502190	9,391,798.90	-83,305.67	0.31
Original Face:		Base	10,000,000.000	98.367039	9,475,104.57	97.502190	9,391,798.90	-83,305.67	0.31
41284VAC6	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/28 6.5					6.500000	10 Mar 2028		
		Local	20,000,000.000	99.785006	19,957,001.27	102.371290	20,474,258.00	517,256.73	0.67
		Base		99.785006	19,957,001.27	102.371290	20,474,258.00	517,256.73	0.67
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.981138	4,999,056.88	99.095971	4,954,798.55	-44,258.33	0.16
		Base		99.981138	4,999,056.88	99.095971	4,954,798.55	-44,258.33	0.16
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25					4.250000	15 Jan 2029		
		Local	15,000,000.000	99.831954	14,974,793.03	98.664791	14,799,718.65	-175,074.38	0.48
		Base		99.831954	14,974,793.03	98.664791	14,799,718.65	-175,074.38	0.48

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
438516CM6	HONEYWELL INTERNATIONAL SR UNSECURED 01/34 4.5				4.500000	15 Jan 2034		
	10,000,000.000	Local	99.229101	9,922,910.05	95.440671	9,544,067.10	-378,842.95	0.31
		Base	99.229101	9,922,910.05	95.440671	9,544,067.10	-378,842.95	0.31
458140CN8	INTEL CORP SR UNSECURED 02/31 5				5.000000	21 Feb 2031		
	5,000,000.000	Local	99.671600	4,983,580.02	98.163826	4,908,191.30	-75,388.72	0.16
		Base	99.671600	4,983,580.02	98.163826	4,908,191.30	-75,388.72	0.16
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
	10,000,000.000	Local	106.407176	10,640,717.64	104.920749	10,492,074.90	-148,642.74	0.34
		Base	106.407176	10,640,717.64	104.920749	10,492,074.90	-148,642.74	0.34
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038		
	5,000,000.000	Local	99.485501	4,974,275.07	109.182902	5,459,145.10	484,870.03	0.18
		Base	99.485501	4,974,275.07	109.182902	5,459,145.10	484,870.03	0.18
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
	5,000,000.000	Local	98.980911	4,949,045.57	101.119325	5,055,966.25	106,920.68	0.16
		Base	98.980911	4,949,045.57	101.119325	5,055,966.25	106,920.68	0.16
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
	10,000,000.000	Local	99.974185	9,997,418.49	91.662859	9,166,285.90	-831,132.59	0.30
		Base	99.974185	9,997,418.49	91.662859	9,166,285.90	-831,132.59	0.30
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	7,500,000.000	Local	99.479605	7,460,970.34	66.532600	4,989,945.00	-2,471,025.34	0.16
		Base	99.479605	7,460,970.34	66.532600	4,989,945.00	-2,471,025.34	0.16
487836BP2	KELLANOVA SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026		
	5,000,000.000	Local	99.987130	4,999,356.52	98.366751	4,918,337.55	-81,018.97	0.16
		Base	99.987130	4,999,356.52	98.366751	4,918,337.55	-81,018.97	0.16
487836BZ0	KELLANOVA SR UNSECURED 03/33 5.25				5.250000	01 Mar 2033		
	1,000,000.000	Local	99.849028	998,490.28	100.219499	1,002,194.99	3,704.71	0.03
		Base	99.849028	998,490.28	100.219499	1,002,194.99	3,704.71	0.03
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	10,000,000.000	Local	99.876967	9,987,696.71	94.341872	9,434,187.20	-553,509.51	0.31
		Base	99.876967	9,987,696.71	94.341872	9,434,187.20	-553,509.51	0.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	10,000,000.000	Local	99.898309	9,989,830.85	102.452841	10,245,284.10	255,453.25	0.33
		Base	99.898309	9,989,830.85	102.452841	10,245,284.10	255,453.25	0.33
49327M3H5	KEY BANK NA SR UNSECURED 01/33 5				5.000000	26 Jan 2033		
	5,000,000.000	Local	99.593391	4,979,669.56	95.934446	4,796,722.30	-182,947.26	0.16
		Base	99.593391	4,979,669.56	95.934446	4,796,722.30	-182,947.26	0.16
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.732272	3,989,290.88	64.740438	2,589,617.52	-1,399,673.36	0.08
		Base	99.732272	3,989,290.88	64.740438	2,589,617.52	-1,399,673.36	0.08
494553AE0	KINDER MORGAN INC SR UNSECURED 02/34 5.4				5.400000	01 Feb 2034		
	15,000,000.000	Local	99.709219	14,956,382.83	98.511440	14,776,716.00	-179,666.83	0.48
		Base	99.709219	14,956,382.83	98.511440	14,776,716.00	-179,666.83	0.48
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	15,000,000.000	Local	98.956140	14,843,421.06	56.330458	8,449,568.70	-6,393,852.36	0.28
		Base	98.956140	14,843,421.06	56.330458	8,449,568.70	-6,393,852.36	0.28
539830CA5	LOCKHEED MARTIN CORP SR UNSECURED 02/34 4.75				4.750000	15 Feb 2034		
	10,000,000.000	Local	99.712938	9,971,293.81	97.110443	9,711,044.30	-260,249.51	0.32
		Base	99.712938	9,971,293.81	97.110443	9,711,044.30	-260,249.51	0.32
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
	5,000,000.000	Local	99.968814	4,998,440.70	89.376128	4,468,806.40	-529,634.30	0.15
		Base	99.968814	4,998,440.70	89.376128	4,468,806.40	-529,634.30	0.15
579780AT4	MCCORMICK + CO SR UNSECURED 04/33 4.95				4.950000	15 Apr 2033		
	5,000,000.000	Local	99.944985	4,997,249.25	97.637835	4,881,891.75	-115,357.50	0.16
		Base	99.944985	4,997,249.25	97.637835	4,881,891.75	-115,357.50	0.16
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
	5,000,000.000	Local	99.794741	4,989,737.05	107.642104	5,382,105.20	392,368.15	0.18
		Base	99.794741	4,989,737.05	107.642104	5,382,105.20	392,368.15	0.18
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
	5,000,000.000	Local	104.966317	5,248,315.83	97.396087	4,869,804.35	-378,511.48	0.16
		Base	104.966317	5,248,315.83	97.396087	4,869,804.35	-378,511.48	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3					0.460000	15 Jun 2026		
		Local	2,029,556.950	99.607775	2,021,596.53	99.362370	2,016,615.89	-4,980.64	0.07
Original Face:		Base	18,150,000.000	99.607775	2,021,596.53	99.362370	2,016,615.89	-4,980.64	0.07
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		Local	10,000,000.000	106.905044	10,690,504.37	104.152843	10,415,284.30	-275,220.07	0.34
		Base		106.905044	10,690,504.37	104.152843	10,415,284.30	-275,220.07	0.34
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875					1.875000	15 Oct 2032		
		Local	16,500,000.000	99.847515	16,474,840.03	80.279649	13,246,142.09	-3,228,697.94	0.43
		Base		99.847515	16,474,840.03	80.279649	13,246,142.09	-3,228,697.94	0.43
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
		Local	10,000,000.000	99.952623	9,995,262.31	96.369751	9,636,975.10	-358,287.21	0.31
		Base		99.952623	9,995,262.31	96.369751	9,636,975.10	-358,287.21	0.31
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05					5.050000	15 Sep 2028		
		Local	15,000,000.000	99.991242	14,998,686.31	100.748861	15,112,329.15	113,642.84	0.49
		Base		99.991242	14,998,686.31	100.748861	15,112,329.15	113,642.84	0.49
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.806818	4,990,340.90	90.678250	4,533,912.50	-456,428.40	0.15
		Base		99.806818	4,990,340.90	90.678250	4,533,912.50	-456,428.40	0.15
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6					3.600000	01 May 2030		
		Local	7,000,000.000	99.804339	6,986,303.75	93.266445	6,528,651.15	-457,652.60	0.21
		Base		99.804339	6,986,303.75	93.266445	6,528,651.15	-457,652.60	0.21
65473PAP0	NISOURCE INC SR UNSECURED 06/33 5.4					5.400000	30 Jun 2033		
		Local	5,000,000.000	99.672607	4,983,630.33	99.689313	4,984,465.65	835.32	0.16
		Base		99.672607	4,983,630.33	99.689313	4,984,465.65	835.32	0.16
65480WAD3	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A3					4.910000	15 Nov 2027		
		Local	9,190,000.000	99.680028	9,160,594.61	100.322300	9,219,619.37	59,024.76	0.30
Original Face:		Base	9,190,000.000	99.680028	9,160,594.61	100.322300	9,219,619.37	59,024.76	0.30
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		Local	5,000,000.000	99.963100	4,998,155.01	96.755722	4,837,786.10	-160,368.91	0.16
		Base		99.963100	4,998,155.01	96.755722	4,837,786.10	-160,368.91	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	5,000,000.000	99.798046	4,989,902.31	86.325997	4,316,299.85	-673,602.46	0.14
		Base		99.798046	4,989,902.31	86.325997	4,316,299.85	-673,602.46	0.14
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	5,000,000.000	99.919649	4,995,982.47	98.681705	4,934,085.25	-61,897.22	0.16
		Base		99.919649	4,995,982.47	98.681705	4,934,085.25	-61,897.22	0.16
665859AX2	NORTHERN TRUST CORP SUBORDINATED 11/32 6.125					6.125000	02 Nov 2032		
		Local	10,000,000.000	99.705592	9,970,559.24	105.573612	10,557,361.20	586,801.96	0.34
		Base		99.705592	9,970,559.24	105.573612	10,557,361.20	586,801.96	0.34
677415CV1	OHIO POWER COMPANY SR UNSECURED 06/33 5					5.000000	01 Jun 2033		
		Local	5,000,000.000	99.589984	4,979,499.22	96.732519	4,836,625.95	-142,873.27	0.16
		Base		99.589984	4,979,499.22	96.732519	4,836,625.95	-142,873.27	0.16
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	10,000,000.000	99.988230	9,998,822.98	96.420028	9,642,002.80	-356,820.18	0.31
		Base		99.988230	9,998,822.98	96.420028	9,642,002.80	-356,820.18	0.31
6944PL2M0	PACIFIC LIFE GF II SR SECURED 144A 03/25 VAR					5.330048	30 Mar 2025		
		Local	15,000,000.000	100.002394	15,000,359.12	100.136261	15,020,439.15	20,080.03	0.49
		Base		100.002394	15,000,359.12	100.136261	15,020,439.15	20,080.03	0.49
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	105.741774	5,287,088.68	90.855492	4,542,774.60	-744,314.08	0.15
		Base		105.741774	5,287,088.68	90.855492	4,542,774.60	-744,314.08	0.15
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	106.238283	3,187,148.50	105.517628	3,165,528.84	-21,619.66	0.10
		Base		106.238283	3,187,148.50	105.517628	3,165,528.84	-21,619.66	0.10
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	20,000,000.000	99.830722	19,966,144.47	84.845337	16,969,067.40	-2,997,077.07	0.55
		Base		99.830722	19,966,144.47	84.845337	16,969,067.40	-2,997,077.07	0.55
73328NAF8	PORSCHE INNOVATIVE LEASE OWNER PILOT 2024 2A A4 144A					4.260000	20 Sep 2030		
		Local	5,000,000.000	99.993660	4,999,683.00	99.289760	4,964,488.00	-35,195.00	0.16
Original Face:		Base	5,000,000.000	99.993660	4,999,683.00	99.289760	4,964,488.00	-35,195.00	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	7,500,000.000	99.989812	7,499,235.91	95.856460	7,189,234.50	-310,001.41	0.23
		Base		99.989812	7,499,235.91	95.856460	7,189,234.50	-310,001.41	0.23
744448CY5	PUBLIC SERVICE COLORADO 1ST MORTGAGE 04/53 5.25					5.250000	01 Apr 2053		
		Local	5,000,000.000	99.315699	4,965,784.96	92.959711	4,647,985.55	-317,799.41	0.15
		Base		99.315699	4,965,784.96	92.959711	4,647,985.55	-317,799.41	0.15
744533BR0	PUBLIC SERVICE OKLAHOMA SR UNSECURED 01/35 5.2					5.200000	15 Jan 2035		
		Local	5,000,000.000	99.983082	4,999,154.09	97.043373	4,852,168.65	-146,985.44	0.16
		Base		99.983082	4,999,154.09	97.043373	4,852,168.65	-146,985.44	0.16
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	15,000,000.000	99.930493	14,989,574.02	86.979372	13,046,905.80	-1,942,668.22	0.43
		Base		99.930493	14,989,574.02	86.979372	13,046,905.80	-1,942,668.22	0.43
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR					4.580006	18 Nov 2027		
		Local	7,500,000.000	100.000000	7,500,000.00	98.338304	7,375,372.80	-124,627.20	0.24
		Base		100.000000	7,500,000.00	98.338304	7,375,372.80	-124,627.20	0.24
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					3.500000	14 Feb 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.797008	14,969,551.20	-30,448.80	0.49
		Base		100.000000	15,000,000.00	99.797008	14,969,551.20	-30,448.80	0.49
78014RKV1	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					5.122000	14 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.950454	9,995,045.40	-4,954.60	0.33
		Base		100.000000	10,000,000.00	99.950454	9,995,045.40	-4,954.60	0.33
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
		Local	10,000,000.000	99.954647	9,995,464.72	95.708660	9,570,866.00	-424,598.72	0.31
		Base		99.954647	9,995,464.72	95.708660	9,570,866.00	-424,598.72	0.31
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.593893	03 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	101.097387	5,054,869.35	54,869.35	0.16
		Base		100.000000	5,000,000.00	101.097387	5,054,869.35	54,869.35	0.16
808513CG8	CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875					5.875000	24 Aug 2026		
		Local	12,000,000.000	99.952125	11,994,255.00	101.723370	12,206,804.40	212,549.40	0.40
		Base		99.952125	11,994,255.00	101.723370	12,206,804.40	212,549.40	0.40

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
808513CH6	CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR					6.136000	24 Aug 2034		
		Local	15,000,000.000	100.000000	15,000,000.00	105.061012	15,759,151.80	759,151.80	0.51
		Base		100.000000	15,000,000.00	105.061012	15,759,151.80	759,151.80	0.51
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25					4.250000	08 Aug 2025		
		Local	7,000,000.000	99.997672	6,999,837.05	99.780773	6,984,654.11	-15,182.94	0.23
		Base		99.997672	6,999,837.05	99.780773	6,984,654.11	-15,182.94	0.23
83164M6H7	SBA POOL 510772 SBA 03/46 FLOATING VAR					6.575000	25 Mar 2046		
		Local	1,872,529.030	103.160254	1,931,705.71	104.463130	1,956,102.43	24,396.72	0.06
Original Face:		Base	6,137,472.000	103.160254	1,931,705.71	104.463130	1,956,102.43	24,396.72	0.06
83164M6Y0	SBA POOL 510787 SBA 04/46 FLOATING VAR					6.575000	25 Apr 2046		
		Local	4,060,613.130	103.160901	4,188,965.11	104.501210	4,243,389.85	54,424.74	0.14
Original Face:		Base	8,000,000.000	103.160901	4,188,965.11	104.501210	4,243,389.85	54,424.74	0.14
83164NA49	SBA POOL 510827 SBA 02/32 FLOATING VAR					8.325000	25 Feb 2032		
		Local	5,358,157.980	105.266243	5,640,331.60	104.910245	5,621,256.66	-19,074.94	0.18
Original Face:		Base	12,000,000.000	105.266243	5,640,331.60	104.910245	5,621,256.66	-19,074.94	0.18
83164NAH0	SBA POOL 510808 SBA 06/46 FLOATING VAR					7.325000	25 Jun 2046		
		Local	6,645,637.260	104.850148	6,967,960.50	103.889541	6,904,122.05	-63,838.45	0.23
Original Face:		Base	13,550,000.000	104.850148	6,967,960.50	103.889541	6,904,122.05	-63,838.45	0.23
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR					8.125000	25 Dec 2041		
		Local	3,315,383.090	111.213649	3,687,158.52	105.233480	3,488,893.00	-198,265.52	0.11
Original Face:		Base	10,000,000.000	111.213649	3,687,158.52	105.233480	3,488,893.00	-198,265.52	0.11
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR					8.875000	25 Feb 2032		
		Local	3,645,060.400	108.967657	3,971,936.91	107.247119	3,909,222.26	-62,714.65	0.13
Original Face:		Base	10,000,000.000	108.967657	3,971,936.91	107.247119	3,909,222.26	-62,714.65	0.13
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR					8.125000	25 Jan 2032		
		Local	5,086,216.990	106.862849	5,435,276.39	104.461947	5,313,161.30	-122,115.09	0.17
Original Face:		Base	10,000,000.000	106.862849	5,435,276.39	104.461947	5,313,161.30	-122,115.09	0.17
8316A0DK3	SBA POOL 530105 SBA 03/47 FLOATING VAR					6.250000	25 Mar 2047		
		Local	6,139,384.170	102.477689	6,291,499.01	102.851100	6,314,424.15	22,925.14	0.21
Original Face:		Base	10,000,000.000	102.477689	6,291,499.01	102.851100	6,314,424.15	22,925.14	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR					5.250000	25 May 2047		
		Local	3,292,191.460	100.000000	3,292,191.46	98.726189	3,250,255.16	-41,936.30	0.11
Original Face:		Base	5,000,000.000	100.000000	3,292,191.46	98.726189	3,250,255.16	-41,936.30	0.11
8316A0HT0	SBA POOL 530241 SBA 10/32 FLOATING VAR					5.500000	25 Oct 2032		
		Local	6,201,389.640	99.737949	6,185,138.84	99.070272	6,143,733.58	-41,405.26	0.20
Original Face:		Base	10,000,000.000	99.737949	6,185,138.84	99.070272	6,143,733.58	-41,405.26	0.20
8316A0JJ0	SBA POOL 530264 SBA 12/32 FLOATING VAR					5.600000	25 Dec 2032		
		Local	6,370,780.070	99.945269	6,367,293.30	98.774452	6,292,703.10	-74,590.20	0.21
Original Face:		Base	10,000,000.000	99.945269	6,367,293.30	98.774452	6,292,703.10	-74,590.20	0.21
8316A0M72	SBA POOL 530381 SBA 09/48 FLOATING VAR					6.350000	25 Sep 2048		
		Local	3,081,041.830	102.338402	3,153,088.97	101.913161	3,139,987.12	-13,101.85	0.10
Original Face:		Base	3,250,000.000	102.338402	3,153,088.97	101.913161	3,139,987.12	-13,101.85	0.10
8316A0PZ7	SBA POOL 530439 SBA 10/33 FLOATING VAR					5.550000	25 Oct 2033		
		Local	12,576,265.190	100.000000	12,576,265.19	99.177063	12,472,770.45	-103,494.74	0.41
Original Face:		Base	15,000,000.000	100.000000	12,576,265.19	99.177063	12,472,770.45	-103,494.74	0.41
842587DL8	SOUTHERN CO SR UNSECURED 10/32 5.7					5.700000	15 Oct 2032		
		Local	10,000,000.000	99.911145	9,991,114.54	102.712580	10,271,258.00	280,143.46	0.34
		Base		99.911145	9,991,114.54	102.712580	10,271,258.00	280,143.46	0.34
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.931513	4,996,575.67	86.151476	4,307,573.80	-689,001.87	0.14
		Base		99.931513	4,996,575.67	86.151476	4,307,573.80	-689,001.87	0.14
863667BE0	STRYKER CORP SR UNSECURED 09/29 4.25					4.250000	11 Sep 2029		
		Local	10,000,000.000	99.802731	9,980,273.10	97.341072	9,734,107.20	-246,165.90	0.32
		Base		99.802731	9,980,273.10	97.341072	9,734,107.20	-246,165.90	0.32
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		Local	5,000,000.000	104.592625	5,229,631.26	108.672140	5,433,607.00	203,975.74	0.18
		Base		104.592625	5,229,631.26	108.672140	5,433,607.00	203,975.74	0.18
89114YNX5	TORONTO DOMINION BANK SR UNSECURED 02/25 VAR					5.153000	10 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.973638	9,997,363.80	-2,636.20	0.33
		Base		100.000000	10,000,000.00	99.973638	9,997,363.80	-2,636.20	0.33

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	5,000,000.000	99.989485	4,999,474.26	94.895860	4,744,793.00	-254,681.26	0.15
		Base		99.989485	4,999,474.26	94.895860	4,744,793.00	-254,681.26	0.15
898735UK9	TUCSON AZ COPS TUCCTF 07/26 FIXED 0.984					0.984000	01 Jul 2026		
		Local	4,500,000.000	100.000000	4,500,000.00	95.009300	4,275,418.50	-224,581.50	0.14
		Base		100.000000	4,500,000.00	95.009300	4,275,418.50	-224,581.50	0.14
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457					1.457000	01 Jul 2028		
		Local	2,375,000.000	100.056164	2,376,333.89	89.742840	2,131,392.45	-244,941.44	0.07
		Base		100.056164	2,376,333.89	89.742840	2,131,392.45	-244,941.44	0.07
90291UAD4	USAA AUTO OWNER TRUST USAOT 2022 A A4 144A					4.910000	16 Apr 2029		
		Local	7,000,000.000	99.996861	6,999,780.27	100.205440	7,014,380.80	14,600.53	0.23
Original Face:		Base	7,000,000.000	99.996861	6,999,780.27	100.205440	7,014,380.80	14,600.53	0.23
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
		Local	10,000,000.000	99.961463	9,996,146.34	99.626964	9,962,696.40	-33,449.94	0.33
		Base		99.961463	9,996,146.34	99.626964	9,962,696.40	-33,449.94	0.33
90331HPP2	US BANK NA CINCINNATI SR UNSECURED 10/27 VAR					4.507000	22 Oct 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	99.442295	4,972,114.75	-27,885.25	0.16
		Base		100.000000	5,000,000.00	99.442295	4,972,114.75	-27,885.25	0.16
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.200000	15 Jan 2038		
		Local	5,000,000.000	99.777058	4,988,852.88	107.063489	5,353,174.45	364,321.57	0.17
		Base		99.777058	4,988,852.88	107.063489	5,353,174.45	364,321.57	0.17
912810EV6	US TREASURY N/B 08/25 6.875					6.875000	15 Aug 2025		
		Local	12,500,000.000	102.227552	12,778,444.00	101.843750	12,730,468.75	-47,975.25	0.42
		Base		102.227552	12,778,444.00	101.843750	12,730,468.75	-47,975.25	0.42
912810EW4	US TREASURY N/B 02/26 6					6.000000	15 Feb 2026		
		Local	12,500,000.000	102.664966	12,833,120.73	102.042969	12,755,371.13	-77,749.60	0.42
		Base		102.664966	12,833,120.73	102.042969	12,755,371.13	-77,749.60	0.42
912810EX2	US TREASURY N/B 08/26 6.75					6.750000	15 Aug 2026		
		Local	20,000,000.000	106.320977	21,264,195.40	104.082031	20,816,406.20	-447,789.20	0.68
		Base		106.320977	21,264,195.40	104.082031	20,816,406.20	-447,789.20	0.68

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	107.717561	13,464,695.18	104.546875	13,068,359.38	-396,335.80	0.43
		Base	107.717561	13,464,695.18	104.546875	13,068,359.38	-396,335.80	0.43
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	106.244820	15,936,722.94	105.281250	15,792,187.50	-144,535.44	0.52
		Base	106.244820	15,936,722.94	105.281250	15,792,187.50	-144,535.44	0.52
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	110.755428	16,613,314.24	105.019531	15,752,929.65	-860,384.59	0.51
		Base	110.755428	16,613,314.24	105.019531	15,752,929.65	-860,384.59	0.51
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	110.005356	24,751,205.02	104.171875	23,438,671.88	-1,312,533.14	0.76
		Base	110.005356	24,751,205.02	104.171875	23,438,671.88	-1,312,533.14	0.76
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	110.105192	19,268,408.57	103.136719	18,048,925.83	-1,219,482.74	0.59
		Base	110.105192	19,268,408.57	103.136719	18,048,925.83	-1,219,482.74	0.59
912810RJ9	US TREASURY N/B 11/44 3				3.000000	15 Nov 2044		
	5,000,000.000	Local	85.539484	4,276,974.18	75.980469	3,799,023.45	-477,950.73	0.12
		Base	85.539484	4,276,974.18	75.980469	3,799,023.45	-477,950.73	0.12
912810RM2	US TREASURY N/B 05/45 3				3.000000	15 May 2045		
	5,000,000.000	Local	84.467733	4,223,386.66	75.644531	3,782,226.55	-441,160.11	0.12
		Base	84.467733	4,223,386.66	75.644531	3,782,226.55	-441,160.11	0.12
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042		
	25,000,000.000	Local	87.548455	21,887,113.87	71.269531	17,817,382.75	-4,069,731.12	0.58
		Base	87.548455	21,887,113.87	71.269531	17,817,382.75	-4,069,731.12	0.58
912810TK4	US TREASURY N/B 08/42 3.375				3.375000	15 Aug 2042		
	10,000,000.000	Local	89.697044	8,969,704.36	82.636719	8,263,671.90	-706,032.46	0.27
		Base	89.697044	8,969,704.36	82.636719	8,263,671.90	-706,032.46	0.27
912810TQ1	US TREASURY N/B 02/43 3.875				3.875000	15 Feb 2043		
	15,000,000.000	Local	98.401537	14,760,230.49	88.328125	13,249,218.75	-1,511,011.74	0.43
		Base	98.401537	14,760,230.49	88.328125	13,249,218.75	-1,511,011.74	0.43

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	10,000,000.000	Local	98.470266	9,847,026.60	94.535156	9,453,515.60	-393,511.00	0.31
		Base	98.470266	9,847,026.60	94.535156	9,453,515.60	-393,511.00	0.31
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	99.056022	9,905,602.17	95.968750	9,596,875.00	-308,727.17	0.31
		Base	99.056022	9,905,602.17	95.968750	9,596,875.00	-308,727.17	0.31
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.961428	9,996,142.76	95.957031	9,595,703.10	-400,439.66	0.31
		Base	99.961428	9,996,142.76	95.957031	9,595,703.10	-400,439.66	0.31
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	5,000,000.000	Local	99.986411	4,999,320.55	98.086914	4,904,345.70	-94,974.85	0.16
		Base	99.986411	4,999,320.55	98.086914	4,904,345.70	-94,974.85	0.16
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	10,000,000.000	Local	97.285068	9,728,506.79	97.392578	9,739,257.80	10,751.01	0.32
		Base	97.285068	9,728,506.79	97.392578	9,739,257.80	10,751.01	0.32
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	5,000,000.000	Local	99.875101	4,993,755.06	96.776562	4,838,828.10	-154,926.96	0.16
		Base	99.875101	4,993,755.06	96.776562	4,838,828.10	-154,926.96	0.16
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	10,000,000.000	Local	99.985274	9,998,527.43	99.649740	9,964,974.00	-33,553.43	0.33
		Base	99.985274	9,998,527.43	99.649740	9,964,974.00	-33,553.43	0.33
91282CEM9	US TREASURY N/B 04/29 2.875				2.875000	30 Apr 2029		
	10,000,000.000	Local	99.292932	9,929,293.23	94.113281	9,411,328.10	-517,965.13	0.31
		Base	99.292932	9,929,293.23	94.113281	9,411,328.10	-517,965.13	0.31
91282CEN7	US TREASURY N/B 04/27 2.75				2.750000	30 Apr 2027		
	10,000,000.000	Local	99.383644	9,938,364.38	96.667969	9,666,796.90	-271,567.48	0.32
		Base	99.383644	9,938,364.38	96.667969	9,666,796.90	-271,567.48	0.32
91282CEV9	US TREASURY N/B 06/29 3.25				3.250000	30 Jun 2029		
	25,000,000.000	Local	97.621027	24,405,256.63	95.410156	23,852,539.00	-552,717.63	0.78
		Base	97.621027	24,405,256.63	95.410156	23,852,539.00	-552,717.63	0.78

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CFL0	US TREASURY N/B 09/29 3.875					3.875000	30 Sep 2029		
		Local	30,000,000.000	98.129758	29,438,927.34	97.812500	29,343,750.00	-95,177.34	0.96
		Base		98.129758	29,438,927.34	97.812500	29,343,750.00	-95,177.34	0.96
91282CFM8	US TREASURY N/B 09/27 4.125					4.125000	30 Sep 2027		
		Local	5,000,000.000	99.421435	4,971,071.74	99.593750	4,979,687.50	8,615.76	0.16
		Base		99.421435	4,971,071.74	99.593750	4,979,687.50	8,615.76	0.16
91282CFP1	US TREASURY N/B 10/25 4.25					4.250000	15 Oct 2025		
		Local	5,000,000.000	99.416085	4,970,804.27	100.025000	5,001,250.00	30,445.73	0.16
		Base		99.416085	4,970,804.27	100.025000	5,001,250.00	30,445.73	0.16
91282CFV8	US TREASURY N/B 11/32 4.125					4.125000	15 Nov 2032		
		Local	5,000,000.000	99.913442	4,995,672.08	97.535156	4,876,757.80	-118,914.28	0.16
		Base		99.913442	4,995,672.08	97.535156	4,876,757.80	-118,914.28	0.16
91282CFW6	US TREASURY N/B 11/25 4.5					4.500000	15 Nov 2025		
		Local	10,000,000.000	99.929875	9,992,987.54	100.185156	10,018,515.60	25,528.06	0.33
		Base		99.929875	9,992,987.54	100.185156	10,018,515.60	25,528.06	0.33
91282CGG0	US TREASURY N/B 01/25 4.125					4.125000	31 Jan 2025		
		Local	5,000,000.000	99.999807	4,999,990.37	99.976541	4,998,827.05	-1,163.32	0.16
		Base		99.999807	4,999,990.37	99.976541	4,998,827.05	-1,163.32	0.16
91282CGV7	US TREASURY N/B 04/26 3.75					3.750000	15 Apr 2026		
		Local	10,000,000.000	100.035269	10,003,526.86	99.363281	9,936,328.10	-67,198.76	0.32
		Base		100.035269	10,003,526.86	99.363281	9,936,328.10	-67,198.76	0.32
91282CHF1	US TREASURY N/B 05/30 3.75					3.750000	31 May 2030		
		Local	5,000,000.000	99.919052	4,995,952.60	96.777344	4,838,867.20	-157,085.40	0.16
		Base		99.919052	4,995,952.60	96.777344	4,838,867.20	-157,085.40	0.16
91282CHJ3	US TREASURY N/B 06/30 3.75					3.750000	30 Jun 2030		
		Local	10,000,000.000	98.279562	9,827,956.18	96.726562	9,672,656.20	-155,299.98	0.32
		Base		98.279562	9,827,956.18	96.726562	9,672,656.20	-155,299.98	0.32
91282CJB8	US TREASURY N/B 09/25 5					5.000000	30 Sep 2025		
		Local	10,000,000.000	100.118668	10,011,866.82	100.521875	10,052,187.50	40,320.68	0.33
		Base		100.118668	10,011,866.82	100.521875	10,052,187.50	40,320.68	0.33

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CJJ1	US TREASURY N/B 11/33 4.5					4.500000	15 Nov 2033		
		Local	10,000,000.000	103.525791	10,352,579.12	99.562500	9,956,250.00	-396,329.12	0.32
		Base		103.525791	10,352,579.12	99.562500	9,956,250.00	-396,329.12	0.32
91282CKS9	US TREASURY N/B 05/26 4.875					4.875000	31 May 2026		
		Local	5,000,000.000	100.431235	5,021,561.76	100.824219	5,041,210.95	19,649.19	0.16
		Base		100.431235	5,021,561.76	100.824219	5,041,210.95	19,649.19	0.16
91282CKY6	US TREASURY N/B 06/26 4.625					4.625000	30 Jun 2026		
		Local	10,000,000.000	100.833050	10,083,305.01	100.531250	10,053,125.00	-30,180.01	0.33
		Base		100.833050	10,083,305.01	100.531250	10,053,125.00	-30,180.01	0.33
91282CLX7	US TREASURY N/B 11/27 4.125					4.125000	15 Nov 2027		
		Local	10,000,000.000	99.471800	9,947,179.96	99.546875	9,954,687.50	7,507.54	0.32
		Base		99.471800	9,947,179.96	99.546875	9,954,687.50	7,507.54	0.32
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3					5.300000	15 Feb 2030		
		Local	20,000,000.000	99.891146	19,978,229.21	101.590402	20,318,080.40	339,851.19	0.66
		Base		99.891146	19,978,229.21	101.590402	20,318,080.40	339,851.19	0.66
91324PER9	UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35					5.350000	15 Feb 2033		
		Local	20,000,000.000	99.694810	19,938,962.09	100.604922	20,120,984.40	182,022.31	0.66
		Base		99.694810	19,938,962.09	100.604922	20,120,984.40	182,022.31	0.66
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	5,000,000.000	99.936597	4,996,829.87	83.020095	4,151,004.75	-845,825.12	0.14
		Base		99.936597	4,996,829.87	83.020095	4,151,004.75	-845,825.12	0.14
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					5.170810	20 Mar 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.587927	15,088,189.05	88,189.05	0.49
		Base		100.000000	15,000,000.00	100.587927	15,088,189.05	88,189.05	0.49
92343VGT5	VERIZON COMMUNICATIONS SR UNSECURED 05/33 5.05					5.050000	09 May 2033		
		Local	15,000,000.000	99.858570	14,978,785.43	98.953675	14,843,051.25	-135,734.18	0.48
		Base		99.858570	14,978,785.43	98.953675	14,843,051.25	-135,734.18	0.48
92348KBG7	VERIZON MASTER TRUST VZMT 2023 1 A					4.490000	22 Jan 2029		
		Local	10,000,000.000	99.985389	9,998,538.90	100.026430	10,002,643.00	4,104.10	0.33
Original Face:		Base	10,000,000.000	99.985389	9,998,538.90	100.026430	10,002,643.00	4,104.10	0.33

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92348VAA7	VERIZON MASTER TRUST VZMT 2023 6 A 144A					5.350000	22 Sep 2031		
		Local	10,000,000.000	102.662946	10,266,294.63	102.131600	10,213,160.00	-53,134.63	0.33
Original Face:		Base	10,000,000.000	102.662946	10,266,294.63	102.131600	10,213,160.00	-53,134.63	0.33
92826CAE2	VISA INC SR UNSECURED 12/35 4.15					4.150000	14 Dec 2035		
		Local	6,853,000.000	91.313281	6,257,699.15	92.417645	6,333,381.21	75,682.06	0.21
		Base		91.313281	6,257,699.15	92.417645	6,333,381.21	75,682.06	0.21
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	102.666743	5,133,337.13	87.471157	4,373,557.85	-759,779.28	0.14
		Base		102.666743	5,133,337.13	87.471157	4,373,557.85	-759,779.28	0.14
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
		Local	5,000,000.000	99.978906	4,998,945.32	103.331647	5,166,582.35	167,637.03	0.17
		Base		99.978906	4,998,945.32	103.331647	5,166,582.35	167,637.03	0.17
931142FB4	WALMART INC SR UNSECURED 04/28 3.9					3.900000	15 Apr 2028		
		Local	5,000,000.000	99.874943	4,993,747.16	98.168883	4,908,444.15	-85,303.01	0.16
		Base		99.874943	4,993,747.16	98.168883	4,908,444.15	-85,303.01	0.16
931142FC2	WALMART INC SR UNSECURED 04/30 4					4.000000	15 Apr 2030		
		Local	5,000,000.000	99.849284	4,992,464.19	97.877184	4,893,859.20	-98,604.99	0.16
		Base		99.849284	4,992,464.19	97.877184	4,893,859.20	-98,604.99	0.16
94106LBY4	WASTE MANAGEMENT INC COMPANY GUAR 07/31 4.95					4.950000	03 Jul 2031		
		Local	7,000,000.000	99.429280	6,960,049.60	100.115832	7,008,108.24	48,058.64	0.23
		Base		99.429280	6,960,049.60	100.115832	7,008,108.24	48,058.64	0.23
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	15,000,000.000	98.586820	14,788,023.01	98.925608	14,838,841.20	50,818.19	0.48
		Base		98.586820	14,788,023.01	98.925608	14,838,841.20	50,818.19	0.48
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55					3.550000	29 Sep 2025		
		Local	7,000,000.000	98.573255	6,900,127.87	99.208597	6,944,601.79	44,473.92	0.23
		Base		98.573255	6,900,127.87	99.208597	6,944,601.79	44,473.92	0.23
95000U3B7	WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR					4.897000	25 Jul 2033		
		Local	5,000,000.000	92.725438	4,636,271.90	96.561388	4,828,069.40	191,797.50	0.16
		Base		92.725438	4,636,271.90	96.561388	4,828,069.40	191,797.50	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.850000	13 May 2026		
			7,000,000.000	Local 99.947197	6,996,303.80	97.772985	6,844,108.95	-152,194.85	0.22
				Base 99.947197	6,996,303.80	97.772985	6,844,108.95	-152,194.85	0.22
976656CS5	WISCONSIN ELECTRIC POWER SR UNSECURED 10/34 4.6					4.600000	01 Oct 2034		
			3,000,000.000	Local 99.981340	2,999,440.21	95.381547	2,861,446.41	-137,993.80	0.09
				Base 99.981340	2,999,440.21	95.381547	2,861,446.41	-137,993.80	0.09
US DOLLAR Total									
			2,780,412,848.640	Local	2,792,001,386.68		2,695,517,376.15	-96,484,010.53	87.94
	Original Face:		2,593,400,753.000	Base	2,792,001,386.68		2,695,517,376.15	-96,484,010.53	87.94
FIXED INCOME Total									
			2,780,412,848.640	Base	2,792,001,386.68		2,695,517,376.15	-96,484,010.53	87.94
	Original Face:		2,593,400,753.000						

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		3,101,683,323.600	Base		3,170,012,803.94		3,065,060,066.11	-104,952,737.83	100.00
	Original Face:	2,593,400,753.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			-77,618.430	1.000000	-77,618.43	1.000000	-77,618.43	0.00	0.01
		Base		1.000000	-77,618.43	1.000000	-77,618.43	0.00	0.01
US DOLLAR Total									
			-77,618.430		-77,618.43		-77,618.43	0.00	0.01
		Base			-77,618.43		-77,618.43	0.00	0.01
CASH Total									
			-77,618.430	Base	-77,618.43		-77,618.43	0.00	0.01
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
02665JNT3	AMERICAN HONDA FINAN					4.700000	27 Jan 2025		
			5,000,000.000	99.660556	4,983,027.78	99.660556	4,983,027.80	0.02	0.71
		Base		99.660556	4,983,027.78	99.660556	4,983,027.80	0.02	0.71
02665JPQ7	AMERICAN HONDA FINAN					4.710000	24 Feb 2025		
			5,000,000.000	99.293500	4,964,675.00	99.293500	4,964,675.00	0.00	0.71
		Base		99.293500	4,964,675.00	99.293500	4,964,675.00	0.00	0.71
06741FQE0	BARCLAYS BK PLC / BARCLAYS US 03/25 ZCP					4.580000	14 Mar 2025		
			5,000,000.000	99.084000	4,954,200.00	99.090231	4,954,511.55	311.55	0.71
		Base		99.084000	4,954,200.00	99.090231	4,954,511.55	311.55	0.71
13738JR36	CAN AST + CAN LTD JT					4.540000	03 Apr 2025		
			5,000,000.000	98.839778	4,941,988.89	98.840600	4,942,030.00	41.11	0.71
		Base		98.839778	4,941,988.89	98.840600	4,942,030.00	41.11	0.71
18905LPB1	CLOROX COMPANY THE					4.600000	11 Feb 2025		
			5,000,000.000	99.476111	4,973,805.56	99.476111	4,973,805.56	0.00	0.71
		Base		99.476111	4,973,805.56	99.476111	4,973,805.56	0.00	0.71

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26244HN33	DUKE ENERGY CORP					4.770000	03 Jan 2025		
		Local	5,000,000.000	99.973500	4,998,675.00	99.973500	4,998,675.00	0.00	0.72
		Base		99.973500	4,998,675.00	99.973500	4,998,675.00	0.00	0.72
26244HNG4	DUKE ENERGY CORP					4.640000	16 Jan 2025		
		Local	5,000,000.000	99.806667	4,990,333.33	99.806667	4,990,333.35	0.02	0.72
		Base		99.806667	4,990,333.33	99.806667	4,990,333.35	0.02	0.72
26244HNM1	DUKE ENERGY CORP					4.680000	21 Jan 2025		
		Local	5,000,000.000	99.740000	4,987,000.00	99.740000	4,987,000.00	0.00	0.72
		Base		99.740000	4,987,000.00	99.740000	4,987,000.00	0.00	0.72
30601VQJ3	FAIRWAY FINANCE CORP					4.580000	18 Mar 2025		
		Local	5,000,000.000	99.033111	4,951,655.55	99.039354	4,951,967.70	312.15	0.71
		Base		99.033111	4,951,655.55	99.039354	4,951,967.70	312.15	0.71
38346LN36	GOTHAM FDG CORP					4.710000	03 Jan 2025		
		Local	5,000,000.000	99.973833	4,998,691.67	99.973833	4,998,691.65	-0.02	0.72
		Base		99.973833	4,998,691.67	99.973833	4,998,691.65	-0.02	0.72
40060WST0	GTA FDG LLC DISC					4.530000	27 May 2025		
		Local	5,000,000.000	98.162833	4,908,141.67	98.173933	4,908,696.65	554.98	0.70
		Base		98.162833	4,908,141.67	98.173933	4,908,696.65	554.98	0.70
40588LPU7	HALKIN FINANCE LLC USC					4.630000	28 Feb 2025		
		Local	5,000,000.000	99.254056	4,962,702.78	99.254056	4,962,702.80	0.02	0.71
		Base		99.254056	4,962,702.78	99.254056	4,962,702.80	0.02	0.71
40588LQQ5	HALKIN FINANCE LLC USC					4.440000	24 Mar 2025		
		Local	5,000,000.000	98.988667	4,949,433.33	98.965881	4,948,294.05	-1,139.28	0.71
		Base		98.988667	4,949,433.33	98.965881	4,948,294.05	-1,139.28	0.71
41282JPS4	HARLEY DAVIDSON FND CP					5.010000	26 Feb 2025		
		Local	5,000,000.000	99.220667	4,961,033.33	99.220667	4,961,033.35	0.02	0.71
		Base		99.220667	4,961,033.33	99.220667	4,961,033.35	0.02	0.71
49271JNV5	KEURIG DR PEPPER					4.610000	29 Jan 2025		
		Local	3,215,000.000	99.641444	3,203,472.44	99.641444	3,203,472.42	-0.02	0.46
		Base		99.641444	3,203,472.44	99.641444	3,203,472.42	-0.02	0.46

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
56274LNQ3	MANHATTAN ASSET FDG.					4.660000	24 Jan 2025		
		Local	5,000,000.000	99.702278	4,985,113.89	99.702278	4,985,113.89	0.00	0.71
		Base		99.702278	4,985,113.89	99.702278	4,985,113.89	0.00	0.71
58013LPE0	MCDONALD S CORPORATI					4.610000	14 Feb 2025		
		Local	5,000,000.000	99.436556	4,971,827.78	99.436556	4,971,827.80	0.02	0.71
		Base		99.436556	4,971,827.78	99.436556	4,971,827.80	0.02	0.71
65339MNT9	NEXTERA ENERGY CAP HLDGS INC					4.550000	27 Jan 2025		
		Local	5,000,000.000	99.671389	4,983,569.44	99.671389	4,983,569.44	0.00	0.71
		Base		99.671389	4,983,569.44	99.671389	4,983,569.44	0.00	0.71
76076FN68	REPUBLIC SVCS INC 01/25 ZCP					4.590000	06 Jan 2025		
		Local	5,000,000.000	99.936250	4,996,812.50	99.936250	4,996,812.50	0.00	0.72
		Base		99.936250	4,996,812.50	99.936250	4,996,812.50	0.00	0.72
82124LQ47	SHEFFIELD RECEIVABLE					4.600000	04 Mar 2025		
		Local	5,000,000.000	99.207778	4,960,388.89	99.214075	4,960,703.75	314.86	0.71
		Base		99.207778	4,960,388.89	99.214075	4,960,703.75	314.86	0.71
82124LQ70	SHEFFIELD RECEIVABLE					4.600000	07 Mar 2025		
		Local	5,000,000.000	99.169444	4,958,472.22	99.176467	4,958,823.35	351.13	0.71
		Base		99.169444	4,958,472.22	99.176467	4,958,823.35	351.13	0.71
94107MN77	WASTE MANAGEMENT INC					4.670000	07 Jan 2025		
		Local	5,000,000.000	99.922167	4,996,108.33	99.922167	4,996,108.35	0.02	0.72
		Base		99.922167	4,996,108.33	99.922167	4,996,108.35	0.02	0.72
979QHR003	SOUTH STREET REPO					4.550000	02 Jan 2025		
		Local	66,404,703.200	100.000000	66,404,703.20	100.000000	66,404,703.20	0.00	9.52
		Base		100.000000	66,404,703.20	100.000000	66,404,703.20	0.00	9.52
US DOLLAR Total									
		Local	174,619,703.200		173,985,832.58		173,986,579.16	746.58	24.95
		Base			173,985,832.58		173,986,579.16	746.58	24.95
CASH EQUIVALENT Total									
		Base	174,619,703.200		173,985,832.58		173,986,579.16	746.58	24.95

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
		2,500,000.000	Local	99.976821	2,499,420.53	95.892884	2,397,322.10	-102,098.43	0.34
			Base	99.976821	2,499,420.53	95.892884	2,397,322.10	-102,098.43	0.34
00206RML3	AT+T INC SR UNSECURED 03/26 1.7					1.700000	25 Mar 2026		
		3,000,000.000	Local	99.959072	2,998,772.17	96.390430	2,891,712.90	-107,059.27	0.41
			Base	99.959072	2,998,772.17	96.390430	2,891,712.90	-107,059.27	0.41
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		3,000,000.000	Local	99.987813	2,999,634.40	97.616988	2,928,509.64	-71,124.76	0.42
			Base	99.987813	2,999,634.40	97.616988	2,928,509.64	-71,124.76	0.42
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		3,000,000.000	Local	99.901851	2,997,055.53	97.611040	2,928,331.20	-68,724.33	0.42
			Base	99.901851	2,997,055.53	97.611040	2,928,331.20	-68,724.33	0.42
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
		3,000,000.000	Local	99.998086	2,999,942.59	100.132245	3,003,967.35	4,024.76	0.43
			Base	99.998086	2,999,942.59	100.132245	3,003,967.35	4,024.76	0.43
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					5.300000	04 Mar 2025		
		3,000,000.000	Local	100.000000	3,000,000.00	100.057683	3,001,730.49	1,730.49	0.43
			Base	100.000000	3,000,000.00	100.057683	3,001,730.49	1,730.49	0.43
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
		2,000,000.000	Local	99.979576	1,999,591.51	99.598921	1,991,978.42	-7,613.09	0.29
			Base	99.979576	1,999,591.51	99.598921	1,991,978.42	-7,613.09	0.29
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR					5.389000	28 Jul 2027		
		5,000,000.000	Local	100.000000	5,000,000.00	101.101768	5,055,088.40	55,088.40	0.72
			Base	100.000000	5,000,000.00	101.101768	5,055,088.40	55,088.40	0.72
025816DP1	AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR					5.098000	16 Feb 2028		
		2,000,000.000	Local	100.000000	2,000,000.00	100.582485	2,011,649.70	11,649.70	0.29
			Base	100.000000	2,000,000.00	100.582485	2,011,649.70	11,649.70	0.29

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A					4.950000	15 Oct 2027		
		Local	2,500,000.000	99.998594	2,499,964.85	100.368070	2,509,201.75	9,236.90	0.36
Original Face:		Base	2,500,000.000	99.998594	2,499,964.85	100.368070	2,509,201.75	9,236.90	0.36
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	3,000,000.000	99.999123	2,999,973.70	99.897217	2,996,916.51	-3,057.19	0.43
		Base		99.999123	2,999,973.70	99.897217	2,996,916.51	-3,057.19	0.43
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR					5.380000	12 Jan 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.418844	3,012,565.32	12,565.32	0.43
		Base		100.000000	3,000,000.00	100.418844	3,012,565.32	12,565.32	0.43
031162DN7	AMGEN INC SR UNSECURED 03/26 5.507					5.507000	02 Mar 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	99.998149	1,999,962.98	-37.02	0.29
		Base		100.000000	2,000,000.00	99.998149	1,999,962.98	-37.02	0.29
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15					5.150000	02 Mar 2028		
		Local	2,000,000.000	99.884767	1,997,695.33	100.719626	2,014,392.52	16,697.19	0.29
		Base		99.884767	1,997,695.33	100.719626	2,014,392.52	16,697.19	0.29
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
		Local	5,000,000.000	99.987256	4,999,362.81	98.808003	4,940,400.15	-58,962.66	0.71
		Base		99.987256	4,999,362.81	98.808003	4,940,400.15	-58,962.66	0.71
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
		Local	5,000,000.000	99.950342	4,997,517.10	96.083784	4,804,189.20	-193,327.90	0.69
		Base		99.950342	4,997,517.10	96.083784	4,804,189.20	-193,327.90	0.69
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
		Local	3,000,000.000	99.937154	2,998,114.61	99.091142	2,972,734.26	-25,380.35	0.43
		Base		99.937154	2,998,114.61	99.091142	2,972,734.26	-25,380.35	0.43
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05					5.050000	15 Jul 2026		
		Local	3,000,000.000	99.934849	2,998,045.47	100.562253	3,016,867.59	18,822.12	0.43
		Base		99.934849	2,998,045.47	100.562253	3,016,867.59	18,822.12	0.43
053332BJ0	AUTOZONE INC SR UNSECURED 07/29 5.1					5.100000	15 Jul 2029		
		Local	2,000,000.000	99.900786	1,998,015.72	100.571668	2,011,433.36	13,417.64	0.29
		Base		99.900786	1,998,015.72	100.571668	2,011,433.36	13,417.64	0.29

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					1.000000	23 Dec 2025		
		Local	3,000,000.000	99.936428	2,998,092.85	96.129045	2,883,871.35	-114,221.50	0.41
		Base		99.936428	2,998,092.85	96.129045	2,883,871.35	-114,221.50	0.41
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					0.750000	26 Jan 2026		
		Local	3,000,000.000	99.220110	2,976,603.31	96.250362	2,887,510.86	-89,092.45	0.41
		Base		99.220110	2,976,603.31	96.250362	2,887,510.86	-89,092.45	0.41
06055JEC9	BANK OF AMERICA CORP SR UNSECURED 04/28 5.5					5.500000	19 Apr 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.431506	5,021,575.30	21,575.30	0.72
		Base		100.000000	5,000,000.00	100.431506	5,021,575.30	21,575.30	0.72
06055JHK8	BANK OF AMERICA CORP SR UNSECURED 12/27 5					5.000000	06 Dec 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.194586	5,009,729.30	9,729.30	0.72
		Base		100.000000	5,000,000.00	100.194586	5,009,729.30	9,729.30	0.72
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					2.650000	18 Nov 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	85.056000	2,551,680.00	-448,320.00	0.37
		Base		100.000000	3,000,000.00	85.056000	2,551,680.00	-448,320.00	0.37
06367UEF0	BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR					4.770000	13 Feb 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.70
		Base		100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.70
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.500000	30 Jul 2025		
		Local	4,229,000.000	100.000000	4,229,000.00	97.641084	4,129,241.44	-99,758.56	0.59
		Base		100.000000	4,229,000.00	97.641084	4,129,241.44	-99,758.56	0.59
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05					1.050000	19 Feb 2027		
		Local	3,000,000.000	91.361284	2,740,838.52	91.858531	2,755,755.93	14,917.41	0.40
		Base		91.361284	2,740,838.52	91.858531	2,755,755.93	14,917.41	0.40
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
		Local	1,000,000.000	99.974996	999,749.96	99.916412	999,164.12	-585.84	0.14
		Base		99.974996	999,749.96	99.916412	999,164.12	-585.84	0.14
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5					5.000000	30 Sep 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	98.744195	1,974,883.90	-25,116.10	0.28
		Base		100.000000	2,000,000.00	98.744195	1,974,883.90	-25,116.10	0.28

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					4.990000	25 Apr 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.071531	3,002,145.93	2,145.93	0.43
		Base		100.000000	3,000,000.00	100.071531	3,002,145.93	2,145.93	0.43
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8					0.800000	30 Dec 2025		
		Local	2,420,000.000	99.614433	2,410,669.28	95.825012	2,318,965.29	-91,703.99	0.33
		Base		99.614433	2,410,669.28	95.825012	2,318,965.29	-91,703.99	0.33
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					4.830000	10 Jan 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.004717	3,000,141.51	141.51	0.43
		Base		100.000000	3,000,000.00	100.004717	3,000,141.51	141.51	0.43
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR					5.164000	18 Feb 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.987184	2,999,615.52	-384.48	0.43
		Base		100.000000	3,000,000.00	99.987184	2,999,615.52	-384.48	0.43
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55					5.550000	23 Jan 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	99.334614	1,986,692.28	-13,307.72	0.28
		Base		100.000000	2,000,000.00	99.334614	1,986,692.28	-13,307.72	0.28
096919AB1	BMW VEHICLE OWNER TRUST BMWOT 2024 A A2A					5.420000	25 Feb 2027		
		Local	4,628,539.500	99.998687	4,628,478.73	100.409800	4,647,507.25	19,028.52	0.67
Original Face:		Base	5,000,000.000	99.998687	4,628,478.73	100.409800	4,647,507.25	19,028.52	0.67
110122ED6	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/26 4.95					4.950000	20 Feb 2026		
		Local	3,000,000.000	99.969794	2,999,093.83	100.488231	3,014,646.93	15,553.10	0.43
		Base		99.969794	2,999,093.83	100.488231	3,014,646.93	15,553.10	0.43
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5					5.000000	20 Feb 2026		
		Local	3,000,000.000	99.865194	2,995,955.83	99.907912	2,997,237.36	1,281.53	0.43
		Base		99.865194	2,995,955.83	99.907912	2,997,237.36	1,281.53	0.43
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2					5.900000	16 Feb 2027		
		Local	2,006,467.920	99.999026	2,006,448.38	100.361900	2,013,729.33	7,280.95	0.29
Original Face:		Base	5,000,000.000	99.999026	2,006,448.38	100.361900	2,013,729.33	7,280.95	0.29
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.28
		Base		100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.28

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR					1.400000	14 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	93.130000	2,793,900.00	-206,100.00	0.40
		Base		100.000000	3,000,000.00	93.130000	2,793,900.00	-206,100.00	0.40
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					4.023000	09 May 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.754221	2,992,626.63	-7,373.37	0.43
		Base		100.000000	3,000,000.00	99.754221	2,992,626.63	-7,373.37	0.43
13607XG43	CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3					5.300000	28 Feb 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	99.748962	2,992,468.86	-7,531.14	0.43
		Base		100.000000	3,000,000.00	99.748962	2,992,468.86	-7,531.14	0.43
13607XMK0	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 VAR					5.333000	02 Sep 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.025527	3,000,765.81	765.81	0.43
		Base		100.000000	3,000,000.00	100.025527	3,000,765.81	765.81	0.43
14041NGE5	CAPITAL ONE MULTI ASSET EXECUT COMET 2024 A1 A					3.920000	15 Sep 2029		
		Local	5,000,000.000	99.982190	4,999,109.50	98.275630	4,913,781.50	-85,328.00	0.70
Original Face:		Base	5,000,000.000	99.982190	4,999,109.50	98.275630	4,913,781.50	-85,328.00	0.70
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5					4.500000	24 Jun 2026		
		Local	2,000,000.000	99.903646	1,998,072.92	100.013300	2,000,266.00	2,193.08	0.29
		Base		99.903646	1,998,072.92	100.013300	2,000,266.00	2,193.08	0.29
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
		Local	3,000,000.000	99.983897	2,999,516.90	99.600539	2,988,016.17	-11,500.73	0.43
		Base		99.983897	2,999,516.90	99.600539	2,988,016.17	-11,500.73	0.43
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
		Local	3,000,000.000	99.991153	2,999,734.59	100.276540	3,008,296.20	8,561.61	0.43
		Base		99.991153	2,999,734.59	100.276540	3,008,296.20	8,561.61	0.43
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR					4.930000	15 Nov 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.145000	5,007,250.00	7,250.00	0.72
		Base		100.000000	5,000,000.00	100.145000	5,007,250.00	7,250.00	0.72
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687					0.687000	12 Aug 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.713060	4,885,653.00	-114,347.00	0.70
		Base		100.000000	5,000,000.00	97.713060	4,885,653.00	-114,347.00	0.70

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17290AH45	CITIGROUP INC SR UNSECURED 03/28 5.55				5.550000	22 Mar 2028		
	3,000,000.000	Local	100.000000	3,000,000.00	100.467445	3,014,023.35	14,023.35	0.43
		Base	100.000000	3,000,000.00	100.467445	3,014,023.35	14,023.35	0.43
17291LZ65	CITIGROUP GLOBAL MARKETS COMPANY GUAR 12/25 4.8				4.800000	29 Dec 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.926980	4,996,349.00	-3,651.00	0.72
		Base	100.000000	5,000,000.00	99.926980	4,996,349.00	-3,651.00	0.72
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375				1.375000	20 May 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	94.863243	2,845,897.29	-154,102.71	0.41
		Base	100.000000	3,000,000.00	94.863243	2,845,897.29	-154,102.71	0.41
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.500000	31 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.809894	4,890,494.70	-109,505.30	0.70
		Base	100.000000	5,000,000.00	97.809894	4,890,494.70	-109,505.30	0.70
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR				5.061000	21 Feb 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.943131	2,998,293.93	-1,706.07	0.43
		Base	100.000000	3,000,000.00	99.943131	2,998,293.93	-1,706.07	0.43
18978JAB4	CNH EQUIPMENT TRUST CNH 2024 B A2A				5.420000	15 Oct 2027		
	3,000,000.000	Local	99.994571	2,999,837.13	100.564170	3,016,925.10	17,087.97	0.43
Original Face:	3,000,000.000	Base	99.994571	2,999,837.13	100.564170	3,016,925.10	17,087.97	0.43
231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9				4.900000	20 Feb 2029		
	1,000,000.000	Local	99.841342	998,413.42	100.620013	1,006,200.13	7,786.71	0.14
		Base	99.841342	998,413.42	100.620013	1,006,200.13	7,786.71	0.14
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5				4.500000	08 Jan 2027		
	2,000,000.000	Local	99.923672	1,998,473.43	100.133858	2,002,677.16	4,203.73	0.29
		Base	99.923672	1,998,473.43	100.133858	2,002,677.16	4,203.73	0.29
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
	2,000,000.000	Local	99.964830	1,999,296.59	95.743839	1,914,876.78	-84,419.81	0.27
		Base	99.964830	1,999,296.59	95.743839	1,914,876.78	-84,419.81	0.27
31288Q4V9	FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR				5.811000	01 Apr 2054		
	2,520,858.840	Local	99.697110	2,513,223.40	100.580726	2,535,498.12	22,274.72	0.36
Original Face:	3,000,000.000	Base	99.697110	2,513,223.40	100.580726	2,535,498.12	22,274.72	0.36

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.000000	01 Mar 2041		
		Local	237,824.590	102.564491	243,923.58	94.440809	224,603.47	-19,320.11	0.03
Original Face:		Base	2,090,000.000	102.564491	243,923.58	94.440809	224,603.47	-19,320.11	0.03
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	70,086.750	100.329563	70,317.73	98.643876	69,136.29	-1,181.44	0.01
Original Face:		Base	5,000,000.000	100.329563	70,317.73	98.643876	69,136.29	-1,181.44	0.01
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	312,117.750	100.731041	314,399.46	97.154502	303,236.45	-11,163.01	0.04
Original Face:		Base	5,000,000.000	100.731041	314,399.46	97.154502	303,236.45	-11,163.01	0.04
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.000000	01 Jul 2025		
		Local	8,311.740	100.098054	8,319.89	99.685512	8,285.60	-34.29	0.00
Original Face:		Base	6,000,000.000	100.098054	8,319.89	99.685512	8,285.60	-34.29	0.00
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.500000	01 Sep 2025		
		Local	9,699.400	100.167639	9,715.66	99.475925	9,648.57	-67.09	0.00
Original Face:		Base	5,000,000.000	100.167639	9,715.66	99.475925	9,648.57	-67.09	0.00
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
		Local	473,638.750	102.870711	487,235.55	91.203770	431,976.40	-55,259.15	0.06
Original Face:		Base	5,000,000.000	102.870711	487,235.55	91.203770	431,976.40	-55,259.15	0.06
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
		Local	429,014.490	102.687979	440,546.31	94.443784	405,177.52	-35,368.79	0.06
Original Face:		Base	5,700,000.000	102.687979	440,546.31	94.443784	405,177.52	-35,368.79	0.06
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	155,565.800	102.545984	159,526.48	93.731617	145,814.34	-13,712.14	0.02
Original Face:		Base	2,000,000.000	102.545984	159,526.48	93.731617	145,814.34	-13,712.14	0.02
3130AKXZ4	FEDERAL HOME LOAN BANK BONDS 02/26 0.62					0.620000	26 Feb 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	95.900904	2,877,027.12	-122,972.88	0.41
		Base		100.000000	3,000,000.00	95.900904	2,877,027.12	-122,972.88	0.41
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1					1.000000	23 Mar 2026		
		Local	2,925,000.000	100.000000	2,925,000.00	96.030596	2,808,894.93	-116,105.07	0.40
Original Face:		Base	3,000,000.000	100.000000	2,925,000.00	96.030596	2,808,894.93	-116,105.07	0.40

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130AP6R1	FEDERAL HOME LOAN BANK BONDS 07/25 0.75				0.750000	07 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.226636	2,946,799.08	-53,200.92	0.42
		Base	100.000000	3,000,000.00	98.226636	2,946,799.08	-53,200.92	0.42
3130AQQU0	FEDERAL HOME LOAN BANK BONDS 08/25 1.55				1.550000	25 Aug 2025		
	3,240,000.000	Local	98.032127	3,176,240.93	98.270372	3,183,960.05	7,719.12	0.46
		Base	98.032127	3,176,240.93	98.270372	3,183,960.05	7,719.12	0.46
3130AR5U1	FEDERAL HOME LOAN BANK BONDS 03/26 2.05				2.050000	10 Mar 2026		
	4,500,000.000	Local	100.000000	4,500,000.00	97.377923	4,382,006.54	-117,993.46	0.63
		Base	100.000000	4,500,000.00	97.377923	4,382,006.54	-117,993.46	0.63
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125				4.125000	18 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	99.537713	2,488,442.83	-11,557.17	0.36
		Base	100.000000	2,500,000.00	99.537713	2,488,442.83	-11,557.17	0.36
3130B3TT0	FEDERAL HOME LOAN BANK BONDS 11/29 5.1				5.100000	27 Nov 2029		
	3,500,000.000	Local	100.000000	3,500,000.00	99.864747	3,495,266.15	-4,733.85	0.50
		Base	100.000000	3,500,000.00	99.864747	3,495,266.15	-4,733.85	0.50
3130B43K5	FEDERAL HOME LOAN BANK BONDS 12/27 5				5.000000	15 Dec 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	99.899236	4,994,961.80	-5,038.20	0.72
		Base	100.000000	5,000,000.00	99.899236	4,994,961.80	-5,038.20	0.72
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025		
	3,000,000.000	Local	99.993488	2,999,804.63	97.617373	2,928,521.19	-71,283.44	0.42
		Base	99.993488	2,999,804.63	97.617373	2,928,521.19	-71,283.44	0.42
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025		
	3,000,000.000	Local	99.994465	2,999,833.96	98.044307	2,941,329.21	-58,504.75	0.42
		Base	99.994465	2,999,833.96	98.044307	2,941,329.21	-58,504.75	0.42
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	95.896150	2,876,884.50	-123,115.50	0.41
		Base	100.000000	3,000,000.00	95.896150	2,876,884.50	-123,115.50	0.41
3133EP5M3	FEDERAL FARM CREDIT BANK BONDS 03/26 VAR				4.475000	18 Mar 2026		
	3,000,000.000	Local	100.005513	3,000,165.40	100.018677	3,000,560.31	394.91	0.43
		Base	100.005513	3,000,165.40	100.018677	3,000,560.31	394.91	0.43

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133ERNG2	FEDERAL FARM CREDIT BANK BONDS 11/28 5.34					5.340000	06 Nov 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	99.998980	4,999,949.00	-51.00	0.72
		Base		100.000000	5,000,000.00	99.998980	4,999,949.00	-51.00	0.72
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	1,196,441.240	101.760465	1,217,504.17	86.254237	1,031,981.26	-185,522.91	0.15
Original Face:		Base	2,000,000.000	101.760465	1,217,504.17	86.254237	1,031,981.26	-185,522.91	0.15
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.593358	2,957,800.74	-42,199.26	0.42
		Base		100.000000	3,000,000.00	98.593358	2,957,800.74	-42,199.26	0.42
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65					0.650000	22 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.151355	4,857,567.75	-142,432.25	0.70
		Base		100.000000	5,000,000.00	97.151355	4,857,567.75	-142,432.25	0.70
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7					0.700000	23 Dec 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	96.578477	2,897,354.31	-102,645.69	0.42
		Base		100.000000	3,000,000.00	96.578477	2,897,354.31	-102,645.69	0.42
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.840319	1,996,806.38	-3,193.62	0.29
		Base		100.000000	2,000,000.00	99.840319	1,996,806.38	-3,193.62	0.29
3134HAUR2	FREDDIE MAC NOTES 10/27 5					5.000000	21 Oct 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.003357	5,000,167.85	167.85	0.72
		Base		100.000000	5,000,000.00	100.003357	5,000,167.85	167.85	0.72
3135G07K3	FANNIE MAE NOTES 09/26 VAR					4.510000	11 Sep 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	99.996007	1,999,920.14	-79.86	0.29
		Base		100.000000	2,000,000.00	99.996007	1,999,920.14	-79.86	0.29
3135G1AA9	FANNIE MAE NOTES 11/26 VAR					4.510000	20 Nov 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.002475	2,000,049.50	49.50	0.29
		Base		100.000000	2,000,000.00	100.002475	2,000,049.50	49.50	0.29
3136BBHC9	FANNIE MAE FNR 2020 54 GY					2.000000	25 Jun 2044		
		Local	1,196,128.950	102.190329	1,222,328.11	92.233830	1,103,235.54	-119,092.57	0.16
Original Face:		Base	3,000,000.000	102.190329	1,222,328.11	92.233830	1,103,235.54	-119,092.57	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136BJK53	FANNIE MAE FNR 2021 74 BA					2.000000	25 Jun 2050		
		Local	2,153,331.990	101.614111	2,188,089.16	81.148740	1,747,401.78	-440,687.38	0.25
Original Face:		Base	3,000,000.000	101.614111	2,188,089.16	81.148740	1,747,401.78	-440,687.38	0.25
3136G4D75	FANNIE MAE NOTES 07/25 0.6					0.600000	29 Jul 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	97.885486	2,936,564.58	-63,435.42	0.42
		Base		100.000000	3,000,000.00	97.885486	2,936,564.58	-63,435.42	0.42
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
		Local	462,829.600	99.911896	462,421.83	97.228720	450,003.30	-12,418.53	0.06
Original Face:		Base	8,190,000.000	99.911896	462,421.83	97.228720	450,003.30	-12,418.53	0.06
3137FVUG5	FREDDIE MAC FHR 5016 BA					2.000000	25 Sep 2044		
		Local	1,074,955.980	102.235280	1,098,984.26	91.588340	984,534.34	-114,449.92	0.14
Original Face:		Base	3,000,000.000	102.235280	1,098,984.26	91.588340	984,534.34	-114,449.92	0.14
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	69,318.770	100.431701	69,618.02	97.544451	67,616.61	-2,001.41	0.01
Original Face:		Base	1,500,000.000	100.431701	69,618.02	97.544451	67,616.61	-2,001.41	0.01
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR					5.399000	01 May 2053		
		Local	1,708,588.600	100.213583	1,712,237.86	100.381556	1,715,107.82	2,869.96	0.25
Original Face:		Base	2,000,000.000	100.213583	1,712,237.86	100.381556	1,715,107.82	2,869.96	0.25
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		Local	18,356.040	101.089560	18,556.04	96.918026	17,790.31	-765.73	0.00
Original Face:		Base	983,845.000	101.089560	18,556.04	96.918026	17,790.31	-765.73	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	486,598.110	102.810159	500,272.29	94.315283	458,936.38	-41,335.91	0.07
Original Face:		Base	5,200,000.000	102.810159	500,272.29	94.315283	458,936.38	-41,335.91	0.07
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		Local	66,620.200	100.381491	66,874.35	98.058413	65,326.71	-1,547.64	0.01
Original Face:		Base	2,680,283.000	100.381491	66,874.35	98.058413	65,326.71	-1,547.64	0.01
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	647,575.200	100.681277	651,986.98	97.616603	632,140.91	-19,846.07	0.09
Original Face:		Base	15,000,000.000	100.681277	651,986.98	97.616603	632,140.91	-19,846.07	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	292,381.070	100.445210	293,682.78	97.034831	283,711.48	-9,971.30	0.04
Original Face:		Base	4,200,000.000	100.445210	293,682.78	97.034831	283,711.48	-9,971.30	0.04
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	472.930	100.002114	472.94	99.680063	471.42	-1.52	0.00
Original Face:		Base	3,200,000.000	100.002114	472.94	99.680063	471.42	-1.52	0.00
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
		Local	11,173.110	100.764514	11,258.53	98.728803	11,031.08	-227.45	0.00
Original Face:		Base	765,534.000	100.764514	11,258.53	98.728803	11,031.08	-227.45	0.00
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	162,366.950	100.680040	163,471.11	97.689543	158,615.53	-4,855.58	0.02
Original Face:		Base	5,157,070.000	100.680040	163,471.11	97.689543	158,615.53	-4,855.58	0.02
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
		Local	1,427.550	100.039929	1,428.12	99.751643	1,424.00	-4.12	0.00
Original Face:		Base	5,000,000.000	100.039929	1,428.12	99.751643	1,424.00	-4.12	0.00
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
		Local	10,257.150	100.183579	10,275.98	99.520023	10,207.92	-68.06	0.00
Original Face:		Base	5,000,000.000	100.183579	10,275.98	99.520023	10,207.92	-68.06	0.00
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
		Local	112,035.960	102.655335	115,010.89	94.319603	105,671.87	-9,339.02	0.02
Original Face:		Base	2,000,000.000	102.655335	115,010.89	94.319603	105,671.87	-9,339.02	0.02
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
		Local	46,708.050	102.510702	47,880.75	96.918290	45,268.64	-2,612.11	0.01
Original Face:		Base	5,000,000.000	102.510702	47,880.75	96.918290	45,268.64	-2,612.11	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
		Local	672,991.910	104.982333	706,522.61	96.865415	651,896.41	-54,626.20	0.09
Original Face:		Base	14,750,000.000	104.982333	706,522.61	96.865415	651,896.41	-54,626.20	0.09
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
		Local	7,457.980	100.143336	7,468.67	99.113408	7,391.86	-76.81	0.00
Original Face:		Base	2,000,000.000	100.143336	7,468.67	99.113408	7,391.86	-76.81	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	95.111465	1,902,229.30	-97,770.70	0.27
		Base		100.000000	2,000,000.00	95.111465	1,902,229.30	-97,770.70	0.27
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.525000	20 Oct 2067		
		Local	945,584.410	102.188168	966,275.39	99.058220	936,679.09	-29,596.30	0.13
Original Face:		Base	3,000,000.000	102.188168	966,275.39	99.058220	936,679.09	-29,596.30	0.13
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR					1.500000	24 Nov 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	97.021403	2,910,642.09	-89,357.91	0.42
		Base		100.000000	3,000,000.00	97.021403	2,910,642.09	-89,357.91	0.42
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR					1.500000	30 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	95.722654	2,871,679.62	-128,320.38	0.41
		Base		100.000000	3,000,000.00	95.722654	2,871,679.62	-128,320.38	0.41
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4					1.400000	16 Jun 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	94.703222	2,841,096.66	-158,903.34	0.41
		Base		100.000000	3,000,000.00	94.703222	2,841,096.66	-158,903.34	0.41
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR					3.000000	31 Jan 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.809648	2,994,289.44	-5,710.56	0.43
		Base		100.000000	3,000,000.00	99.809648	2,994,289.44	-5,710.56	0.43
38150AKG9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/25 2.125					2.125000	14 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.435350	4,971,767.50	-28,232.50	0.71
		Base		100.000000	5,000,000.00	99.435350	4,971,767.50	-28,232.50	0.71
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
		Local	93,062.790	99.436552	92,538.43	98.570070	91,732.06	-806.37	0.01
Original Face:		Base	3,000,000.000	99.436552	92,538.43	98.570070	91,732.06	-806.37	0.01
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
		Local	459,734.940	102.644506	471,892.66	96.657450	444,368.07	-27,524.59	0.06
Original Face:		Base	3,000,000.000	102.644506	471,892.66	96.657450	444,368.07	-27,524.59	0.06
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	102,827.460	100.378955	103,217.13	98.195506	100,971.94	-2,245.19	0.01
Original Face:		Base	1,000,000.000	100.378955	103,217.13	98.195506	100,971.94	-2,245.19	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	1,246,642.670	103.059039	1,284,777.96	101.707520	1,267,929.34	-16,848.62	0.18
Original Face:		Base	3,000,000.000	103.059039	1,284,777.96	101.707520	1,267,929.34	-16,848.62	0.18
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	2,036,067.840	99.653053	2,029,003.76	100.450650	2,045,243.38	16,239.62	0.29
Original Face:		Base	3,000,000.000	99.653053	2,029,003.76	100.450650	2,045,243.38	16,239.62	0.29
437076CU4	HOME DEPOT INC SR UNSECURED 04/25 5.125					5.125000	30 Apr 2025		
		Local	2,000,000.000	99.984468	1,999,689.36	100.182363	2,003,647.26	3,957.90	0.29
		Base		99.984468	1,999,689.36	100.182363	2,003,647.26	3,957.90	0.29
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		Local	3,000,000.000	99.722864	2,991,685.92	100.959420	3,028,782.60	37,096.68	0.43
		Base		99.722864	2,991,685.92	100.959420	3,028,782.60	37,096.68	0.43
437930AB6	HONDA AUTO RECEIVABLES OWNER T HAROT 2024 2 A2					5.480000	18 Nov 2026		
		Local	5,380,946.980	99.998871	5,380,886.23	100.436940	5,404,458.49	23,572.26	0.78
Original Face:		Base	5,500,000.000	99.998871	5,380,886.23	100.436940	5,404,458.49	23,572.26	0.78
459200KM2	IBM CORP SR UNSECURED 02/27 2.2					2.200000	09 Feb 2027		
		Local	2,000,000.000	99.993917	1,999,878.33	94.995677	1,899,913.54	-99,964.79	0.27
		Base		99.993917	1,999,878.33	94.995677	1,899,913.54	-99,964.79	0.27
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.597253	2,987,917.59	-12,082.41	0.43
		Base		100.000000	3,000,000.00	99.597253	2,987,917.59	-12,082.41	0.43
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
		Local	2,000,000.000	99.924853	1,998,497.06	99.921401	1,998,428.02	-69.04	0.29
		Base		99.924853	1,998,497.06	99.921401	1,998,428.02	-69.04	0.29
47786WAB6	JOHN DEERE OWNER TRUST JDOT 2024 B A2A					5.420000	17 May 2027		
		Local	5,000,000.000	99.995229	4,999,761.45	100.633070	5,031,653.50	31,892.05	0.72
Original Face:		Base	5,000,000.000	99.995229	4,999,761.45	100.633070	5,031,653.50	31,892.05	0.72
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2					5.760000	17 Aug 2026		
		Local	1,921,430.390	99.996165	1,921,356.71	100.237700	1,925,997.63	4,640.92	0.28
Original Face:		Base	5,000,000.000	99.996165	1,921,356.71	100.237700	1,925,997.63	4,640.92	0.28

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3					2.320000	15 Sep 2026		
		Local	585,524.470	99.991379	585,473.99	99.167080	580,647.52	-4,826.47	0.08
	Original Face:	Base	2,000,000.000	99.991379	585,473.99	99.167080	580,647.52	-4,826.47	0.08
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
		Local	1,059,930.630	99.997010	1,059,898.94	100.112030	1,061,118.07	1,219.13	0.15
	Original Face:	Base	4,000,000.000	99.997010	1,059,898.94	100.112030	1,061,118.07	1,219.13	0.15
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	2,000,000.000	99.985550	1,999,710.99	97.516713	1,950,334.26	-49,376.73	0.28
		Base		99.985550	1,999,710.99	97.516713	1,950,334.26	-49,376.73	0.28
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	96.982424	1,939,648.48	-60,351.52	0.28
		Base		100.000000	2,000,000.00	96.982424	1,939,648.48	-60,351.52	0.28
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8					4.800000	01 Apr 2026		
		Local	3,000,000.000	99.992400	2,999,772.00	100.163111	3,004,893.33	5,121.33	0.43
		Base		99.992400	2,999,772.00	100.163111	3,004,893.33	5,121.33	0.43
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	2,000,000.000	99.949948	1,998,998.96	98.905020	1,978,100.40	-20,898.56	0.28
		Base		99.949948	1,998,998.96	98.905020	1,978,100.40	-20,898.56	0.28
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8					4.800000	14 Aug 2028		
		Local	2,000,000.000	99.973856	1,999,477.11	100.172662	2,003,453.24	3,976.13	0.29
		Base		99.973856	1,999,477.11	100.172662	2,003,453.24	3,976.13	0.29
58013MFX7	MCDONALD S CORP SR UNSECURED 05/29 5					5.000000	17 May 2029		
		Local	1,000,000.000	99.666034	996,660.34	100.689620	1,006,896.20	10,235.86	0.14
		Base		99.666034	996,660.34	100.689620	1,006,896.20	10,235.86	0.14
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05					4.050000	25 Aug 2025		
		Local	3,000,000.000	99.991168	2,999,735.04	99.731051	2,991,931.53	-7,803.51	0.43
		Base		99.991168	2,999,735.04	99.731051	2,991,931.53	-7,803.51	0.43
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125					5.125000	30 Sep 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.817313	1,996,346.26	-3,653.74	0.29
		Base		100.000000	2,000,000.00	99.817313	1,996,346.26	-3,653.74	0.29

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45				5.450000	30 Oct 2025		
	3,000,000.000	Local	99.960903	2,998,827.10	100.723202	3,021,696.06	22,868.96	0.43
		Base	99.960903	2,998,827.10	100.723202	3,021,696.06	22,868.96	0.43
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8				4.800000	15 Mar 2028		
	2,000,000.000	Local	99.893221	1,997,864.41	100.179555	2,003,591.10	5,726.69	0.29
		Base	99.893221	1,997,864.41	100.179555	2,003,591.10	5,726.69	0.29
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6				5.600000	13 Nov 2026		
	2,000,000.000	Local	99.977790	1,999,555.79	101.642617	2,032,852.34	33,296.55	0.29
		Base	99.977790	1,999,555.79	101.642617	2,032,852.34	33,296.55	0.29
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1				5.100000	06 May 2027		
	3,000,000.000	Local	99.950602	2,998,518.06	100.792782	3,023,783.46	25,265.40	0.43
		Base	99.950602	2,998,518.06	100.792782	3,023,783.46	25,265.40	0.43
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
	3,000,000.000	Local	99.987917	2,999,637.50	99.069927	2,972,097.81	-27,539.69	0.43
		Base	99.987917	2,999,637.50	99.069927	2,972,097.81	-27,539.69	0.43
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025		
	5,000,000.000	Local	99.995873	4,999,793.66	99.853264	4,992,663.20	-7,130.46	0.72
		Base	99.995873	4,999,793.66	99.853264	4,992,663.20	-7,130.46	0.72
64953BBP2	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/27 VAR				5.020000	28 Jun 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	99.940538	4,997,026.90	-2,973.10	0.72
		Base	100.000000	5,000,000.00	99.940538	4,997,026.90	-2,973.10	0.72
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025		
	2,000,000.000	Local	100.021271	2,000,425.41	100.177294	2,003,545.88	3,120.47	0.29
		Base	100.021271	2,000,425.41	100.177294	2,003,545.88	3,120.47	0.29
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	1,000,000.000	Local	99.919653	999,196.53	98.681705	986,817.05	-12,379.48	0.14
		Base	99.919653	999,196.53	98.681705	986,817.05	-12,379.48	0.14
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	2,000,000.000	Local	99.988230	1,999,764.60	96.420028	1,928,400.56	-71,364.04	0.28
		Base	99.988230	1,999,764.60	96.420028	1,928,400.56	-71,364.04	0.28

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45					4.450000	30 Mar 2026		
		Local	2,000,000.000	99.971183	1,999,423.66	99.923621	1,998,472.42	-951.24	0.29
		Base		99.971183	1,999,423.66	99.923621	1,998,472.42	-951.24	0.29
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR					4.770000	13 Feb 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.219974	2,004,399.48	4,399.48	0.29
		Base		100.000000	2,000,000.00	100.219974	2,004,399.48	4,399.48	0.29
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	3,000,000.000	99.999095	2,999,972.86	98.320685	2,949,620.55	-50,352.31	0.42
		Base		99.999095	2,999,972.86	98.320685	2,949,620.55	-50,352.31	0.42
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	2,000,000.000	99.989812	1,999,796.24	95.856460	1,917,129.20	-82,667.04	0.27
		Base		99.989812	1,999,796.24	95.856460	1,917,129.20	-82,667.04	0.27
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75					5.750000	08 Nov 2026		
		Local	3,000,000.000	99.942714	2,998,281.42	101.762847	3,052,885.41	54,603.99	0.44
		Base		99.942714	2,998,281.42	101.762847	3,052,885.41	54,603.99	0.44
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					4.930000	10 Mar 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.058038	3,001,741.14	1,741.14	0.43
		Base		100.000000	3,000,000.00	100.058038	3,001,741.14	1,741.14	0.43
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					4.409640	27 Mar 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.728550	2,991,856.50	-8,143.50	0.43
		Base		100.000000	3,000,000.00	99.728550	2,991,856.50	-8,143.50	0.43
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR					0.550000	18 Aug 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.333000	2,949,990.00	-50,010.00	0.42
		Base		100.000000	3,000,000.00	98.333000	2,949,990.00	-50,010.00	0.42
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					3.500000	14 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.797008	4,989,850.40	-10,149.60	0.72
		Base		100.000000	5,000,000.00	99.797008	4,989,850.40	-10,149.60	0.72
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15					5.150000	30 Dec 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	98.070021	4,903,501.05	-96,498.95	0.70
		Base		100.000000	5,000,000.00	98.070021	4,903,501.05	-96,498.95	0.70

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78014RQU7	ROYAL BANK OF CANADA 10/26 1				5.200000	17 Oct 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	99.987022	4,999,351.10	-648.90	0.72
		Base	100.000000	5,000,000.00	99.987022	4,999,351.10	-648.90	0.72
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				5.420000	03 Mar 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	101.097387	3,032,921.61	32,921.61	0.43
		Base	100.000000	3,000,000.00	101.097387	3,032,921.61	32,921.61	0.43
824348BS4	SHERWIN WILLIAMS CO SR UNSECURED 03/28 4.55				4.550000	01 Mar 2028		
	2,000,000.000	Local	99.997315	1,999,946.29	99.221306	1,984,426.12	-15,520.17	0.28
		Base	99.997315	1,999,946.29	99.221306	1,984,426.12	-15,520.17	0.28
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.400000	25 Jul 2032		
	1,412,419.880	Local	100.000000	1,412,419.88	99.185527	1,400,916.10	-11,503.78	0.20
Original Face:	2,000,000.000	Base	100.000000	1,412,419.88	99.185527	1,400,916.10	-11,503.78	0.20
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15				5.150000	06 Oct 2025		
	2,000,000.000	Local	99.942659	1,998,853.18	100.339997	2,006,799.94	7,946.76	0.29
		Base	99.942659	1,998,853.18	100.339997	2,006,799.94	7,946.76	0.29
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3				2.300000	24 Feb 2025		
	2,000,000.000	Local	99.993199	1,999,863.97	99.616607	1,992,332.14	-7,531.83	0.29
		Base	99.993199	1,999,863.97	99.616607	1,992,332.14	-7,531.83	0.29
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.759146	3,022,774.38	22,774.38	0.43
		Base	100.000000	3,000,000.00	100.759146	3,022,774.38	22,774.38	0.43
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3				1.300000	30 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	94.222405	2,826,672.15	-173,327.85	0.41
		Base	100.000000	3,000,000.00	94.222405	2,826,672.15	-173,327.85	0.41
89114X6S7	TORONTO DOMINION BANK SR UNSECURED 03/28 5.6				5.600000	14 Mar 2028		
	2,000,000.000	Local	100.000000	2,000,000.00	100.379018	2,007,580.36	7,580.36	0.29
		Base	100.000000	2,000,000.00	100.379018	2,007,580.36	7,580.36	0.29
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766				3.766000	06 Jun 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.628617	1,992,572.34	-7,427.66	0.29
		Base	100.000000	2,000,000.00	99.628617	1,992,572.34	-7,427.66	0.29

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				5.390000	06 Jun 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.304707	3,009,141.21	9,141.21	0.43
		Base	100.000000	3,000,000.00	100.304707	3,009,141.21	9,141.21	0.43
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028		
	3,000,000.000	Local	100.000000	3,000,000.00	100.467245	3,014,017.35	14,017.35	0.43
		Base	100.000000	3,000,000.00	100.467245	3,014,017.35	14,017.35	0.43
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
	5,000,000.000	Local	99.998423	4,999,921.14	99.657768	4,982,888.40	-17,032.74	0.71
		Base	99.998423	4,999,921.14	99.657768	4,982,888.40	-17,032.74	0.71
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	3,000,000.000	Local	99.995837	2,999,875.11	96.747213	2,902,416.39	-97,458.72	0.42
		Base	99.995837	2,999,875.11	96.747213	2,902,416.39	-97,458.72	0.42
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025		
	3,000,000.000	Local	99.980290	2,999,408.69	99.472304	2,984,169.12	-15,239.57	0.43
		Base	99.980290	2,999,408.69	99.472304	2,984,169.12	-15,239.57	0.43
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025		
	3,000,000.000	Local	99.964413	2,998,932.40	100.801149	3,024,034.47	25,102.07	0.43
		Base	99.964413	2,998,932.40	100.801149	3,024,034.47	25,102.07	0.43
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025		
	2,000,000.000	Local	99.999459	1,999,989.18	100.002093	2,000,041.86	52.68	0.29
		Base	99.999459	1,999,989.18	100.002093	2,000,041.86	52.68	0.29
89239TAB8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 D A2A				4.550000	16 Aug 2027		
	4,600,000.000	Local	99.994265	4,599,736.19	100.071070	4,603,269.22	3,533.03	0.66
Original Face:	4,600,000.000	Base	99.994265	4,599,736.19	100.071070	4,603,269.22	3,533.03	0.66
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
	3,000,000.000	Local	99.992333	2,999,769.98	99.366902	2,981,007.06	-18,762.92	0.43
		Base	99.992333	2,999,769.98	99.366902	2,981,007.06	-18,762.92	0.43
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR				5.900000	28 Oct 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.775726	3,023,271.78	23,271.78	0.43
		Base	100.000000	3,000,000.00	100.775726	3,023,271.78	23,271.78	0.43

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90291VAB6	USAA AUTO OWNER TRUST USAOT 2023 A A2 144A				5.830000	15 Jul 2026		
	563,768.180	Local	99.999196	563,763.65	100.118330	564,435.29	671.64	0.08
Original Face:	2,750,000.000	Base	99.999196	563,763.65	100.118330	564,435.29	671.64	0.08
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	2,000,000.000	Local	99.961464	1,999,229.27	99.626964	1,992,539.28	-6,689.99	0.29
		Base	99.961464	1,999,229.27	99.626964	1,992,539.28	-6,689.99	0.29
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25				5.250000	01 Jun 2027		
	5,000,000.000	Local	99.763527	4,988,176.35	101.132984	5,056,649.20	68,472.85	0.73
		Base	99.763527	4,988,176.35	101.132984	5,056,649.20	68,472.85	0.73
90331HPP2	US BANK NA CINCINNATI SR UNSECURED 10/27 VAR				4.507000	22 Oct 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	99.442295	4,972,114.75	-27,885.25	0.71
		Base	100.000000	5,000,000.00	99.442295	4,972,114.75	-27,885.25	0.71
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
	3,000,000.000	Local	99.991749	2,999,752.48	98.858199	2,965,745.97	-34,006.51	0.43
		Base	99.991749	2,999,752.48	98.858199	2,965,745.97	-34,006.51	0.43
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	3,000,000.000	Local	98.762315	2,962,869.45	98.086914	2,942,607.42	-20,262.03	0.42
		Base	98.762315	2,962,869.45	98.086914	2,942,607.42	-20,262.03	0.42
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	2,000,000.000	Local	99.877879	1,997,557.58	95.804688	1,916,093.76	-81,463.82	0.27
		Base	99.877879	1,997,557.58	95.804688	1,916,093.76	-81,463.82	0.27
91282CCJ8	US TREASURY N/B 06/26 0.875				0.875000	30 Jun 2026		
	3,000,000.000	Local	96.849952	2,905,498.55	95.144531	2,854,335.93	-51,162.62	0.41
		Base	96.849952	2,905,498.55	95.144531	2,854,335.93	-51,162.62	0.41
91282CJW2	US TREASURY N/B 01/29 4				4.000000	31 Jan 2029		
	2,000,000.000	Local	99.002343	1,980,046.85	98.617188	1,972,343.76	-7,703.09	0.28
		Base	99.002343	1,980,046.85	98.617188	1,972,343.76	-7,703.09	0.28
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15				5.150000	15 Oct 2025		
	2,000,000.000	Local	99.997486	1,999,949.72	100.498895	2,009,977.90	10,028.18	0.29
		Base	99.997486	1,999,949.72	100.498895	2,009,977.90	10,028.18	0.29

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					5.160000	20 Mar 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.587927	3,017,637.81	17,637.81	0.43
		Base		100.000000	3,000,000.00	100.587927	3,017,637.81	17,637.81	0.43
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	5,000,000.000	97.852696	4,892,634.82	96.224055	4,811,202.75	-81,432.07	0.69
		Base		97.852696	4,892,634.82	96.224055	4,811,202.75	-81,432.07	0.69
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A					4.890000	13 Apr 2028		
		Local	3,000,000.000	99.999737	2,999,992.11	100.068820	3,002,064.60	2,072.49	0.43
Original Face:		Base	3,000,000.000	99.999737	2,999,992.11	100.068820	3,002,064.60	2,072.49	0.43
92348KCQ4	VERIZON MASTER TRUST VZMT 2024 3 A1A					5.340000	22 Apr 2030		
		Local	4,250,000.000	99.982799	4,249,268.96	101.674880	4,321,182.40	71,913.44	0.62
Original Face:		Base	4,250,000.000	99.982799	4,249,268.96	101.674880	4,321,182.40	71,913.44	0.62
92348KCU5	VERIZON MASTER TRUST VZMT 2024 4 A1A					5.210000	20 Jun 2029		
		Local	5,000,000.000	99.995844	4,999,792.20	100.921460	5,046,073.00	46,280.80	0.72
Original Face:		Base	5,000,000.000	99.995844	4,999,792.20	100.921460	5,046,073.00	46,280.80	0.72
92348KDM2	VERIZON MASTER TRUST VZMT 2024 8 A1A					4.620000	20 Nov 2030		
		Local	3,000,000.000	99.978170	2,999,345.10	99.894080	2,996,822.40	-2,522.70	0.43
Original Face:		Base	3,000,000.000	99.978170	2,999,345.10	99.894080	2,996,822.40	-2,522.70	0.43
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
		Local	5,000,000.000	99.908231	4,995,411.54	100.454170	5,022,708.50	27,296.96	0.72
		Base		99.908231	4,995,411.54	100.454170	5,022,708.50	27,296.96	0.72
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
		Local	2,000,000.000	99.980470	1,999,609.40	99.541899	1,990,837.98	-8,771.42	0.29
		Base		99.980470	1,999,609.40	99.541899	1,990,837.98	-8,771.42	0.29
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95					4.950000	03 Jul 2027		
		Local	3,000,000.000	99.897738	2,996,932.15	101.052264	3,031,567.92	34,635.77	0.43
		Base		99.897738	2,996,932.15	101.052264	3,031,567.92	34,635.77	0.43
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	5,000,000.000	98.389719	4,919,485.93	98.925608	4,946,280.40	26,794.47	0.71
		Base		98.389719	4,919,485.93	98.925608	4,946,280.40	26,794.47	0.71

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45				5.450000	07 Aug 2026		
	3,000,000.000	Local	99.995567	2,999,867.01	101.197088	3,035,912.64	36,045.63	0.44
		Base	99.995567	2,999,867.01	101.197088	3,035,912.64	36,045.63	0.44
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR				5.430000	07 Aug 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.916966	3,027,508.98	27,508.98	0.43
		Base	100.000000	3,000,000.00	100.916966	3,027,508.98	27,508.98	0.43
94988J6F9	WELLS FARGO BANK NA SR UNSECURED 12/26 5.254				5.254000	11 Dec 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	101.183044	3,035,491.32	35,491.32	0.44
		Base	100.000000	3,000,000.00	101.183044	3,035,491.32	35,491.32	0.44
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	100.696712	3,020,901.36	20,901.36	0.43
		Base	100.000000	3,000,000.00	100.696712	3,020,901.36	20,901.36	0.43
95001HJ77	WELLS FARGO FIN LLC SR UNSECURED 09/27 4.7				4.700000	03 Sep 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	98.368835	1,967,376.70	-32,623.30	0.28
		Base	100.000000	2,000,000.00	98.368835	1,967,376.70	-32,623.30	0.28
US DOLLAR Total								
	529,222,083.510	Local		528,703,234.05		523,257,206.98	-5,446,027.07	75.04
Original Face:	218,016,732.000	Base		528,703,234.05		523,257,206.98	-5,446,027.07	75.04
FIXED INCOME Total								
	529,222,083.510	Base		528,703,234.05		523,257,206.98	-5,446,027.07	75.04
Original Face:	218,016,732.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		703,764,168.280	Base		702,611,448.20		697,166,167.71	-5,445,280.49	100.00
	Original Face:	218,016,732.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			-50,798.420	1.000000	-50,798.42	1.000000	-50,798.42	0.00	0.02
		Base		1.000000	-50,798.42	1.000000	-50,798.42	0.00	0.02
US DOLLAR Total									
			-50,798.420		-50,798.42		-50,798.42	0.00	0.02
		Base			-50,798.42		-50,798.42	0.00	0.02
CASH Total									
			-50,798.420	Base	-50,798.42		-50,798.42	0.00	0.02
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
912797NA1	TREASURY BILL 10/25 0.00000					4.170000	30 Oct 2025		
			5,000,000.000	96.501833	4,825,091.67	96.655639	4,832,781.95	7,690.28	2.19
		Base		96.501833	4,825,091.67	96.655639	4,832,781.95	7,690.28	2.19
912797ND5	TREASURY BILL 05/25 0.00000					4.321500	01 May 2025		
			5,000,000.000	98.559500	4,927,975.00	98.625509	4,931,275.45	3,300.45	2.24
		Base		98.559500	4,927,975.00	98.625509	4,931,275.45	3,300.45	2.24
912797NM5	TREASURY BILL 05/25 0.00000					4.317500	22 May 2025		
			5,000,000.000	98.308979	4,915,448.96	98.392317	4,919,615.85	4,166.89	2.23
		Base		98.308979	4,915,448.96	98.392317	4,919,615.85	4,166.89	2.23
912797NS2	TREASURY BILL 03/25 0.00000					4.377500	25 Mar 2025		
			5,000,000.000	98.990743	4,949,537.15	99.048159	4,952,407.95	2,870.80	2.25
		Base		98.990743	4,949,537.15	99.048159	4,952,407.95	2,870.80	2.25
979QHR003	SOUTH STREET REPO					4.570000	02 Jan 2025		
			100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	45.37
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	45.37

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
985FHY004	MITSUBISHI UFJ REPO				4.430000	02 Jan 2025		
	5,641,996.070	Local	100.000000	5,641,996.07	100.000000	5,641,996.07	0.00	2.56
		Base	100.000000	5,641,996.07	100.000000	5,641,996.07	0.00	2.56
US DOLLAR Total								
	125,641,996.070	Local		125,260,048.85		125,278,077.27	18,028.42	56.84
		Base		125,260,048.85		125,278,077.27	18,028.42	56.84
CASH EQUIVALENT Total								
	125,641,996.070	Base		125,260,048.85		125,278,077.27	18,028.42	56.84
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	159,192.750	Local	101.214207	161,125.68	98.391694	156,632.44	-4,493.24	0.07
Original Face:	5,000,000.000	Base	101.214207	161,125.68	98.391694	156,632.44	-4,493.24	0.07
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	103,052.840	Local	100.860413	103,939.52	97.973994	100,964.98	-2,974.54	0.05
Original Face:	4,372,786.000	Base	100.860413	103,939.52	97.973994	100,964.98	-2,974.54	0.05
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	147,407.500	Local	100.774594	148,549.31	97.976544	144,424.77	-4,124.54	0.07
Original Face:	5,000,000.000	Base	100.774594	148,549.31	97.976544	144,424.77	-4,124.54	0.07
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	86,129.940	Local	101.317892	87,265.04	98.561451	84,890.92	-2,374.12	0.04
Original Face:	4,169,641.000	Base	101.317892	87,265.04	98.561451	84,890.92	-2,374.12	0.04
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	144,257.360	Local	100.931232	145,600.73	86.094789	124,198.07	-21,402.66	0.06
Original Face:	2,000,000.000	Base	100.931232	145,600.73	86.094789	124,198.07	-21,402.66	0.06
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	55,477.130	Local	100.780177	55,909.95	98.686086	54,748.21	-1,161.74	0.02
Original Face:	2,910,888.000	Base	100.780177	55,909.95	98.686086	54,748.21	-1,161.74	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				4.625000	20 Sep 2040		
	275,915.340	Local	102.412591	282,572.05	100.887758	278,364.80	-4,207.25	0.13
Original Face:	9,450,000.000	Base	102.412591	282,572.05	100.887758	278,364.80	-4,207.25	0.13
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	66,207.460	Local	100.445056	66,502.12	97.631087	64,639.06	-1,863.06	0.03
Original Face:	2,500,000.000	Base	100.445056	66,502.12	97.631087	64,639.06	-1,863.06	0.03
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	77,954.910	Local	100.467488	78,319.34	97.426755	75,948.94	-2,370.40	0.03
Original Face:	1,500,000.000	Base	100.467488	78,319.34	97.426755	75,948.94	-2,370.40	0.03
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.525000	20 Oct 2067		
	945,584.410	Local	101.965258	964,167.58	99.058220	936,679.09	-27,488.49	0.42
Original Face:	3,000,000.000	Base	101.965258	964,167.58	99.058220	936,679.09	-27,488.49	0.42
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
	253,840.700	Local	104.234199	264,588.82	93.619143	237,643.49	-26,945.33	0.11
Original Face:	5,872,458.000	Base	104.234199	264,588.82	93.619143	237,643.49	-26,945.33	0.11
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
	15,933.390	Local	103.311411	16,461.01	99.923181	15,921.15	-539.86	0.01
Original Face:	1,000,000.000	Base	103.311411	16,461.01	99.923181	15,921.15	-539.86	0.01
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
	36,186.880	Local	102.480485	37,084.49	99.800218	36,114.59	-969.90	0.02
Original Face:	2,000,000.000	Base	102.480485	37,084.49	99.800218	36,114.59	-969.90	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				5.466480	20 Sep 2063		
	40,507.010	Local	100.385785	40,663.28	100.120480	40,555.81	-107.47	0.02
Original Face:	1,500,000.000	Base	100.385785	40,663.28	100.120480	40,555.81	-107.47	0.02
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				5.416480	20 Feb 2064		
	71,334.080	Local	100.340567	71,577.02	100.071670	71,385.21	-191.81	0.03
Original Face:	1,530,000.000	Base	100.340567	71,577.02	100.071670	71,385.21	-191.81	0.03
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				6.722550	20 Jun 2067		
	382,115.890	Local	101.841737	389,153.46	100.991650	385,905.14	-3,248.32	0.18
Original Face:	1,200,000.000	Base	101.841737	389,153.46	100.991650	385,905.14	-3,248.32	0.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	689,044.970	Local	101.656059	700,455.96	93.911010	647,089.09	-53,366.87	0.29
Original Face:	4,400,000.000	Base	101.656059	700,455.96	93.911010	647,089.09	-53,366.87	0.29
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
	123,376.830	Local	100.508118	124,003.73	90.583220	111,758.71	-12,245.02	0.05
Original Face:	1,000,000.000	Base	100.508118	124,003.73	90.583220	111,758.71	-12,245.02	0.05
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	44,995.520	Local	101.102021	45,491.38	95.847220	43,126.96	-2,364.42	0.02
Original Face:	1,000,000.000	Base	101.102021	45,491.38	95.847220	43,126.96	-2,364.42	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	168,739.200	Local	100.623649	169,791.54	87.063370	146,910.03	-22,881.51	0.07
Original Face:	1,000,000.000	Base	100.623649	169,791.54	87.063370	146,910.03	-22,881.51	0.07
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	25,461.430	Local	100.689239	25,636.92	97.159410	24,738.18	-898.74	0.01
Original Face:	1,000,000.000	Base	100.689239	25,636.92	97.159410	24,738.18	-898.74	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA				1.625000	20 Jan 2070		
	575,810.450	Local	100.763138	580,204.68	98.001460	564,302.65	-15,902.03	0.26
Original Face:	4,000,000.000	Base	100.763138	580,204.68	98.001460	564,302.65	-15,902.03	0.26
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	459,734.940	Local	102.644506	471,892.66	96.657450	444,368.07	-27,524.59	0.20
Original Face:	3,000,000.000	Base	102.644506	471,892.66	96.657450	444,368.07	-27,524.59	0.20
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	205,654.930	Local	100.319258	206,311.50	98.195506	201,943.90	-4,367.60	0.09
Original Face:	2,000,000.000	Base	100.319258	206,311.50	98.195506	201,943.90	-4,367.60	0.09
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	162,063.610	Local	100.062204	162,164.42	98.626110	159,837.03	-2,327.39	0.07
Original Face:	2,000,000.000	Base	100.062204	162,164.42	98.626110	159,837.03	-2,327.39	0.07
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.795280	20 Apr 2071		
	374,948.710	Local	107.249202	402,129.50	98.201090	368,203.72	-33,925.78	0.17
Original Face:	1,978,780.000	Base	107.249202	402,129.50	98.201090	368,203.72	-33,925.78	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA					1.500000	20 Apr 2050		
		Local	758,309.950	101.943867	773,050.49	76.239070	578,128.45	-194,922.04	0.26
Original Face:		Base	2,000,000.000	101.943867	773,050.49	76.239070	578,128.45	-194,922.04	0.26
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP					1.250000	20 Jan 2051		
		Local	2,133,263.120	101.249686	2,159,922.20	77.800360	1,659,686.39	-500,235.81	0.75
Original Face:		Base	3,185,000.000	101.249686	2,159,922.20	77.800360	1,659,686.39	-500,235.81	0.75
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	947,176.000	102.069156	966,774.55	78.338030	741,999.02	-224,775.53	0.34
Original Face:		Base	2,000,000.000	102.069156	966,774.55	78.338030	741,999.02	-224,775.53	0.34
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.455000	20 Jun 2036		
		Local	955,261.420	103.398108	987,722.23	90.602440	865,490.15	-122,232.08	0.39
Original Face:		Base	2,000,000.000	103.398108	987,722.23	90.602440	865,490.15	-122,232.08	0.39
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA					2.000000	20 Jun 2051		
		Local	2,260,756.710	102.566336	2,318,775.32	86.295960	1,950,941.71	-367,833.61	0.89
Original Face:		Base	3,000,000.000	102.566336	2,318,775.32	86.295960	1,950,941.71	-367,833.61	0.89
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA					4.559790	20 Dec 2071		
		Local	1,164,256.980	100.943816	1,175,245.42	98.983380	1,152,420.91	-22,824.51	0.52
Original Face:		Base	3,000,000.000	100.943816	1,175,245.42	98.983380	1,152,420.91	-22,824.51	0.52
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	1,662,190.220	103.059040	1,713,037.29	101.707520	1,690,572.45	-22,464.84	0.77
Original Face:		Base	4,000,000.000	103.059040	1,713,037.29	101.707520	1,690,572.45	-22,464.84	0.77
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	1,914,458.940	99.653051	1,907,816.75	100.450650	1,923,086.45	15,269.70	0.87
Original Face:		Base	2,820,818.000	99.653051	1,907,816.75	100.450650	1,923,086.45	15,269.70	0.87
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					4.700000	20 Jan 2027		
		Local	1,874,999.960	100.000001	1,874,999.97	100.000000	1,874,999.97	0.00	0.85
Original Face:		Base	5,000,000.000	100.000001	1,874,999.97	100.000000	1,874,999.97	0.00	0.85
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					4.600000	15 Sep 2026		
		Local	1,604,166.660	100.000000	1,604,166.66	100.000000	1,604,166.66	0.00	0.73
Original Face:		Base	5,500,000.000	100.000000	1,604,166.66	100.000000	1,604,166.66	0.00	0.73

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.400000	25 Jul 2032		
	2,382,212.090	Local	100.000000	2,382,212.09	99.185527	2,362,809.62	-19,402.47	1.07
Original Face:	3,373,235.000	Base	100.000000	2,382,212.09	99.185527	2,362,809.62	-19,402.47	1.07
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
	3,000,000.000	Local	102.812461	3,084,373.82	102.554360	3,076,630.80	-7,743.02	1.40
		Base	102.812461	3,084,373.82	102.554360	3,076,630.80	-7,743.02	1.40
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027		
	3,900,000.000	Local	102.952405	4,015,143.79	100.499192	3,919,468.49	-95,675.30	1.78
		Base	102.952405	4,015,143.79	100.499192	3,919,468.49	-95,675.30	1.78
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	1,826,194.980	Local	103.156248	1,883,834.22	101.349190	1,850,833.82	-33,000.40	0.84
Original Face:	2,000,000.000	Base	103.156248	1,883,834.22	101.349190	1,850,833.82	-33,000.40	0.84
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025		
	2,800,000.000	Local	102.758333	2,877,233.32	102.581368	2,872,278.30	-4,955.02	1.30
		Base	102.758333	2,877,233.32	102.581368	2,872,278.30	-4,955.02	1.30
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	3,000,000.000	Local	103.502465	3,105,073.96	99.497269	2,984,918.07	-120,155.89	1.35
		Base	103.502465	3,105,073.96	99.497269	2,984,918.07	-120,155.89	1.35
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
	2,500,000.000	Local	102.532070	2,563,301.76	102.346640	2,558,666.00	-4,635.76	1.16
		Base	102.532070	2,563,301.76	102.346640	2,558,666.00	-4,635.76	1.16
90376PFL0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
	1,700,000.000	Local	110.759122	1,882,905.08	110.777889	1,883,224.11	319.03	0.85
		Base	110.759122	1,882,905.08	110.777889	1,883,224.11	319.03	0.85
912797NN3	TREASURY BILL 05/25 0.00000				0.010000	29 May 2025		
	5,000,000.000	Local	98.225028	4,911,251.39	98.307050	4,915,352.50	4,101.11	2.23
		Base	98.225028	4,911,251.39	98.307050	4,915,352.50	4,101.11	2.23
912797NP8	TREASURY BILL 06/25 0.00000				0.010000	05 Jun 2025		
	5,000,000.000	Local	98.148396	4,907,419.78	98.230141	4,911,507.05	4,087.27	2.23
		Base	98.148396	4,907,419.78	98.230141	4,911,507.05	4,087.27	2.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797NT0	TREASURY BILL 04/25 0.00000					01 Apr 2025		
	5,000,000.000	Local	98.904375	4,945,218.74	98.971123	4,948,556.15	3,337.41	2.25
		Base	98.904375	4,945,218.74	98.971123	4,948,556.15	3,337.41	2.25
912828ZL7	US TREASURY N/B 04/25 0.375				0.375000	30 Apr 2025		
	2,000,000.000	Local	99.989084	1,999,781.67	98.730469	1,974,609.38	-25,172.29	0.90
		Base	99.989084	1,999,781.67	98.730469	1,974,609.38	-25,172.29	0.90
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	2,000,000.000	Local	99.934733	1,998,694.65	98.377344	1,967,546.88	-31,147.77	0.89
		Base	99.934733	1,998,694.65	98.377344	1,967,546.88	-31,147.77	0.89
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	4,000,000.000	Local	99.368225	3,974,729.00	98.086914	3,923,476.56	-51,252.44	1.78
		Base	99.368225	3,974,729.00	98.086914	3,923,476.56	-51,252.44	1.78
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	2,000,000.000	Local	99.900890	1,998,017.80	97.392578	1,947,851.56	-50,166.24	0.88
		Base	99.900890	1,998,017.80	97.392578	1,947,851.56	-50,166.24	0.88
91282CAM3	US TREASURY N/B 09/25 0.25				0.250000	30 Sep 2025		
	2,000,000.000	Local	99.963221	1,999,264.42	97.092969	1,941,859.38	-57,405.04	0.88
		Base	99.963221	1,999,264.42	97.092969	1,941,859.38	-57,405.04	0.88
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	2,000,000.000	Local	99.833802	1,996,676.03	96.776562	1,935,531.24	-61,144.79	0.88
		Base	99.833802	1,996,676.03	96.776562	1,935,531.24	-61,144.79	0.88
91282CAZ4	US TREASURY N/B 11/25 0.375				0.375000	30 Nov 2025		
	2,000,000.000	Local	99.955072	1,999,101.43	96.564844	1,931,296.88	-67,804.55	0.88
		Base	99.955072	1,999,101.43	96.564844	1,931,296.88	-67,804.55	0.88
91282CBC4	US TREASURY N/B 12/25 0.375				0.375000	31 Dec 2025		
	2,000,000.000	Local	99.906775	1,998,135.50	96.291406	1,925,828.12	-72,307.38	0.87
		Base	99.906775	1,998,135.50	96.291406	1,925,828.12	-72,307.38	0.87
91282CBH3	US TREASURY N/B 01/26 0.375				0.375000	31 Jan 2026		
	2,000,000.000	Local	99.913479	1,998,269.57	95.949219	1,918,984.38	-79,285.19	0.87
		Base	99.913479	1,998,269.57	95.949219	1,918,984.38	-79,285.19	0.87

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	2,000,000.000	99.907091	1,998,141.82	95.804688	1,916,093.76	-82,048.06	0.87
		Base		99.907091	1,998,141.82	95.804688	1,916,093.76	-82,048.06	0.87
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
		Local	2,000,000.000	99.788159	1,995,763.18	95.781250	1,915,625.00	-80,138.18	0.87
		Base		99.788159	1,995,763.18	95.781250	1,915,625.00	-80,138.18	0.87
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
		Local	2,000,000.000	99.677328	1,993,546.56	99.649740	1,992,994.80	-551.76	0.90
		Base		99.677328	1,993,546.56	99.649740	1,992,994.80	-551.76	0.90
91282CJV4	US TREASURY N/B 01/26 4.25					4.250000	31 Jan 2026		
		Local	2,000,000.000	99.633459	1,992,669.17	100.000000	2,000,000.00	7,330.83	0.91
		Base		99.633459	1,992,669.17	100.000000	2,000,000.00	7,330.83	0.91
91282CJW2	US TREASURY N/B 01/29 4					4.000000	31 Jan 2029		
		Local	2,000,000.000	99.015441	1,980,308.82	98.617188	1,972,343.76	-7,965.06	0.89
		Base		99.015441	1,980,308.82	98.617188	1,972,343.76	-7,965.06	0.89
91282CKA8	US TREASURY N/B 02/27 4.125					4.125000	15 Feb 2027		
		Local	2,000,000.000	99.431471	1,988,629.41	99.718750	1,994,375.00	5,745.59	0.90
		Base		99.431471	1,988,629.41	99.718750	1,994,375.00	5,745.59	0.90
91282CKK6	US TREASURY N/B 04/26 4.875					4.875000	30 Apr 2026		
		Local	2,000,000.000	99.915686	1,998,313.72	100.773438	2,015,468.76	17,155.04	0.91
		Base		99.915686	1,998,313.72	100.773438	2,015,468.76	17,155.04	0.91
91282CLR0	US TREASURY N/B 10/29 4.125					4.125000	31 Oct 2029		
		Local	2,000,000.000	99.681935	1,993,638.69	98.835938	1,976,718.76	-16,919.93	0.90
		Base		99.681935	1,993,638.69	98.835938	1,976,718.76	-16,919.93	0.90
91282CLX7	US TREASURY N/B 11/27 4.125					4.125000	15 Nov 2027		
		Local	2,000,000.000	99.501772	1,990,035.43	99.546875	1,990,937.50	902.07	0.90
		Base		99.501772	1,990,035.43	99.546875	1,990,937.50	902.07	0.90
91282CME8	US TREASURY N/B 12/26 4.25					4.250000	31 Dec 2026		
		Local	2,000,000.000	99.846610	1,996,932.19	100.000000	2,000,000.00	3,067.81	0.91
		Base		99.846610	1,996,932.19	100.000000	2,000,000.00	3,067.81	0.91

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		97,074,175.210	Local		97,731,689.58		95,088,573.80	-2,643,115.78	43.14
	Original Face:	112,263,606.000	Base		97,731,689.58		95,088,573.80	-2,643,115.78	43.14
FIXED INCOME Total									
		97,074,175.210	Base		97,731,689.58		95,088,573.80	-2,643,115.78	43.14
	Original Face:	112,263,606.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		222,665,372.860	Base		222,940,940.01		220,315,852.65	-2,625,087.36	100.00
	Original Face:	112,263,606.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			14,774.280	Local	1.000000	14,774.28	1.000000	14,774.28	0.00	0.00
				Base	1.000000	14,774.28	1.000000	14,774.28	0.00	0.00
US DOLLAR Total										
			14,774.280	Local		14,774.28		14,774.28	0.00	0.00
				Base		14,774.28		14,774.28	0.00	0.00
CASH Total										
			14,774.280	Base		14,774.28		14,774.28	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						4.409601	31 Dec 2030		
			2,485,496.780	Local	100.000000	2,485,496.78	100.000000	2,485,496.78	0.00	0.08
				Base	100.000000	2,485,496.78	100.000000	2,485,496.78	0.00	0.08
US DOLLAR Total										
			2,485,496.780	Local		2,485,496.78		2,485,496.78	0.00	0.08
				Base		2,485,496.78		2,485,496.78	0.00	0.08
CASH EQUIVALENT Total										
			2,485,496.780	Base		2,485,496.78		2,485,496.78	0.00	0.08
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
001055102	AFLAC INC COMMON STOCK USD.1									
			32,049.000	Local	23.459647	751,858.23	103.440000	3,315,148.56	2,563,290.33	0.10
				Base	23.459647	751,858.23	103.440000	3,315,148.56	2,563,290.33	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00130H105	AES CORP COMMON STOCK USD.01								
		Local	45,827.000	19.724393	903,909.76	12.870000	589,793.49	-314,116.27	0.02
		Base		19.724393	903,909.76	12.870000	589,793.49	-314,116.27	0.02
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	459,376.000	25.455093	11,693,458.81	22.770000	10,459,991.52	-1,233,467.29	0.32
		Base		25.455093	11,693,458.81	22.770000	10,459,991.52	-1,233,467.29	0.32
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	109,478.000	39.527415	4,327,382.33	113.110000	12,383,056.58	8,055,674.25	0.38
		Base		39.527415	4,327,382.33	113.110000	12,383,056.58	8,055,674.25	0.38
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	112,670.000	53.022321	5,974,024.94	177.700000	20,021,459.00	14,047,434.06	0.62
		Base		53.022321	5,974,024.94	177.700000	20,021,459.00	14,047,434.06	0.62
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	28,529.000	88.650734	2,529,116.78	444.680000	12,686,275.72	10,157,158.94	0.39
		Base		88.650734	2,529,116.78	444.680000	12,686,275.72	10,157,158.94	0.39
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	103,253.000	30.576143	3,157,078.47	120.790000	12,471,929.87	9,314,851.40	0.38
		Base		30.576143	3,157,078.47	120.790000	12,471,929.87	9,314,851.40	0.38
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,486.000	41.967204	775,805.73	134.340000	2,483,409.24	1,707,603.51	0.08
		Base		41.967204	775,805.73	134.340000	2,483,409.24	1,707,603.51	0.08
009066101	AIRBNB INC CLASS A COMMON STOCK USD.0001								
		Local	28,271.000	133.423259	3,772,008.95	131.410000	3,715,092.11	-56,916.84	0.11
		Base		133.423259	3,772,008.95	131.410000	3,715,092.11	-56,916.84	0.11
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	14,159.000	101.854164	1,442,153.11	290.040000	4,106,676.36	2,664,523.25	0.13
		Base		101.854164	1,442,153.11	290.040000	4,106,676.36	2,664,523.25	0.13
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,675.000	52.257917	505,595.35	95.650000	925,413.75	419,818.40	0.03
		Base		52.257917	505,595.35	95.650000	925,413.75	419,818.40	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
	7,448.000	Local	102.620224	764,315.43	86.080000	641,123.84	-123,191.59	0.02
		Base	102.620224	764,315.43	86.080000	641,123.84	-123,191.59	0.02
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
	9,866.000	Local	136.270462	1,344,444.38	97.550000	962,428.30	-382,016.08	0.03
		Base	136.270462	1,344,444.38	97.550000	962,428.30	-382,016.08	0.03
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
	4,447.000	Local	188.499678	838,258.07	208.510000	927,243.97	88,985.90	0.03
		Base	188.499678	838,258.07	208.510000	927,243.97	88,985.90	0.03
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
	16,379.000	Local	43.015153	704,545.19	59.140000	968,654.06	264,108.87	0.03
		Base	43.015153	704,545.19	59.140000	968,654.06	264,108.87	0.03
020002101	ALLSTATE CORP COMMON STOCK USD.01							
	16,804.000	Local	50.050908	841,055.45	192.790000	3,239,643.16	2,398,587.71	0.10
		Base	50.050908	841,055.45	192.790000	3,239,643.16	2,398,587.71	0.10
02072L680	STRIVE 500 ETF STRIVE 500 ETF							
	85,000.000	Local	24.154129	2,053,101.00	37.800000	3,213,000.00	1,159,899.00	0.10
		Base	24.154129	2,053,101.00	37.800000	3,213,000.00	1,159,899.00	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
	307,702.000	Local	27.010134	8,311,072.36	190.440000	58,598,768.88	50,287,696.52	1.80
		Base	27.010134	8,311,072.36	190.440000	58,598,768.88	50,287,696.52	1.80
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
	375,087.000	Local	27.924269	10,474,030.33	189.300000	71,003,969.10	60,529,938.77	2.19
		Base	27.924269	10,474,030.33	189.300000	71,003,969.10	60,529,938.77	2.19
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
	108,623.000	Local	22.557664	2,450,281.14	52.290000	5,679,896.67	3,229,615.53	0.17
		Base	22.557664	2,450,281.14	52.290000	5,679,896.67	3,229,615.53	0.17
023135106	AMAZON.COM INC COMMON STOCK USD.01							
	590,606.000	Local	38.531885	22,757,162.53	219.390000	129,573,050.34	106,815,887.81	3.99
		Base	38.531885	22,757,162.53	219.390000	129,573,050.34	106,815,887.81	3.99

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	17,018.000	49.390343	840,524.86	89.140000	1,516,984.52	676,459.66	0.05
		Base		49.390343	840,524.86	89.140000	1,516,984.52	676,459.66	0.05
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	34,049.000	49.448130	1,683,659.37	92.230000	3,140,339.27	1,456,679.90	0.10
		Base		49.448130	1,683,659.37	92.230000	3,140,339.27	1,456,679.90	0.10
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	35,273.000	60.186522	2,122,959.18	296.790000	10,468,673.67	8,345,714.49	0.32
		Base		60.186522	2,122,959.18	296.790000	10,468,673.67	8,345,714.49	0.32
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	41,113.000	98.916803	4,066,766.53	72.800000	2,993,026.40	-1,073,740.13	0.09
		Base		98.916803	4,066,766.53	72.800000	2,993,026.40	-1,073,740.13	0.09
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	29,558.000	93.904511	2,775,629.55	183.410000	5,421,232.78	2,645,603.23	0.17
		Base		93.904511	2,775,629.55	183.410000	5,421,232.78	2,645,603.23	0.17
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	12,423.000	84.791645	1,053,366.60	124.490000	1,546,539.27	493,172.67	0.05
		Base		84.791645	1,053,366.60	124.490000	1,546,539.27	493,172.67	0.05
03073E105	CENCORA INC COMMON STOCK USD.01								
		Local	11,157.000	63.844838	712,316.86	224.680000	2,506,754.76	1,794,437.90	0.08
		Base		63.844838	712,316.86	224.680000	2,506,754.76	1,794,437.90	0.08
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	6,262.000	60.164216	376,748.32	532.430000	3,334,076.66	2,957,328.34	0.10
		Base		60.164216	376,748.32	532.430000	3,334,076.66	2,957,328.34	0.10
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	14,842.000	58.053958	861,636.85	180.260000	2,675,418.92	1,813,782.07	0.08
		Base		58.053958	861,636.85	180.260000	2,675,418.92	1,813,782.07	0.08
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	34,190.000	89.493894	3,059,796.25	260.640000	8,911,281.60	5,851,485.35	0.27
		Base		89.493894	3,059,796.25	260.640000	8,911,281.60	5,851,485.35	0.27

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	76,668.000	10.048234	770,378.03	69.450000	5,324,592.60	4,554,214.57	0.16
		Base		10.048234	770,378.03	69.450000	5,324,592.60	4,554,214.57	0.16
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	31,332.000	71.486007	2,239,799.56	212.460000	6,656,796.72	4,416,997.16	0.21
		Base		71.486007	2,239,799.56	212.460000	6,656,796.72	4,416,997.16	0.21
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	5,564.000	153.674003	855,042.15	337.330000	1,876,904.12	1,021,861.97	0.06
		Base		153.674003	855,042.15	337.330000	1,876,904.12	1,021,861.97	0.06
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01								
		Local	14,769.000	106.226083	1,568,853.02	368.900000	5,448,284.10	3,879,431.08	0.17
		Base		106.226083	1,568,853.02	368.900000	5,448,284.10	3,879,431.08	0.17
03743Q108	APA CORP COMMON STOCK USD.625								
		Local	23,977.000	56.667954	1,358,727.53	23.090000	553,628.93	-805,098.60	0.02
		Base		56.667954	1,358,727.53	23.090000	553,628.93	-805,098.60	0.02
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	970,749.000	29.140577	28,288,185.64	250.420000	243,094,964.58	214,806,778.94	7.49
		Base		29.140577	28,288,185.64	250.420000	243,094,964.58	214,806,778.94	7.49
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	52,434.000	30.934161	1,622,001.78	162.630000	8,527,341.42	6,905,339.64	0.26
		Base		30.934161	1,622,001.78	162.630000	8,527,341.42	6,905,339.64	0.26
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	30,678.000	30.412264	932,987.44	50.520000	1,549,852.56	616,865.12	0.05
		Base		30.412264	932,987.44	50.520000	1,549,852.56	616,865.12	0.05
040413205	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	66,352.000	22.145995	1,469,431.04	110.530000	7,333,886.56	5,864,455.52	0.23
		Base		22.145995	1,469,431.04	110.530000	7,333,886.56	5,864,455.52	0.23
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	3,294.000	76.125826	250,758.47	213.220000	702,346.68	451,588.21	0.02
		Base		76.125826	250,758.47	213.220000	702,346.68	451,588.21	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	9,932.000	101.443193	1,007,533.79	139.270000	1,383,229.64	375,695.85	0.04
		Base		101.443193	1,007,533.79	139.270000	1,383,229.64	375,695.85	0.04
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	13,683.000	67.303952	920,919.98	295.570000	4,044,284.31	3,123,364.33	0.12
		Base		67.303952	920,919.98	295.570000	4,044,284.31	3,123,364.33	0.12
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	25,885.000	58.870516	1,523,863.31	292.730000	7,577,316.05	6,053,452.74	0.23
		Base		58.870516	1,523,863.31	292.730000	7,577,316.05	6,053,452.74	0.23
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	1,091.000	369.762759	403,411.17	3,202.000000	3,493,382.00	3,089,970.83	0.11
		Base		369.762759	403,411.17	3,202.000000	3,493,382.00	3,089,970.83	0.11
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	9,029.000	143.782784	1,298,214.76	219.970000	1,986,109.13	687,894.37	0.06
		Base		143.782784	1,298,214.76	219.970000	1,986,109.13	687,894.37	0.06
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	5,113.000	64.359405	329,069.64	187.130000	956,795.69	627,726.05	0.03
		Base		64.359405	329,069.64	187.130000	956,795.69	627,726.05	0.03
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	4,607.000	221.393786	1,019,961.17	594.320000	2,738,032.24	1,718,071.07	0.08
		Base		221.393786	1,019,961.17	594.320000	2,738,032.24	1,718,071.07	0.08
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001								
		Local	64,012.000	35.934439	2,300,235.28	41.020000	2,625,772.24	325,536.96	0.08
		Base		35.934439	2,300,235.28	41.020000	2,625,772.24	325,536.96	0.08
058498106	BALL CORP COMMON STOCK								
		Local	19,323.000	24.094117	465,570.62	55.130000	1,065,276.99	599,706.37	0.03
		Base		24.094117	465,570.62	55.130000	1,065,276.99	599,706.37	0.03
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	430,223.000	24.897288	10,711,385.74	43.950000	18,908,300.85	8,196,915.11	0.58
		Base		24.897288	10,711,385.74	43.950000	18,908,300.85	8,196,915.11	0.58

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	46,698.000	37.228847	1,738,512.69	76.830000	3,587,807.34	1,849,294.65	0.11
		Base		37.228847	1,738,512.69	76.830000	3,587,807.34	1,849,294.65	0.11
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	32,401.000	38.871489	1,259,475.12	29.160000	944,813.16	-314,661.96	0.03
		Base		38.871489	1,259,475.12	29.160000	944,813.16	-314,661.96	0.03
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	18,341.000	150.487615	2,760,093.34	226.870000	4,161,022.67	1,400,929.33	0.13
		Base		150.487615	2,760,093.34	226.870000	4,161,022.67	1,400,929.33	0.13
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	19,341.000	31.790597	614,861.94	58.520000	1,131,835.32	516,973.38	0.03
		Base		31.790597	614,861.94	58.520000	1,131,835.32	516,973.38	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	116,873.000	119.998599	14,024,596.24	453.280000	52,976,193.44	38,951,597.20	1.63
		Base		119.998599	14,024,596.24	453.280000	52,976,193.44	38,951,597.20	1.63
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	12,396.000	39.689607	491,992.37	85.800000	1,063,576.80	571,584.43	0.03
		Base		39.689607	491,992.37	85.800000	1,063,576.80	571,584.43	0.03
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	9,235.000	118.402615	1,093,448.15	152.920000	1,412,216.20	318,768.05	0.04
		Base		118.402615	1,093,448.15	152.920000	1,412,216.20	318,768.05	0.04
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	9,909.000	123.889338	1,227,619.45	72.030000	713,745.27	-513,874.18	0.02
		Base		123.889338	1,227,619.45	72.030000	713,745.27	-513,874.18	0.02
09260D107	BLACKSTONE INC COMMON STOCK USD.00001								
		Local	45,941.000	111.429990	5,119,205.16	172.420000	7,921,147.22	2,801,942.06	0.24
		Base		111.429990	5,119,205.16	172.420000	7,921,147.22	2,801,942.06	0.24
09290D101	BLACKROCK INC COMMON STOCK USD.01								
		Local	8,859.000	352.098881	3,119,243.99	1,025.110000	9,081,449.49	5,962,205.50	0.28
		Base		352.098881	3,119,243.99	1,025.110000	9,081,449.49	5,962,205.50	0.28

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	38,969.000	100.848399	3,929,961.25	177.000000	6,897,513.00	2,967,551.75	0.21
		Base		100.848399	3,929,961.25	177.000000	6,897,513.00	2,967,551.75	0.21
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	2,131.000	579.242069	1,234,364.85	4,968.420000	10,587,703.02	9,353,338.17	0.33
		Base		579.242069	1,234,364.85	4,968.420000	10,587,703.02	9,353,338.17	0.33
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	14,415.000	32.579840	469,638.39	31.790000	458,252.85	-11,385.54	0.01
		Base		32.579840	469,638.39	31.790000	458,252.85	-11,385.54	0.01
101121101	BXP INC REIT USD.01								
		Local	9,201.000	93.504176	860,331.92	74.360000	684,186.36	-176,145.56	0.02
		Base		93.504176	860,331.92	74.360000	684,186.36	-176,145.56	0.02
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	94,152.000	22.776410	2,144,444.53	89.320000	8,409,656.64	6,265,212.11	0.26
		Base		22.776410	2,144,444.53	89.320000	8,409,656.64	6,265,212.11	0.26
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	128,603.000	48.811662	6,277,326.22	56.560000	7,273,785.68	996,459.46	0.22
		Base		48.811662	6,277,326.22	56.560000	7,273,785.68	996,459.46	0.22
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	7,419.000	120.010535	890,358.16	226.090000	1,677,361.71	787,003.55	0.05
		Base		120.010535	890,358.16	226.090000	1,677,361.71	787,003.55	0.05
11135F101	BROADCOM INC COMMON STOCK								
		Local	295,994.000	37.251973	11,026,360.51	231.840000	68,623,248.96	57,596,888.45	2.11
		Base		37.251973	11,026,360.51	231.840000	68,623,248.96	57,596,888.45	2.11
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	15,081.000	57.954456	874,011.15	102.020000	1,538,563.62	664,552.47	0.05
		Base		57.954456	874,011.15	102.020000	1,538,563.62	664,552.47	0.05
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	11,627.000	31.224459	363,046.79	37.980000	441,593.46	78,546.67	0.01
		Base		31.224459	363,046.79	37.980000	441,593.46	78,546.67	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	7,375.000	165.028765	1,217,087.14	142.930000	1,054,108.75	-162,978.39	0.03
		Base		165.028765	1,217,087.14	142.930000	1,054,108.75	-162,978.39	0.03
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	6,684.000	88.449883	591,199.02	195.400000	1,306,053.60	714,854.58	0.04
		Base		88.449883	591,199.02	195.400000	1,306,053.60	714,854.58	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	19,193.000	33.583791	644,573.70	131.290000	2,519,848.97	1,875,275.27	0.08
		Base		33.583791	644,573.70	131.290000	2,519,848.97	1,875,275.27	0.08
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	8,582.000	126.014333	1,081,455.01	174.040000	1,493,611.28	412,156.27	0.05
		Base		126.014333	1,081,455.01	174.040000	1,493,611.28	412,156.27	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	11,575.000	31.971610	370,071.39	85.320000	987,579.00	617,507.61	0.03
		Base		31.971610	370,071.39	85.320000	987,579.00	617,507.61	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	7,407.000	58.765525	435,276.24	103.320000	765,291.24	330,015.00	0.02
		Base		58.765525	435,276.24	103.320000	765,291.24	330,015.00	0.02
125523100	THE CIGNA GROUP COMMON STOCK USD.01								
		Local	16,991.000	87.876085	1,493,102.56	276.140000	4,691,894.74	3,198,792.18	0.14
		Base		87.876085	1,493,102.56	276.140000	4,691,894.74	3,198,792.18	0.14
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	22,819.000	110.486776	2,521,197.74	232.230000	5,299,256.37	2,778,058.63	0.16
		Base		110.486776	2,521,197.74	232.230000	5,299,256.37	2,778,058.63	0.16
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	19,036.000	29.277909	557,334.27	66.650000	1,268,749.40	711,415.13	0.04
		Base		29.277909	557,334.27	66.650000	1,268,749.40	711,415.13	0.04
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	122,830.000	7.802520	958,383.54	32.270000	3,963,724.10	3,005,340.56	0.12
		Base		7.802520	958,383.54	32.270000	3,963,724.10	3,005,340.56	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	78,908.000	51.516499	4,065,063.91	44.890000	3,542,180.12	-522,883.79	0.11
		Base		51.516499	4,065,063.91	44.890000	3,542,180.12	-522,883.79	0.11
127097103	COTERRA ENERGY INC COMMON STOCK USD.1								
		Local	47,605.000	20.410038	971,619.85	25.540000	1,215,831.70	244,211.85	0.04
		Base		20.410038	971,619.85	25.540000	1,215,831.70	244,211.85	0.04
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	17,341.000	51.568370	894,247.10	300.460000	5,210,276.86	4,316,029.76	0.16
		Base		51.568370	894,247.10	300.460000	5,210,276.86	4,316,029.76	0.16
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK								
		Local	13,706.000	84.897508	1,163,605.25	33.420000	458,054.52	-705,550.73	0.01
		Base		84.897508	1,163,605.25	33.420000	458,054.52	-705,550.73	0.01
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	6,750.000	163.267493	1,102,055.58	116.040000	783,270.00	-318,785.58	0.02
		Base		163.267493	1,102,055.58	116.040000	783,270.00	-318,785.58	0.02
134429109	THE CAMPBELL S COMPANY COMMON STOCK USD.0375								
		Local	12,553.000	39.962676	501,651.47	41.880000	525,719.64	24,068.17	0.02
		Base		39.962676	501,651.47	41.880000	525,719.64	24,068.17	0.02
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	24,263.000	63.069406	1,530,253.00	178.320000	4,326,578.16	2,796,325.16	0.13
		Base		63.069406	1,530,253.00	178.320000	4,326,578.16	2,796,325.16	0.13
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	15,605.000	44.755583	698,410.87	118.270000	1,845,603.35	1,147,192.48	0.06
		Base		44.755583	698,410.87	118.270000	1,845,603.35	1,147,192.48	0.06
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	9,891.000	32.934216	325,752.33	81.760000	808,688.16	482,935.83	0.02
		Base		32.934216	325,752.33	81.760000	808,688.16	482,935.83	0.02
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	63,942.000	24.409391	1,560,785.29	24.920000	1,593,434.64	32,649.35	0.05
		Base		24.409391	1,560,785.29	24.920000	1,593,434.64	32,649.35	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01								
		Local	53,758.000	15.926664	856,185.63	68.260000	3,669,521.08	2,813,335.45	0.11
		Base		15.926664	856,185.63	68.260000	3,669,521.08	2,813,335.45	0.11
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	30,841.000	77.836850	2,400,566.30	362.760000	11,187,881.16	8,787,314.86	0.34
		Base		77.836850	2,400,566.30	362.760000	11,187,881.16	8,787,314.86	0.34
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	6,918.000	93.671236	648,017.61	69.210000	478,794.78	-169,222.83	0.01
		Base		93.671236	648,017.61	69.210000	478,794.78	-169,222.83	0.01
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	33,477.000	53.932489	1,805,497.94	60.580000	2,028,036.66	222,538.72	0.06
		Base		53.932489	1,805,497.94	60.580000	2,028,036.66	222,538.72	0.06
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	41,596.000	21.789652	906,362.35	31.730000	1,319,841.08	413,478.73	0.04
		Base		21.789652	906,362.35	31.730000	1,319,841.08	413,478.73	0.04
15677J108	DAYFORCE INC COMMON STOCK USD.01								
		Local	10,095.000	104.923290	1,059,200.61	72.640000	733,300.80	-325,899.81	0.02
		Base		104.923290	1,059,200.61	72.640000	733,300.80	-325,899.81	0.02
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	3,265.000	354.686322	1,158,050.84	184.600000	602,719.00	-555,331.84	0.02
		Base		354.686322	1,158,050.84	184.600000	602,719.00	-555,331.84	0.02
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	6,080.000	296.788873	1,804,476.35	342.770000	2,084,041.60	279,565.25	0.06
		Base		296.788873	1,804,476.35	342.770000	2,084,041.60	279,565.25	0.06
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	109,359.000	84.417808	9,231,847.10	144.840000	15,839,557.56	6,607,710.46	0.49
		Base		84.417808	9,231,847.10	144.840000	15,839,557.56	6,607,710.46	0.49
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	87,923.000	10.275715	903,471.73	60.300000	5,301,756.90	4,398,285.17	0.16
		Base		10.275715	903,471.73	60.300000	5,301,756.90	4,398,285.17	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	15,632.000	50.579519	790,659.04	104.710000	1,636,826.72	846,167.68	0.05
		Base		50.579519	790,659.04	104.710000	1,636,826.72	846,167.68	0.05
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	9,979.000	55.031051	549,154.86	143.700000	1,433,982.30	884,827.44	0.04
		Base		55.031051	549,154.86	143.700000	1,433,982.30	884,827.44	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	257,146.000	30.761553	7,910,210.35	59.200000	15,223,043.20	7,312,832.85	0.47
		Base		30.761553	7,910,210.35	59.200000	15,223,043.20	7,312,832.85	0.47
172908105	CINTAS CORP COMMON STOCK								
		Local	21,758.000	24.723526	537,934.48	182.700000	3,975,186.60	3,437,252.12	0.12
		Base		24.723526	537,934.48	182.700000	3,975,186.60	3,437,252.12	0.12
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	121,251.000	77.908124	9,446,437.92	70.390000	8,534,857.89	-911,580.03	0.26
		Base		77.908124	9,446,437.92	70.390000	8,534,857.89	-911,580.03	0.26
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	28,260.000	24.983207	706,025.42	43.760000	1,236,657.60	530,632.18	0.04
		Base		24.983207	706,025.42	43.760000	1,236,657.60	530,632.18	0.04
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	7,896.000	76.951882	607,612.06	162.410000	1,282,389.36	674,777.30	0.04
		Base		76.951882	607,612.06	162.410000	1,282,389.36	674,777.30	0.04
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	246,540.000	33.479913	8,254,137.67	62.260000	15,349,580.40	7,095,442.73	0.47
		Base		33.479913	8,254,137.67	62.260000	15,349,580.40	7,095,442.73	0.47
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	31,564.000	30.206973	953,452.91	76.900000	2,427,271.60	1,473,818.69	0.07
		Base		30.206973	953,452.91	76.900000	2,427,271.60	1,473,818.69	0.07
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	52,004.000	41.067433	2,135,670.78	90.910000	4,727,683.64	2,592,012.86	0.15
		Base		41.067433	2,135,670.78	90.910000	4,727,683.64	2,592,012.86	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	241,688.000	18.755043	4,532,868.94	37.530000	9,070,550.64	4,537,681.70	0.28
		Base		18.755043	4,532,868.94	37.530000	9,070,550.64	4,537,681.70	0.28
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	30,475.000	23.712598	722,641.42	27.750000	845,681.25	123,039.83	0.03
		Base		23.712598	722,641.42	27.750000	845,681.25	123,039.83	0.03
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	83,854.000	52.781332	4,425,925.84	99.170000	8,315,801.18	3,889,875.34	0.26
		Base		52.781332	4,425,925.84	99.170000	8,315,801.18	3,889,875.34	0.26
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	22,113.000	58.697734	1,297,982.99	89.230000	1,973,142.99	675,160.00	0.06
		Base		58.697734	1,297,982.99	89.230000	1,973,142.99	675,160.00	0.06
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	9,916.000	71.530292	709,294.38	221.000000	2,191,436.00	1,482,141.62	0.07
		Base		71.530292	709,294.38	221.000000	2,191,436.00	1,482,141.62	0.07
21037T109	CONSTELLATION ENERGY COMMON STOCK								
		Local	20,187.000	40.980193	827,267.16	223.710000	4,516,033.77	3,688,766.61	0.14
		Base		40.980193	827,267.16	223.710000	4,516,033.77	3,688,766.61	0.14
216648501	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	12,693.000	53.101296	674,014.75	91.930000	1,166,867.49	492,852.74	0.04
		Base		53.101296	674,014.75	91.930000	1,166,867.49	492,852.74	0.04
217204106	COPART INC COMMON STOCK								
		Local	55,676.000	21.231667	1,182,094.27	57.390000	3,195,245.64	2,013,151.37	0.10
		Base		21.231667	1,182,094.27	57.390000	3,195,245.64	2,013,151.37	0.10
219350105	CORNING INC COMMON STOCK USD.5								
		Local	49,654.000	23.986928	1,191,046.93	47.520000	2,359,558.08	1,168,511.15	0.07
		Base		23.986928	1,191,046.93	47.520000	2,359,558.08	1,168,511.15	0.07
219948106	CORPAY INC COMMON STOCK USD.001								
		Local	4,408.000	215.409483	949,525.00	338.420000	1,491,755.36	542,230.36	0.05
		Base		215.409483	949,525.00	338.420000	1,491,755.36	542,230.36	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
22052L104	CORTEVA INC COMMON STOCK USD.01								
		Local	44,072.000	24.121038	1,063,062.39	56.960000	2,510,341.12	1,447,278.73	0.08
		Base		24.121038	1,063,062.39	56.960000	2,510,341.12	1,447,278.73	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	28,259.000	122.855625	3,471,777.12	916.270000	25,892,873.93	22,421,096.81	0.80
		Base		122.855625	3,471,777.12	916.270000	25,892,873.93	22,421,096.81	0.80
22160N109	COSTAR GROUP INC COMMON STOCK USD.01								
		Local	25,980.000	70.716594	1,837,217.12	71.590000	1,859,908.20	22,691.08	0.06
		Base		70.716594	1,837,217.12	71.590000	1,859,908.20	22,691.08	0.06
22788C105	CROWDSTRIKE HOLDINGS INC A COMMON STOCK								
		Local	14,943.000	386.175208	5,770,616.14	342.160000	5,112,896.88	-657,719.26	0.16
		Base		386.175208	5,770,616.14	342.160000	5,112,896.88	-657,719.26	0.16
22822V101	CROWN CASTLE INC REIT USD.01								
		Local	27,584.000	85.407203	2,355,872.28	90.760000	2,503,523.84	147,651.56	0.08
		Base		85.407203	2,355,872.28	90.760000	2,503,523.84	147,651.56	0.08
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	8,735.000	75.514579	659,619.85	348.600000	3,045,021.00	2,385,401.15	0.09
		Base		75.514579	659,619.85	348.600000	3,045,021.00	2,385,401.15	0.09
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	18,492.000	34.139395	631,305.69	139.820000	2,585,551.44	1,954,245.75	0.08
		Base		34.139395	631,305.69	139.820000	2,585,551.44	1,954,245.75	0.08
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	13,201.000	60.272972	795,663.50	120.750000	1,594,020.75	798,357.25	0.05
		Base		60.272972	795,663.50	120.750000	1,594,020.75	798,357.25	0.05
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	40,754.000	66.587138	2,713,692.24	229.550000	9,355,080.70	6,641,388.46	0.29
		Base		66.587138	2,713,692.24	229.550000	9,355,080.70	6,641,388.46	0.29
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	7,598.000	45.836877	348,268.59	186.690000	1,418,470.62	1,070,202.03	0.04
		Base		45.836877	348,268.59	186.690000	1,418,470.62	1,070,202.03	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	2,955.000	43.135479	127,465.34	149.550000	441,920.25	314,454.91	0.01
		Base		43.135479	127,465.34	149.550000	441,920.25	314,454.91	0.01
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	9,570.000	151.679563	1,451,573.42	203.090000	1,943,571.30	491,997.88	0.06
		Base		151.679563	1,451,573.42	203.090000	1,943,571.30	491,997.88	0.06
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	16,355.000	87.376290	1,429,039.23	423.700000	6,929,613.50	5,500,574.27	0.21
		Base		87.376290	1,429,039.23	423.700000	6,929,613.50	5,500,574.27	0.21
24703L202	DELL TECHNOLOGIES C COMMON STOCK								
		Local	18,310.000	122.400200	2,241,147.67	115.240000	2,110,044.40	-131,103.27	0.06
		Base		122.400200	2,241,147.67	115.240000	2,110,044.40	-131,103.27	0.06
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	40,071.000	26.130873	1,047,090.20	60.500000	2,424,295.50	1,377,205.30	0.07
		Base		26.130873	1,047,090.20	60.500000	2,424,295.50	1,377,205.30	0.07
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	40,161.000	38.831226	1,559,500.85	32.730000	1,314,469.53	-245,031.32	0.04
		Base		38.831226	1,559,500.85	32.730000	1,314,469.53	-245,031.32	0.04
252131107	DEXCOM INC COMMON STOCK USD.001								
		Local	25,865.000	100.331830	2,595,082.78	77.770000	2,011,521.05	-583,561.73	0.06
		Base		100.331830	2,595,082.78	77.770000	2,011,521.05	-583,561.73	0.06
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
		Local	12,082.000	112.976227	1,364,978.78	163.830000	1,979,394.06	614,415.28	0.06
		Base		112.976227	1,364,978.78	163.830000	1,979,394.06	614,415.28	0.06
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	19,536.000	112.409347	2,196,029.01	177.330000	3,464,318.88	1,268,289.87	0.11
		Base		112.409347	2,196,029.01	177.330000	3,464,318.88	1,268,289.87	0.11
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	161,990.000	59.383144	9,619,475.51	111.350000	18,037,586.50	8,418,110.99	0.56
		Base		59.383144	9,619,475.51	111.350000	18,037,586.50	8,418,110.99	0.56

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
	15,933.000	Local	30.815103	490,977.04	173.230000	2,760,073.59	2,269,096.55	0.09
		Base	30.815103	490,977.04	173.230000	2,760,073.59	2,269,096.55	0.09
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
	14,124.000	Local	70.136643	990,609.94	75.820000	1,070,881.68	80,271.74	0.03
		Base	70.136643	990,609.94	75.820000	1,070,881.68	80,271.74	0.03
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
	12,825.000	Local	58.301484	747,716.53	74.940000	961,105.50	213,388.97	0.03
		Base	58.301484	747,716.53	74.940000	961,105.50	213,388.97	0.03
25746U109	DOMINION ENERGY INC COMMON STOCK							
	54,191.000	Local	54.865168	2,973,198.32	53.860000	2,918,727.26	-54,471.06	0.09
		Base	54.865168	2,973,198.32	53.860000	2,918,727.26	-54,471.06	0.09
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	2,236.000	Local	379.086404	847,637.20	419.760000	938,583.36	90,946.16	0.03
		Base	379.086404	847,637.20	419.760000	938,583.36	90,946.16	0.03
260003108	DOVER CORP COMMON STOCK USD1.0							
	8,754.000	Local	46.374610	405,963.34	187.600000	1,642,250.40	1,236,287.06	0.05
		Base	46.374610	405,963.34	187.600000	1,642,250.40	1,236,287.06	0.05
260557103	DOW INC COMMON STOCK USD.01							
	44,722.000	Local	38.161124	1,706,641.78	40.130000	1,794,693.86	88,052.08	0.06
		Base	38.161124	1,706,641.78	40.130000	1,794,693.86	88,052.08	0.06
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	49,449.000	Local	63.803800	3,155,034.09	107.740000	5,327,635.26	2,172,601.17	0.16
		Base	63.803800	3,155,034.09	107.740000	5,327,635.26	2,172,601.17	0.16
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	26,704.000	Local	53.795675	1,436,559.70	76.250000	2,036,180.00	599,620.30	0.06
		Base	53.795675	1,436,559.70	76.250000	2,036,180.00	599,620.30	0.06
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	36,480.000	Local	50.729909	1,850,627.09	122.580000	4,471,718.40	2,621,091.31	0.14
		Base	50.729909	1,850,627.09	122.580000	4,471,718.40	2,621,091.31	0.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26884L109	EQT CORP COMMON STOCK							
	37,974.000	Local	40.046611	1,520,729.99	46.110000	1,750,981.14	230,251.15	0.05
		Base	40.046611	1,520,729.99	46.110000	1,750,981.14	230,251.15	0.05
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	7,434.000	Local	42.182669	313,585.96	91.320000	678,872.88	365,286.92	0.02
		Base	42.182669	313,585.96	91.320000	678,872.88	365,286.92	0.02
278642103	EBAY INC COMMON STOCK USD.001							
	31,383.000	Local	19.792276	621,141.01	61.950000	1,944,176.85	1,323,035.84	0.06
		Base	19.792276	621,141.01	61.950000	1,944,176.85	1,323,035.84	0.06
278865100	ECOLAB INC COMMON STOCK USD1.0							
	16,103.000	Local	72.736449	1,171,275.04	234.320000	3,773,254.96	2,601,979.92	0.12
		Base	72.736449	1,171,275.04	234.320000	3,773,254.96	2,601,979.92	0.12
281020107	EDISON INTERNATIONAL COMMON STOCK							
	24,720.000	Local	44.442986	1,098,630.62	79.840000	1,973,644.80	875,014.18	0.06
		Base	44.442986	1,098,630.62	79.840000	1,973,644.80	875,014.18	0.06
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
	38,332.000	Local	27.244478	1,044,335.32	74.030000	2,837,717.96	1,793,382.64	0.09
		Base	27.244478	1,044,335.32	74.030000	2,837,717.96	1,793,382.64	0.09
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
	15,318.000	Local	48.851970	748,314.48	146.300000	2,241,023.40	1,492,708.92	0.07
		Base	48.851970	748,314.48	146.300000	2,241,023.40	1,492,708.92	0.07
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
	36,557.000	Local	44.796568	1,637,628.15	123.930000	4,530,509.01	2,892,880.86	0.14
		Base	44.796568	1,637,628.15	123.930000	4,530,509.01	2,892,880.86	0.14
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
	8,612.000	Local	195.619616	1,684,676.13	68.680000	591,472.16	-1,093,203.97	0.02
		Base	195.619616	1,684,676.13	68.680000	591,472.16	-1,093,203.97	0.02
29364G103	ENTERGY CORP COMMON STOCK USD.01							
	27,396.000	Local	37.158478	1,017,993.66	75.820000	2,077,164.72	1,059,171.06	0.06
		Base	37.158478	1,017,993.66	75.820000	2,077,164.72	1,059,171.06	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001								
		Local	3,629.000	634.137677	2,301,285.63	233.820000	848,532.78	-1,452,752.85	0.03
		Base		634.137677	2,301,285.63	233.820000	848,532.78	-1,452,752.85	0.03
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	7,808.000	121.355479	947,543.58	254.850000	1,989,868.80	1,042,325.22	0.06
		Base		121.355479	947,543.58	254.850000	1,989,868.80	1,042,325.22	0.06
29444U700	EQUINIX INC REIT USD.001								
		Local	6,023.000	369.995663	2,228,483.88	942.890000	5,679,026.47	3,450,542.59	0.17
		Base		369.995663	2,228,483.88	942.890000	5,679,026.47	3,450,542.59	0.17
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	21,711.000	49.755292	1,080,237.14	71.760000	1,557,981.36	477,744.22	0.05
		Base		49.755292	1,080,237.14	71.760000	1,557,981.36	477,744.22	0.05
29530P102	ERIE INDEMNITY COMPANY CL A COMMON STOCK								
		Local	1,578.000	543.368403	857,435.34	412.230000	650,498.94	-206,936.40	0.02
		Base		543.368403	857,435.34	412.230000	650,498.94	-206,936.40	0.02
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	4,054.000	195.398370	792,144.99	285.440000	1,157,173.76	365,028.77	0.04
		Base		195.398370	792,144.99	285.440000	1,157,173.76	365,028.77	0.04
30034W106	EVERGY INC COMMON STOCK								
		Local	14,708.000	55.235767	812,407.66	61.550000	905,277.40	92,869.74	0.03
		Base		55.235767	812,407.66	61.550000	905,277.40	92,869.74	0.03
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	22,910.000	43.633492	999,643.31	57.430000	1,315,721.30	316,077.99	0.04
		Base		43.633492	999,643.31	57.430000	1,315,721.30	316,077.99	0.04
30161N101	EXELON CORP COMMON STOCK								
		Local	63,851.000	30.712122	1,960,999.67	37.640000	2,403,351.64	442,351.97	0.07
		Base		30.712122	1,960,999.67	37.640000	2,403,351.64	442,351.97	0.07
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		Local	8,138.000	85.758978	697,906.56	186.330000	1,516,353.54	818,446.98	0.05
		Base		85.758978	697,906.56	186.330000	1,516,353.54	818,446.98	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	8,950.000	51.133440	457,644.29	110.770000	991,391.50	533,747.21	0.03
		Base		51.133440	457,644.29	110.770000	991,391.50	533,747.21	0.03
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	13,371.000	108.948684	1,456,752.86	149.600000	2,000,301.60	543,548.74	0.06
		Base		108.948684	1,456,752.86	149.600000	2,000,301.60	543,548.74	0.06
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	285,101.000	60.817989	17,339,269.54	107.570000	30,668,314.57	13,329,045.03	0.94
		Base		60.817989	17,339,269.54	107.570000	30,668,314.57	13,329,045.03	0.94
302491303	FMC CORP COMMON STOCK USD.1								
		Local	7,963.000	37.576786	299,223.95	48.610000	387,081.43	87,857.48	0.01
		Base		37.576786	299,223.95	48.610000	387,081.43	87,857.48	0.01
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006								
		Local	138,423.000	117.811208	16,307,780.88	585.510000	81,048,050.73	64,740,269.85	2.50
		Base		117.811208	16,307,780.88	585.510000	81,048,050.73	64,740,269.85	2.50
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	2,413.000	476.863523	1,150,671.68	480.280000	1,158,915.64	8,243.96	0.04
		Base		476.863523	1,150,671.68	480.280000	1,158,915.64	8,243.96	0.04
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	1,564.000	687.690390	1,075,547.77	1,990.930000	3,113,814.52	2,038,266.75	0.10
		Base		687.690390	1,075,547.77	1,990.930000	3,113,814.52	2,038,266.75	0.10
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	36,509.000	20.412960	745,256.75	71.910000	2,625,362.19	1,880,105.44	0.08
		Base		20.412960	745,256.75	71.910000	2,625,362.19	1,880,105.44	0.08
313745101	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	4,766.000	138.809234	661,564.81	111.950000	533,553.70	-128,011.11	0.02
		Base		138.809234	661,564.81	111.950000	533,553.70	-128,011.11	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	14,285.000	100.582425	1,436,819.94	281.330000	4,018,799.05	2,581,979.11	0.12
		Base		100.582425	1,436,819.94	281.330000	4,018,799.05	2,581,979.11	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
315616102	F5 INC COMMON STOCK								
		Local	3,715.000	133.156296	494,675.64	251.470000	934,211.05	439,535.41	0.03
		Base		133.156296	494,675.64	251.470000	934,211.05	439,535.41	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	34,675.000	86.588814	3,002,467.13	80.770000	2,800,699.75	-201,767.38	0.09
		Base		86.588814	3,002,467.13	80.770000	2,800,699.75	-201,767.38	0.09
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	42,801.000	25.582650	1,094,963.00	42.280000	1,809,626.28	714,663.28	0.06
		Base		25.582650	1,094,963.00	42.280000	1,809,626.28	714,663.28	0.06
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	6,801.000	159.380956	1,083,949.88	176.240000	1,198,608.24	114,658.36	0.04
		Base		159.380956	1,083,949.88	176.240000	1,198,608.24	114,658.36	0.04
337738108	FISERV INC COMMON STOCK USD.01								
		Local	36,680.000	58.017236	2,128,072.20	205.420000	7,534,805.60	5,406,733.40	0.23
		Base		58.017236	2,128,072.20	205.420000	7,534,805.60	5,406,733.40	0.23
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	32,921.000	43.450153	1,430,422.50	39.780000	1,309,597.38	-120,825.12	0.04
		Base		43.450153	1,430,422.50	39.780000	1,309,597.38	-120,825.12	0.04
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	249,678.000	12.130409	3,028,696.36	9.900000	2,471,812.20	-556,884.16	0.08
		Base		12.130409	3,028,696.36	9.900000	2,471,812.20	-556,884.16	0.08
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	41,267.000	21.103002	870,857.58	94.480000	3,898,906.16	3,028,048.58	0.12
		Base		21.103002	870,857.58	94.480000	3,898,906.16	3,028,048.58	0.12
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	22,405.000	30.703690	687,916.18	75.000000	1,680,375.00	992,458.82	0.05
		Base		30.703690	687,916.18	75.000000	1,680,375.00	992,458.82	0.05
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	14,283.000	40.218147	574,435.79	48.580000	693,868.14	119,432.35	0.02
		Base		40.218147	574,435.79	48.580000	693,868.14	119,432.35	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
	8,389.000	Local	39.898460	334,708.18	45.740000	383,712.86	49,004.68	0.01
		Base	39.898460	334,708.18	45.740000	383,712.86	49,004.68	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
	19,622.000	Local	25.640526	503,118.41	20.290000	398,130.38	-104,988.03	0.01
		Base	25.640526	503,118.41	20.290000	398,130.38	-104,988.03	0.01
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
	92,324.000	Local	24.683484	2,278,877.94	38.080000	3,515,697.92	1,236,819.98	0.11
		Base	24.683484	2,278,877.94	38.080000	3,515,697.92	1,236,819.98	0.11
36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01							
	29,048.000	Local	142.199508	4,130,611.30	78.180000	2,270,972.64	-1,859,638.66	0.07
		Base	142.199508	4,130,611.30	78.180000	2,270,972.64	-1,859,638.66	0.07
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
	13,959.000	Local	76.611334	1,069,417.61	283.850000	3,962,262.15	2,892,844.54	0.12
		Base	76.611334	1,069,417.61	283.850000	3,962,262.15	2,892,844.54	0.12
366651107	GARTNER INC COMMON STOCK USD.0005							
	4,914.000	Local	127.539428	626,728.75	484.470000	2,380,685.58	1,753,956.83	0.07
		Base	127.539428	626,728.75	484.470000	2,380,685.58	1,753,956.83	0.07
36828A101	GE VERNOVA INC COMMON STOCK USD.01							
	17,712.000	Local	139.265323	2,466,667.40	328.930000	5,826,008.16	3,359,340.76	0.18
		Base	139.265323	2,466,667.40	328.930000	5,826,008.16	3,359,340.76	0.18
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	3,868.000	Local	295.702818	1,143,778.50	155.050000	599,733.40	-544,045.10	0.02
		Base	295.702818	1,143,778.50	155.050000	599,733.40	-544,045.10	0.02
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
	16,556.000	Local	108.127908	1,790,165.65	263.490000	4,362,340.44	2,572,174.79	0.13
		Base	108.127908	1,790,165.65	263.490000	4,362,340.44	2,572,174.79	0.13
369604301	GENERAL ELECTRIC COMMON STOCK USD.01							
	69,629.000	Local	136.653512	9,515,047.41	166.790000	11,613,420.91	2,098,373.50	0.36
		Base	136.653512	9,515,047.41	166.790000	11,613,420.91	2,098,373.50	0.36

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	35,449.000	34.568453	1,225,417.08	63.770000	2,260,582.73	1,035,165.65	0.07
		Base		34.568453	1,225,417.08	63.770000	2,260,582.73	1,035,165.65	0.07
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	71,886.000	38.110847	2,739,636.32	53.270000	3,829,367.22	1,089,730.90	0.12
		Base		38.110847	2,739,636.32	53.270000	3,829,367.22	1,089,730.90	0.12
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	8,945.000	52.771615	472,042.10	116.760000	1,044,418.20	572,376.10	0.03
		Base		52.771615	472,042.10	116.760000	1,044,418.20	572,376.10	0.03
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	79,500.000	29.533175	2,347,887.40	92.370000	7,343,415.00	4,995,527.60	0.23
		Base		29.533175	2,347,887.40	92.370000	7,343,415.00	4,995,527.60	0.23
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	16,166.000	110.415449	1,784,976.15	112.060000	1,811,561.96	26,585.81	0.06
		Base		110.415449	1,784,976.15	112.060000	1,811,561.96	26,585.81	0.06
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0								
		Local	5,705.000	34.681578	197,858.40	111.520000	636,221.60	438,363.20	0.02
		Base		34.681578	197,858.40	111.520000	636,221.60	438,363.20	0.02
380237107	GODADDY INC CLASS A COMMON STOCK USD.001								
		Local	9,047.000	140.137900	1,267,827.58	197.370000	1,785,606.39	517,778.81	0.05
		Base		140.137900	1,267,827.58	197.370000	1,785,606.39	517,778.81	0.05
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	20,021.000	148.324253	2,969,599.87	572.620000	11,464,425.02	8,494,825.15	0.35
		Base		148.324253	2,969,599.87	572.620000	11,464,425.02	8,494,825.15	0.35
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	2,842.000	179.186626	509,248.39	1,054.050000	2,995,610.10	2,486,361.71	0.09
		Base		179.186626	509,248.39	1,054.050000	2,995,610.10	2,486,361.71	0.09
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	11,863.000	86.811973	1,029,850.43	300.150000	3,560,679.45	2,530,829.02	0.11
		Base		86.811973	1,029,850.43	300.150000	3,560,679.45	2,530,829.02	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40434L105	HP INC COMMON STOCK USD.01								
		Local	62,746.000	19.008344	1,192,697.58	32.630000	2,047,401.98	854,704.40	0.06
		Base		19.008344	1,192,697.58	32.630000	2,047,401.98	854,704.40	0.06
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	56,786.000	31.064063	1,764,003.88	27.190000	1,544,011.34	-219,992.54	0.05
		Base		31.064063	1,764,003.88	27.190000	1,544,011.34	-219,992.54	0.05
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	18,688.000	46.262558	864,554.69	109.400000	2,044,467.20	1,179,912.51	0.06
		Base		46.262558	864,554.69	109.400000	2,044,467.20	1,179,912.51	0.06
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	8,316.000	47.471172	394,770.27	55.910000	464,947.56	70,177.29	0.01
		Base		47.471172	394,770.27	55.910000	464,947.56	70,177.29	0.01
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
		Local	45,023.000	30.098431	1,355,121.65	20.270000	912,616.21	-442,505.44	0.03
		Base		30.098431	1,355,121.65	20.270000	912,616.21	-442,505.44	0.03
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	4,646.000	130.837043	607,868.90	175.300000	814,443.80	206,574.90	0.03
		Base		130.837043	607,868.90	175.300000	814,443.80	206,574.90	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	9,449.000	79.448609	750,709.91	169.350000	1,600,188.15	849,478.24	0.05
		Base		79.448609	750,709.91	169.350000	1,600,188.15	849,478.24	0.05
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	17,779.000	58.216792	1,035,036.34	133.010000	2,364,784.79	1,329,748.45	0.07
		Base		58.216792	1,035,036.34	133.010000	2,364,784.79	1,329,748.45	0.07
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		Local	82,123.000	11.374143	934,078.77	21.350000	1,753,326.05	819,247.28	0.05
		Base		11.374143	934,078.77	21.350000	1,753,326.05	819,247.28	0.05
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		Local	15,710.000	76.347899	1,199,425.49	247.160000	3,882,883.60	2,683,458.11	0.12
		Base		76.347899	1,199,425.49	247.160000	3,882,883.60	2,683,458.11	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	14,701.000	41.538268	610,654.08	72.090000	1,059,795.09	449,141.01	0.03
		Base		41.538268	610,654.08	72.090000	1,059,795.09	449,141.01	0.03
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	63,258.000	71.695374	4,535,305.96	388.990000	24,606,729.42	20,071,423.46	0.76
		Base		71.695374	4,535,305.96	388.990000	24,606,729.42	20,071,423.46	0.76
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	41,464.000	62.396383	2,587,203.61	225.890000	9,366,302.96	6,779,099.35	0.29
		Base		62.396383	2,587,203.61	225.890000	9,366,302.96	6,779,099.35	0.29
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	18,328.000	18.616543	341,204.00	31.370000	574,949.36	233,745.36	0.02
		Base		18.616543	341,204.00	31.370000	574,949.36	233,745.36	0.02
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	44,466.000	18.352501	816,062.29	17.520000	779,044.32	-37,017.97	0.02
		Base		18.352501	816,062.29	17.520000	779,044.32	-37,017.97	0.02
443201108	HOWMET AEROSPACE INC COMMON STOCK								
		Local	26,236.000	37.567599	985,623.53	109.370000	2,869,431.32	1,883,807.79	0.09
		Base		37.567599	985,623.53	109.370000	2,869,431.32	1,883,807.79	0.09
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	3,442.000	284.217255	978,275.79	418.890000	1,441,819.38	463,543.59	0.04
		Base		284.217255	978,275.79	418.890000	1,441,819.38	463,543.59	0.04
444859102	HUMANA INC COMMON STOCK USD.1666666								
		Local	7,822.000	104.650657	818,577.44	253.710000	1,984,519.62	1,165,942.18	0.06
		Base		104.650657	818,577.44	253.710000	1,984,519.62	1,165,942.18	0.06
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	5,086.000	92.544231	470,679.96	170.660000	867,976.76	397,296.80	0.03
		Base		92.544231	470,679.96	170.660000	867,976.76	397,296.80	0.03
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	92,732.000	11.732622	1,087,989.51	16.270000	1,508,749.64	420,760.13	0.05
		Base		11.732622	1,087,989.51	16.270000	1,508,749.64	420,760.13	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	2,520.000	224.549230	565,864.06	188.970000	476,204.40	-89,659.66	0.01
		Base		224.549230	565,864.06	188.970000	476,204.40	-89,659.66	0.01
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	4,829.000	163.589793	789,975.11	209.290000	1,010,661.41	220,686.30	0.03
		Base		163.589793	789,975.11	209.290000	1,010,661.41	220,686.30	0.03
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	5,209.000	158.739528	826,874.20	413.440000	2,153,608.96	1,326,734.76	0.07
		Base		158.739528	826,874.20	413.440000	2,153,608.96	1,326,734.76	0.07
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	17,167.000	64.856847	1,113,397.50	253.560000	4,352,864.52	3,239,467.02	0.13
		Base		64.856847	1,113,397.50	253.560000	4,352,864.52	3,239,467.02	0.13
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	10,150.000	120.834205	1,226,467.18	69.070000	701,060.50	-525,406.68	0.02
		Base		120.834205	1,226,467.18	69.070000	701,060.50	-525,406.68	0.02
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01								
		Local	25,821.000	24.170432	624,104.73	90.460000	2,335,767.66	1,711,662.93	0.07
		Base		24.170432	624,104.73	90.460000	2,335,767.66	1,711,662.93	0.07
45784P101	INSULET CORP COMMON STOCK USD.001								
		Local	4,483.000	308.195733	1,381,641.47	261.070000	1,170,376.81	-211,264.66	0.04
		Base		308.195733	1,381,641.47	261.070000	1,170,376.81	-211,264.66	0.04
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	269,921.000	31.491690	8,500,268.37	20.050000	5,411,916.05	-3,088,352.32	0.17
		Base		31.491690	8,500,268.37	20.050000	5,411,916.05	-3,088,352.32	0.17
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	36,488.000	43.446279	1,585,267.84	149.010000	5,437,076.88	3,851,809.04	0.17
		Base		43.446279	1,585,267.84	149.010000	5,437,076.88	3,851,809.04	0.17
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	58,601.000	117.167197	6,866,114.89	219.830000	12,882,257.83	6,016,142.94	0.40
		Base		117.167197	6,866,114.89	219.830000	12,882,257.83	6,016,142.94	0.40

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	16,336.000	107.721159	1,759,732.85	84.550000	1,381,208.80	-378,524.05	0.04
		Base		107.721159	1,759,732.85	84.550000	1,381,208.80	-378,524.05	0.04
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	22,230.000	33.934835	754,371.38	53.820000	1,196,418.60	442,047.22	0.04
		Base		33.934835	754,371.38	53.820000	1,196,418.60	442,047.22	0.04
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	23,919.000	19.304109	461,734.98	28.020000	670,210.38	208,475.40	0.02
		Base		19.304109	461,734.98	28.020000	670,210.38	208,475.40	0.02
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	17,818.000	132.852014	2,367,157.18	628.500000	11,198,613.00	8,831,455.82	0.34
		Base		132.852014	2,367,157.18	628.500000	11,198,613.00	8,831,455.82	0.34
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	22,508.000	106.677712	2,401,101.95	521.960000	11,748,275.68	9,347,173.73	0.36
		Base		106.677712	2,401,101.95	521.960000	11,748,275.68	9,347,173.73	0.36
46187W107	INVITATION HOMES INC REIT USD.01								
		Local	36,222.000	35.684010	1,292,546.21	31.970000	1,158,017.34	-134,528.87	0.04
		Base		35.684010	1,292,546.21	31.970000	1,158,017.34	-134,528.87	0.04
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		Local	10,914.000	117.305731	1,280,274.75	196.510000	2,144,710.14	864,435.39	0.07
		Base		117.305731	1,280,274.75	196.510000	2,144,710.14	864,435.39	0.07
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	18,618.000	33.164312	617,453.16	105.110000	1,956,937.98	1,339,484.82	0.06
		Base		33.164312	617,453.16	105.110000	1,956,937.98	1,339,484.82	0.06
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	180,583.000	73.868885	13,339,464.94	239.710000	43,287,550.93	29,948,085.99	1.33
		Base		73.868885	13,339,464.94	239.710000	43,287,550.93	29,948,085.99	1.33
466313103	JABIL INC COMMON STOCK USD.001								
		Local	7,220.000	131.103129	946,564.59	143.900000	1,038,958.00	92,393.41	0.03
		Base		131.103129	946,564.59	143.900000	1,038,958.00	92,393.41	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46982L108	JACOBS SOLUTIONS INC COMMON STOCK								
		Local	7,997.000	68.281471	546,046.92	133.620000	1,068,559.14	522,512.22	0.03
		Base		68.281471	546,046.92	133.620000	1,068,559.14	522,512.22	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	152,457.000	76.253144	11,625,325.65	144.620000	22,048,331.34	10,423,005.69	0.68
		Base		76.253144	11,625,325.65	144.620000	22,048,331.34	10,423,005.69	0.68
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	21,002.000	21.890519	459,744.68	37.450000	786,524.90	326,780.22	0.02
		Base		21.890519	459,744.68	37.450000	786,524.90	326,780.22	0.02
482480100	KLA CORP COMMON STOCK USD.001								
		Local	8,562.000	78.927147	675,774.23	630.120000	5,395,087.44	4,719,313.21	0.17
		Base		78.927147	675,774.23	630.120000	5,395,087.44	4,719,313.21	0.17
48251W104	KKR + CO INC COMMON STOCK USD.01								
		Local	43,191.000	105.981751	4,577,457.81	147.910000	6,388,380.81	1,810,923.00	0.20
		Base		105.981751	4,577,457.81	147.910000	6,388,380.81	1,810,923.00	0.20
487836108	KELLANOVA COMMON STOCK USD.25								
		Local	17,117.000	47.001146	804,518.62	80.970000	1,385,963.49	581,444.87	0.04
		Base		47.001146	804,518.62	80.970000	1,385,963.49	581,444.87	0.04
49177J102	KENVUE INC COMMON STOCK USD.01								
		Local	129,735.000	22.699872	2,944,967.94	21.350000	2,769,842.25	-175,125.69	0.09
		Base		22.699872	2,944,967.94	21.350000	2,769,842.25	-175,125.69	0.09
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01								
		Local	67,735.000	34.981028	2,369,439.93	32.120000	2,175,648.20	-193,791.73	0.07
		Base		34.981028	2,369,439.93	32.120000	2,175,648.20	-193,791.73	0.07
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	58,911.000	14.010991	825,401.50	17.140000	1,009,734.54	184,333.04	0.03
		Base		14.010991	825,401.50	17.140000	1,009,734.54	184,333.04	0.03
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK USD.01								
		Local	11,088.000	68.879944	763,740.82	160.630000	1,781,065.44	1,017,324.62	0.05
		Base		68.879944	763,740.82	160.630000	1,781,065.44	1,017,324.62	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	21,491.000	72.954742	1,567,870.37	131.040000	2,816,180.64	1,248,310.27	0.09
		Base		72.954742	1,567,870.37	131.040000	2,816,180.64	1,248,310.27	0.09
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	42,697.000	22.345579	954,089.19	23.430000	1,000,390.71	46,301.52	0.03
		Base		22.345579	954,089.19	23.430000	1,000,390.71	46,301.52	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	123,103.000	31.921802	3,929,669.65	27.400000	3,373,022.20	-556,647.45	0.10
		Base		31.921802	3,929,669.65	27.400000	3,373,022.20	-556,647.45	0.10
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	56,706.000	33.663923	1,908,946.39	30.710000	1,741,441.26	-167,505.13	0.05
		Base		33.663923	1,908,946.39	30.710000	1,741,441.26	-167,505.13	0.05
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	42,474.000	18.325812	778,370.52	61.150000	2,597,285.10	1,818,914.58	0.08
		Base		18.325812	778,370.52	61.150000	2,597,285.10	1,818,914.58	0.08
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	16,758.000	33.653157	563,959.60	36.750000	615,856.50	51,896.90	0.02
		Base		33.653157	563,959.60	36.750000	615,856.50	51,896.90	0.02
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	12,160.000	81.157252	986,872.18	210.280000	2,557,004.80	1,570,132.62	0.08
		Base		81.157252	986,872.18	210.280000	2,557,004.80	1,570,132.62	0.08
504922105	LABCORP HOLDINGS INC COMMON STOCK USD.1								
		Local	5,363.000	138.033226	740,272.19	229.320000	1,229,843.16	489,570.97	0.04
		Base		138.033226	740,272.19	229.320000	1,229,843.16	489,570.97	0.04
512807306	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	82,615.000	8.899574	735,238.31	72.230000	5,967,281.45	5,232,043.14	0.18
		Base		8.899574	735,238.31	72.230000	5,967,281.45	5,232,043.14	0.18
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	9,164.000	76.314124	699,342.63	66.830000	612,430.12	-86,912.51	0.02
		Base		76.314124	699,342.63	66.830000	612,430.12	-86,912.51	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001								
		Local	22,273.000	52.683574	1,173,421.25	51.360000	1,143,941.28	-29,479.97	0.04
		Base		52.683574	1,173,421.25	51.360000	1,143,941.28	-29,479.97	0.04
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	14,888.000	74.490050	1,109,007.87	74.980000	1,116,302.24	7,294.37	0.03
		Base		74.490050	1,109,007.87	74.980000	1,116,302.24	7,294.37	0.03
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	8,611.000	86.740681	746,924.00	144.060000	1,240,500.66	493,576.66	0.04
		Base		86.740681	746,924.00	144.060000	1,240,500.66	493,576.66	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	15,246.000	56.334372	858,873.84	136.370000	2,079,097.02	1,220,223.18	0.06
		Base		56.334372	858,873.84	136.370000	2,079,097.02	1,220,223.18	0.06
532457108	ELI LILLY + CO COMMON STOCK								
		Local	49,983.000	93.870288	4,691,918.61	772.000000	38,586,876.00	33,894,957.39	1.19
		Base		93.870288	4,691,918.61	772.000000	38,586,876.00	33,894,957.39	1.19
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	10,035.000	76.947324	772,166.40	129.500000	1,299,532.50	527,366.10	0.04
		Base		76.947324	772,166.40	129.500000	1,299,532.50	527,366.10	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	13,616.000	119.527460	1,627,485.89	485.940000	6,616,559.04	4,989,073.15	0.20
		Base		119.527460	1,627,485.89	485.940000	6,616,559.04	4,989,073.15	0.20
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	11,635.000	33.325636	387,743.77	84.690000	985,368.15	597,624.38	0.03
		Base		33.325636	387,743.77	84.690000	985,368.15	597,624.38	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	36,452.000	40.469749	1,475,203.29	246.800000	8,996,353.60	7,521,150.31	0.28
		Base		40.469749	1,475,203.29	246.800000	8,996,353.60	7,521,150.31	0.28
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.005								
		Local	7,426.000	399.484775	2,966,573.94	382.410000	2,839,776.66	-126,797.28	0.09
		Base		399.484775	2,966,573.94	382.410000	2,839,776.66	-126,797.28	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	10,577.000	115.865378	1,225,508.10	188.010000	1,988,581.77	763,073.67	0.06
		Base		115.865378	1,225,508.10	188.010000	1,988,581.77	763,073.67	0.06
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	14,677.000	32.437226	476,081.16	34.650000	508,558.05	32,476.89	0.02
		Base		32.437226	476,081.16	34.650000	508,558.05	32,476.89	0.02
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	4,975.000	191.865721	954,531.96	600.010000	2,985,049.75	2,030,517.79	0.09
		Base		191.865721	954,531.96	600.010000	2,985,049.75	2,030,517.79	0.09
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		Local	41,815.000	35.582980	1,487,902.30	139.500000	5,833,192.50	4,345,290.20	0.18
		Base		35.582980	1,487,902.30	139.500000	5,833,192.50	4,345,290.20	0.18
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	2,402.000	326.298272	783,768.45	226.040000	542,948.08	-240,820.37	0.02
		Base		326.298272	783,768.45	226.040000	542,948.08	-240,820.37	0.02
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	31,192.000	52.096801	1,625,003.42	212.410000	6,625,492.72	5,000,489.30	0.20
		Base		52.096801	1,625,003.42	212.410000	6,625,492.72	5,000,489.30	0.20
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	14,915.000	55.418904	826,572.95	278.940000	4,160,390.10	3,333,817.15	0.13
		Base		55.418904	826,572.95	278.940000	4,160,390.10	3,333,817.15	0.13
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	3,891.000	160.799617	625,671.31	516.500000	2,009,701.50	1,384,030.19	0.06
		Base		160.799617	625,671.31	516.500000	2,009,701.50	1,384,030.19	0.06
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	13,906.000	23.486770	326,607.03	72.570000	1,009,158.42	682,551.39	0.03
		Base		23.486770	326,607.03	72.570000	1,009,158.42	682,551.39	0.03
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	52,638.000	71.695425	3,773,903.77	526.570000	27,717,591.66	23,943,687.89	0.85
		Base		71.695425	3,773,903.77	526.570000	27,717,591.66	23,943,687.89	0.85

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
57667L107	MATCH GROUP INC COMMON STOCK USD.001								
		Local	16,523.000	144.576700	2,388,840.81	32.710000	540,467.33	-1,848,373.48	0.02
		Base		144.576700	2,388,840.81	32.710000	540,467.33	-1,848,373.48	0.02
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK USD.01								
		Local	15,943.000	32.386568	516,339.06	76.240000	1,215,494.32	699,155.26	0.04
		Base		32.386568	516,339.06	76.240000	1,215,494.32	699,155.26	0.04
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	45,733.000	74.064043	3,387,170.90	289.890000	13,257,539.37	9,870,368.47	0.41
		Base		74.064043	3,387,170.90	289.890000	13,257,539.37	9,870,368.47	0.41
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	8,291.000	83.122287	689,166.88	569.910000	4,725,123.81	4,035,956.93	0.15
		Base		83.122287	689,166.88	569.910000	4,725,123.81	4,035,956.93	0.15
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	160,928.000	51.669589	8,315,083.59	99.480000	16,009,117.44	7,694,033.85	0.49
		Base		51.669589	8,315,083.59	99.480000	16,009,117.44	7,694,033.85	0.49
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	37,508.000	37.922121	1,422,382.90	81.880000	3,071,155.04	1,648,772.14	0.09
		Base		37.922121	1,422,382.90	81.880000	3,071,155.04	1,648,772.14	0.09
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	1,343.000	481.855153	647,131.47	1,223.680000	1,643,402.24	996,270.77	0.05
		Base		481.855153	647,131.47	1,223.680000	1,643,402.24	996,270.77	0.05
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	472,433.000	64.898040	30,659,975.94	421.500000	199,130,509.50	168,470,533.56	6.13
		Base		64.898040	30,659,975.94	421.500000	199,130,509.50	168,470,533.56	6.13
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	33,859.000	30.574114	1,035,208.91	57.350000	1,941,813.65	906,604.74	0.06
		Base		30.574114	1,035,208.91	57.350000	1,941,813.65	906,604.74	0.06
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	70,259.000	27.665563	1,943,754.77	84.160000	5,912,997.44	3,969,242.67	0.18
		Base		27.665563	1,943,754.77	84.160000	5,912,997.44	3,969,242.67	0.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
	7,410.000	Local	100.119435	741,885.01	154.570000	1,145,363.70	403,478.69	0.04
		Base	100.119435	741,885.01	154.570000	1,145,363.70	403,478.69	0.04
60770K107	MODERNA INC COMMON STOCK USD.0001							
	21,776.000	Local	293.944184	6,400,928.55	41.580000	905,446.08	-5,495,482.47	0.03
		Base	293.944184	6,400,928.55	41.580000	905,446.08	-5,495,482.47	0.03
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
	3,382.000	Local	87.770719	296,840.57	119.130000	402,897.66	106,057.09	0.01
		Base	87.770719	296,840.57	119.130000	402,897.66	106,057.09	0.01
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
	3,717.000	Local	312.110565	1,160,114.97	291.050000	1,081,832.85	-78,282.12	0.03
		Base	312.110565	1,160,114.97	291.050000	1,081,832.85	-78,282.12	0.03
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
	11,242.000	Local	51.942602	583,938.73	57.320000	644,391.44	60,452.71	0.02
		Base	51.942602	583,938.73	57.320000	644,391.44	60,452.71	0.02
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
	85,301.000	Local	22.751668	1,940,740.02	59.730000	5,095,028.73	3,154,288.71	0.16
		Base	22.751668	1,940,740.02	59.730000	5,095,028.73	3,154,288.71	0.16
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
	3,046.000	Local	383.235259	1,167,334.60	591.700000	1,802,318.20	634,983.60	0.06
		Base	383.235259	1,167,334.60	591.700000	1,802,318.20	634,983.60	0.06
61174X109	MONSTER BEVERAGE CORP COMMON STOCK USD.005							
	45,312.000	Local	18.977395	859,903.71	52.560000	2,381,598.72	1,521,695.01	0.07
		Base	18.977395	859,903.71	52.560000	2,381,598.72	1,521,695.01	0.07
615369105	MOODY S CORP COMMON STOCK USD.01							
	9,949.000	Local	73.892588	735,157.36	473.370000	4,709,558.13	3,974,400.77	0.15
		Base	73.892588	735,157.36	473.370000	4,709,558.13	3,974,400.77	0.15
617446448	MORGAN STANLEY COMMON STOCK USD.01							
	78,217.000	Local	40.594211	3,175,157.43	125.720000	9,833,441.24	6,658,283.81	0.30
		Base	40.594211	3,175,157.43	125.720000	9,833,441.24	6,658,283.81	0.30

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	20,385.000	46.223057	942,257.01	24.580000	501,063.30	-441,193.71	0.02
		Base		46.223057	942,257.01	24.580000	501,063.30	-441,193.71	0.02
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	10,703.000	97.484678	1,043,378.51	462.230000	4,947,247.69	3,903,869.18	0.15
		Base		97.484678	1,043,378.51	462.230000	4,947,247.69	3,903,869.18	0.15
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	13,253.000	26.269285	348,146.84	90.220000	1,195,685.66	847,538.82	0.04
		Base		26.269285	348,146.84	90.220000	1,195,685.66	847,538.82	0.04
62944T105	NVR INC COMMON STOCK USD.01								
		Local	194.000	3,896.213299	755,865.38	8,178.900000	1,586,706.60	830,841.22	0.05
		Base		3,896.213299	755,865.38	8,178.900000	1,586,706.60	830,841.22	0.05
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	26,149.000	25.332775	662,426.73	77.310000	2,021,579.19	1,359,152.46	0.06
		Base		25.332775	662,426.73	77.310000	2,021,579.19	1,359,152.46	0.06
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	13,091.000	39.268280	514,061.06	116.080000	1,519,603.28	1,005,542.22	0.05
		Base		39.268280	514,061.06	116.080000	1,519,603.28	1,005,542.22	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	27,208.000	142.160879	3,867,913.19	891.320000	24,251,034.56	20,383,121.37	0.75
		Base		142.160879	3,867,913.19	891.320000	24,251,034.56	20,383,121.37	0.75
651639106	NEWMONT CORP COMMON STOCK USD1.6								
		Local	73,999.000	38.492504	2,848,406.78	37.220000	2,754,242.78	-94,164.00	0.08
		Base		38.492504	2,848,406.78	37.220000	2,754,242.78	-94,164.00	0.08
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	24,290.000	12.986525	315,442.69	27.540000	668,946.60	353,503.91	0.02
		Base		12.986525	315,442.69	27.540000	668,946.60	353,503.91	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	7,214.000	14.071906	101,514.73	30.430000	219,522.02	118,007.29	0.01
		Base		14.071906	101,514.73	30.430000	219,522.02	118,007.29	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	131,896.000	26.460251	3,490,001.29	71.690000	9,455,624.24	5,965,622.95	0.29
		Base		26.460251	3,490,001.29	71.690000	9,455,624.24	5,965,622.95	0.29
654106103	NIKE INC CL B COMMON STOCK								
		Local	76,529.000	30.556075	2,338,425.85	75.670000	5,790,949.43	3,452,523.58	0.18
		Base		30.556075	2,338,425.85	75.670000	5,790,949.43	3,452,523.58	0.18
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	28,649.000	16.072147	460,450.94	36.760000	1,053,137.24	592,686.30	0.03
		Base		16.072147	460,450.94	36.760000	1,053,137.24	592,686.30	0.03
655663102	NORDSON CORP COMMON STOCK								
		Local	3,464.000	232.710892	806,110.53	209.240000	724,807.36	-81,303.17	0.02
		Base		232.710892	806,110.53	209.240000	724,807.36	-81,303.17	0.02
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	14,317.000	64.911430	929,336.94	234.700000	3,360,199.90	2,430,862.96	0.10
		Base		64.911430	929,336.94	234.700000	3,360,199.90	2,430,862.96	0.10
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666								
		Local	12,821.000	65.431978	838,903.39	102.500000	1,314,152.50	475,249.11	0.04
		Base		65.431978	838,903.39	102.500000	1,314,152.50	475,249.11	0.04
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	8,761.000	96.867295	848,654.37	469.290000	4,111,449.69	3,262,795.32	0.13
		Base		96.867295	848,654.37	469.290000	4,111,449.69	3,262,795.32	0.13
668771108	GEN DIGITAL INC COMMON STOCK USD.01								
		Local	34,459.000	26.922647	927,727.49	27.380000	943,487.42	15,759.93	0.03
		Base		26.922647	927,727.49	27.380000	943,487.42	15,759.93	0.03
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	15,089.000	42.295719	638,200.10	116.710000	1,761,037.19	1,122,837.09	0.05
		Base		42.295719	638,200.10	116.710000	1,761,037.19	1,122,837.09	0.05
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	1,602,226.000	4.229780	6,777,063.43	134.290000	215,162,929.54	208,385,866.11	6.63
		Base		4.229780	6,777,063.43	134.290000	215,162,929.54	208,385,866.11	6.63

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	3,716.000	118.872616	441,730.64	1,185.800000	4,406,432.80	3,964,702.16	0.14
		Base		118.872616	441,730.64	1,185.800000	4,406,432.80	3,964,702.16	0.14
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	43,335.000	44.233436	1,916,855.96	49.410000	2,141,182.35	224,326.39	0.07
		Base		44.233436	1,916,855.96	49.410000	2,141,182.35	224,326.39	0.07
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27								
		Local	9,176.000	4.950000	45,421.20	27.550000	252,798.80	207,377.60	0.01
		Base		4.950000	45,421.20	27.550000	252,798.80	207,377.60	0.01
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	11,865.000	74.723350	886,592.55	176.400000	2,092,986.00	1,206,393.45	0.06
		Base		74.723350	886,592.55	176.400000	2,092,986.00	1,206,393.45	0.06
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	12,429.000	46.936803	583,377.52	86.040000	1,069,391.16	486,013.64	0.03
		Base		46.936803	583,377.52	86.040000	1,069,391.16	486,013.64	0.03
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01								
		Local	27,131.000	51.709060	1,402,918.52	63.050000	1,710,609.55	307,691.03	0.05
		Base		51.709060	1,402,918.52	63.050000	1,710,609.55	307,691.03	0.05
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	37,665.000	46.775509	1,761,799.56	100.400000	3,781,566.00	2,019,766.44	0.12
		Base		46.775509	1,761,799.56	100.400000	3,781,566.00	2,019,766.44	0.12
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	101,745.000	31.414900	3,196,309.05	166.640000	16,954,786.80	13,758,477.75	0.52
		Base		31.414900	3,196,309.05	166.640000	16,954,786.80	13,758,477.75	0.52
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01								
		Local	25,593.000	39.602997	1,013,559.50	92.610000	2,370,167.73	1,356,608.23	0.07
		Base		39.602997	1,013,559.50	92.610000	2,370,167.73	1,356,608.23	0.07
69331C108	P G + E CORP COMMON STOCK								
		Local	138,152.000	15.536528	2,146,402.39	20.180000	2,787,907.36	641,504.97	0.09
		Base		15.536528	2,146,402.39	20.180000	2,787,907.36	641,504.97	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	25,095.000	89.434330	2,244,354.52	192.850000	4,839,570.75	2,595,216.23	0.15
		Base		89.434330	2,244,354.52	192.850000	4,839,570.75	2,595,216.23	0.15
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666								
		Local	14,859.000	49.625226	737,381.24	119.450000	1,774,907.55	1,037,526.31	0.05
		Base		49.625226	737,381.24	119.450000	1,774,907.55	1,037,526.31	0.05
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	47,503.000	26.859893	1,275,925.48	32.460000	1,541,947.38	266,021.90	0.05
		Base		26.859893	1,275,925.48	32.460000	1,541,947.38	266,021.90	0.05
69370C100	PTC INC COMMON STOCK USD.01								
		Local	7,673.000	131.542500	1,009,325.60	183.870000	1,410,834.51	401,508.91	0.04
		Base		131.542500	1,009,325.60	183.870000	1,410,834.51	401,508.91	0.04
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	33,495.000	26.896270	900,890.57	104.020000	3,484,149.90	2,583,259.33	0.11
		Base		26.896270	900,890.57	104.020000	3,484,149.90	2,583,259.33	0.11
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	5,676.000	112.597666	639,104.35	225.130000	1,277,837.88	638,733.53	0.04
		Base		112.597666	639,104.35	225.130000	1,277,837.88	638,733.53	0.04
69608A108	PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001								
		Local	129,385.000	36.988400	4,785,744.13	75.630000	9,785,387.55	4,999,643.42	0.30
		Base		36.988400	4,785,744.13	75.630000	9,785,387.55	4,999,643.42	0.30
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
		Local	42,094.000	123.812591	5,211,767.21	181.960000	7,659,424.24	2,447,657.03	0.24
		Base		123.812591	5,211,767.21	181.960000	7,659,424.24	2,447,657.03	0.24
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	8,208.000	86.830318	712,703.25	636.030000	5,220,534.24	4,507,830.99	0.16
		Base		86.830318	712,703.25	636.030000	5,220,534.24	4,507,830.99	0.16
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	20,483.000	44.340363	908,223.65	140.220000	2,872,126.26	1,963,902.61	0.09
		Base		44.340363	908,223.65	140.220000	2,872,126.26	1,963,902.61	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01								
		Local	3,145.000	313.064903	984,589.12	204.970000	644,630.65	-339,958.47	0.02
		Base		313.064903	984,589.12	204.970000	644,630.65	-339,958.47	0.02
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK								
		Local	64,883.000	38.586105	2,503,582.27	85.350000	5,537,764.05	3,034,181.78	0.17
		Base		38.586105	2,503,582.27	85.350000	5,537,764.05	3,034,181.78	0.17
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	88,481.000	69.508456	6,150,177.66	152.060000	13,454,420.86	7,304,243.20	0.41
		Base		69.508456	6,150,177.66	152.060000	13,454,420.86	7,304,243.20	0.41
714046109	REVVITY INC COMMON STOCK USD1.0								
		Local	7,838.000	62.123174	486,921.44	111.610000	874,799.18	387,877.74	0.03
		Base		62.123174	486,921.44	111.610000	874,799.18	387,877.74	0.03
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	359,455.000	29.330401	10,542,959.12	26.530000	9,536,341.15	-1,006,617.97	0.29
		Base		29.330401	10,542,959.12	26.530000	9,536,341.15	-1,006,617.97	0.29
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	99,071.000	48.919572	4,846,510.88	120.350000	11,923,194.85	7,076,683.97	0.37
		Base		48.919572	4,846,510.88	120.350000	11,923,194.85	7,076,683.97	0.37
718546104	PHILLIPS 66 COMMON STOCK								
		Local	26,715.000	46.057197	1,230,418.01	113.930000	3,043,639.95	1,813,221.94	0.09
		Base		46.057197	1,230,418.01	113.930000	3,043,639.95	1,813,221.94	0.09
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	7,232.000	49.918760	361,012.47	84.770000	613,056.64	252,044.17	0.02
		Base		49.918760	361,012.47	84.770000	613,056.64	252,044.17	0.02
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	2,435.000	346.248037	843,113.97	340.940000	830,188.90	-12,925.07	0.03
		Base		346.248037	843,113.97	340.940000	830,188.90	-12,925.07	0.03
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	14,064.000	55.877928	785,867.18	113.090000	1,590,497.76	804,630.58	0.05
		Base		55.877928	785,867.18	113.090000	1,590,497.76	804,630.58	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	13,555.000	35.983601	487,757.71	77.410000	1,049,292.55	561,534.84	0.03
		Base		35.983601	487,757.71	77.410000	1,049,292.55	561,534.84	0.03
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	149,129.000	67.220174	10,024,477.28	167.650000	25,001,476.85	14,976,999.57	0.77
		Base		67.220174	10,024,477.28	167.650000	25,001,476.85	14,976,999.57	0.77
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	37,420.000	32.910963	1,231,528.22	239.610000	8,966,206.20	7,734,677.98	0.28
		Base		32.910963	1,231,528.22	239.610000	8,966,206.20	7,734,677.98	0.28
74340W103	PROLOGIS INC REIT USD.01								
		Local	57,765.000	62.968895	3,637,398.23	105.700000	6,105,760.50	2,468,362.27	0.19
		Base		62.968895	3,637,398.23	105.700000	6,105,760.50	2,468,362.27	0.19
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	22,676.000	54.647370	1,239,183.77	118.530000	2,687,786.28	1,448,602.51	0.08
		Base		54.647370	1,239,183.77	118.530000	2,687,786.28	1,448,602.51	0.08
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	32,043.000	34.681414	1,111,296.54	84.490000	2,707,313.07	1,596,016.53	0.08
		Base		34.681414	1,111,296.54	84.490000	2,707,313.07	1,596,016.53	0.08
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	9,945.000	138.281022	1,375,204.76	299.440000	2,977,930.80	1,602,726.04	0.09
		Base		138.281022	1,375,204.76	299.440000	2,977,930.80	1,602,726.04	0.09
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	13,191.000	22.617328	298,345.18	108.900000	1,436,499.90	1,138,154.72	0.04
		Base		22.617328	298,345.18	108.900000	1,436,499.90	1,138,154.72	0.04
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	5,977.000	83.829324	501,047.87	69.930000	417,971.61	-83,076.26	0.01
		Base		83.829324	501,047.87	69.930000	417,971.61	-83,076.26	0.01
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	70,437.000	57.594015	4,056,749.62	153.620000	10,820,531.94	6,763,782.32	0.33
		Base		57.594015	4,056,749.62	153.620000	10,820,531.94	6,763,782.32	0.33

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	9,451.000	41.419619	391,456.82	316.050000	2,986,988.55	2,595,531.73	0.09
		Base		41.419619	391,456.82	316.050000	2,986,988.55	2,595,531.73	0.09
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	7,071.000	58.089963	410,754.13	150.860000	1,066,731.06	655,976.93	0.03
		Base		58.089963	410,754.13	150.860000	1,066,731.06	655,976.93	0.03
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	2,556.000	98.781886	252,486.50	230.980000	590,384.88	337,898.38	0.02
		Base		98.781886	252,486.50	230.980000	590,384.88	337,898.38	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	11,748.000	57.766063	678,635.71	155.330000	1,824,816.84	1,146,181.13	0.06
		Base		57.766063	678,635.71	155.330000	1,824,816.84	1,146,181.13	0.06
75513E101	RTX CORP COMMON STOCK USD1.0								
		Local	85,118.000	37.873216	3,223,692.39	115.720000	9,849,854.96	6,626,162.57	0.30
		Base		37.873216	3,223,692.39	115.720000	9,849,854.96	6,626,162.57	0.30
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	55,368.000	59.768222	3,309,246.90	53.410000	2,957,204.88	-352,042.02	0.09
		Base		59.768222	3,309,246.90	53.410000	2,957,204.88	-352,042.02	0.09
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	10,362.000	65.871593	682,561.45	73.930000	766,062.66	83,501.21	0.02
		Base		65.871593	682,561.45	73.930000	766,062.66	83,501.21	0.02
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	6,745.000	391.623305	2,641,499.19	712.330000	4,804,665.85	2,163,166.66	0.15
		Base		391.623305	2,641,499.19	712.330000	4,804,665.85	2,163,166.66	0.15
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	58,389.000	13.447850	785,206.51	23.520000	1,373,309.28	588,102.77	0.04
		Base		13.447850	785,206.51	23.520000	1,373,309.28	588,102.77	0.04
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	13,016.000	36.707506	477,784.90	201.180000	2,618,558.88	2,140,773.98	0.08
		Base		36.707506	477,784.90	201.180000	2,618,558.88	2,140,773.98	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
761152107	RESMED INC COMMON STOCK USD.004								
		Local	9,433.000	98.615808	930,242.92	228.690000	2,157,232.77	1,226,989.85	0.07
		Base		98.615808	930,242.92	228.690000	2,157,232.77	1,226,989.85	0.07
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	7,231.000	70.549679	510,144.73	285.790000	2,066,547.49	1,556,402.76	0.06
		Base		70.549679	510,144.73	285.790000	2,066,547.49	1,556,402.76	0.06
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	17,976.000	29.808997	535,846.53	46.350000	833,187.60	297,341.07	0.03
		Base		29.808997	535,846.53	46.350000	833,187.60	297,341.07	0.03
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	6,818.000	137.015239	934,169.90	519.850000	3,544,337.30	2,610,167.40	0.11
		Base		137.015239	934,169.90	519.850000	3,544,337.30	2,610,167.40	0.11
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	21,126.000	25.260337	533,649.87	151.270000	3,195,730.02	2,662,080.15	0.10
		Base		25.260337	533,649.87	151.270000	3,195,730.02	2,662,080.15	0.10
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	20,260.000	124.701924	2,526,460.99	498.030000	10,090,087.80	7,563,626.81	0.31
		Base		124.701924	2,526,460.99	498.030000	10,090,087.80	7,563,626.81	0.31
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	6,831.000	171.887561	1,174,163.93	203.800000	1,392,157.80	217,993.87	0.04
		Base		171.887561	1,174,163.93	203.800000	1,392,157.80	217,993.87	0.04
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	76,357.000	503.335362	38,433,178.25	586.080000	44,751,310.56	6,318,132.31	1.38
		Base		503.335362	38,433,178.25	586.080000	44,751,310.56	6,318,132.31	1.38
79466L302	SALESFORCE INC COMMON STOCK USD.001								
		Local	61,744.000	95.556799	5,900,058.99	334.330000	20,642,871.52	14,742,812.53	0.64
		Base		95.556799	5,900,058.99	334.330000	20,642,871.52	14,742,812.53	0.64
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	8,058.000	56.376521	454,282.01	69.200000	557,613.60	103,331.59	0.02
		Base		56.376521	454,282.01	69.200000	557,613.60	103,331.59	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	92,201.000	74.978505	6,913,093.16	38.340000	3,534,986.34	-3,378,106.82	0.11
		Base		74.978505	6,913,093.16	38.340000	3,534,986.34	-3,378,106.82	0.11
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	94,422.000	31.877449	3,009,932.50	74.010000	6,988,172.22	3,978,239.72	0.22
		Base		31.877449	3,009,932.50	74.010000	6,988,172.22	3,978,239.72	0.22
816851109	SEMPRA COMMON STOCK								
		Local	40,115.000	40.648601	1,630,618.61	87.720000	3,518,887.80	1,888,269.19	0.11
		Base		40.648601	1,630,618.61	87.720000	3,518,887.80	1,888,269.19	0.11
81762P102	SERVICENOW INC COMMON STOCK USD.001								
		Local	12,953.000	333.308125	4,317,340.14	1,060.120000	13,731,734.36	9,414,394.22	0.42
		Base		333.308125	4,317,340.14	1,060.120000	13,731,734.36	9,414,394.22	0.42
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	14,774.000	56.401532	833,276.24	339.930000	5,022,125.82	4,188,849.58	0.15
		Base		56.401532	833,276.24	339.930000	5,022,125.82	4,188,849.58	0.15
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	19,443.000	88.720243	1,724,987.69	172.210000	3,348,279.03	1,623,291.34	0.10
		Base		88.720243	1,724,987.69	172.210000	3,348,279.03	1,623,291.34	0.10
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	10,103.000	94.638144	956,129.17	88.680000	895,934.04	-60,195.13	0.03
		Base		94.638144	956,129.17	88.680000	895,934.04	-60,195.13	0.03
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	7,722.000	54.277853	419,133.58	68.210000	526,717.62	107,584.04	0.02
		Base		54.277853	419,133.58	68.210000	526,717.62	107,584.04	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	6,757.000	74.648322	504,398.71	110.120000	744,080.84	239,682.13	0.02
		Base		74.648322	504,398.71	110.120000	744,080.84	239,682.13	0.02
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	3,370.000	67.349798	226,968.82	339.480000	1,144,047.60	917,078.78	0.04
		Base		67.349798	226,968.82	339.480000	1,144,047.60	917,078.78	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83444M101	SOLVENTUM CORP COMMON STOCK								
		Local	8,743.000	54.355948	475,234.05	66.060000	577,562.58	102,328.53	0.02
		Base		54.355948	475,234.05	66.060000	577,562.58	102,328.53	0.02
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	70,087.000	40.758263	2,856,624.38	82.320000	5,769,561.84	2,912,937.46	0.18
		Base		40.758263	2,856,624.38	82.320000	5,769,561.84	2,912,937.46	0.18
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	37,476.000	21.000160	787,002.00	33.620000	1,259,943.12	472,941.12	0.04
		Base		21.000160	787,002.00	33.620000	1,259,943.12	472,941.12	0.04
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	9,803.000	71.488536	700,802.12	80.290000	787,082.87	86,280.75	0.02
		Base		71.488536	700,802.12	80.290000	787,082.87	86,280.75	0.02
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	72,572.000	25.431284	1,845,599.12	91.250000	6,622,195.00	4,776,595.88	0.20
		Base		25.431284	1,845,599.12	91.250000	6,622,195.00	4,776,595.88	0.20
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	18,889.000	57.204463	1,080,535.10	98.150000	1,853,955.35	773,420.25	0.06
		Base		57.204463	1,080,535.10	98.150000	1,853,955.35	773,420.25	0.06
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	9,084.000	102.113796	927,601.72	114.070000	1,036,211.88	108,610.16	0.03
		Base		102.113796	927,601.72	114.070000	1,036,211.88	108,610.16	0.03
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	21,786.000	95.000604	2,069,683.15	360.050000	7,844,049.30	5,774,366.15	0.24
		Base		95.000604	2,069,683.15	360.050000	7,844,049.30	5,774,366.15	0.24
86800U302	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	32,383.000	60.054595	1,944,747.96	30.480000	987,033.84	-957,714.12	0.03
		Base		60.054595	1,944,747.96	30.480000	987,033.84	-957,714.12	0.03
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	9,734.000	101.857139	991,477.39	485.360000	4,724,494.24	3,733,016.85	0.15
		Base		101.857139	991,477.39	485.360000	4,724,494.24	3,733,016.85	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	25,105.000	32.795522	823,331.58	65.000000	1,631,825.00	808,493.42	0.05
		Base		32.795522	823,331.58	65.000000	1,631,825.00	808,493.42	0.05
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	31,397.000	38.463686	1,207,644.34	76.460000	2,400,614.62	1,192,970.28	0.07
		Base		38.463686	1,207,644.34	76.460000	2,400,614.62	1,192,970.28	0.07
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	70,981.000	16.631705	1,180,535.08	120.810000	8,575,214.61	7,394,679.53	0.26
		Base		16.631705	1,180,535.08	120.810000	8,575,214.61	7,394,679.53	0.26
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		Local	31,304.000	96.162844	3,010,281.66	220.730000	6,909,731.92	3,899,450.26	0.21
		Base		96.162844	3,010,281.66	220.730000	6,909,731.92	3,899,450.26	0.21
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	10,376.000	115.980369	1,203,412.31	184.080000	1,910,014.08	706,601.77	0.06
		Base		115.980369	1,203,412.31	184.080000	1,910,014.08	706,601.77	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	14,722.000	32.432134	477,465.87	65.330000	961,788.26	484,322.39	0.03
		Base		32.432134	477,465.87	65.330000	961,788.26	484,322.39	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	29,014.000	59.328365	1,721,353.19	135.180000	3,922,112.52	2,200,759.33	0.12
		Base		59.328365	1,721,353.19	135.180000	3,922,112.52	2,200,759.33	0.12
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001								
		Local	14,115.000	68.827849	971,505.09	178.500000	2,519,527.50	1,548,022.41	0.08
		Base		68.827849	971,505.09	178.500000	2,519,527.50	1,548,022.41	0.08
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	2,982.000	345.709343	1,030,905.26	464.130000	1,384,035.66	353,130.40	0.04
		Base		345.709343	1,030,905.26	464.130000	1,384,035.66	353,130.40	0.04
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	2,994.000	275.122124	823,715.64	177.980000	532,872.12	-290,843.52	0.02
		Base		275.122124	823,715.64	177.980000	532,872.12	-290,843.52	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	10,362.000	85.931771	890,425.01	125.920000	1,304,783.04	414,358.03	0.04
		Base		85.931771	890,425.01	125.920000	1,304,783.04	414,358.03	0.04
88160R101	TESLA INC COMMON STOCK USD.001								
		Local	182,563.000	238.960614	43,625,366.66	403.840000	73,726,241.92	30,100,875.26	2.27
		Base		238.960614	43,625,366.66	403.840000	73,726,241.92	30,100,875.26	2.27
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	58,051.000	53.991710	3,134,272.73	187.510000	10,885,143.01	7,750,870.28	0.34
		Base		53.991710	3,134,272.73	187.510000	10,885,143.01	7,750,870.28	0.34
88262P102	TEXAS PACIFIC LAND CORP COMMON STOCK USD.01								
		Local	1,189.000	1,185.217805	1,409,223.97	1,105.960000	1,314,986.44	-94,237.53	0.04
		Base		1,185.217805	1,409,223.97	1,105.960000	1,314,986.44	-94,237.53	0.04
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	12,041.000	35.119808	422,877.61	76.490000	921,016.09	498,138.48	0.03
		Base		35.119808	422,877.61	76.490000	921,016.09	498,138.48	0.03
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	24,239.000	137.204312	3,325,695.32	520.230000	12,609,854.97	9,284,159.65	0.39
		Base		137.204312	3,325,695.32	520.230000	12,609,854.97	9,284,159.65	0.39
88579Y101	3M CO COMMON STOCK USD.01								
		Local	35,085.000	71.649991	2,513,839.95	129.090000	4,529,122.65	2,015,282.70	0.14
		Base		71.649991	2,513,839.95	129.090000	4,529,122.65	2,015,282.70	0.14
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	34,410.000	16.490554	567,439.96	53.060000	1,825,794.60	1,258,354.64	0.06
		Base		16.490554	567,439.96	53.060000	1,825,794.60	1,258,354.64	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	3,590.000	377.602983	1,355,594.71	1,267.280000	4,549,535.20	3,193,940.49	0.14
		Base		377.602983	1,355,594.71	1,267.280000	4,549,535.20	3,193,940.49	0.14
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	14,434.000	58.269954	841,068.51	240.890000	3,477,006.26	2,635,937.75	0.11
		Base		58.269954	841,068.51	240.890000	3,477,006.26	2,635,937.75	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
896239100	TRIMBLE INC COMMON STOCK USD.001								
		Local	15,559.000	67.968068	1,057,515.17	70.660000	1,099,398.94	41,883.77	0.03
		Base		67.968068	1,057,515.17	70.660000	1,099,398.94	41,883.77	0.03
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
		Local	84,269.000	34.674601	2,921,993.96	43.380000	3,655,589.22	733,595.26	0.11
		Base		34.674601	2,921,993.96	43.380000	3,655,589.22	733,595.26	0.11
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	2,721.000	344.032216	936,111.66	576.640000	1,569,037.44	632,925.78	0.05
		Base		344.032216	936,111.66	576.640000	1,569,037.44	632,925.78	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	18,221.000	30.836122	561,864.97	57.440000	1,046,614.24	484,749.27	0.03
		Base		30.836122	561,864.97	57.440000	1,046,614.24	484,749.27	0.03
902653104	UDR INC REIT USD.01								
		Local	18,975.000	39.323897	746,170.94	43.410000	823,704.75	77,533.81	0.03
		Base		39.323897	746,170.94	43.410000	823,704.75	77,533.81	0.03
902973304	US BANCORP COMMON STOCK USD.01								
		Local	98,612.000	29.779901	2,936,655.60	47.830000	4,716,611.96	1,779,956.36	0.15
		Base		29.779901	2,936,655.60	47.830000	4,716,611.96	1,779,956.36	0.15
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
		Local	136,047.000	62.206665	8,463,030.09	60.320000	8,206,355.04	-256,675.05	0.25
		Base		62.206665	8,463,030.09	60.320000	8,206,355.04	-256,675.05	0.25
90384S303	ULTA BEAUTY INC COMMON STOCK								
		Local	3,109.000	223.209035	693,956.89	434.930000	1,352,197.37	658,240.48	0.04
		Base		223.209035	693,956.89	434.930000	1,352,197.37	658,240.48	0.04
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	38,417.000	49.185081	1,889,543.27	228.040000	8,760,612.68	6,871,069.41	0.27
		Base		49.185081	1,889,543.27	228.040000	8,760,612.68	6,871,069.41	0.27
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
		Local	20,814.000	51.086260	1,063,309.42	97.100000	2,021,039.40	957,729.98	0.06
		Base		51.086260	1,063,309.42	97.100000	2,021,039.40	957,729.98	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	45,909.000	87.727865	4,027,498.55	126.100000	5,789,124.90	1,761,626.35	0.18
		Base		87.727865	4,027,498.55	126.100000	5,789,124.90	1,761,626.35	0.18
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	4,235.000	131.974942	558,913.88	704.440000	2,983,303.40	2,424,389.52	0.09
		Base		131.974942	558,913.88	704.440000	2,983,303.40	2,424,389.52	0.09
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	59,337.000	96.004496	5,696,618.79	505.860000	30,016,214.82	24,319,596.03	0.92
		Base		96.004496	5,696,618.79	505.860000	30,016,214.82	24,319,596.03	0.92
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	3,797.000	115.275144	437,699.72	179.420000	681,257.74	243,558.02	0.02
		Base		115.275144	437,699.72	179.420000	681,257.74	243,558.02	0.02
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	20,373.000	39.069885	795,970.77	122.590000	2,497,526.07	1,701,555.30	0.08
		Base		39.069885	795,970.77	122.590000	2,497,526.07	1,701,555.30	0.08
92276F100	VENTAS INC REIT USD.25								
		Local	26,272.000	45.913677	1,206,244.11	58.890000	1,547,158.08	340,913.97	0.05
		Base		45.913677	1,206,244.11	58.890000	1,547,158.08	340,913.97	0.05
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
		Local	28,000.000	399.445775	11,184,481.70	538.810000	15,086,680.00	3,902,198.30	0.46
		Base		399.445775	11,184,481.70	538.810000	15,086,680.00	3,902,198.30	0.46
92338C103	VERALTO CORP COMMON STOCK USD.01								
		Local	15,771.000	34.170020	538,895.39	101.850000	1,606,276.35	1,067,380.96	0.05
		Base		34.170020	538,895.39	101.850000	1,606,276.35	1,067,380.96	0.05
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	5,345.000	74.124782	396,196.96	206.960000	1,106,201.20	710,004.24	0.03
		Base		74.124782	396,196.96	206.960000	1,106,201.20	710,004.24	0.03
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	269,623.000	44.168852	11,908,938.36	39.990000	10,782,223.77	-1,126,714.59	0.33
		Base		44.168852	11,908,938.36	39.990000	10,782,223.77	-1,126,714.59	0.33

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	9,128.000	95.956882	875,894.42	275.430000	2,514,125.04	1,638,230.62	0.08
		Base		95.956882	875,894.42	275.430000	2,514,125.04	1,638,230.62	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	16,481.000	120.674257	1,988,832.43	402.700000	6,636,898.70	4,648,066.27	0.20
		Base		120.674257	1,988,832.43	402.700000	6,636,898.70	4,648,066.27	0.20
92556H206	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001								
		Local	37,872.000	40.662264	1,539,961.25	10.460000	396,141.12	-1,143,820.13	0.01
		Base		40.662264	1,539,961.25	10.460000	396,141.12	-1,143,820.13	0.01
92556V106	VIATRIS INC COMMON STOCK								
		Local	114,846.000	14.836769	1,703,943.59	12.450000	1,429,832.70	-274,110.89	0.04
		Base		14.836769	1,703,943.59	12.450000	1,429,832.70	-274,110.89	0.04
925652109	VICI PROPERTIES INC REIT USD.01								
		Local	66,693.000	30.065707	2,005,172.19	29.210000	1,948,102.53	-57,069.66	0.06
		Base		30.065707	2,005,172.19	29.210000	1,948,102.53	-57,069.66	0.06
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	105,951.000	61.523975	6,518,526.66	316.040000	33,484,754.04	26,966,227.38	1.03
		Base		61.523975	6,518,526.66	316.040000	33,484,754.04	26,966,227.38	1.03
92840M102	VISTRA CORP COMMON STOCK USD.01								
		Local	22,091.000	93.718320	2,070,331.40	137.870000	3,045,686.17	975,354.77	0.09
		Base		93.718320	2,070,331.40	137.870000	3,045,686.17	975,354.77	0.09
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	8,403.000	74.454922	625,644.71	257.230000	2,161,503.69	1,535,858.98	0.07
		Base		74.454922	625,644.71	257.230000	2,161,503.69	1,535,858.98	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	20,242.000	45.589880	922,830.36	94.040000	1,903,557.68	980,727.32	0.06
		Base		45.589880	922,830.36	94.040000	1,903,557.68	980,727.32	0.06
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	11,227.000	74.837494	840,200.55	189.590000	2,128,526.93	1,288,326.38	0.07
		Base		74.837494	840,200.55	189.590000	2,128,526.93	1,288,326.38	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142103	WALMART INC COMMON STOCK USD.1							
	276,725.000	Local	24.127816	6,676,769.80	90.350000	25,002,103.75	18,325,333.95	0.77
		Base	24.127816	6,676,769.80	90.350000	25,002,103.75	18,325,333.95	0.77
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
	44,594.000	Local	41.391100	1,845,794.72	9.330000	416,062.02	-1,429,732.70	0.01
		Base	41.391100	1,845,794.72	9.330000	416,062.02	-1,429,732.70	0.01
934423104	WARNER BROS DISCOVERY INC COMMON STOCK							
	140,815.000	Local	29.362688	4,134,706.91	10.570000	1,488,414.55	-2,646,292.36	0.05
		Base	29.362688	4,134,706.91	10.570000	1,488,414.55	-2,646,292.36	0.05
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
	23,299.000	Local	45.120652	1,051,266.07	201.790000	4,701,505.21	3,650,239.14	0.14
		Base	45.120652	1,051,266.07	201.790000	4,701,505.21	3,650,239.14	0.14
941848103	WATERS CORP COMMON STOCK USD.01							
	3,758.000	Local	81.933797	307,907.21	370.980000	1,394,142.84	1,086,235.63	0.04
		Base	81.933797	307,907.21	370.980000	1,394,142.84	1,086,235.63	0.04
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
	216,635.000	Local	37.820319	8,193,204.78	70.240000	15,216,442.40	7,023,237.62	0.47
		Base	37.820319	8,193,204.78	70.240000	15,216,442.40	7,023,237.62	0.47
95040Q104	WELLTOWER INC REIT USD1.0							
	36,889.000	Local	67.676321	2,496,511.81	126.030000	4,649,120.67	2,152,608.86	0.14
		Base	67.676321	2,496,511.81	126.030000	4,649,120.67	2,152,608.86	0.14
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
	4,592.000	Local	220.359935	1,011,892.82	327.560000	1,504,155.52	492,262.70	0.05
		Base	220.359935	1,011,892.82	327.560000	1,504,155.52	492,262.70	0.05
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	20,607.000	Local	43.079961	887,748.76	59.630000	1,228,795.41	341,046.65	0.04
		Base	43.079961	887,748.76	59.630000	1,228,795.41	341,046.65	0.04
962166104	WEYERHAEUSER CO REIT USD1.25							
	45,971.000	Local	28.319829	1,301,890.88	28.150000	1,294,083.65	-7,807.23	0.04
		Base	28.319829	1,301,890.88	28.150000	1,294,083.65	-7,807.23	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	78,278.000	28.408235	2,223,739.79	54.120000	4,236,405.36	2,012,665.57	0.13
		Base		28.408235	2,223,739.79	54.120000	4,236,405.36	2,012,665.57	0.13
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	5,917.000	90.482445	535,384.63	86.160000	509,808.72	-25,575.91	0.02
		Base		90.482445	535,384.63	86.160000	509,808.72	-25,575.91	0.02
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	35,504.000	33.268299	1,181,157.69	67.520000	2,397,230.08	1,216,072.39	0.07
		Base		33.268299	1,181,157.69	67.520000	2,397,230.08	1,216,072.39	0.07
98419M100	XYLEM INC COMMON STOCK								
		Local	15,483.000	53.329771	825,704.84	116.020000	1,796,337.66	970,632.82	0.06
		Base		53.329771	825,704.84	116.020000	1,796,337.66	970,632.82	0.06
988498101	YUM BRANDS INC COMMON STOCK								
		Local	17,906.000	34.898481	624,892.20	134.160000	2,402,268.96	1,777,376.76	0.07
		Base		34.898481	624,892.20	134.160000	2,402,268.96	1,777,376.76	0.07
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	3,271.000	260.319694	851,505.72	386.220000	1,263,325.62	411,819.90	0.04
		Base		260.319694	851,505.72	386.220000	1,263,325.62	411,819.90	0.04
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	12,907.000	78.305236	1,010,685.68	105.630000	1,363,366.41	352,680.73	0.04
		Base		78.305236	1,010,685.68	105.630000	1,363,366.41	352,680.73	0.04
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	28,609.000	51.538591	1,474,467.56	162.930000	4,661,264.37	3,186,796.81	0.14
		Base		51.538591	1,474,467.56	162.930000	4,661,264.37	3,186,796.81	0.14
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	5,578.000	41.260350	230,150.23	130.680000	728,933.04	498,782.81	0.02
		Base		41.260350	230,150.23	130.680000	728,933.04	498,782.81	0.02
G0250X107	AMCOR PLC COMMON STOCK USD.01								
		Local	91,932.000	11.078002	1,018,422.92	9.410000	865,080.12	-153,342.80	0.03
		Base		11.078002	1,018,422.92	9.410000	865,080.12	-153,342.80	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G0403H108	AON PLC CLASS A COMMON STOCK								
		Local	13,893.000	83.052023	1,153,841.76	359.160000	4,989,809.88	3,835,968.12	0.15
		Base		83.052023	1,153,841.76	359.160000	4,989,809.88	3,835,968.12	0.15
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01								
		Local	24,086.000	57.788478	1,391,893.28	92.350000	2,224,342.10	832,448.82	0.07
		Base		57.788478	1,391,893.28	92.350000	2,224,342.10	832,448.82	0.07
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	39,844.000	97.696759	3,892,629.67	351.790000	14,016,720.76	10,124,091.09	0.43
		Base		97.696759	3,892,629.67	351.790000	14,016,720.76	10,124,091.09	0.43
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	25,418.000	51.296609	1,303,857.22	331.870000	8,435,471.66	7,131,614.44	0.26
		Base		51.296609	1,303,857.22	331.870000	8,435,471.66	7,131,614.44	0.26
G3223R108	EVEREST GROUP LTD COMMON STOCK USD.01								
		Local	2,778.000	265.512192	737,592.87	362.460000	1,006,913.88	269,321.01	0.03
		Base		265.512192	737,592.87	362.460000	1,006,913.88	269,321.01	0.03
G3265R107	APTIV PLC COMMON STOCK USD.01								
		Local	16,987.000	48.392598	822,045.06	60.480000	1,027,373.76	205,328.70	0.03
		Base		48.392598	822,045.06	60.480000	1,027,373.76	205,328.70	0.03
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	28,573.000	20.665412	590,472.83	17.480000	499,456.04	-91,016.79	0.02
		Base		20.665412	590,472.83	17.480000	499,456.04	-91,016.79	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	29,398.000	38.824336	1,141,357.83	78.930000	2,320,384.14	1,179,026.31	0.07
		Base		38.824336	1,141,357.83	78.930000	2,320,384.14	1,179,026.31	0.07
G54950103	LINDE PLC COMMON STOCK								
		Local	30,573.000	173.200159	5,295,248.45	418.670000	12,799,997.91	7,504,749.46	0.39
		Base		173.200159	5,295,248.45	418.670000	12,799,997.91	7,504,749.46	0.39
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	81,161.000	78.601876	6,379,406.84	79.880000	6,483,140.68	103,733.84	0.20
		Base		78.601876	6,379,406.84	79.880000	6,483,140.68	103,733.84	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	27,771.000	36.487714	1,013,300.31	25.730000	714,547.83	-298,752.48	0.02
		Base		36.487714	1,013,300.31	25.730000	714,547.83	-298,752.48	0.02
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001								
		Local	13,342.000	41.801139	557,710.80	86.310000	1,151,548.02	593,837.22	0.04
		Base		41.801139	557,710.80	86.310000	1,151,548.02	593,837.22	0.04
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	10,600.000	30.544375	323,770.38	100.640000	1,066,784.00	743,013.62	0.03
		Base		30.544375	323,770.38	100.640000	1,066,784.00	743,013.62	0.03
G8267P108	SMURFIT WESTROCK PLC COMMON STOCK								
		Local	31,465.000	46.188154	1,453,310.26	53.860000	1,694,704.90	241,394.64	0.05
		Base		46.188154	1,453,310.26	53.860000	1,694,704.90	241,394.64	0.05
G8473T100	STERIS PLC COMMON STOCK USD75.0								
		Local	6,285.000	163.122153	1,025,222.73	205.560000	1,291,944.60	266,721.87	0.04
		Base		163.122153	1,025,222.73	205.560000	1,291,944.60	266,721.87	0.04
G87052109	TE CONNECTIVITY PLC COMMON STOCK USD.01								
		Local	19,303.000	46.009373	888,118.92	142.970000	2,759,749.91	1,871,630.99	0.09
		Base		46.009373	888,118.92	142.970000	2,759,749.91	1,871,630.99	0.09
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0								
		Local	14,401.000	42.863068	617,271.04	369.350000	5,319,009.35	4,701,738.31	0.16
		Base		42.863068	617,271.04	369.350000	5,319,009.35	4,701,738.31	0.16
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	6,477.000	137.185592	888,551.08	313.240000	2,028,855.48	1,140,304.40	0.06
		Base		137.185592	888,551.08	313.240000	2,028,855.48	1,140,304.40	0.06
H11356104	BUNGE GLOBAL SA COMMON STOCK USD.01								
		Local	9,018.000	100.227324	903,850.01	77.760000	701,239.68	-202,610.33	0.02
		Base		100.227324	903,850.01	77.760000	701,239.68	-202,610.33	0.02
H1467J104	CHUBB LTD COMMON STOCK								
		Local	23,961.000	91.268998	2,186,896.46	276.300000	6,620,424.30	4,433,527.84	0.20
		Base		91.268998	2,186,896.46	276.300000	6,620,424.30	4,433,527.84	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
	9,801.000	Local	61.733140	605,046.51	206.260000	2,021,554.26	1,416,507.75	0.06
		Base	61.733140	605,046.51	206.260000	2,021,554.26	1,416,507.75	0.06
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
	16,579.000	Local	60.849907	1,008,830.61	74.270000	1,231,322.33	222,491.72	0.04
		Base	60.849907	1,008,830.61	74.270000	1,231,322.33	222,491.72	0.04
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK EUR.2							
	16,105.000	Local	194.602794	3,134,078.00	207.850000	3,347,424.25	213,346.25	0.10
		Base	194.602794	3,134,078.00	207.850000	3,347,424.25	213,346.25	0.10
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
	15,111.000	Local	80.954818	1,223,308.25	230.690000	3,485,956.59	2,262,648.34	0.11
		Base	80.954818	1,223,308.25	230.690000	3,485,956.59	2,262,648.34	0.11
US DOLLAR Total								
	23,028,179.000	Local		1,133,303,376.08		3,244,058,096.68	2,110,754,720.60	99.92
		Base		1,133,303,376.08		3,244,058,096.68	2,110,754,720.60	99.92
EQUITY Total								
	23,028,179.000	Base		1,133,303,376.08		3,244,058,096.68	2,110,754,720.60	99.92

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		25,528,450.060	Base		1,135,803,647.14		3,246,558,367.74	2,110,754,720.60	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			49,999.990	Local	1.000000	49,999.99	1.000000	49,999.99	0.00	0.00
				Base	1.000000	49,999.99	1.000000	49,999.99	0.00	0.00
US DOLLAR Total										
			49,999.990	Local		49,999.99		49,999.99	0.00	0.00
				Base		49,999.99		49,999.99	0.00	0.00
CASH Total										
			49,999.990	Base		49,999.99		49,999.99	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
912797KS5	TREASURY BILL 04/25 0.00000						4.927000	17 Apr 2025		
			90,000,000.000	Local	98.549812	88,694,830.83	98.786426	88,907,783.40	212,952.57	3.31
				Base	98.549812	88,694,830.83	98.786426	88,907,783.40	212,952.57	3.31
912797LB1	TREASURY BILL 05/25 0.00000						4.863000	15 May 2025		
			25,000,000.000	Local	98.189883	24,547,470.83	98.470485	24,617,621.25	70,150.42	0.92
				Base	98.189883	24,547,470.83	98.470485	24,617,621.25	70,150.42	0.92
912797LR6	TREASURY BILL 01/25 0.00000						4.465000	02 Jan 2025		
			40,000,000.000	Local	99.987597	39,995,038.89	99.987597	39,995,038.80	-0.09	1.49
				Base	99.987597	39,995,038.89	99.987597	39,995,038.80	-0.09	1.49
912797LW5	TREASURY BILL 07/25 0.00000						4.490000	10 Jul 2025		
			35,000,000.000	Local	97.630278	34,170,597.22	97.846625	34,246,318.75	75,721.53	1.28
				Base	97.630278	34,170,597.22	97.846625	34,246,318.75	75,721.53	1.28
912797LY1	TREASURY BILL 01/25 0.00000						4.990900	16 Jan 2025		
			25,000,000.000	Local	99.792046	24,948,011.46	99.792046	24,948,011.50	0.04	0.93
				Base	99.792046	24,948,011.46	99.792046	24,948,011.50	0.04	0.93

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797MM6	TREASURY BILL 03/25 0.00000					4.345500	06 Mar 2025		
		Local	40,000,000.000	99.227467	39,690,986.67	99.267625	39,707,050.00	16,063.33	1.48
		Base		99.227467	39,690,986.67	99.267625	39,707,050.00	16,063.33	1.48
912797MU8	TREASURY BILL 03/25 0.00000					4.250300	27 Mar 2025		
		Local	35,000,000.000	98.996457	34,648,759.93	99.022333	34,657,816.55	9,056.62	1.29
		Base		98.996457	34,648,759.93	99.022333	34,657,816.55	9,056.62	1.29
912797MW4	TREASURY BILL 01/25 0.00000					4.426000	07 Jan 2025		
		Local	40,000,000.000	99.926233	39,970,493.33	99.926233	39,970,493.20	-0.13	1.49
		Base		99.926233	39,970,493.33	99.926233	39,970,493.20	-0.13	1.49
912797MZ7	TREASURY BILL 01/25 0.00000					4.370000	28 Jan 2025		
		Local	40,000,000.000	99.672250	39,868,900.00	99.672250	39,868,900.00	0.00	1.48
		Base		99.672250	39,868,900.00	99.672250	39,868,900.00	0.00	1.48
912797NF0	TREASURY BILL 02/25 0.00000					4.449300	04 Feb 2025		
		Local	25,000,000.000	99.579788	24,894,947.08	99.579788	24,894,947.00	-0.08	0.93
		Base		99.579788	24,894,947.08	99.579788	24,894,947.00	-0.08	0.93
912797NV5	TREASURY BILL 06/25 0.00000					4.165000	20 Jun 2025		
		Local	40,000,000.000	98.033194	39,213,277.78	98.064715	39,225,886.00	12,608.22	1.46
		Base		98.033194	39,213,277.78	98.064715	39,225,886.00	12,608.22	1.46
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224					4.380000	02 Jan 2025		
		Local	190,448,093.570	100.000000	190,448,093.57	100.000000	190,448,093.57	0.00	7.09
		Base		100.000000	190,448,093.57	100.000000	190,448,093.57	0.00	7.09
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224					4.570000	02 Jan 2025		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.59
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.59
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					4.400000	16 Jan 2025		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.72
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.72
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					4.400000	02 Jan 2025		
		Local	250,000,000.000	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	9.31
		Base		100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	9.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
978UHK000	DAIWA CAPITAL MARKETS REPO					4.250000	02 Jan 2025		
		Local	350,000,000.000	100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	13.03
		Base		100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	13.03
985FHY004	MITSUBISHI UFJ REPO					4.320000	30 Jan 2025		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.72
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.72
US DOLLAR Total									
		Local	1,575,448,093.570		1,571,091,407.59		1,571,487,960.02	396,552.43	58.51
		Base			1,571,091,407.59		1,571,487,960.02	396,552.43	58.51
CASH EQUIVALENT Total									
		Base	1,575,448,093.570		1,571,091,407.59		1,571,487,960.02	396,552.43	58.51
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST								
		Local	134,066,946.090	1.000000	134,066,946.09	1.000000	134,066,946.09	0.00	4.99
		Base		1.000000	134,066,946.09	1.000000	134,066,946.09	0.00	4.99
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT								
		Local	111,540,026.760	1.000000	111,540,026.76	1.000000	111,540,026.76	0.00	4.15
		Base		1.000000	111,540,026.76	1.000000	111,540,026.76	0.00	4.15
US DOLLAR Total									
		Local	245,606,972.850		245,606,972.85		245,606,972.85	0.00	9.15
		Base			245,606,972.85		245,606,972.85	0.00	9.15
EQUITY Total									
		Base	245,606,972.850		245,606,972.85		245,606,972.85	0.00	9.15
FIXED INCOME									

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR						Exchange Rate:	1.000000	
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				4.875000	20 Apr 2042		
	324,882.750	Local	102.140314	331,836.26	101.079167	328,388.78	-3,447.48	0.01
Original Face:	15,000,000.000	Base	102.140314	331,836.26	101.079167	328,388.78	-3,447.48	0.01
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				4.625000	20 Jul 2047		
	337,952.500	Local	100.307043	338,990.16	100.823981	340,737.16	1,747.00	0.01
Original Face:	5,000,000.000	Base	100.307043	338,990.16	100.823981	340,737.16	1,747.00	0.01
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	946,121.600	Local	99.928557	945,445.66	98.346840	930,480.70	-14,964.96	0.03
Original Face:	10,000,000.000	Base	99.928557	945,445.66	98.346840	930,480.70	-14,964.96	0.03
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
	185,726.990	Local	103.994417	193,145.70	97.884000	181,797.01	-11,348.69	0.01
Original Face:	17,600,000.000	Base	103.994417	193,145.70	97.884000	181,797.01	-11,348.69	0.01
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
	768,948.800	Local	103.949544	799,318.77	97.136960	746,933.49	-52,385.28	0.03
Original Face:	50,000,000.000	Base	103.949544	799,318.77	97.136960	746,933.49	-52,385.28	0.03
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				4.884740	20 Jun 2042		
	381,436.090	Local	100.040450	381,590.38	98.636530	376,235.32	-5,355.06	0.01
Original Face:	10,000,000.000	Base	100.040450	381,590.38	98.636530	376,235.32	-5,355.06	0.01
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
	3,244,418.780	Local	101.805105	3,302,983.95	92.901160	3,014,102.68	-288,881.27	0.11
Original Face:	41,570,000.000	Base	101.805105	3,302,983.95	92.901160	3,014,102.68	-288,881.27	0.11
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				4.810000	16 Jun 2037		
	620,878.180	Local	100.127809	621,671.72	99.440990	617,407.41	-4,264.31	0.02
Original Face:	32,313,742.000	Base	100.127809	621,671.72	99.440990	617,407.41	-4,264.31	0.02
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
	18,511.060	Local	99.823511	18,478.39	94.928460	17,572.26	-906.13	0.00
Original Face:	8,021,011.000	Base	99.823511	18,478.39	94.928460	17,572.26	-906.13	0.00
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	7,655.660	Local	99.721774	7,634.36	94.852590	7,261.59	-372.77	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:	2,750,000.000	Base	99.721774	7,634.36	94.852590	7,261.59	-372.77	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	300,871.340	Local	104.661494	314,896.44	98.883560	297,512.29	-17,384.15	0.01
Original Face:	10,300,000.000	Base	104.661494	314,896.44	98.883560	297,512.29	-17,384.15	0.01
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	166,840.270	Local	104.023417	173,552.95	97.165250	162,110.77	-11,442.18	0.01
Original Face:	7,350,000.000	Base	104.023417	173,552.95	97.165250	162,110.77	-11,442.18	0.01
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
	2,817.990	Local	100.364089	2,828.25	99.648630	2,808.09	-20.16	0.00
Original Face:	5,000,000.000	Base	100.364089	2,828.25	99.648630	2,808.09	-20.16	0.00
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	282,833.030	Local	99.866448	282,455.30	96.578770	273,156.66	-9,298.64	0.01
Original Face:	10,815,142.000	Base	99.866448	282,455.30	96.578770	273,156.66	-9,298.64	0.01
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	154,120.710	Local	101.726796	156,782.06	97.495280	150,260.42	-6,521.64	0.01
Original Face:	5,648,629.000	Base	101.726796	156,782.06	97.495280	150,260.42	-6,521.64	0.01
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				4.784740	20 Nov 2042		
	4,152,014.770	Local	100.000000	4,152,014.77	97.896430	4,064,674.23	-87,340.54	0.15
Original Face:	25,333,333.000	Base	100.000000	4,152,014.77	97.896430	4,064,674.23	-87,340.54	0.15
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				4.860000	16 Nov 2041		
	1,065,592.400	Local	100.108077	1,066,744.06	98.516930	1,049,788.92	-16,955.14	0.04
Original Face:	10,000,000.000	Base	100.108077	1,066,744.06	98.516930	1,049,788.92	-16,955.14	0.04
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	273,232.140	Local	103.371730	282,444.79	97.408150	266,150.37	-16,294.42	0.01
Original Face:	10,359,452.000	Base	103.371730	282,444.79	97.408150	266,150.37	-16,294.42	0.01
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				4.860000	16 Dec 2041		
	2,065,951.090	Local	100.108302	2,068,188.55	98.400860	2,032,913.64	-35,274.91	0.08
Original Face:	12,911,372.000	Base	100.108302	2,068,188.55	98.400860	2,032,913.64	-35,274.91	0.08
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	877,310.800	Local	96.103629	843,127.52	91.837790	805,702.85	-37,424.67	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:	10,000,000.000	Base	96.103629	843,127.52	91.837790	805,702.85	-37,424.67	0.03
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	932,571.100	Local	100.132416	933,805.97	92.014730	858,102.78	-75,703.19	0.03
Original Face:	10,000,000.000	Base	100.132416	933,805.97	92.014730	858,102.78	-75,703.19	0.03
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	932,571.100	Local	100.634195	938,485.42	92.583410	863,406.13	-75,079.29	0.03
Original Face:	10,000,000.000	Base	100.634195	938,485.42	92.583410	863,406.13	-75,079.29	0.03
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	845,056.480	Local	101.371777	856,648.77	92.075360	778,088.80	-78,559.97	0.03
Original Face:	18,249,312.000	Base	101.371777	856,648.77	92.075360	778,088.80	-78,559.97	0.03
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	1,057,436.430	Local	99.999998	1,057,436.41	85.836610	907,667.58	-149,768.83	0.03
Original Face:	10,000,000.000	Base	99.999998	1,057,436.41	85.836610	907,667.58	-149,768.83	0.03
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	1,057,436.430	Local	101.244741	1,070,598.78	87.485180	925,100.16	-145,498.62	0.03
Original Face:	10,000,000.000	Base	101.244741	1,070,598.78	87.485180	925,100.16	-145,498.62	0.03
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	1,008,892.900	Local	101.357569	1,022,589.32	91.219200	920,304.03	-102,285.29	0.03
Original Face:	10,000,000.000	Base	101.357569	1,022,589.32	91.219200	920,304.03	-102,285.29	0.03
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	2,382,880.800	Local	95.238213	2,269,413.08	82.907660	1,975,590.71	-293,822.37	0.07
Original Face:	10,000,000.000	Base	95.238213	2,269,413.08	82.907660	1,975,590.71	-293,822.37	0.07
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	2,874,856.500	Local	99.474069	2,859,736.75	88.536950	2,545,310.26	-314,426.49	0.09
Original Face:	15,000,000.000	Base	99.474069	2,859,736.75	88.536950	2,545,310.26	-314,426.49	0.09
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	44,995.520	Local	101.102021	45,491.38	95.847220	43,126.96	-2,364.42	0.00
Original Face:	1,000,000.000	Base	101.102021	45,491.38	95.847220	43,126.96	-2,364.42	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	337,478.400	Local	100.623646	339,583.07	87.063370	293,820.07	-45,763.00	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:		Base	2,000,000.000	100.623646	339,583.07	87.063370	293,820.07	-45,763.00	0.01
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
		Local	25,461.430	100.689239	25,636.92	97.159410	24,738.18	-898.74	0.00
Original Face:		Base	1,000,000.000	100.689239	25,636.92	97.159410	24,738.18	-898.74	0.00
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.500000	20 May 2045		
		Local	161,577.790	100.872570	162,987.67	87.527900	141,425.65	-21,562.02	0.01
Original Face:		Base	5,000,000.000	100.872570	162,987.67	87.527900	141,425.65	-21,562.02	0.01
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	490,883.000	98.023103	481,178.75	90.378510	443,652.74	-37,526.01	0.02
Original Face:		Base	5,000,000.000	98.023103	481,178.75	90.378510	443,652.74	-37,526.01	0.02
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	962,779.290	100.672099	969,250.12	84.754130	815,995.21	-153,254.91	0.03
Original Face:		Base	20,000,000.000	100.672099	969,250.12	84.754130	815,995.21	-153,254.91	0.03
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	450,301.170	100.185407	451,136.06	84.035180	378,411.40	-72,724.66	0.01
Original Face:		Base	10,000,000.000	100.185407	451,136.06	84.035180	378,411.40	-72,724.66	0.01
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	1,369,308.280	96.389856	1,319,874.28	83.987460	1,150,047.24	-169,827.04	0.04
Original Face:		Base	4,000,000.000	96.389856	1,319,874.28	83.987460	1,150,047.24	-169,827.04	0.04
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,886,443.650	96.855901	1,827,131.99	85.173180	1,606,744.05	-220,387.94	0.06
Original Face:		Base	5,000,000.000	96.855901	1,827,131.99	85.173180	1,606,744.05	-220,387.94	0.06
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	62,061.630	99.918033	62,010.76	98.917910	61,390.07	-620.69	0.00
Original Face:		Base	10,000,000.000	99.918033	62,010.76	98.917910	61,390.07	-620.69	0.00
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	405,159.030	100.076027	405,467.06	98.626110	399,592.59	-5,874.47	0.01
Original Face:		Base	5,000,000.000	100.076027	405,467.06	98.626110	399,592.59	-5,874.47	0.01
38381LMZ2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 119 AE					4.500000	16 Dec 2049		
		Local	6,960,652.940	99.303472	6,912,170.04	98.035600	6,823,917.87	-88,252.17	0.25

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:		Base	6,982,274.000	99.303472	6,912,170.04	98.035600	6,823,917.87	-88,252.17	0.25
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD					3.000000	20 Mar 2049		
		Local	259,100.100	100.000000	259,100.10	93.656830	242,664.94	-16,435.16	0.01
Original Face:		Base	10,000,000.000	100.000000	259,100.10	93.656830	242,664.94	-16,435.16	0.01
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.455000	20 Jun 2036		
		Local	3,821,045.680	103.398108	3,950,888.93	90.602440	3,461,960.62	-488,928.31	0.13
Original Face:		Base	8,000,000.000	103.398108	3,950,888.93	90.602440	3,461,960.62	-488,928.31	0.13
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR					4.600000	15 Mar 2030		
		Local	13,125,000.000	100.000000	13,125,000.00	100.000000	13,125,000.00	0.00	0.49
Original Face:		Base	25,000,000.000	100.000000	13,125,000.00	100.000000	13,125,000.00	0.00	0.49
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					4.700000	20 Jan 2027		
		Local	5,625,000.000	100.000000	5,625,000.01	100.000000	5,625,000.01	0.00	0.21
Original Face:		Base	15,000,000.000	100.000000	5,625,000.01	100.000000	5,625,000.01	0.00	0.21
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					4.600000	15 Sep 2026		
		Local	583,333.340	100.000000	583,333.34	100.000000	583,333.34	0.00	0.02
Original Face:		Base	2,000,000.000	100.000000	583,333.34	100.000000	583,333.34	0.00	0.02
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.320000	01 Apr 2027		
		Local	332,629.240	102.270955	340,183.10	99.142600	329,777.28	-10,405.82	0.01
Original Face:		Base	28,600,000.000	102.270955	340,183.10	99.142600	329,777.28	-10,405.82	0.01
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR					9.457000	25 Jan 2029		
		Local	391,934.250	104.613544	410,016.31	101.286878	396,977.97	-13,038.34	0.01
Original Face:		Base	5,000,000.000	104.613544	410,016.31	101.286878	396,977.97	-13,038.34	0.01
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75					0.750000	15 May 2025		
		Local	4,000,000.000	98.437408	3,937,496.32	98.706623	3,948,264.92	10,768.60	0.15
		Base		98.437408	3,937,496.32	98.706623	3,948,264.92	10,768.60	0.15
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					0.010000	24 Jan 2025		
		Local	2,700,000.000	102.812461	2,775,936.44	102.554360	2,768,967.72	-6,968.72	0.10
		Base		102.812461	2,775,936.44	102.554360	2,768,967.72	-6,968.72	0.10
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2027		
		Local	3,000,000.000	102.952494	3,088,574.81	100.499192	3,014,975.76	-73,599.05	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	102.952494	3,088,574.81	100.499192	3,014,975.76	-73,599.05	0.11
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	3,104,531.470	Local	103.156283	3,202,519.26	101.349190	3,146,417.50	-56,101.76	0.12
Original Face:	3,400,000.000	Base	103.156283	3,202,519.26	101.349190	3,146,417.50	-56,101.76	0.12
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	7,000,000.000	Local	103.502466	7,245,172.59	99.497269	6,964,808.83	-280,363.76	0.26
		Base	103.502466	7,245,172.59	99.497269	6,964,808.83	-280,363.76	0.26
9128286A3	US TREASURY N/B 01/26 2.625				2.625000	31 Jan 2026		
	20,000,000.000	Local	98.436031	19,687,206.20	98.304688	19,660,937.60	-26,268.60	0.73
		Base	98.436031	19,687,206.20	98.304688	19,660,937.60	-26,268.60	0.73
9128286L9	US TREASURY N/B 03/26 2.25				2.250000	31 Mar 2026		
	20,000,000.000	Local	98.273701	19,654,740.27	97.582031	19,516,406.20	-138,334.07	0.73
		Base	98.273701	19,654,740.27	97.582031	19,516,406.20	-138,334.07	0.73
912828ZC7	US TREASURY N/B 02/25 1.125				1.125000	28 Feb 2025		
	25,000,000.000	Local	99.543628	24,885,906.96	99.491406	24,872,851.50	-13,055.46	0.93
		Base	99.543628	24,885,906.96	99.491406	24,872,851.50	-13,055.46	0.93
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	20,000,000.000	Local	99.689248	19,937,849.56	98.377344	19,675,468.80	-262,380.76	0.73
		Base	99.689248	19,937,849.56	98.377344	19,675,468.80	-262,380.76	0.73
91282CAB7	US TREASURY N/B 07/25 0.25				0.250000	31 Jul 2025		
	15,000,000.000	Local	98.415664	14,762,349.57	97.725586	14,658,837.90	-103,511.67	0.55
		Base	98.415664	14,762,349.57	97.725586	14,658,837.90	-103,511.67	0.55
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	10,000,000.000	Local	99.505108	9,950,510.78	97.392578	9,739,257.80	-211,252.98	0.36
		Base	99.505108	9,950,510.78	97.392578	9,739,257.80	-211,252.98	0.36
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	99.618060	19,923,612.05	95.804688	19,160,937.60	-762,674.45	0.71
		Base	99.618060	19,923,612.05	95.804688	19,160,937.60	-762,674.45	0.71
91282CDS7	US TREASURY N/B 01/25 1.125				1.125000	15 Jan 2025		
	25,000,000.000	Local	99.882808	24,970,702.08	99.885522	24,971,380.50	678.42	0.93

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	99.882808	24,970,702.08	99.885522	24,971,380.50	678.42	0.93
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	20,000,000.000	Local	99.984947	19,996,989.38	99.649740	19,929,948.00	-67,041.38	0.74
		Base	99.984947	19,996,989.38	99.649740	19,929,948.00	-67,041.38	0.74
91282CED9	US TREASURY N/B 03/25 1.75				1.750000	15 Mar 2025		
	10,000,000.000	Local	99.949132	9,994,913.16	99.496094	9,949,609.40	-45,303.76	0.37
		Base	99.949132	9,994,913.16	99.496094	9,949,609.40	-45,303.76	0.37
91282CEH0	US TREASURY N/B 04/25 2.625				2.625000	15 Apr 2025		
	25,000,000.000	Local	99.568538	24,892,134.58	99.533594	24,883,398.50	-8,736.08	0.93
		Base	99.568538	24,892,134.58	99.533594	24,883,398.50	-8,736.08	0.93
91282CEQ0	US TREASURY N/B 05/25 2.75				2.750000	15 May 2025		
	90,000,000.000	Local	100.031595	90,028,435.55	99.450000	89,505,000.00	-523,435.55	3.33
		Base	100.031595	90,028,435.55	99.450000	89,505,000.00	-523,435.55	3.33
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025		
	25,000,000.000	Local	99.742723	24,935,680.79	99.396094	24,849,023.50	-86,657.29	0.93
		Base	99.742723	24,935,680.79	99.396094	24,849,023.50	-86,657.29	0.93
91282CGG0	US TREASURY N/B 01/25 4.125				4.125000	31 Jan 2025		
	25,000,000.000	Local	99.995872	24,998,968.08	99.976541	24,994,135.25	-4,832.83	0.93
		Base	99.995872	24,998,968.08	99.976541	24,994,135.25	-4,832.83	0.93
91282CGN5	US TREASURY N/B 02/25 4.625				4.625000	28 Feb 2025		
	25,000,000.000	Local	100.094547	25,023,636.75	100.028320	25,007,080.00	-16,556.75	0.93
		Base	100.094547	25,023,636.75	100.028320	25,007,080.00	-16,556.75	0.93
91282CGU9	US TREASURY N/B 03/25 3.875				3.875000	31 Mar 2025		
	25,000,000.000	Local	99.959263	24,989,815.72	99.897656	24,974,414.00	-15,401.72	0.93
		Base	99.959263	24,989,815.72	99.897656	24,974,414.00	-15,401.72	0.93
91282CGX3	US TREASURY N/B 04/25 3.875				3.875000	30 Apr 2025		
	20,000,000.000	Local	99.929540	19,985,907.97	99.848437	19,969,687.40	-16,220.57	0.74
		Base	99.929540	19,985,907.97	99.848437	19,969,687.40	-16,220.57	0.74
91282CHL8	US TREASURY N/B 06/25 4.625				4.625000	30 Jun 2025		
	25,000,000.000	Local	99.774200	24,943,549.89	100.240625	25,060,156.25	116,606.36	0.93

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	99.774200	24,943,549.89	100.240625	25,060,156.25	116,606.36	0.93
91282CHN4	US TREASURY N/B 07/25 4.75				4.750000	31 Jul 2025		
	25,000,000.000	Local	99.842698	24,960,674.41	100.275391	25,068,847.75	108,173.34	0.93
		Base	99.842698	24,960,674.41	100.275391	25,068,847.75	108,173.34	0.93
91282CHV6	US TREASURY N/B 08/25 5				5.000000	31 Aug 2025		
	50,000,000.000	Local	99.932135	49,966,067.58	100.482812	50,241,406.00	275,338.42	1.87
		Base	99.932135	49,966,067.58	100.482812	50,241,406.00	275,338.42	1.87
91282CJB8	US TREASURY N/B 09/25 5				5.000000	30 Sep 2025		
	60,000,000.000	Local	99.910607	59,946,364.45	100.521875	60,313,125.00	366,760.55	2.25
		Base	99.910607	59,946,364.45	100.521875	60,313,125.00	366,760.55	2.25
91282CJC6	US TREASURY N/B 10/26 4.625				4.625000	15 Oct 2026		
	20,000,000.000	Local	99.333122	19,866,624.41	100.605469	20,121,093.80	254,469.39	0.75
		Base	99.333122	19,866,624.41	100.605469	20,121,093.80	254,469.39	0.75
91282CJS1	US TREASURY N/B 12/25 4.25				4.250000	31 Dec 2025		
	25,000,000.000	Local	99.923601	24,980,900.35	100.024219	25,006,054.75	25,154.40	0.93
		Base	99.923601	24,980,900.35	100.024219	25,006,054.75	25,154.40	0.93
91282CKY6	US TREASURY N/B 06/26 4.625				4.625000	30 Jun 2026		
	50,000,000.000	Local	100.206174	50,103,087.08	100.531250	50,265,625.00	162,537.92	1.87
		Base	100.206174	50,103,087.08	100.531250	50,265,625.00	162,537.92	1.87
91282CLB5	US TREASURY N/B 07/26 4.375				4.375000	31 Jul 2026		
	70,000,000.000	Local	100.524120	70,366,883.83	100.160156	70,112,109.20	-254,774.63	2.61
		Base	100.524120	70,366,883.83	100.160156	70,112,109.20	-254,774.63	2.61
91282CLX7	US TREASURY N/B 11/27 4.125				4.125000	15 Nov 2027		
	45,000,000.000	Local	99.680762	44,856,342.97	99.546875	44,796,093.75	-60,249.22	1.67
		Base	99.680762	44,856,342.97	99.546875	44,796,093.75	-60,249.22	1.67
US DOLLAR Total								
	874,369,494.900	Local		873,447,838.27		868,533,461.46	-4,914,376.81	32.34
Original Face:	565,204,267.000	Base		873,447,838.27		868,533,461.46	-4,914,376.81	32.34

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total									
		874,369,494.900	Base		873,447,838.27		868,533,461.46	-4,914,376.81	32.34
	Original Face:	565,204,267.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,695,474,561.310	Base		2,690,196,218.70		2,685,678,394.32	-4,517,824.38	100.00
	Original Face:	565,204,267.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			40,000.010	Local	1.000000	40,000.01	1.000000	40,000.01	0.00	0.00
				Base	1.000000	40,000.01	1.000000	40,000.01	0.00	0.00
US DOLLAR Total										
			40,000.010	Local		40,000.01		40,000.01	0.00	0.00
				Base		40,000.01		40,000.01	0.00	0.00
CASH Total										
			40,000.010	Base		40,000.01		40,000.01	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
02665JNG1	AMERICAN HONDA FINAN						4.710000	16 Jan 2025		
			25,000,000.000	Local	99.803750	24,950,937.50	99.803750	24,950,937.50	0.00	0.50
				Base	99.803750	24,950,937.50	99.803750	24,950,937.50	0.00	0.50
03040LNA3	AMERICAN WATER CAPIT						4.530000	10 Jan 2025		
			25,000,000.000	Local	99.886750	24,971,687.50	99.886750	24,971,687.50	0.00	0.50
				Base	99.886750	24,971,687.50	99.886750	24,971,687.50	0.00	0.50
0347M2N93	ANGLESEA FDG PLC + ANG						4.400000	09 Jan 2025		
			25,000,000.000	Local	99.902222	24,975,555.56	99.902222	24,975,555.50	-0.06	0.50
				Base	99.902222	24,975,555.56	99.902222	24,975,555.50	-0.06	0.50
04249KN38	ARMY + AIR FORCE EXCHA						4.360000	03 Jan 2025		
			25,000,000.000	Local	99.975778	24,993,944.44	99.975778	24,993,944.50	0.06	0.50
				Base	99.975778	24,993,944.44	99.975778	24,993,944.50	0.06	0.50
06051XFW7	BANK AMER NA 01/25 FIXED 5.05						5.050000	31 Jan 2025		
			20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.40
				Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.40

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06369LQ65	BANK MONTREAL DISC COML PAPER					5.220000	06 Mar 2025		
		Local	25,000,000.000	99.072000	24,768,000.00	99.209468	24,802,367.00	34,367.00	0.49
		Base		99.072000	24,768,000.00	99.209468	24,802,367.00	34,367.00	0.49
12665JNH8	CVS CORPORATION					4.890000	17 Jan 2025		
		Local	25,000,000.000	99.782667	24,945,666.67	99.782667	24,945,666.75	0.08	0.50
		Base		99.782667	24,945,666.67	99.782667	24,945,666.75	0.08	0.50
138994009	CANTOR FITZGERALD REPO REPO					4.400000	30 Jan 2025		
		Local	113,000,000.000	100.000000	113,000,000.00	100.000000	113,000,000.00	0.00	2.25
		Base		100.000000	113,000,000.00	100.000000	113,000,000.00	0.00	2.25
14178LNH9	CARGILL INC					4.410000	17 Jan 2025		
		Local	25,000,000.000	99.804000	24,951,000.00	99.804000	24,951,000.00	0.00	0.50
		Base		99.804000	24,951,000.00	99.804000	24,951,000.00	0.00	0.50
16677JNM4	CHEVRON CORP					4.540000	21 Jan 2025		
		Local	25,000,000.000	99.747778	24,936,944.44	99.747778	24,936,944.50	0.06	0.50
		Base		99.747778	24,936,944.44	99.747778	24,936,944.50	0.06	0.50
19121AP39	COCA COLA COMPANY					4.500000	03 Feb 2025		
		Local	12,000,000.000	99.587500	11,950,500.00	99.587500	11,950,500.00	0.00	0.24
		Base		99.587500	11,950,500.00	99.587500	11,950,500.00	0.00	0.24
19121ARB9	COCA COLA COMPANY					4.340000	11 Apr 2025		
		Local	9,512,000.000	98.794444	9,397,327.56	98.792863	9,397,177.13	-150.43	0.19
		Base		98.794444	9,397,327.56	98.792863	9,397,177.13	-150.43	0.19
22599G006	CREDIT AGRICOLE REPO REPO					4.450000	02 Jan 2025		
		Local	400,000,000.000	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	7.96
		Base		100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	7.96
23102UNE8	CUMMINS INC					4.570000	14 Jan 2025		
		Local	25,000,000.000	99.834972	24,958,743.05	99.834972	24,958,743.00	-0.05	0.50
		Base		99.834972	24,958,743.05	99.834972	24,958,743.00	-0.05	0.50
24422CP64	DEERE JOHN CR INC					4.440000	06 Feb 2025		
		Local	5,000,000.000	99.556000	4,977,800.00	99.556000	4,977,800.00	0.00	0.10
		Base		99.556000	4,977,800.00	99.556000	4,977,800.00	0.00	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26244HN66	DUKE ENERGY CORP					4.660000	06 Jan 2025		
		Local	13,000,000.000	99.935278	12,991,586.11	99.935278	12,991,586.14	0.03	0.26
		Base		99.935278	12,991,586.11	99.935278	12,991,586.14	0.03	0.26
26244HNH2	DUKE ENERGY CORP					4.650000	17 Jan 2025		
		Local	10,000,000.000	99.793333	9,979,333.33	99.793333	9,979,333.30	-0.03	0.20
		Base		99.793333	9,979,333.33	99.793333	9,979,333.30	-0.03	0.20
34108ANQ6	FLORIDA PWR + LGT CO					4.510000	24 Jan 2025		
		Local	25,000,000.000	99.711861	24,927,965.28	99.711861	24,927,965.25	-0.03	0.50
		Base		99.711861	24,927,965.28	99.711861	24,927,965.25	-0.03	0.50
43851TNP7	HONEYWELL INTERNATN					4.440000	23 Jan 2025		
		Local	25,000,000.000	99.728667	24,932,166.67	99.728667	24,932,166.75	0.08	0.50
		Base		99.728667	24,932,166.67	99.728667	24,932,166.75	0.08	0.50
46514TZN1	ISRAEL ST 05/26 0					1.830000	01 May 2026		
		Local	1,500,000.000	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.03
		Base		100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.03
47816FNX5	JOHNSON + JOHNSON					4.540000	31 Jan 2025		
		Local	25,000,000.000	99.621667	24,905,416.67	99.621667	24,905,416.75	0.08	0.50
		Base		99.621667	24,905,416.67	99.621667	24,905,416.75	0.08	0.50
58013LPD2	MCDONALD S CORPORATI					4.590000	13 Feb 2025		
		Local	25,000,000.000	99.451750	24,862,937.50	99.451750	24,862,937.50	0.00	0.49
		Base		99.451750	24,862,937.50	99.451750	24,862,937.50	0.00	0.49
63743CNN9	NATL RURAL UTIL COOP					4.490000	22 Jan 2025		
		Local	25,000,000.000	99.738083	24,934,520.84	99.738083	24,934,520.75	-0.09	0.50
		Base		99.738083	24,934,520.84	99.738083	24,934,520.75	-0.09	0.50
71344TQL9	PEPSICO INC					4.330000	20 Mar 2025		
		Local	25,000,000.000	99.061833	24,765,458.33	99.040443	24,760,110.75	-5,347.58	0.49
		Base		99.061833	24,765,458.33	99.040443	24,760,110.75	-5,347.58	0.49
76076FNA9	REPUBLIC SVCS INC 01/25 ZCP					4.550000	10 Jan 2025		
		Local	25,000,000.000	99.886250	24,971,562.50	99.886250	24,971,562.50	0.00	0.50
		Base		99.886250	24,971,562.50	99.886250	24,971,562.50	0.00	0.50

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
82434TNE6	SHERWIN WILLIAMS CO				4.640000	14 Jan 2025		
	17,000,000.000	Local	99.832444	16,971,515.56	99.832444	16,971,515.48	-0.08	0.34
		Base	99.832444	16,971,515.56	99.832444	16,971,515.48	-0.08	0.34
86562KNP5	SUMITOMO MTSU BKG CORP				5.010000	23 Jan 2025		
	25,000,000.000	Local	99.693833	24,923,458.33	99.693833	24,923,458.25	-0.08	0.50
		Base	99.693833	24,923,458.33	99.693833	24,923,458.25	-0.08	0.50
89119ANA2	TORONTO DOMINION BANK				4.560000	10 Jan 2025		
	25,000,000.000	Local	99.886000	24,971,500.00	99.886000	24,971,500.00	0.00	0.50
		Base	99.886000	24,971,500.00	99.886000	24,971,500.00	0.00	0.50
89233GN36	TOYOTA MOTOR CREDIT				4.910000	03 Jan 2025		
	20,000,000.000	Local	99.972722	19,994,544.44	99.972722	19,994,544.40	-0.04	0.40
		Base	99.972722	19,994,544.44	99.972722	19,994,544.40	-0.04	0.40
912797JR9	TREASURY BILL 01/25 0.00000				4.957800	23 Jan 2025		
	65,000,000.000	Local	99.697023	64,803,065.16	99.697023	64,803,064.95	-0.21	1.29
		Base	99.697023	64,803,065.16	99.697023	64,803,064.95	-0.21	1.29
912797KJ5	TREASURY BILL 03/25 0.00000				4.225600	20 Mar 2025		
	80,000,000.000	Local	99.073685	79,258,947.99	99.106640	79,285,312.00	26,364.01	1.58
		Base	99.073685	79,258,947.99	99.106640	79,285,312.00	26,364.01	1.58
912797LW5	TREASURY BILL 07/25 0.00000				4.505000	10 Jul 2025		
	80,000,000.000	Local	97.592885	78,074,307.77	97.846625	78,277,300.00	202,992.23	1.56
		Base	97.592885	78,074,307.77	97.846625	78,277,300.00	202,992.23	1.56
912797LZ8	TREASURY BILL 01/25 0.00000				4.897000	30 Jan 2025		
	40,000,000.000	Local	99.605519	39,842,207.78	99.605519	39,842,207.60	-0.18	0.79
		Base	99.605519	39,842,207.78	99.605519	39,842,207.60	-0.18	0.79
912797MS3	TREASURY BILL 10/25 0.00000				4.035000	02 Oct 2025		
	25,000,000.000	Local	96.928917	24,232,229.17	96.943860	24,235,965.00	3,735.83	0.48
		Base	96.928917	24,232,229.17	96.943860	24,235,965.00	3,735.83	0.48
912797NW3	TREASURY BILL 06/25 0.00000				4.160500	26 Jun 2025		
	25,000,000.000	Local	97.965978	24,491,494.45	97.994792	24,498,698.00	7,203.55	0.49
		Base	97.965978	24,491,494.45	97.994792	24,498,698.00	7,203.55	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					4.400000	02 Jan 2025		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	3.98
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	3.98
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					4.590000	02 Jan 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.40
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.40
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					4.360000	30 Jan 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.40
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.40
92780JNM9	VIRGINIA ELECT.+ PWR					4.610000	21 Jan 2025		
		Local	25,000,000.000	99.743889	24,935,972.22	99.743889	24,935,972.25	0.03	0.50
		Base		99.743889	24,935,972.22	99.743889	24,935,972.25	0.03	0.50
94107MN85	WASTE MANAGEMENT INC					4.670000	08 Jan 2025		
		Local	25,000,000.000	99.909194	24,977,298.61	99.909194	24,977,298.50	-0.11	0.50
		Base		99.909194	24,977,298.61	99.909194	24,977,298.50	-0.11	0.50
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					4.640000	01 Jan 2025		
		Local	22,593,819.070	100.000000	22,593,819.07	100.000000	22,593,819.07	0.00	0.45
		Base		100.000000	22,593,819.07	100.000000	22,593,819.07	0.00	0.45
985FHY004	MITSUBISHI UFJ REPO					4.430000	02 Jan 2025		
		Local	188,369,951.340	100.000000	188,369,951.34	100.000000	188,369,951.34	0.00	3.75
		Base		100.000000	188,369,951.34	100.000000	188,369,951.34	0.00	3.75
985FHY004	MITSUBISHI UFJ REPO					4.320000	30 Jan 2025		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.99
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.99
US DOLLAR Total									
		Local	1,936,975,770.410		1,930,989,365.84		1,931,258,529.91	269,164.07	38.43
		Base			1,930,989,365.84		1,931,258,529.91	269,164.07	38.43
CASH EQUIVALENT Total									
		Base	1,936,975,770.410		1,930,989,365.84		1,931,258,529.91	269,164.07	38.43

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST								
		Local	78,588,839.670	1.000000	78,588,839.67	1.000000	78,588,839.67	0.00	1.56
		Base		1.000000	78,588,839.67	1.000000	78,588,839.67	0.00	1.56
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
		Local	32,345,443.770	1.000000	32,345,443.77	1.000000	32,345,443.77	0.00	0.64
		Base		1.000000	32,345,443.77	1.000000	32,345,443.77	0.00	0.64
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT								
		Local	57,303,937.690	1.000000	57,303,937.69	1.000000	57,303,937.69	0.00	1.14
		Base		1.000000	57,303,937.69	1.000000	57,303,937.69	0.00	1.14
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST								
		Local	83,192,874.110	1.000000	83,192,874.11	1.000000	83,192,874.11	0.00	1.66
		Base		1.000000	83,192,874.11	1.000000	83,192,874.11	0.00	1.66
US DOLLAR Total									
		Local	251,431,095.240		251,431,095.24		251,431,095.24	0.00	5.00
		Base			251,431,095.24		251,431,095.24	0.00	5.00
EQUITY Total									
		Base	251,431,095.240		251,431,095.24		251,431,095.24	0.00	5.00
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
00108WAS9	AEP TEXAS INC SR UNSECURED 05/29 5.45					5.450000	15 May 2029		
		Local	7,000,000.000	99.974160	6,998,191.22	101.363900	7,095,473.00	97,281.78	0.14
		Base		99.974160	6,998,191.22	101.363900	7,095,473.00	97,281.78	0.14
00206RML3	AT+T INC SR UNSECURED 03/26 1.7					1.700000	25 Mar 2026		
		Local	7,000,000.000	99.959072	6,997,135.04	96.390430	6,747,330.10	-249,804.94	0.13
		Base		99.959072	6,997,135.04	96.390430	6,747,330.10	-249,804.94	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85				4.850000	04 Apr 2027		
	4,000,000.000	Local	99.961767	3,998,470.69	100.712730	4,028,509.20	30,038.51	0.08
		Base	99.961767	3,998,470.69	100.712730	4,028,509.20	30,038.51	0.08
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	7,000,000.000	Local	99.901851	6,993,129.59	97.611040	6,832,772.80	-160,356.79	0.14
		Base	99.901851	6,993,129.59	97.611040	6,832,772.80	-160,356.79	0.14
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025		
	20,000,000.000	Local	99.998086	19,999,617.28	100.132245	20,026,449.00	26,831.72	0.40
		Base	99.998086	19,999,617.28	100.132245	20,026,449.00	26,831.72	0.40
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1				1.000000	01 Nov 2025		
	3,000,000.000	Local	99.961138	2,998,834.13	96.922440	2,907,673.20	-91,160.93	0.06
		Base	99.961138	2,998,834.13	96.922440	2,907,673.20	-91,160.93	0.06
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				5.300000	04 Mar 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.057683	2,001,153.66	1,153.66	0.04
		Base	100.000000	2,000,000.00	100.057683	2,001,153.66	1,153.66	0.04
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025		
	20,000,000.000	Local	99.809395	19,961,878.92	99.598921	19,919,784.20	-42,094.72	0.40
		Base	99.809395	19,961,878.92	99.598921	19,919,784.20	-42,094.72	0.40
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR				5.389000	28 Jul 2027		
	20,000,000.000	Local	100.000000	20,000,000.00	101.101768	20,220,353.60	220,353.60	0.40
		Base	100.000000	20,000,000.00	101.101768	20,220,353.60	220,353.60	0.40
025816DP1	AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR				5.098000	16 Feb 2028		
	3,000,000.000	Local	100.000000	3,000,000.00	100.582485	3,017,474.55	17,474.55	0.06
		Base	100.000000	3,000,000.00	100.582485	3,017,474.55	17,474.55	0.06
025816DT3	AMERICAN EXPRESS CO SR UNSECURED 04/27 VAR				5.645000	23 Apr 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	101.066659	10,106,665.90	106,665.90	0.20
		Base	100.000000	10,000,000.00	101.066659	10,106,665.90	106,665.90	0.20
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A				4.950000	15 Oct 2027		
	6,000,000.000	Local	99.998594	5,999,915.64	100.368070	6,022,084.20	22,168.56	0.12
Original Face:	6,000,000.000	Base	99.998594	5,999,915.64	100.368070	6,022,084.20	22,168.56	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
	15,000,000.000	Local	99.999123	14,999,868.51	99.897217	14,984,582.55	-15,285.96	0.30
		Base	99.999123	14,999,868.51	99.897217	14,984,582.55	-15,285.96	0.30
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				5.380000	12 Jan 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.418844	15,062,826.60	62,826.60	0.30
		Base	100.000000	15,000,000.00	100.418844	15,062,826.60	62,826.60	0.30
02665WEQ0	AMERICAN HONDA FINANCE SR UNSECURED 10/25 5.8				5.800000	03 Oct 2025		
	15,000,000.000	Local	99.963769	14,994,565.40	100.759140	15,113,871.00	119,305.60	0.30
		Base	99.963769	14,994,565.40	100.759140	15,113,871.00	119,305.60	0.30
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45				1.450000	15 Sep 2026		
	3,000,000.000	Local	99.817715	2,994,531.46	94.537618	2,836,128.54	-158,402.92	0.06
		Base	99.817715	2,994,531.46	94.537618	2,836,128.54	-158,402.92	0.06
03027XCC2	AMERICAN TOWER CORP SR UNSECURED 07/28 5.25				5.250000	15 Jul 2028		
	10,000,000.000	Local	99.793684	9,979,368.36	100.624816	10,062,481.60	83,113.24	0.20
		Base	99.793684	9,979,368.36	100.624816	10,062,481.60	83,113.24	0.20
03040WAL9	AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4				3.400000	01 Mar 2025		
	9,046,000.000	Local	99.735024	9,022,030.28	99.716418	9,020,347.17	-1,683.11	0.18
		Base	99.735024	9,022,030.28	99.716418	9,020,347.17	-1,683.11	0.18
031162CV0	AMGEN INC SR UNSECURED 02/25 1.9				1.900000	21 Feb 2025		
	1,830,000.000	Local	99.616656	1,822,984.81	99.601119	1,822,700.48	-284.33	0.04
		Base	99.616656	1,822,984.81	99.601119	1,822,700.48	-284.33	0.04
031162DN7	AMGEN INC SR UNSECURED 03/26 5.507				5.507000	02 Mar 2026		
	13,000,000.000	Local	100.000000	13,000,000.00	99.998149	12,999,759.37	-240.63	0.26
		Base	100.000000	13,000,000.00	99.998149	12,999,759.37	-240.63	0.26
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15				5.150000	02 Mar 2028		
	3,000,000.000	Local	99.884767	2,996,543.00	100.719626	3,021,588.78	25,045.78	0.06
		Base	99.884767	2,996,543.00	100.719626	3,021,588.78	25,045.78	0.06
037833DF4	APPLE INC SR UNSECURED 01/25 2.75				2.750000	13 Jan 2025		
	45,000,000.000	Local	99.930666	44,968,799.87	99.944172	44,974,877.40	6,077.53	0.89
		Base	99.930666	44,968,799.87	99.944172	44,974,877.40	6,077.53	0.89

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
		Local	10,000,000.000	99.970145	9,997,014.45	97.622859	9,762,285.90	-234,728.55	0.19
		Base		99.970145	9,997,014.45	97.622859	9,762,285.90	-234,728.55	0.19
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
		Local	5,000,000.000	99.950342	4,997,517.10	96.083784	4,804,189.20	-193,327.90	0.10
		Base		99.950342	4,997,517.10	96.083784	4,804,189.20	-193,327.90	0.10
037833ES5	APPLE INC SR UNSECURED 05/26 4.421					4.421000	08 May 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	99.841322	11,980,958.64	-19,041.36	0.24
		Base		100.000000	12,000,000.00	99.841322	11,980,958.64	-19,041.36	0.24
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
		Local	5,000,000.000	100.287718	5,014,385.91	99.338033	4,966,901.65	-47,484.26	0.10
		Base		100.287718	5,014,385.91	99.338033	4,966,901.65	-47,484.26	0.10
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
		Local	12,000,000.000	99.937153	11,992,458.41	99.091142	11,890,937.04	-101,521.37	0.24
		Base		99.937153	11,992,458.41	99.091142	11,890,937.04	-101,521.37	0.24
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05					5.050000	15 Jul 2026		
		Local	7,000,000.000	99.934849	6,995,439.45	100.562253	7,039,357.71	43,918.26	0.14
		Base		99.934849	6,995,439.45	100.562253	7,039,357.71	43,918.26	0.14
053332BG6	AUTOZONE INC SR UNSECURED 11/28 6.25					6.250000	01 Nov 2028		
		Local	5,000,000.000	99.924928	4,996,246.38	104.649343	5,232,467.15	236,220.77	0.10
		Base		99.924928	4,996,246.38	104.649343	5,232,467.15	236,220.77	0.10
053332BJ0	AUTOZONE INC SR UNSECURED 07/29 5.1					5.100000	15 Jul 2029		
		Local	5,000,000.000	99.900786	4,995,039.31	100.571668	5,028,583.40	33,544.09	0.10
		Base		99.900786	4,995,039.31	100.571668	5,028,583.40	33,544.09	0.10
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					1.000000	23 Dec 2025		
		Local	5,000,000.000	99.940831	4,997,041.54	96.129045	4,806,452.25	-190,589.29	0.10
		Base		99.940831	4,997,041.54	96.129045	4,806,452.25	-190,589.29	0.10
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
		Local	5,371,000.000	99.196916	5,327,866.38	95.309152	5,119,054.55	-208,811.83	0.10
		Base		99.196916	5,327,866.38	95.309152	5,119,054.55	-208,811.83	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06048WV64	BANK OF AMERICA CORP SR UNSECURED 11/25 4				4.000000	17 Nov 2025		
	25,000,000.000	Local	99.960518	24,990,129.60	98.539452	24,634,863.00	-355,266.60	0.49
		Base	99.960518	24,990,129.60	98.539452	24,634,863.00	-355,266.60	0.49
06048WW63	BANK OF AMERICA CORP SR UNSECURED 06/27 5				5.000000	22 Jun 2027		
	20,000,000.000	Local	99.921176	19,984,235.18	99.535008	19,907,001.60	-77,233.58	0.40
		Base	99.921176	19,984,235.18	99.535008	19,907,001.60	-77,233.58	0.40
06048WX70	BANK OF AMERICA CORP SR UNSECURED 09/26 VAR				5.000000	01 Sep 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	99.466528	19,893,305.60	-106,694.40	0.40
		Base	100.000000	20,000,000.00	99.466528	19,893,305.60	-106,694.40	0.40
06051GFP9	BANK OF AMERICA CORP SUBORDINATED 04/25 3.95				3.950000	21 Apr 2025		
	10,000,000.000	Local	99.471136	9,947,113.55	99.726351	9,972,635.10	25,521.55	0.20
		Base	99.471136	9,947,113.55	99.726351	9,972,635.10	25,521.55	0.20
06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4				5.400000	25 Jan 2028		
	20,000,000.000	Local	100.000000	20,000,000.00	99.813243	19,962,648.60	-37,351.40	0.40
		Base	100.000000	20,000,000.00	99.813243	19,962,648.60	-37,351.40	0.40
06055JGH6	BANK OF AMERICA CORP SR UNSECURED 10/25 VAR				4.520000	24 Oct 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.511118	9,951,111.80	-48,888.20	0.20
		Base	100.000000	10,000,000.00	99.511118	9,951,111.80	-48,888.20	0.20
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR				2.650000	18 Nov 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	85.056000	8,505,600.00	-1,494,400.00	0.17
		Base	100.000000	10,000,000.00	85.056000	8,505,600.00	-1,494,400.00	0.17
06367UEF0	BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR				4.770000	13 Feb 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.10
		Base	100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.10
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR				1.500000	30 Jul 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	97.641084	9,764,108.40	-235,891.60	0.19
		Base	100.000000	10,000,000.00	97.641084	9,764,108.40	-235,891.60	0.19
06368GC54	BANK OF MONTREAL SR UNSECURED 12/26 2				2.000000	22 Dec 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	93.654862	18,730,972.40	-1,269,027.60	0.37
		Base	100.000000	20,000,000.00	93.654862	18,730,972.40	-1,269,027.60	0.37

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06368GRY5	BANK OF MONTREAL SR UNSECURED 05/27 4.15					4.150000	13 May 2027		
		Local	16,000,000.000	100.000000	16,000,000.00	95.289410	15,246,305.60	-753,694.40	0.30
		Base		100.000000	16,000,000.00	95.289410	15,246,305.60	-753,694.40	0.30
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
		Local	14,000,000.000	99.974996	13,996,499.50	99.916412	13,988,297.68	-8,201.82	0.28
		Base		99.974996	13,996,499.50	99.916412	13,988,297.68	-8,201.82	0.28
06368LGV2	BANK OF MONTREAL SR UNSECURED 02/28 5.203					5.203000	01 Feb 2028		
		Local	10,000,000.000	99.997438	9,999,743.81	100.769286	10,076,928.60	77,184.79	0.20
		Base		99.997438	9,999,743.81	100.769286	10,076,928.60	77,184.79	0.20
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5					5.000000	30 Sep 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	98.744195	19,748,839.00	-251,161.00	0.39
		Base		100.000000	20,000,000.00	98.744195	19,748,839.00	-251,161.00	0.39
06405LAD3	BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR					5.148000	22 May 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	100.128755	12,015,450.60	15,450.60	0.24
		Base		100.000000	12,000,000.00	100.128755	12,015,450.60	15,450.60	0.24
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75					0.750000	28 Jan 2026		
		Local	7,000,000.000	99.953844	6,996,769.10	96.072314	6,725,061.98	-271,707.12	0.13
		Base		99.953844	6,996,769.10	96.072314	6,725,061.98	-271,707.12	0.13
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					4.990000	25 Apr 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.071531	10,007,153.10	7,153.10	0.20
		Base		100.000000	10,000,000.00	100.071531	10,007,153.10	7,153.10	0.20
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					4.830000	10 Jan 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	100.004717	15,000,707.55	707.55	0.30
		Base		100.000000	15,000,000.00	100.004717	15,000,707.55	707.55	0.30
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45					1.450000	10 Jan 2025		
		Local	5,000,000.000	99.999443	4,999,972.13	99.909508	4,995,475.40	-4,496.73	0.10
		Base		99.999443	4,999,972.13	99.909508	4,995,475.40	-4,496.73	0.10
06417XAN1	BANK OF NOVA SCOTIA SR UNSECURED 02/26 4.75					4.750000	02 Feb 2026		
		Local	10,000,000.000	99.966692	9,996,669.22	100.023506	10,002,350.60	5,681.38	0.20
		Base		99.966692	9,996,669.22	100.023506	10,002,350.60	5,681.38	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55				5.550000	23 Jan 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	99.334614	14,900,192.10	-99,807.90	0.30
		Base	100.000000	15,000,000.00	99.334614	14,900,192.10	-99,807.90	0.30
097023DA0	BOEING CO SR UNSECURED 02/26 2.75				2.750000	01 Feb 2026		
	10,000,000.000	Local	96.495391	9,649,539.05	97.546183	9,754,618.30	105,079.25	0.19
		Base	96.495391	9,649,539.05	97.546183	9,754,618.30	105,079.25	0.19
097023DQ5	BOEING CO/THE SR UNSECURED 05/29 6.298				6.298000	01 May 2029		
	3,000,000.000	Local	100.000000	3,000,000.00	103.665523	3,109,965.69	109,965.69	0.06
		Base	100.000000	3,000,000.00	103.665523	3,109,965.69	109,965.69	0.06
110122ED6	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/26 4.95				4.950000	20 Feb 2026		
	7,000,000.000	Local	99.969794	6,997,885.60	100.488231	7,034,176.17	36,290.57	0.14
		Base	99.969794	6,997,885.60	100.488231	7,034,176.17	36,290.57	0.14
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5				5.000000	20 Feb 2026		
	12,000,000.000	Local	99.865194	11,983,823.33	99.907912	11,988,949.44	5,126.11	0.24
		Base	99.865194	11,983,823.33	99.907912	11,988,949.44	5,126.11	0.24
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2				5.900000	16 Feb 2027		
	6,019,403.650	Local	99.999026	6,019,345.02	100.361900	6,041,187.87	21,842.85	0.12
Original Face:	15,000,000.000	Base	99.999026	6,019,345.02	100.361900	6,041,187.87	21,842.85	0.12
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.20
		Base	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.20
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR				1.400000	14 Apr 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	93.130000	4,656,500.00	-343,500.00	0.09
		Base	100.000000	5,000,000.00	93.130000	4,656,500.00	-343,500.00	0.09
13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9				0.900000	08 Sep 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	96.862934	14,529,440.10	-470,559.90	0.29
		Base	100.000000	15,000,000.00	96.862934	14,529,440.10	-470,559.90	0.29
13605WN23	CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9				0.900000	25 Nov 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	95.690297	9,569,029.70	-430,970.30	0.19
		Base	100.000000	10,000,000.00	95.690297	9,569,029.70	-430,970.30	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR					2.000000	06 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.410233	9,941,023.30	-58,976.70	0.20
		Base		100.000000	10,000,000.00	99.410233	9,941,023.30	-58,976.70	0.20
13607X3X3	CANADIAN IMPERIAL BANK SR UNSECURED 12/26 2					2.000000	22 Dec 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	93.931095	9,393,109.50	-606,890.50	0.19
		Base		100.000000	10,000,000.00	93.931095	9,393,109.50	-606,890.50	0.19
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					4.023000	09 May 2025		
		Local	40,000,000.000	100.000000	40,000,000.00	99.754221	39,901,688.40	-98,311.60	0.79
		Base		100.000000	40,000,000.00	99.754221	39,901,688.40	-98,311.60	0.79
13607XAL1	CANADIAN IMPERIAL BANK SR UNSECURED 07/25 4.35					4.350000	28 Jul 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	99.272113	19,854,422.60	-145,577.40	0.40
		Base		100.000000	20,000,000.00	99.272113	19,854,422.60	-145,577.40	0.40
13607XNG8	CANADIAN IMPERIAL BANK SR UNSECURED 10/26 VAR					4.234000	06 Oct 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.763610	10,076,361.00	76,361.00	0.20
		Base		100.000000	10,000,000.00	100.763610	10,076,361.00	76,361.00	0.20
141781BU7	CARGILL INC SR UNSECURED 144A 04/25 3.5					3.500000	22 Apr 2025		
		Local	2,000,000.000	99.970364	1,999,407.27	99.653369	1,993,067.38	-6,339.89	0.04
		Base		99.970364	1,999,407.27	99.653369	1,993,067.38	-6,339.89	0.04
141781BY9	CARGILL INC SR UNSECURED 144A 10/25 4.875					4.875000	10 Oct 2025		
		Local	3,000,000.000	99.976145	2,999,284.36	100.206154	3,006,184.62	6,900.26	0.06
		Base		99.976145	2,999,284.36	100.206154	3,006,184.62	6,900.26	0.06
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5					4.500000	24 Jun 2026		
		Local	8,000,000.000	99.903650	7,992,291.97	100.013300	8,001,064.00	8,772.03	0.16
		Base		99.903650	7,992,291.97	100.013300	8,001,064.00	8,772.03	0.16
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
		Local	10,000,000.000	99.983897	9,998,389.67	99.600539	9,960,053.90	-38,335.77	0.20
		Base		99.983897	9,998,389.67	99.600539	9,960,053.90	-38,335.77	0.20
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
		Local	10,000,000.000	99.991153	9,999,115.33	100.276540	10,027,654.00	28,538.67	0.20
		Base		99.991153	9,999,115.33	100.276540	10,027,654.00	28,538.67	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR				4.930000	15 Nov 2027		
	7,000,000.000	Local	100.000000	7,000,000.00	100.145000	7,010,150.00	10,150.00	0.14
		Base	100.000000	7,000,000.00	100.145000	7,010,150.00	10,150.00	0.14
161571HS6	CHASE ISSUANCE TRUST CHAIT 2022 A1 A				3.970000	15 Sep 2027		
	7,500,000.000	Local	99.995821	7,499,686.57	99.682510	7,476,188.25	-23,498.32	0.15
Original Face:	7,500,000.000	Base	99.995821	7,499,686.57	99.682510	7,476,188.25	-23,498.32	0.15
17290A5R7	CITIGROUP INC SR UNSECURED 06/27 VAR				3.893000	02 Jun 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	96.974690	9,697,469.00	-302,531.00	0.19
		Base	100.000000	10,000,000.00	96.974690	9,697,469.00	-302,531.00	0.19
17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4				1.400000	19 Jun 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	98.291661	4,914,583.05	-85,416.95	0.10
		Base	100.000000	5,000,000.00	98.291661	4,914,583.05	-85,416.95	0.10
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR				2.300000	30 Jun 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	98.441689	9,844,168.90	-155,831.10	0.20
		Base	100.000000	10,000,000.00	98.441689	9,844,168.90	-155,831.10	0.20
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR				1.300000	25 Nov 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	95.886923	14,383,038.45	-616,961.55	0.29
		Base	100.000000	15,000,000.00	95.886923	14,383,038.45	-616,961.55	0.29
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375				1.375000	20 May 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	94.863243	4,743,162.15	-256,837.85	0.09
		Base	100.000000	5,000,000.00	94.863243	4,743,162.15	-256,837.85	0.09
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.500000	31 Jul 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	97.809894	14,671,484.10	-328,515.90	0.29
		Base	100.000000	15,000,000.00	97.809894	14,671,484.10	-328,515.90	0.29
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR				5.061000	21 Feb 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.943131	19,988,626.20	-11,373.80	0.40
		Base	100.000000	20,000,000.00	99.943131	19,988,626.20	-11,373.80	0.40
18978JAB4	CNH EQUIPMENT TRUST CNH 2024 B A2A				5.420000	15 Oct 2027		
	3,000,000.000	Local	99.994571	2,999,837.13	100.564170	3,016,925.10	17,087.97	0.06
Original Face:	3,000,000.000	Base	99.994571	2,999,837.13	100.564170	3,016,925.10	17,087.97	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
194162AM5	COLGATE PALMOLIVE CO SR UNSECURED 08/25 3.1					3.100000	15 Aug 2025		
		Local	5,000,000.000	99.980329	4,999,016.47	99.173240	4,958,662.00	-40,354.47	0.10
		Base		99.980329	4,999,016.47	99.173240	4,958,662.00	-40,354.47	0.10
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5					5.000000	02 Feb 2026		
		Local	4,000,000.000	99.935115	3,997,404.59	99.837255	3,993,490.20	-3,914.39	0.08
		Base		99.935115	3,997,404.59	99.837255	3,993,490.20	-3,914.39	0.08
21036PBQ0	CONSTELLATION BRANDS INC SR UNSECURED 01/29 4.8					4.800000	15 Jan 2029		
		Local	10,000,000.000	99.908537	9,990,853.72	99.389305	9,938,930.50	-51,923.22	0.20
		Base		99.908537	9,990,853.72	99.389305	9,938,930.50	-51,923.22	0.20
21688AAV4	COOPERAT RABOBANK UA/NY 01/25 5					5.000000	13 Jan 2025		
		Local	15,000,000.000	99.999748	14,999,962.18	100.010776	15,001,616.40	1,654.22	0.30
		Base		99.999748	14,999,962.18	100.010776	15,001,616.40	1,654.22	0.30
231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9					4.900000	20 Feb 2029		
		Local	2,000,000.000	99.841342	1,996,826.83	100.620013	2,012,400.26	15,573.43	0.04
		Base		99.841342	1,996,826.83	100.620013	2,012,400.26	15,573.43	0.04
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
		Local	10,000,000.000	99.999614	9,999,961.38	99.926762	9,992,676.20	-7,285.18	0.20
		Base		99.999614	9,999,961.38	99.926762	9,992,676.20	-7,285.18	0.20
24422EWW5	JOHN DEERE CAPITAL CORP SR UNSECURED 06/25 4.95					4.950000	06 Jun 2025		
		Local	7,000,000.000	99.987524	6,999,126.69	100.129007	7,009,030.49	9,903.80	0.14
		Base		99.987524	6,999,126.69	100.129007	7,009,030.49	9,903.80	0.14
24422EXC8	JOHN DEERE CAPITAL CORP SR UNSECURED 09/25 5.3					5.300000	08 Sep 2025		
		Local	10,000,000.000	100.793961	10,079,396.06	100.506214	10,050,621.40	-28,774.66	0.20
		Base		100.793961	10,079,396.06	100.506214	10,050,621.40	-28,774.66	0.20
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	10,000,000.000	99.923671	9,992,367.13	100.133858	10,013,385.80	21,018.67	0.20
		Base		99.923671	9,992,367.13	100.133858	10,013,385.80	21,018.67	0.20
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35					3.350000	24 Mar 2025		
		Local	7,000,000.000	100.528972	7,037,028.01	99.720195	6,980,413.65	-56,614.36	0.14
		Base		100.528972	7,037,028.01	99.720195	6,980,413.65	-56,614.36	0.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26441CCB9	DUKE ENERGY CORP SR UNSECURED 01/27 4.85				4.850000	05 Jan 2027		
	7,000,000.000	Local	99.992454	6,999,471.78	100.309689	7,021,678.23	22,206.45	0.14
		Base	99.992454	6,999,471.78	100.309689	7,021,678.23	22,206.45	0.14
278642AV5	EBAY INC SR UNSECURED 03/25 1.9				1.900000	11 Mar 2025		
	2,000,000.000	Local	100.082675	2,001,653.50	99.404862	1,988,097.24	-13,556.26	0.04
		Base	100.082675	2,001,653.50	99.404862	1,988,097.24	-13,556.26	0.04
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
	5,000,000.000	Local	99.964830	4,998,241.51	95.743839	4,787,191.95	-211,049.56	0.10
		Base	99.964830	4,998,241.51	95.743839	4,787,191.95	-211,049.56	0.10
3130AMU75	FEDERAL HOME LOAN BANK BONDS 06/26 1				1.000000	26 Jun 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	95.242198	9,524,219.80	-475,780.20	0.19
		Base	100.000000	10,000,000.00	95.242198	9,524,219.80	-475,780.20	0.19
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05				1.050000	30 Sep 2026		
	7,000,000.000	Local	100.000000	7,000,000.00	94.558085	6,619,065.95	-380,934.05	0.13
		Base	100.000000	7,000,000.00	94.558085	6,619,065.95	-380,934.05	0.13
3130APL45	FEDERAL HOME LOAN BANK BONDS 04/25 1				1.000000	28 Apr 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	98.922724	9,892,272.40	-107,727.60	0.20
		Base	100.000000	10,000,000.00	98.922724	9,892,272.40	-107,727.60	0.20
3130APTT2	FEDERAL HOME LOAN BANK BONDS 05/25 1				1.000000	28 May 2025		
	7,500,000.000	Local	100.000000	7,500,000.00	98.643649	7,398,273.68	-101,726.32	0.15
		Base	100.000000	7,500,000.00	98.643649	7,398,273.68	-101,726.32	0.15
3130AQYX5	FEDERAL HOME LOAN BANK BONDS 03/25 2.15				2.150000	10 Mar 2025		
	1,000,000.000	Local	100.000000	1,000,000.00	99.586142	995,861.42	-4,138.58	0.02
		Base	100.000000	1,000,000.00	99.586142	995,861.42	-4,138.58	0.02
3130B1K71	FEDERAL HOME LOAN BANK BONDS 05/27 5.5				5.500000	24 May 2027		
	2,125,000.000	Local	100.000000	2,125,000.00	100.015509	2,125,329.57	329.57	0.04
		Base	100.000000	2,125,000.00	100.015509	2,125,329.57	329.57	0.04
3130B2FS9	FEDERAL HOME LOAN BANK BONDS 08/29 5.1				5.100000	28 Aug 2029		
	5,000,000.000	Local	100.000000	5,000,000.00	99.731106	4,986,555.30	-13,444.70	0.10
		Base	100.000000	5,000,000.00	99.731106	4,986,555.30	-13,444.70	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53					0.530000	29 Sep 2025		
		Local	15,000,000.000	99.977738	14,996,660.73	97.277182	14,591,577.30	-405,083.43	0.29
		Base		99.977738	14,996,660.73	97.277182	14,591,577.30	-405,083.43	0.29
3133EMHF2	FEDERAL FARM CREDIT BANK BONDS 11/25 0.6					0.600000	24 Nov 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	96.783601	4,839,180.05	-160,819.95	0.10
		Base		100.000000	5,000,000.00	96.783601	4,839,180.05	-160,819.95	0.10
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71					0.710000	21 Apr 2025		
		Local	5,000,000.000	99.996230	4,999,811.51	98.896421	4,944,821.05	-54,990.46	0.10
		Base		99.996230	4,999,811.51	98.896421	4,944,821.05	-54,990.46	0.10
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375					2.375000	01 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	95.896150	9,589,615.00	-410,385.00	0.19
		Base		100.000000	10,000,000.00	95.896150	9,589,615.00	-410,385.00	0.19
3133ERGD7	FEDERAL FARM CREDIT BANK BONDS 06/26 5.32					5.320000	04 Jun 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.193228	10,019,322.80	19,322.80	0.20
		Base		100.000000	10,000,000.00	100.193228	10,019,322.80	19,322.80	0.20
3133ERJP7	FEDERAL FARM CREDIT BANK BONDS 07/26 5.125					5.125000	01 Jul 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.193622	10,019,362.20	19,362.20	0.20
		Base		100.000000	10,000,000.00	100.193622	10,019,362.20	19,362.20	0.20
3133ERMH1	FEDERAL FARM CREDIT BANK BONDS 07/27 5					5.000000	29 Jul 2027		
		Local	20,000,000.000	99.978245	19,995,649.02	100.307299	20,061,459.80	65,810.78	0.40
		Base		99.978245	19,995,649.02	100.307299	20,061,459.80	65,810.78	0.40
3133ERMV0	FEDERAL FARM CREDIT BANK BONDS 04/27 5.18					5.180000	30 Apr 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	99.943421	4,997,171.05	-2,828.95	0.10
		Base		100.000000	5,000,000.00	99.943421	4,997,171.05	-2,828.95	0.10
3133ERTY7	FEDERAL FARM CREDIT BANK BONDS 09/28 4.32					4.320000	19 Sep 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	99.109852	9,910,985.20	-89,014.80	0.20
		Base		100.000000	10,000,000.00	99.109852	9,910,985.20	-89,014.80	0.20
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	5,982,206.200	101.760463	6,087,520.74	86.254237	5,159,906.31	-927,614.43	0.10
Original Face:		Base	10,000,000.000	101.760463	6,087,520.74	86.254237	5,159,906.31	-927,614.43	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.593358	9,859,335.80	-140,664.20	0.20
		Base		100.000000	10,000,000.00	98.593358	9,859,335.80	-140,664.20	0.20
3134GWH82	FREDDIE MAC NOTES 09/25 0.625					0.625000	08 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.548781	4,877,439.05	-122,560.95	0.10
		Base		100.000000	5,000,000.00	97.548781	4,877,439.05	-122,560.95	0.10
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5					0.500000	15 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.054086	4,852,704.30	-147,295.70	0.10
		Base		100.000000	5,000,000.00	97.054086	4,852,704.30	-147,295.70	0.10
3134GXG24	FREDDIE MAC NOTES 07/25 4.05					4.050000	21 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.865515	9,986,551.50	-13,448.50	0.20
		Base		100.000000	10,000,000.00	99.865515	9,986,551.50	-13,448.50	0.20
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.840319	14,976,047.85	-23,952.15	0.30
		Base		100.000000	15,000,000.00	99.840319	14,976,047.85	-23,952.15	0.30
3134GXS88	FREDDIE MAC NOTES 02/25 4					4.000000	28 Feb 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	99.934503	19,986,900.60	-13,099.40	0.40
		Base		100.000000	20,000,000.00	99.934503	19,986,900.60	-13,099.40	0.40
3134HADH3	FREDDIE MAC NOTES 08/29 5					5.000000	03 Aug 2029		
		Local	10,000,000.000	100.000000	10,000,000.00	99.686149	9,968,614.90	-31,385.10	0.20
		Base		100.000000	10,000,000.00	99.686149	9,968,614.90	-31,385.10	0.20
3134HAH89	FREDDIE MAC NOTES 11/27 5.05					5.050000	26 Nov 2027		
		Local	33,170,000.000	99.998017	33,169,342.09	99.962858	33,157,680.00	-11,662.09	0.66
		Base		99.998017	33,169,342.09	99.962858	33,157,680.00	-11,662.09	0.66
3134HAV42	FREDDIE MAC NOTES 12/29 5.15					5.150000	18 Dec 2029		
		Local	5,000,000.000	100.000000	5,000,000.00	99.867428	4,993,371.40	-6,628.60	0.10
		Base		100.000000	5,000,000.00	99.867428	4,993,371.40	-6,628.60	0.10
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	246,886.770	101.173072	249,782.93	91.765490	226,556.85	-23,226.08	0.00
Original Face:		Base	5,677,376.000	101.173072	249,782.93	91.765490	226,556.85	-23,226.08	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	360,805.530	101.081106	364,706.22	88.704350	320,050.20	-44,656.02	0.01
Original Face:	5,677,376.000	Base		101.081106	364,706.22	88.704350	320,050.20	-44,656.02	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	349,147.840	100.623269	351,323.97	94.374880	329,507.86	-21,816.11	0.01
Original Face:	6,713,909.000	Base		100.623269	351,323.97	94.374880	329,507.86	-21,816.11	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	271,745.270	99.899008	271,470.83	95.819330	260,384.50	-11,086.33	0.01
Original Face:	5,677,376.000	Base		99.899008	271,470.83	95.819330	260,384.50	-11,086.33	0.01
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	602,232.700	101.192230	609,412.70	93.715470	564,385.21	-45,027.49	0.01
Original Face:	6,995,663.000	Base		101.192230	609,412.70	93.715470	564,385.21	-45,027.49	0.01
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	271,745.270	100.097739	272,010.87	96.124140	261,212.80	-10,798.07	0.01
Original Face:	5,677,376.000	Base		100.097739	272,010.87	96.124140	261,212.80	-10,798.07	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	601,589.350	100.545247	604,869.50	87.585680	526,906.12	-77,963.38	0.01
Original Face:	11,354,753.000	Base		100.545247	604,869.50	87.585680	526,906.12	-77,963.38	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	175,399.960	98.907183	173,483.16	95.440660	167,402.88	-6,080.28	0.00
Original Face:	2,000,000.000	Base		98.907183	173,483.16	95.440660	167,402.88	-6,080.28	0.00
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	660,708.770	101.226445	668,812.00	88.704350	586,077.42	-82,734.58	0.01
Original Face:	8,516,065.000	Base		101.226445	668,812.00	88.704350	586,077.42	-82,734.58	0.01
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	161,278.870	99.949504	161,197.43	97.024970	156,480.78	-4,716.65	0.00
Original Face:	5,677,376.000	Base		99.949504	161,197.43	97.024970	156,480.78	-4,716.65	0.00
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	477,318.000	99.251711	473,746.28	94.978870	453,351.24	-20,395.04	0.01
Original Face:	6,060,416.000	Base		99.251711	473,746.28	94.978870	453,351.24	-20,395.04	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
		Local	3,999,914.870	99.775571	3,990,937.90	73.299330	2,931,910.80	-1,059,027.10	0.06
Original Face:		Base	7,000,000.000	99.775571	3,990,937.90	73.299330	2,931,910.80	-1,059,027.10	0.06
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	97.934964	9,793,496.40	-206,503.60	0.19
		Base		100.000000	10,000,000.00	97.934964	9,793,496.40	-206,503.60	0.19
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
		Local	10,000,000.000	99.996087	9,999,608.69	97.601091	9,760,109.10	-239,499.59	0.19
		Base		99.996087	9,999,608.69	97.601091	9,760,109.10	-239,499.59	0.19
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	31,282.720	98.670480	30,866.81	98.316610	30,756.11	-110.70	0.00
Original Face:		Base	2,838,688.000	98.670480	30,866.81	98.316610	30,756.11	-110.70	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	6,063.830	100.640849	6,102.69	99.317040	6,022.42	-80.27	0.00
Original Face:		Base	500,000.000	100.640849	6,102.69	99.317040	6,022.42	-80.27	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	70,150.740	99.982538	70,138.49	97.778370	68,592.25	-1,546.24	0.00
Original Face:		Base	2,838,688.000	99.982538	70,138.49	97.778370	68,592.25	-1,546.24	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	61,788.670	99.965253	61,767.20	97.990340	60,546.93	-1,220.27	0.00
Original Face:		Base	3,247,459.000	99.965253	61,767.20	97.990340	60,546.93	-1,220.27	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	116,175.350	100.064394	116,250.16	98.471400	114,399.49	-1,850.67	0.00
Original Face:		Base	5,677,376.000	100.064394	116,250.16	98.471400	114,399.49	-1,850.67	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	350,699.020	100.025817	350,789.56	96.252100	337,555.17	-13,234.39	0.01
Original Face:		Base	7,380,589.000	100.025817	350,789.56	96.252100	337,555.17	-13,234.39	0.01
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	951,123.030	101.007421	960,704.84	89.323250	849,574.00	-111,130.84	0.02
Original Face:		Base	5,677,376.000	101.007421	960,704.84	89.323250	849,574.00	-111,130.84	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	545,529.400	100.018939	545,632.72	91.677970	500,130.28	-45,502.44	0.01
Original Face:		Base	5,677,376.000	100.018939	545,632.72	91.677970	500,130.28	-45,502.44	0.01
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	1,363,823.600	100.587125	1,371,830.95	92.403390	1,260,219.24	-111,611.71	0.03
Original Face:		Base	14,193,441.000	100.587125	1,371,830.95	92.403390	1,260,219.24	-111,611.71	0.03
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	343,710.480	99.915790	343,421.04	92.854920	319,152.09	-24,268.95	0.01
Original Face:		Base	3,250,000.000	99.915790	343,421.04	92.854920	319,152.09	-24,268.95	0.01
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	929,158.480	99.924764	928,459.42	90.127960	837,431.58	-91,027.84	0.02
Original Face:		Base	8,516,065.000	99.924764	928,459.42	90.127960	837,431.58	-91,027.84	0.02
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	141,082.290	98.648370	139,175.38	95.288870	134,435.72	-4,739.66	0.00
Original Face:		Base	2,500,000.000	98.648370	139,175.38	95.288870	134,435.72	-4,739.66	0.00
3137H3UP5	FREDDIE MAC FHR 5159 TC					1.500000	25 Oct 2051		
		Local	3,645,063.300	100.157083	3,650,789.08	83.019740	3,026,122.07	-624,667.01	0.06
Original Face:		Base	5,000,000.000	100.157083	3,650,789.08	83.019740	3,026,122.07	-624,667.01	0.06
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	200,576.050	100.758760	202,097.94	96.736810	194,030.87	-8,067.07	0.00
Original Face:		Base	44,567,405.000	100.758760	202,097.94	96.736810	194,030.87	-8,067.07	0.00
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	4,163.370	102.545054	4,269.33	100.166730	4,170.31	-99.02	0.00
Original Face:		Base	1,000,000.000	102.545054	4,269.33	100.166730	4,170.31	-99.02	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	307,377.920	104.884749	322,392.56	96.352880	296,167.48	-26,225.08	0.01
Original Face:		Base	24,898,134.000	104.884749	322,392.56	96.352880	296,167.48	-26,225.08	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	88,775.460	103.827082	92,172.97	99.358590	88,206.05	-3,966.92	0.00
Original Face:		Base	8,516,065.000	103.827082	92,172.97	99.358590	88,206.05	-3,966.92	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31424WFZ0	FARMER MAC NOTES 03/26 5.1				5.100000	04 Mar 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	100.119634	10,011,963.40	11,963.40	0.20
		Base	100.000000	10,000,000.00	100.119634	10,011,963.40	11,963.40	0.20
345340AA1	FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A				1.370000	17 Oct 2033		
	5,000,000.000	Local	97.279121	4,863,956.05	96.048090	4,802,404.50	-61,551.55	0.10
Original Face:	5,000,000.000	Base	97.279121	4,863,956.05	96.048090	4,802,404.50	-61,551.55	0.10
38014AAA9	GM FINANCIAL SECURITIZED TERM GMCAR 2024 4 A1				4.737000	16 Oct 2025		
	4,272,534.700	Local	100.000000	4,272,534.70	100.054940	4,274,882.03	2,347.33	0.09
Original Face:	8,000,000.000	Base	100.000000	4,272,534.70	100.054940	4,274,882.03	2,347.33	0.09
38150AEL5	GOLDMAN SACHS GROUP INC SR UNSECURED 12/25 1				1.000000	21 Dec 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	96.130124	19,226,024.80	-773,975.20	0.38
		Base	100.000000	20,000,000.00	96.130124	19,226,024.80	-773,975.20	0.38
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR				1.250000	18 Mar 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	95.624136	9,562,413.60	-437,586.40	0.19
		Base	100.000000	10,000,000.00	95.624136	9,562,413.60	-437,586.40	0.19
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR				1.500000	30 Apr 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	95.722654	9,572,265.40	-427,734.60	0.19
		Base	100.000000	10,000,000.00	95.722654	9,572,265.40	-427,734.60	0.19
38150AFJ9	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45				1.450000	30 Apr 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	95.094843	9,509,484.30	-490,515.70	0.19
		Base	100.000000	10,000,000.00	95.094843	9,509,484.30	-490,515.70	0.19
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.000000	16 Nov 2039		
	27,685.120	Local	104.080604	28,814.84	96.303790	26,661.82	-2,153.02	0.00
Original Face:	877,500.000	Base	104.080604	28,814.84	96.303790	26,661.82	-2,153.02	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC				1.718500	16 May 2045		
	503,969.160	Local	99.080936	499,337.36	85.718730	431,995.96	-67,341.40	0.01
Original Face:	3,000,000.000	Base	99.080936	499,337.36	85.718730	431,995.96	-67,341.40	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	877,310.800	Local	96.103629	843,127.52	91.837790	805,702.85	-37,424.67	0.02
Original Face:	10,000,000.000	Base	96.103629	843,127.52	91.837790	805,702.85	-37,424.67	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	978,593.020	101.619450	994,440.84	92.583410	906,014.79	-88,426.05	0.02
	Original Face:	Base	10,493,495.000	101.619450	994,440.84	92.583410	906,014.79	-88,426.05	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,886,443.650	96.855901	1,827,131.99	85.173180	1,606,744.05	-220,387.94	0.03
	Original Face:	Base	5,000,000.000	96.855901	1,827,131.99	85.173180	1,606,744.05	-220,387.94	0.03
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	31,030.810	99.918049	31,005.38	98.917910	30,695.03	-310.35	0.00
	Original Face:	Base	5,000,000.000	99.918049	31,005.38	98.917910	30,695.03	-310.35	0.00
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	274,740.230	100.580002	276,333.73	86.550350	237,788.63	-38,545.10	0.00
	Original Face:	Base	5,000,000.000	100.580002	276,333.73	86.550350	237,788.63	-38,545.10	0.00
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	2,367,940.010	102.024889	2,415,888.17	78.338030	1,854,997.56	-560,890.61	0.04
	Original Face:	Base	5,000,000.000	102.024889	2,415,888.17	78.338030	1,854,997.56	-560,890.61	0.04
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	6,253,000.000	99.962345	6,250,645.43	99.095971	6,196,471.07	-54,174.36	0.12
		Base		99.962345	6,250,645.43	99.095971	6,196,471.07	-54,174.36	0.12
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.984701	1,999,694.02	98.416905	1,968,338.10	-31,355.92	0.04
		Base		99.984701	1,999,694.02	98.416905	1,968,338.10	-31,355.92	0.04
427866BH0	HERSHEY COMPANY SR UNSECURED 05/28 4.25					4.250000	04 May 2028		
		Local	5,000,000.000	99.901198	4,995,059.88	99.045192	4,952,259.60	-42,800.28	0.10
		Base		99.901198	4,995,059.88	99.045192	4,952,259.60	-42,800.28	0.10
437076BK7	HOME DEPOT INC SR UNSECURED 09/25 3.35					3.350000	15 Sep 2025		
		Local	20,000,000.000	99.513072	19,902,614.32	99.152575	19,830,515.00	-72,099.32	0.39
		Base		99.513072	19,902,614.32	99.152575	19,830,515.00	-72,099.32	0.39
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4					4.000000	15 Sep 2025		
		Local	5,000,000.000	99.991174	4,999,558.72	99.667307	4,983,365.35	-16,193.37	0.10
		Base		99.991174	4,999,558.72	99.667307	4,983,365.35	-16,193.37	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
437076CU4	HOME DEPOT INC SR UNSECURED 04/25 5.125				5.125000	30 Apr 2025		
	8,000,000.000	Local	99.984468	7,998,757.41	100.182363	8,014,589.04	15,831.63	0.16
		Base	99.984468	7,998,757.41	100.182363	8,014,589.04	15,831.63	0.16
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875				4.875000	25 Jun 2027		
	5,000,000.000	Local	99.722864	4,986,143.19	100.959420	5,047,971.00	61,827.81	0.10
		Base	99.722864	4,986,143.19	100.959420	5,047,971.00	61,827.81	0.10
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35				1.350000	01 Jun 2025		
	3,000,000.000	Local	99.999179	2,999,975.37	98.699306	2,960,979.18	-38,996.19	0.06
		Base	99.999179	2,999,975.37	98.699306	2,960,979.18	-38,996.19	0.06
449276AA2	IBM INTERNAT CAPITAL COMPANY GUAR 02/26 4.7				4.700000	05 Feb 2026		
	25,000,000.000	Local	99.930714	24,982,678.45	100.071447	25,017,861.75	35,183.30	0.50
		Base	99.930714	24,982,678.45	100.071447	25,017,861.75	35,183.30	0.50
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6				4.600000	05 Feb 2027		
	10,000,000.000	Local	99.887426	9,988,742.61	100.043649	10,004,364.90	15,622.29	0.20
		Base	99.887426	9,988,742.61	100.043649	10,004,364.90	15,622.29	0.20
459200AR2	IBM CORP SR UNSECURED 08/27 6.22				6.220000	01 Aug 2027		
	5,000,000.000	Local	103.592272	5,179,613.62	103.741707	5,187,085.35	7,471.73	0.10
		Base	103.592272	5,179,613.62	103.741707	5,187,085.35	7,471.73	0.10
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027		
	2,000,000.000	Local	99.993917	1,999,878.33	94.995677	1,899,913.54	-99,964.79	0.04
		Base	99.993917	1,999,878.33	94.995677	1,899,913.54	-99,964.79	0.04
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.597253	19,919,450.60	-80,549.40	0.40
		Base	100.000000	20,000,000.00	99.597253	19,919,450.60	-80,549.40	0.40
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026		
	20,000,000.000	Local	99.924853	19,984,970.56	99.921401	19,984,280.20	-690.36	0.40
		Base	99.924853	19,984,970.56	99.921401	19,984,280.20	-690.36	0.40
46514AL72	ISRAEL ST 12/25 5.36				5.360000	01 Dec 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.081600	5,004,080.00	4,080.00	0.10
		Base	100.000000	5,000,000.00	100.081600	5,004,080.00	4,080.00	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46632FTX3	JP MORGAN CHASE BANK NA SR UNSECURED 02/29 5.15					5.150000	05 Feb 2029		
		Local	5,000,000.000	100.000000	5,000,000.00	100.436267	5,021,813.35	21,813.35	0.10
		Base		100.000000	5,000,000.00	100.436267	5,021,813.35	21,813.35	0.10
46632FUG8	JP MORGAN CHASE BANK NA SR UNSECURED 07/27 4.8					4.800000	29 Jul 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	98.290525	9,829,052.50	-170,947.50	0.20
		Base		100.000000	10,000,000.00	98.290525	9,829,052.50	-170,947.50	0.20
46647PCV6	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					2.595000	24 Feb 2026		
		Local	5,850,000.000	98.828135	5,781,445.91	99.658508	5,830,022.72	48,576.81	0.12
		Base		98.828135	5,781,445.91	99.658508	5,830,022.72	48,576.81	0.12
46647PEA0	JPMORGAN CHASE + CO SR UNSECURED 01/28 VAR					5.040000	23 Jan 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.363532	5,018,176.60	18,176.60	0.10
		Base		100.000000	5,000,000.00	100.363532	5,018,176.60	18,176.60	0.10
46647PEL6	JPMORGAN CHASE + CO SR UNSECURED 07/28 VAR					4.979000	22 Jul 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	100.334818	10,033,481.80	33,481.80	0.20
		Base		100.000000	10,000,000.00	100.334818	10,033,481.80	33,481.80	0.20
47786WAB6	JOHN DEERE OWNER TRUST JDOT 2024 B A2A					5.420000	17 May 2027		
		Local	3,500,000.000	99.995229	3,499,833.01	100.633070	3,522,157.45	22,324.44	0.07
Original Face:		Base	3,500,000.000	99.995229	3,499,833.01	100.633070	3,522,157.45	22,324.44	0.07
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2					5.760000	17 Aug 2026		
		Local	6,532,863.320	99.996166	6,532,612.85	100.237700	6,548,391.94	15,779.09	0.13
Original Face:		Base	17,000,000.000	99.996166	6,532,612.85	100.237700	6,548,391.94	15,779.09	0.13
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3					2.320000	15 Sep 2026		
		Local	878,286.710	99.991380	878,211.00	99.167080	870,971.28	-7,239.72	0.02
Original Face:		Base	3,000,000.000	99.991380	878,211.00	99.167080	870,971.28	-7,239.72	0.02
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
		Local	1,059,930.630	99.997010	1,059,898.94	100.112030	1,061,118.07	1,219.13	0.02
Original Face:		Base	4,000,000.000	99.997010	1,059,898.94	100.112030	1,061,118.07	1,219.13	0.02
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	5,000,000.000	99.985550	4,999,277.48	97.516713	4,875,835.65	-123,441.83	0.10
		Base		99.985550	4,999,277.48	97.516713	4,875,835.65	-123,441.83	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11				5.110000	08 Dec 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	101.057200	10,105,720.00	105,720.00	0.20
		Base	100.000000	10,000,000.00	101.057200	10,105,720.00	105,720.00	0.20
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8				0.800000	18 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	96.982424	4,849,121.20	-150,878.80	0.10
		Base	100.000000	5,000,000.00	96.982424	4,849,121.20	-150,878.80	0.10
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7				4.700000	26 Jan 2026		
	3,000,000.000	Local	99.969129	2,999,073.88	99.810147	2,994,304.41	-4,769.47	0.06
		Base	99.969129	2,999,073.88	99.810147	2,994,304.41	-4,769.47	0.06
49456BAZ4	KINDER MORGAN INC SR UNSECURED 08/29 5.1				5.100000	01 Aug 2029		
	3,000,000.000	Local	99.854688	2,995,640.63	100.075019	3,002,250.57	6,609.94	0.06
		Base	99.854688	2,995,640.63	100.075019	3,002,250.57	6,609.94	0.06
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5				5.000000	27 Feb 2026		
	10,000,000.000	Local	99.933612	9,993,361.17	100.001135	10,000,113.50	6,752.33	0.20
		Base	99.933612	9,993,361.17	100.001135	10,000,113.50	6,752.33	0.20
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95				4.950000	15 Oct 2025		
	2,000,000.000	Local	99.920736	1,998,414.71	100.214499	2,004,289.98	5,875.27	0.04
		Base	99.920736	1,998,414.71	100.214499	2,004,289.98	5,875.27	0.04
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4				4.400000	08 Sep 2025		
	5,000,000.000	Local	99.994035	4,999,701.75	99.856273	4,992,813.65	-6,888.10	0.10
		Base	99.994035	4,999,701.75	99.856273	4,992,813.65	-6,888.10	0.10
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8				4.800000	01 Apr 2026		
	2,000,000.000	Local	99.992400	1,999,848.00	100.163111	2,003,262.22	3,414.22	0.04
		Base	99.992400	1,999,848.00	100.163111	2,003,262.22	3,414.22	0.04
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65				4.650000	27 Jan 2026		
	20,000,000.000	Local	99.935137	19,987,027.46	99.714906	19,942,981.20	-44,046.26	0.40
		Base	99.935137	19,987,027.46	99.714906	19,942,981.20	-44,046.26	0.40
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1				4.100000	15 Jan 2028		
	7,000,000.000	Local	99.949948	6,996,496.35	98.905020	6,923,351.40	-73,144.95	0.14
		Base	99.949948	6,996,496.35	98.905020	6,923,351.40	-73,144.95	0.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9					0.900000	15 Feb 2026		
		Local	5,000,000.000	99.940852	4,997,042.62	95.776503	4,788,825.15	-208,217.47	0.10
		Base		99.940852	4,997,042.62	95.776503	4,788,825.15	-208,217.47	0.10
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
		Local	10,000,000.000	99.991804	9,999,180.40	99.289011	9,928,901.10	-70,279.30	0.20
		Base		99.991804	9,999,180.40	99.289011	9,928,901.10	-70,279.30	0.20
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8					4.800000	14 Aug 2028		
		Local	18,000,000.000	99.973856	17,995,294.00	100.172662	18,031,079.16	35,785.16	0.36
		Base		99.973856	17,995,294.00	100.172662	18,031,079.16	35,785.16	0.36
58013MFX7	MCDONALD S CORP SR UNSECURED 05/29 5					5.000000	17 May 2029		
		Local	6,000,000.000	99.666034	5,979,962.06	100.689620	6,041,377.20	61,415.14	0.12
		Base		99.666034	5,979,962.06	100.689620	6,041,377.20	61,415.14	0.12
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7					1.700000	10 Jun 2027		
		Local	4,250,000.000	99.980887	4,249,187.69	93.750076	3,984,378.23	-264,809.46	0.08
		Base		99.980887	4,249,187.69	93.750076	3,984,378.23	-264,809.46	0.08
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
		Local	4,750,000.000	98.957730	4,700,492.18	98.862096	4,695,949.56	-4,542.62	0.09
		Base		98.957730	4,700,492.18	98.862096	4,695,949.56	-4,542.62	0.09
60920LAS3	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25					4.250000	15 Sep 2025		
		Local	5,000,000.000	99.922284	4,996,114.20	99.650005	4,982,500.25	-13,613.95	0.10
		Base		99.922284	4,996,114.20	99.650005	4,982,500.25	-13,613.95	0.10
63305LK36	NATIONAL BANK OF CANADA SR UNSECURED 07/27 5.15					5.150000	22 Jul 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	99.357810	9,935,781.00	-64,219.00	0.20
		Base		100.000000	10,000,000.00	99.357810	9,935,781.00	-64,219.00	0.20
63305LPB3	NATIONAL BANK OF CANADA SR UNSECURED 09/27 5.05					5.050000	15 Sep 2027		
		Local	20,000,000.000	100.000000	20,000,000.00	98.697395	19,739,479.00	-260,521.00	0.39
		Base		100.000000	20,000,000.00	98.697395	19,739,479.00	-260,521.00	0.39
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125					5.125000	30 Sep 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	99.817313	19,963,462.60	-36,537.40	0.40
		Base		100.000000	20,000,000.00	99.817313	19,963,462.60	-36,537.40	0.40

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1					1.000000	15 Jun 2026		
		Local	15,000,000.000	99.929680	14,989,451.99	94.931745	14,239,761.75	-749,690.24	0.28
		Base		99.929680	14,989,451.99	94.931745	14,239,761.75	-749,690.24	0.28
63743HFE7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45					3.450000	15 Jun 2025		
		Local	5,000,000.000	99.995301	4,999,765.04	99.429476	4,971,473.80	-28,291.24	0.10
		Base		99.995301	4,999,765.04	99.429476	4,971,473.80	-28,291.24	0.10
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45					5.450000	30 Oct 2025		
		Local	7,000,000.000	99.960903	6,997,263.22	100.723202	7,050,624.14	53,360.92	0.14
		Base		99.960903	6,997,263.22	100.723202	7,050,624.14	53,360.92	0.14
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8					4.800000	15 Mar 2028		
		Local	10,000,000.000	99.893220	9,989,322.04	100.179555	10,017,955.50	28,633.46	0.20
		Base		99.893220	9,989,322.04	100.179555	10,017,955.50	28,633.46	0.20
63743HFH0	NATIONAL RURAL UTIL COOP SR UNSECURED 03/26 4.45					4.450000	13 Mar 2026		
		Local	5,000,000.000	99.971382	4,998,569.09	99.780667	4,989,033.35	-9,535.74	0.10
		Base		99.971382	4,998,569.09	99.780667	4,989,033.35	-9,535.74	0.10
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6					5.600000	13 Nov 2026		
		Local	8,000,000.000	99.977789	7,998,223.15	101.642617	8,131,409.36	133,186.21	0.16
		Base		99.977789	7,998,223.15	101.642617	8,131,409.36	133,186.21	0.16
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1					5.100000	06 May 2027		
		Local	8,000,000.000	99.950602	7,996,048.14	100.792782	8,063,422.56	67,374.42	0.16
		Base		99.950602	7,996,048.14	100.792782	8,063,422.56	67,374.42	0.16
64105MAA9	NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65					4.650000	12 Mar 2029		
		Local	10,000,000.000	99.871951	9,987,195.09	99.906510	9,990,651.00	3,455.91	0.20
		Base		99.871951	9,987,195.09	99.906510	9,990,651.00	3,455.91	0.20
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25					5.250000	13 Mar 2026		
		Local	7,000,000.000	99.986230	6,999,036.11	100.843146	7,059,020.22	59,984.11	0.14
		Base		99.986230	6,999,036.11	100.843146	7,059,020.22	59,984.11	0.14
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
		Local	3,000,000.000	100.021271	3,000,638.13	100.177294	3,005,318.82	4,680.69	0.06
		Base		100.021271	3,000,638.13	100.177294	3,005,318.82	4,680.69	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65339KCG3	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45					4.450000	20 Jun 2025		
		Local	5,000,000.000	99.995876	4,999,793.80	99.838074	4,991,903.70	-7,890.10	0.10
		Base		99.995876	4,999,793.80	99.838074	4,991,903.70	-7,890.10	0.10
65339KCS7	NEXTERA ENERGY CAPITAL COMPANY GUAR 01/26 4.95					4.950000	29 Jan 2026		
		Local	15,000,000.000	99.975191	14,996,278.68	100.196122	15,029,418.30	33,139.62	0.30
		Base		99.975191	14,996,278.68	100.196122	15,029,418.30	33,139.62	0.30
65473PAN5	NISOURCE INC SR UNSECURED 03/28 5.25					5.250000	30 Mar 2028		
		Local	5,000,000.000	99.884465	4,994,223.23	100.869337	5,043,466.85	49,243.62	0.10
		Base		99.884465	4,994,223.23	100.869337	5,043,466.85	49,243.62	0.10
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
		Local	4,455,000.000	102.639742	4,572,600.49	99.399443	4,428,245.19	-144,355.30	0.09
		Base		102.639742	4,572,600.49	99.399443	4,428,245.19	-144,355.30	0.09
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	5,000,000.000	99.919649	4,995,982.47	98.681705	4,934,085.25	-61,897.22	0.10
		Base		99.919649	4,995,982.47	98.681705	4,934,085.25	-61,897.22	0.10
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	8,000,000.000	99.988230	7,999,058.38	96.420028	7,713,602.24	-285,456.14	0.15
		Base		99.988230	7,999,058.38	96.420028	7,713,602.24	-285,456.14	0.15
68389XCF0	ORACLE CORP SR UNSECURED 11/25 5.8					5.800000	10 Nov 2025		
		Local	5,000,000.000	99.960369	4,998,018.46	100.993206	5,049,660.30	51,641.84	0.10
		Base		99.960369	4,998,018.46	100.993206	5,049,660.30	51,641.84	0.10
693475BY0	PNC FINANCIAL SERVICES SR UNSECURED 07/27 VAR					5.102000	23 Jul 2027		
		Local	7,000,000.000	100.000000	7,000,000.00	100.502731	7,035,191.17	35,191.17	0.14
		Base		100.000000	7,000,000.00	100.502731	7,035,191.17	35,191.17	0.14
69353RFX1	PNC BANK NA SR UNSECURED 01/27 VAR					4.775000	15 Jan 2027		
		Local	5,010,000.000	99.969470	5,008,470.45	100.054797	5,012,745.33	4,274.88	0.10
		Base		99.969470	5,008,470.45	100.054797	5,012,745.33	4,274.88	0.10
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45					4.450000	30 Mar 2026		
		Local	12,000,000.000	99.971183	11,996,542.01	99.923621	11,990,834.52	-5,707.49	0.24
		Base		99.971183	11,996,542.01	99.923621	11,990,834.52	-5,707.49	0.24

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
713448FL7	PEPSICO INC SR UNSECURED 02/28 3.6					3.600000	18 Feb 2028		
		Local	5,000,000.000	98.523419	4,926,170.96	97.273930	4,863,696.50	-62,474.46	0.10
		Base		98.523419	4,926,170.96	97.273930	4,863,696.50	-62,474.46	0.10
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR					4.770000	13 Feb 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.219974	15,032,996.10	32,996.10	0.30
		Base		100.000000	15,000,000.00	100.219974	15,032,996.10	32,996.10	0.30
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.999095	11,999,891.44	98.320685	11,798,482.20	-201,409.24	0.23
		Base		99.999095	11,999,891.44	98.320685	11,798,482.20	-201,409.24	0.23
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
		Local	15,000,000.000	99.973296	14,995,994.35	96.894487	14,534,173.05	-461,821.30	0.29
		Base		99.973296	14,995,994.35	96.894487	14,534,173.05	-461,821.30	0.29
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	5,500,000.000	99.989812	5,499,439.66	95.856460	5,272,105.30	-227,334.36	0.10
		Base		99.989812	5,499,439.66	95.856460	5,272,105.30	-227,334.36	0.10
742718FZ7	PROCTER + GAMBLE CO/THE SR UNSECURED 01/28 3.95					3.950000	26 Jan 2028		
		Local	4,000,000.000	99.934429	3,997,377.16	98.703430	3,948,137.20	-49,239.96	0.08
		Base		99.934429	3,997,377.16	98.703430	3,948,137.20	-49,239.96	0.08
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75					5.750000	08 Nov 2026		
		Local	5,000,000.000	99.942714	4,997,135.68	101.762847	5,088,142.35	91,006.67	0.10
		Base		99.942714	4,997,135.68	101.762847	5,088,142.35	91,006.67	0.10
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					4.930000	10 Mar 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	100.058038	15,008,705.70	8,705.70	0.30
		Base		100.000000	15,000,000.00	100.058038	15,008,705.70	8,705.70	0.30
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					4.409640	27 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.728550	9,972,855.00	-27,145.00	0.20
		Base		100.000000	10,000,000.00	99.728550	9,972,855.00	-27,145.00	0.20
78014RDC1	ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR					0.625000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	94.833495	4,741,674.75	-258,325.25	0.09
		Base		100.000000	5,000,000.00	94.833495	4,741,674.75	-258,325.25	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					3.500000	14 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.797008	9,979,700.80	-20,299.20	0.20
		Base		100.000000	10,000,000.00	99.797008	9,979,700.80	-20,299.20	0.20
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15					5.150000	30 Dec 2027		
		Local	20,000,000.000	100.000000	20,000,000.00	98.070021	19,614,004.20	-385,995.80	0.39
		Base		100.000000	20,000,000.00	98.070021	19,614,004.20	-385,995.80	0.39
78014RQU7	ROYAL BANK OF CANADA 10/26 1					5.200000	17 Oct 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.987022	9,998,702.20	-1,297.80	0.20
		Base		100.000000	10,000,000.00	99.987022	9,998,702.20	-1,297.80	0.20
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					5.380000	25 Jan 2029		
		Local	456,243.500	100.000000	456,243.50	97.491290	444,797.67	-11,445.83	0.01
Original Face:		Base	2,838,688.000	100.000000	456,243.50	97.491290	444,797.67	-11,445.83	0.01
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45					2.450000	03 Mar 2027		
		Local	5,000,000.000	99.951539	4,997,576.93	95.489235	4,774,461.75	-223,115.18	0.09
		Base		99.951539	4,997,576.93	95.489235	4,774,461.75	-223,115.18	0.09
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.420000	03 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	101.097387	10,109,738.70	109,738.70	0.20
		Base		100.000000	10,000,000.00	101.097387	10,109,738.70	109,738.70	0.20
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25					4.250000	08 Aug 2025		
		Local	12,224,000.000	99.987874	12,222,517.71	99.780773	12,197,201.69	-25,316.02	0.24
		Base		99.987874	12,222,517.71	99.780773	12,197,201.69	-25,316.02	0.24
824348BS4	SHERWIN WILLIAMS CO SR UNSECURED 03/28 4.55					4.550000	01 Mar 2028		
		Local	5,000,000.000	99.997314	4,999,865.72	99.221306	4,961,065.30	-38,800.42	0.10
		Base		99.997314	4,999,865.72	99.221306	4,961,065.30	-38,800.42	0.10
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15					5.150000	06 Oct 2025		
		Local	8,000,000.000	99.942659	7,995,412.71	100.339997	8,027,199.76	31,787.05	0.16
		Base		99.942659	7,995,412.71	100.339997	8,027,199.76	31,787.05	0.16
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8					5.800000	01 Dec 2027		
		Local	5,000,000.000	99.917890	4,995,894.51	102.390935	5,119,546.75	123,652.24	0.10
		Base		99.917890	4,995,894.51	102.390935	5,119,546.75	123,652.24	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	8,000,000.000	99.993198	7,999,455.85	99.616607	7,969,328.56	-30,127.29	0.16
		Base		99.993198	7,999,455.85	99.616607	7,969,328.56	-30,127.29	0.16
855244BE8	STARBUCKS CORP SR UNSECURED 02/26 4.75					4.750000	15 Feb 2026		
		Local	7,000,000.000	99.952713	6,996,689.93	100.245531	7,017,187.17	20,497.24	0.14
		Base		99.952713	6,996,689.93	100.245531	7,017,187.17	20,497.24	0.14
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.978982	4,998,949.10	98.401657	4,920,082.85	-78,866.25	0.10
		Base		99.978982	4,998,949.10	98.401657	4,920,082.85	-78,866.25	0.10
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464					5.464000	13 Jan 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.759146	10,075,914.60	75,914.60	0.20
		Base		100.000000	10,000,000.00	100.759146	10,075,914.60	75,914.60	0.20
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
		Local	10,000,000.000	100.007988	10,000,798.78	99.260475	9,926,047.50	-74,751.28	0.20
		Base		100.007988	10,000,798.78	99.260475	9,926,047.50	-74,751.28	0.20
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875					3.875000	15 Mar 2028		
		Local	12,000,000.000	99.457025	11,934,843.05	98.652409	11,838,289.08	-96,553.97	0.24
		Base		99.457025	11,934,843.05	98.652409	11,838,289.08	-96,553.97	0.24
883556CT7	THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8					4.800000	21 Nov 2027		
		Local	4,000,000.000	99.975764	3,999,030.55	100.736580	4,029,463.20	30,432.65	0.08
		Base		99.975764	3,999,030.55	100.736580	4,029,463.20	30,432.65	0.08
89114V7B7	TORONTO DOMINION BANK SR UNSECURED 03/27 VAR					3.000000	31 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	96.167955	9,616,795.50	-383,204.50	0.19
		Base		100.000000	10,000,000.00	96.167955	9,616,795.50	-383,204.50	0.19
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3					3.000000	31 Dec 2025		
		Local	17,000,000.000	100.000000	17,000,000.00	97.095496	16,506,234.32	-493,765.68	0.33
		Base		100.000000	17,000,000.00	97.095496	16,506,234.32	-493,765.68	0.33
89114X6D0	TORONTO DOMINION BANK SR UNSECURED 02/28 5.6					5.600000	28 Feb 2028		
		Local	15,000,000.000	100.000000	15,000,000.00	99.787685	14,968,152.75	-31,847.25	0.30
		Base		100.000000	15,000,000.00	99.787685	14,968,152.75	-31,847.25	0.30

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766				3.766000	06 Jun 2025		
	26,000,000.000	Local	100.000000	26,000,000.00	99.628617	25,903,440.42	-96,559.58	0.52
		Base	100.000000	26,000,000.00	99.628617	25,903,440.42	-96,559.58	0.52
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				5.390000	06 Jun 2025		
	25,000,000.000	Local	100.000000	25,000,000.00	100.304707	25,076,176.75	76,176.75	0.50
		Base	100.000000	25,000,000.00	100.304707	25,076,176.75	76,176.75	0.50
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103				5.103000	09 Jan 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	100.463909	20,092,781.80	92,781.80	0.40
		Base	100.000000	20,000,000.00	100.463909	20,092,781.80	92,781.80	0.40
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028		
	20,000,000.000	Local	100.000000	20,000,000.00	100.467245	20,093,449.00	93,449.00	0.40
		Base	100.000000	20,000,000.00	100.467245	20,093,449.00	93,449.00	0.40
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
	10,000,000.000	Local	99.998423	9,999,842.30	99.657768	9,965,776.80	-34,065.50	0.20
		Base	99.998423	9,999,842.30	99.657768	9,965,776.80	-34,065.50	0.20
89236THH1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62				0.620000	16 Sep 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	96.857098	4,842,854.90	-157,145.10	0.10
		Base	100.000000	5,000,000.00	96.857098	4,842,854.90	-157,145.10	0.10
89236THQ1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/25 0.65				0.650000	09 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	96.556523	4,827,826.15	-172,173.85	0.10
		Base	100.000000	5,000,000.00	96.556523	4,827,826.15	-172,173.85	0.10
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	10,000,000.000	Local	99.995837	9,999,583.69	96.747213	9,674,721.30	-324,862.39	0.19
		Base	99.995837	9,999,583.69	96.747213	9,674,721.30	-324,862.39	0.19
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025		
	10,000,000.000	Local	99.980289	9,998,028.93	99.472304	9,947,230.40	-50,798.53	0.20
		Base	99.980289	9,998,028.93	99.472304	9,947,230.40	-50,798.53	0.20
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025		
	20,000,000.000	Local	99.964413	19,992,882.60	100.801149	20,160,229.80	167,347.20	0.40
		Base	99.964413	19,992,882.60	100.801149	20,160,229.80	167,347.20	0.40

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025		
	15,000,000.000	Local	99.999459	14,999,918.81	100.002093	15,000,313.95	395.14	0.30
		Base	99.999459	14,999,918.81	100.002093	15,000,313.95	395.14	0.30
89236TMU6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/27 4.35				4.350000	22 Oct 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	98.761453	4,938,072.65	-61,927.35	0.10
		Base	100.000000	5,000,000.00	98.761453	4,938,072.65	-61,927.35	0.10
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
	2,000,000.000	Local	99.992333	1,999,846.65	99.366902	1,987,338.04	-12,508.61	0.04
		Base	99.992333	1,999,846.65	99.366902	1,987,338.04	-12,508.61	0.04
89788MAH5	TRUIST FINANCIAL CORP SR UNSECURED 07/26 VAR				4.260000	28 Jul 2026		
	7,000,000.000	Local	100.000000	7,000,000.00	99.606624	6,972,463.68	-27,536.32	0.14
		Base	100.000000	7,000,000.00	99.606624	6,972,463.68	-27,536.32	0.14
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR				5.900000	28 Oct 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	100.775726	12,093,087.12	93,087.12	0.24
		Base	100.000000	12,000,000.00	100.775726	12,093,087.12	93,087.12	0.24
90291VAB6	USAA AUTO OWNER TRUST USAOT 2023 A A2 144A				5.830000	15 Jul 2026		
	1,025,033.050	Local	99.999199	1,025,024.84	100.118330	1,026,245.97	1,221.13	0.02
Original Face:	5,000,000.000	Base	99.999199	1,025,024.84	100.118330	1,026,245.97	1,221.13	0.02
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	11,000,000.000	Local	99.961463	10,995,760.97	99.626964	10,958,966.04	-36,794.93	0.22
		Base	99.961463	10,995,760.97	99.626964	10,958,966.04	-36,794.93	0.22
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25				5.250000	01 Jun 2027		
	10,000,000.000	Local	99.763527	9,976,352.69	101.132984	10,113,298.40	136,945.71	0.20
		Base	99.763527	9,976,352.69	101.132984	10,113,298.40	136,945.71	0.20
90331HPP2	US BANK NA CINCINNATI SR UNSECURED 10/27 VAR				4.507000	22 Oct 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.442295	9,944,229.50	-55,770.50	0.20
		Base	100.000000	10,000,000.00	99.442295	9,944,229.50	-55,770.50	0.20
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75				4.750000	21 Feb 2026		
	3,000,000.000	Local	99.973874	2,999,216.23	100.255291	3,007,658.73	8,442.50	0.06
		Base	99.973874	2,999,216.23	100.255291	3,007,658.73	8,442.50	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	20,000,000.000	99.659608	19,931,921.65	95.804688	19,160,937.60	-770,984.05	0.38
		Base		99.659608	19,931,921.65	95.804688	19,160,937.60	-770,984.05	0.38
91282CEH0	US TREASURY N/B 04/25 2.625					2.625000	15 Apr 2025		
		Local	25,000,000.000	99.930983	24,982,745.86	99.533594	24,883,398.50	-99,347.36	0.50
		Base		99.930983	24,982,745.86	99.533594	24,883,398.50	-99,347.36	0.50
91282CLB5	US TREASURY N/B 07/26 4.375					4.375000	31 Jul 2026		
		Local	25,000,000.000	100.537937	25,134,484.35	100.160156	25,040,039.00	-94,445.35	0.50
		Base		100.537937	25,134,484.35	100.160156	25,040,039.00	-94,445.35	0.50
91282CLG4	US TREASURY N/B 08/27 3.75					3.750000	15 Aug 2027		
		Local	30,000,000.000	100.582969	30,174,890.61	98.718750	29,615,625.00	-559,265.61	0.59
		Base		100.582969	30,174,890.61	98.718750	29,615,625.00	-559,265.61	0.59
91282CLH2	US TREASURY N/B 08/26 3.75					3.750000	31 Aug 2026		
		Local	25,000,000.000	100.296872	25,074,218.09	99.203125	24,800,781.25	-273,436.84	0.49
		Base		100.296872	25,074,218.09	99.203125	24,800,781.25	-273,436.84	0.49
91282CLX7	US TREASURY N/B 11/27 4.125					4.125000	15 Nov 2027		
		Local	25,000,000.000	99.689087	24,922,271.82	99.546875	24,886,718.75	-35,553.07	0.50
		Base		99.689087	24,922,271.82	99.546875	24,886,718.75	-35,553.07	0.50
913017DD8	RTX CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
		Local	10,000,000.000	100.262647	10,026,264.71	99.470945	9,947,094.50	-79,170.21	0.20
		Base		100.262647	10,026,264.71	99.470945	9,947,094.50	-79,170.21	0.20
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7					3.700000	15 May 2027		
		Local	7,000,000.000	99.973107	6,998,117.49	98.042356	6,862,964.92	-135,152.57	0.14
		Base		99.973107	6,998,117.49	98.042356	6,862,964.92	-135,152.57	0.14
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
		Local	5,000,000.000	99.997486	4,999,874.31	100.498895	5,024,944.75	25,070.44	0.10
		Base		99.997486	4,999,874.31	100.498895	5,024,944.75	25,070.44	0.10
91324PFF4	UNITEDHEALTH GROUP INC SR UNSECURED 07/26 4.75					4.750000	15 Jul 2026		
		Local	3,000,000.000	99.867725	2,996,031.75	100.263517	3,007,905.51	11,873.76	0.06
		Base		99.867725	2,996,031.75	100.263517	3,007,905.51	11,873.76	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				5.160000	20 Mar 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	100.587927	12,070,551.24	70,551.24	0.24
		Base	100.000000	12,000,000.00	100.587927	12,070,551.24	70,551.24	0.24
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026		
	8,000,000.000	Local	100.122626	8,009,810.09	96.224055	7,697,924.40	-311,885.69	0.15
		Base	100.122626	8,009,810.09	96.224055	7,697,924.40	-311,885.69	0.15
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A				4.890000	13 Apr 2028		
	15,000,000.000	Local	99.999737	14,999,960.55	100.068820	15,010,323.00	10,362.45	0.30
Original Face:	15,000,000.000	Base	99.999737	14,999,960.55	100.068820	15,010,323.00	10,362.45	0.30
92348KBS1	VERIZON MASTER TRUST VZMT 2023 4 A1A				5.160000	20 Jun 2029		
	19,000,000.000	Local	99.994366	18,998,929.54	100.943060	19,179,181.40	180,251.86	0.38
Original Face:	19,000,000.000	Base	99.994366	18,998,929.54	100.943060	19,179,181.40	180,251.86	0.38
92348KDM2	VERIZON MASTER TRUST VZMT 2024 8 A1A				4.620000	20 Nov 2030		
	8,000,000.000	Local	99.978170	7,998,253.60	99.894080	7,991,526.40	-6,727.20	0.16
Original Face:	8,000,000.000	Base	99.978170	7,998,253.60	99.894080	7,991,526.40	-6,727.20	0.16
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95				2.950000	15 Nov 2026		
	6,735,000.000	Local	98.651999	6,644,212.13	97.058887	6,536,916.04	-107,296.09	0.13
		Base	98.651999	6,644,212.13	97.058887	6,536,916.04	-107,296.09	0.13
928668BR2	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95				3.950000	06 Jun 2025		
	8,630,000.000	Local	99.878536	8,619,517.68	99.594298	8,594,987.92	-24,529.76	0.17
		Base	99.878536	8,619,517.68	99.594298	8,594,987.92	-24,529.76	0.17
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65				5.650000	12 Sep 2028		
	15,000,000.000	Local	99.908231	14,986,234.64	100.454170	15,068,125.50	81,890.86	0.30
		Base	99.908231	14,986,234.64	100.454170	15,068,125.50	81,890.86	0.30
931142ER0	WALMART INC SR UNSECURED 09/26 1.05				1.050000	17 Sep 2026		
	5,000,000.000	Local	99.934323	4,996,716.13	94.595311	4,729,765.55	-266,950.58	0.09
		Base	99.934323	4,996,716.13	94.595311	4,729,765.55	-266,950.58	0.09
931142FA6	WALMART INC SR UNSECURED 04/26 4				4.000000	15 Apr 2026		
	6,000,000.000	Local	99.980465	5,998,827.91	99.541899	5,972,513.94	-26,313.97	0.12
		Base	99.980465	5,998,827.91	99.541899	5,972,513.94	-26,313.97	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75				0.750000	15 Nov 2025		
	5,000,000.000	Local	99.970188	4,998,509.38	96.763174	4,838,158.70	-160,350.68	0.10
		Base	99.970188	4,998,509.38	96.763174	4,838,158.70	-160,350.68	0.10
94106LBV0	WASTE MANAGEMENT INC COMPANY GUAR 02/29 4.875				4.875000	15 Feb 2029		
	8,362,000.000	Local	103.443264	8,649,925.74	100.527928	8,406,145.34	-243,780.40	0.17
		Base	103.443264	8,649,925.74	100.527928	8,406,145.34	-243,780.40	0.17
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95				4.950000	03 Jul 2027		
	5,000,000.000	Local	99.897738	4,994,886.91	101.052264	5,052,613.20	57,726.29	0.10
		Base	99.897738	4,994,886.91	101.052264	5,052,613.20	57,726.29	0.10
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	10,000,000.000	Local	98.389718	9,838,971.84	98.925608	9,892,560.80	53,588.96	0.20
		Base	98.389718	9,838,971.84	98.925608	9,892,560.80	53,588.96	0.20
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3				3.000000	19 Feb 2025		
	20,000,000.000	Local	99.661113	19,932,222.53	99.770038	19,954,007.60	21,785.07	0.40
		Base	99.661113	19,932,222.53	99.770038	19,954,007.60	21,785.07	0.40
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55				3.550000	29 Sep 2025		
	10,000,000.000	Local	99.858470	9,985,847.01	99.208597	9,920,859.70	-64,987.31	0.20
		Base	99.858470	9,985,847.01	99.208597	9,920,859.70	-64,987.31	0.20
94988J6B8	WELLS FARGO BANK NA SR UNSECURED 08/25 5.55				5.550000	01 Aug 2025		
	5,000,000.000	Local	100.323957	5,016,197.84	100.446888	5,022,344.40	6,146.56	0.10
		Base	100.323957	5,016,197.84	100.446888	5,022,344.40	6,146.56	0.10
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45				5.450000	07 Aug 2026		
	10,000,000.000	Local	99.995567	9,999,556.71	101.197088	10,119,708.80	120,152.09	0.20
		Base	99.995567	9,999,556.71	101.197088	10,119,708.80	120,152.09	0.20
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR				5.430000	07 Aug 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.916966	15,137,544.90	137,544.90	0.30
		Base	100.000000	15,000,000.00	100.916966	15,137,544.90	137,544.90	0.30
94988J6F9	WELLS FARGO BANK NA SR UNSECURED 12/26 5.254				5.254000	11 Dec 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	101.183044	12,141,965.28	141,965.28	0.24
		Base	100.000000	12,000,000.00	101.183044	12,141,965.28	141,965.28	0.24

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95000U2X0	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR				3.908000	25 Apr 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.693652	9,969,365.20	-30,634.80	0.20
		Base	100.000000	10,000,000.00	99.693652	9,969,365.20	-30,634.80	0.20
95001DBK5	WELLS FARGO + COMPANY SR UNSECURED 11/25 VAR				4.250000	17 Nov 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.499895	9,949,989.50	-50,010.50	0.20
		Base	100.000000	10,000,000.00	99.499895	9,949,989.50	-50,010.50	0.20
95001DBW9	WELLS FARGO + COMPANY SR UNSECURED 06/25 4.4				4.400000	14 Jun 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.508841	19,901,768.20	-98,231.80	0.40
		Base	100.000000	20,000,000.00	99.508841	19,901,768.20	-98,231.80	0.40
95001DC57	WELLS FARGO + COMPANY SR UNSECURED 08/25 4.1				4.100000	15 Aug 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.556533	9,955,653.30	-44,346.70	0.20
		Base	100.000000	10,000,000.00	99.556533	9,955,653.30	-44,346.70	0.20
95001DC73	WELLS FARGO + COMPANY SR UNSECURED 08/26 VAR				4.650000	15 Aug 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.452236	9,945,223.60	-54,776.40	0.20
		Base	100.000000	10,000,000.00	99.452236	9,945,223.60	-54,776.40	0.20
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.696712	5,034,835.60	34,835.60	0.10
		Base	100.000000	5,000,000.00	100.696712	5,034,835.60	34,835.60	0.10
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25				6.250000	21 Oct 2027		
	18,000,000.000	Local	100.000000	18,000,000.00	100.756856	18,136,234.08	136,234.08	0.36
		Base	100.000000	18,000,000.00	100.756856	18,136,234.08	136,234.08	0.36
95001DCQ1	WELLS FARGO + COMPANY SR UNSECURED 12/25 5.35				5.350000	07 Dec 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.156441	19,831,288.20	-168,711.80	0.39
		Base	100.000000	20,000,000.00	99.156441	19,831,288.20	-168,711.80	0.39
95001HJ77	WELLS FARGO FIN LLC SR UNSECURED 09/27 4.7				4.700000	03 Sep 2027		
	13,000,000.000	Local	100.000000	13,000,000.00	98.368835	12,787,948.55	-212,051.45	0.25
		Base	100.000000	13,000,000.00	98.368835	12,787,948.55	-212,051.45	0.25
96949LAB1	WILLIAMS COMPANIES INC SR UNSECURED 09/25 4				4.000000	15 Sep 2025		
	3,792,000.000	Local	99.714670	3,781,180.30	99.488172	3,772,591.48	-8,588.82	0.08
		Base	99.714670	3,781,180.30	99.488172	3,772,591.48	-8,588.82	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
976843BP6	WISCONSIN PUBLIC SERVICE SR UNSECURED 11/25 5.35				5.350000	10 Nov 2025		
	5,000,000.000	Local	99.993371	4,999,668.53	100.577007	5,028,850.35	29,181.82	0.10
		Base	99.993371	4,999,668.53	100.577007	5,028,850.35	29,181.82	0.10
US DOLLAR Total								
	2,871,362,531.470	Local		2,870,607,621.83		2,843,302,062.43	-27,305,559.40	56.57
Original Face:	399,516,031.000	Base		2,870,607,621.83		2,843,302,062.43	-27,305,559.40	56.57
FIXED INCOME Total								
	2,871,362,531.470	Base		2,870,607,621.83		2,843,302,062.43	-27,305,559.40	56.57
Original Face:	399,516,031.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		5,059,809,397.130	Base		5,053,068,082.92		5,026,031,687.59	-27,036,395.33	100.00
	Original Face:	399,516,031.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.445006	31 Dec 2030		
		262,290.680	Local	100.000000	262,290.68	100.000000	262,290.68	0.00	0.21
			Base	100.000000	262,290.68	100.000000	262,290.68	0.00	0.21
US DOLLAR Total									
		262,290.680	Local		262,290.68		262,290.68	0.00	0.21
			Base		262,290.68		262,290.68	0.00	0.21
CASH EQUIVALENT Total									
		262,290.680	Base		262,290.68		262,290.68	0.00	0.21
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
		1,200,000.000	Local	99.776923	1,197,323.08	99.819749	1,197,836.99	513.91	0.97
			Base	99.776923	1,197,323.08	99.819749	1,197,836.99	513.91	0.97
00287YDR7	ABBVIE INC SR UNSECURED 03/27 4.8					4.800000	15 Mar 2027		
		955,000.000	Local	99.896238	954,009.07	100.581438	960,552.73	6,543.66	0.78
			Base	99.896238	954,009.07	100.581438	960,552.73	6,543.66	0.78
00724PAC3	ADOBE INC SR UNSECURED 02/27 2.15					2.150000	01 Feb 2027		
		687,000.000	Local	96.638157	663,904.14	95.436883	655,651.39	-8,252.75	0.53
			Base	96.638157	663,904.14	95.436883	655,651.39	-8,252.75	0.53
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85					4.850000	04 Apr 2027		
		465,000.000	Local	99.961768	464,822.22	100.712730	468,314.19	3,491.97	0.38
			Base	99.961768	464,822.22	100.712730	468,314.19	3,491.97	0.38
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
		600,000.000	Local	99.998082	599,988.49	100.132245	600,793.47	804.98	0.49
			Base	99.998082	599,988.49	100.132245	600,793.47	804.98	0.49

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
		Local	1,200,000.000	99.148441	1,189,781.29	99.598921	1,195,187.05	5,405.76	0.97
		Base		99.148441	1,189,781.29	99.598921	1,195,187.05	5,405.76	0.97
025816DT3	AMERICAN EXPRESS CO SR UNSECURED 04/27 VAR					5.645000	23 Apr 2027		
		Local	757,000.000	101.091004	765,258.90	101.066659	765,074.61	-184.29	0.62
		Base		101.091004	765,258.90	101.066659	765,074.61	-184.29	0.62
02582JJT8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 2 A					3.390000	15 May 2027		
		Local	775,000.000	99.977880	774,828.57	99.555640	771,556.21	-3,272.36	0.63
Original Face:		Base	775,000.000	99.977880	774,828.57	99.555640	771,556.21	-3,272.36	0.63
032095AM3	AMPHENOL CORP SR UNSECURED 03/26 4.75					4.750000	30 Mar 2026		
		Local	465,000.000	99.852441	464,313.85	100.052302	465,243.20	929.35	0.38
		Base		99.852441	464,313.85	100.052302	465,243.20	929.35	0.38
032095AN1	AMPHENOL CORP SR UNSECURED 04/27 5.05					5.050000	05 Apr 2027		
		Local	1,200,000.000	101.029520	1,212,354.24	100.853189	1,210,238.27	-2,115.97	0.98
		Base		101.029520	1,212,354.24	100.853189	1,210,238.27	-2,115.97	0.98
037833ES5	APPLE INC SR UNSECURED 05/26 4.421					4.421000	08 May 2026		
		Local	1,500,000.000	100.000000	1,500,000.00	99.841322	1,497,619.83	-2,380.17	1.22
		Base		100.000000	1,500,000.00	99.841322	1,497,619.83	-2,380.17	1.22
05592XAB6	BMW VEHICLE OWNER TRUST BMWOT 2023 A A2A					5.720000	27 Apr 2026		
		Local	45,684.720	99.999584	45,684.53	100.132760	45,745.37	60.84	0.04
Original Face:		Base	300,000.000	99.999584	45,684.53	100.132760	45,745.37	60.84	0.04
05592XAC4	BMW VEHICLE OWNER TRUST BMWOT 2023 A A2B					5.160000	27 Apr 2026		
		Local	152,282.600	100.013843	152,303.68	100.016690	152,308.02	4.34	0.12
Original Face:		Base	1,000,000.000	100.013843	152,303.68	100.016690	152,308.02	4.34	0.12
05602RAD3	BMW VEHICLE OWNER TRUST BMWOT 2022 A A3					3.210000	25 Aug 2026		
		Local	278,590.810	99.436654	277,021.38	99.545080	277,323.44	302.06	0.23
Original Face:		Base	850,000.000	99.436654	277,021.38	99.545080	277,323.44	302.06	0.23
06051GJQ3	BANK OF AMERICA CORP SR UNSECURED 03/27 VAR					1.658000	11 Mar 2027		
		Local	600,000.000	96.419688	578,518.13	96.356026	578,136.16	-381.97	0.47
		Base		96.419688	578,518.13	96.356026	578,136.16	-381.97	0.47

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GKN8	BANK OF AMERICA CORP SR UNSECURED 04/26 VAR					5.700000	02 Apr 2026		
		Local	550,000.000	100.048027	550,264.15	100.263731	551,450.52	1,186.37	0.45
		Base		100.048027	550,264.15	100.263731	551,450.52	1,186.37	0.45
06405LAE1	BANK OF NEW YORK MELLON SR UNSECURED 03/26 VAR					4.820000	13 Mar 2026		
		Local	1,200,000.000	100.021388	1,200,256.66	100.036026	1,200,432.31	175.65	0.98
		Base		100.021388	1,200,256.66	100.036026	1,200,432.31	175.65	0.98
06406RBX4	BANK OF NY MELLON CORP SR UNSECURED 07/28 VAR					4.890000	21 Jul 2028		
		Local	1,200,000.000	100.371723	1,204,460.68	100.393025	1,204,716.30	255.62	0.98
		Base		100.371723	1,204,460.68	100.393025	1,204,716.30	255.62	0.98
06428CAC8	BANK OF AMERICA NA SR UNSECURED 08/25 5.65					5.650000	18 Aug 2025		
		Local	1,100,000.000	100.000000	1,100,000.00	100.544922	1,105,994.14	5,994.14	0.90
		Base		100.000000	1,100,000.00	100.544922	1,105,994.14	5,994.14	0.90
096919AB1	BMW VEHICLE OWNER TRUST BMWOT 2024 A A2A					5.420000	25 Feb 2027		
		Local	1,518,160.960	100.216129	1,521,442.15	100.409800	1,524,382.38	2,940.23	1.24
Original Face:		Base	1,640,000.000	100.216129	1,521,442.15	100.409800	1,524,382.38	2,940.23	1.24
110122DD7	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/27 3.45					3.450000	15 Nov 2027		
		Local	800,000.000	96.886015	775,088.12	97.195577	777,564.62	2,476.50	0.63
		Base		96.886015	775,088.12	97.195577	777,564.62	2,476.50	0.63
110122EE4	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/27 4.9					4.900000	22 Feb 2027		
		Local	415,000.000	99.921354	414,673.62	100.835649	418,467.94	3,794.32	0.34
		Base		99.921354	414,673.62	100.835649	418,467.94	3,794.32	0.34
12663JAC5	CNH EQUIPMENT TRUST CNH 2022 B A3					3.890000	16 Aug 2027		
		Local	762,693.190	98.507316	751,308.59	99.502030	758,895.21	7,586.62	0.62
Original Face:		Base	1,000,000.000	98.507316	751,308.59	99.502030	758,895.21	7,586.62	0.62
12664QAB0	CNH EQUIPMENT TRUST CNH 2023 A A2					5.340000	15 Sep 2026		
		Local	246,563.070	99.999071	246,560.78	100.083160	246,768.11	207.33	0.20
Original Face:		Base	1,000,000.000	99.999071	246,560.78	100.083160	246,768.11	207.33	0.20
14041NGB1	CAPITAL ONE MULTI ASSET EXECUT COMET 2022 A3 A					4.950000	15 Oct 2027		
		Local	1,000,000.000	99.995553	999,955.53	100.368660	1,003,686.60	3,731.07	0.82
Original Face:		Base	1,000,000.000	99.995553	999,955.53	100.368660	1,003,686.60	3,731.07	0.82

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14043KAH8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2023 1 A3					4.870000	15 Feb 2028		
		Local	1,600,000.000	99.746109	1,595,937.74	100.371050	1,605,936.80	9,999.06	1.30
Original Face:		Base	1,600,000.000	99.746109	1,595,937.74	100.371050	1,605,936.80	9,999.06	1.30
14913R3C9	CATERPILLAR FINL SERVICE SR UNSECURED 03/25 5.4					5.400000	10 Mar 2025		
		Local	750,000.000	99.997949	749,984.62	100.158332	751,187.49	1,202.87	0.61
		Base		99.997949	749,984.62	100.158332	751,187.49	1,202.87	0.61
14913UAE0	CATERPILLAR FINL SERVICE SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	1,200,000.000	99.925734	1,199,108.81	100.213332	1,202,559.98	3,451.17	0.98
		Base		99.925734	1,199,108.81	100.213332	1,202,559.98	3,451.17	0.98
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR					4.930000	15 Nov 2027		
		Local	600,000.000	100.195930	601,175.58	100.145000	600,870.00	-305.58	0.49
		Base		100.195930	601,175.58	100.145000	600,870.00	-305.58	0.49
161571HV9	CHASE ISSUANCE TRUST CHAIT 2024 A1 A					4.600000	16 Jan 2029		
		Local	650,000.000	99.989346	649,930.75	100.250700	651,629.55	1,698.80	0.53
Original Face:		Base	650,000.000	99.989346	649,930.75	100.250700	651,629.55	1,698.80	0.53
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
		Local	1,200,000.000	98.324445	1,179,893.34	98.009664	1,176,115.97	-3,777.37	0.96
		Base		98.324445	1,179,893.34	98.009664	1,176,115.97	-3,777.37	0.96
17252MAP5	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/25 3.45					3.450000	01 May 2025		
		Local	1,330,000.000	99.769292	1,326,931.58	99.530328	1,323,753.36	-3,178.22	1.08
		Base		99.769292	1,326,931.58	99.530328	1,323,753.36	-3,178.22	1.08
17275RAW2	CISCO SYSTEMS INC SR UNSECURED 06/25 3.5					3.500000	15 Jun 2025		
		Local	1,200,000.000	99.216433	1,190,597.20	99.577438	1,194,929.26	4,332.06	0.97
		Base		99.216433	1,190,597.20	99.577438	1,194,929.26	4,332.06	0.97
17275RBP6	CISCO SYSTEMS INC SR UNSECURED 02/26 4.9					4.900000	26 Feb 2026		
		Local	390,000.000	99.977687	389,912.98	100.628257	392,450.20	2,537.22	0.32
		Base		99.977687	389,912.98	100.628257	392,450.20	2,537.22	0.32
17275RBQ4	CISCO SYSTEMS INC SR UNSECURED 02/27 4.8					4.800000	26 Feb 2027		
		Local	875,000.000	99.904920	874,168.05	100.723836	881,333.57	7,165.52	0.72
		Base		99.904920	874,168.05	100.723836	881,333.57	7,165.52	0.72

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17325FBH0	CITIBANK NA SR UNSECURED 08/26 VAR					5.078000	06 Aug 2026		
		Local	1,200,000.000	100.000000	1,200,000.00	100.340655	1,204,087.86	4,087.86	0.98
		Base		100.000000	1,200,000.00	100.340655	1,204,087.86	4,087.86	0.98
17327CAP8	CITIGROUP INC SR UNSECURED 01/26 VAR					5.064000	25 Jan 2026		
		Local	1,100,000.000	100.000000	1,100,000.00	100.052890	1,100,581.79	581.79	0.89
		Base		100.000000	1,100,000.00	100.052890	1,100,581.79	581.79	0.89
18978FAB2	CNH EQUIPMENT TRUST CNH 2024 A A2					5.190000	15 Jul 2027		
		Local	458,607.360	99.994734	458,583.21	100.215670	459,596.44	1,013.23	0.37
Original Face:		Base	790,000.000	99.994734	458,583.21	100.215670	459,596.44	1,013.23	0.37
18978GAB0	CNH EQUIPMENT TRUST CNH 2024 C A2A					4.300000	18 Feb 2028		
		Local	385,000.000	99.995114	384,981.19	99.884720	384,556.17	-425.02	0.31
Original Face:		Base	385,000.000	99.995114	384,981.19	99.884720	384,556.17	-425.02	0.31
20030NBY6	COMCAST CORP COMPANY GUAR 02/27 3.3					3.300000	01 Feb 2027		
		Local	1,200,000.000	97.415241	1,168,982.89	97.330516	1,167,966.19	-1,016.70	0.95
		Base		97.415241	1,168,982.89	97.330516	1,167,966.19	-1,016.70	0.95
233874AB2	DAIMLER TRUCKS RETAIL TRUST DTRT 2024 1 A2					5.600000	15 Apr 2026		
		Local	269,815.840	99.998870	269,812.79	100.291410	270,602.11	789.32	0.22
Original Face:		Base	375,000.000	99.998870	269,812.79	100.291410	270,602.11	789.32	0.22
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
		Local	425,000.000	99.999619	424,998.38	99.926762	424,688.74	-309.64	0.35
		Base		99.999619	424,998.38	99.926762	424,688.74	-309.64	0.35
24422EWP0	JOHN DEERE CAPITAL CORP SR UNSECURED 01/26 4.8					4.800000	09 Jan 2026		
		Local	700,000.000	99.983237	699,882.66	100.281336	701,969.35	2,086.69	0.57
		Base		99.983237	699,882.66	100.281336	701,969.35	2,086.69	0.57
254683CS2	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A2 A					3.320000	15 May 2027		
		Local	465,000.000	99.998860	464,994.70	99.534270	462,834.36	-2,160.34	0.38
Original Face:		Base	465,000.000	99.998860	464,994.70	99.534270	462,834.36	-2,160.34	0.38
254683CX1	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A					5.030000	15 Oct 2027		
		Local	325,000.000	99.996265	324,987.86	100.509420	326,655.62	1,667.76	0.27
Original Face:		Base	325,000.000	99.996265	324,987.86	100.509420	326,655.62	1,667.76	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
254683CZ6	DISCOVER CARD EXECUTION NOTE T DCENT 2023 A2 A				4.930000	15 Jun 2028		
	700,000.000	Local	99.993179	699,952.25	100.653710	704,575.97	4,623.72	0.57
Original Face:	700,000.000	Base	99.993179	699,952.25	100.653710	704,575.97	4,623.72	0.57
25468PDK9	TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/26 3				3.000000	13 Feb 2026		
	1,150,000.000	Local	97.297990	1,118,926.89	98.430169	1,131,946.94	13,020.05	0.92
		Base	97.297990	1,118,926.89	98.430169	1,131,946.94	13,020.05	0.92
25468PDV5	TWDC ENTERPRISES 18 CORP COMPANY GUAR 06/27 2.95				2.950000	15 Jun 2027		
	1,200,000.000	Local	96.998516	1,163,982.19	96.407171	1,156,886.05	-7,096.14	0.94
		Base	96.998516	1,163,982.19	96.407171	1,156,886.05	-7,096.14	0.94
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5				2.500000	01 Nov 2028		
	351,947.200	Local	100.862317	354,982.10	97.140293	341,882.54	-13,099.56	0.28
Original Face:	3,600,000.000	Base	100.862317	354,982.10	97.140293	341,882.54	-13,099.56	0.28
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85				0.850000	26 Feb 2026		
	500,000.000	Local	99.953736	499,768.68	96.156090	480,780.45	-18,988.23	0.39
		Base	99.953736	499,768.68	96.156090	480,780.45	-18,988.23	0.39
3130AWTQ3	FEDERAL HOME LOAN BANK BONDS 09/26 4.625				4.625000	11 Sep 2026		
	1,200,000.000	Local	99.617036	1,195,404.43	100.507445	1,206,089.34	10,684.91	0.98
		Base	99.617036	1,195,404.43	100.507445	1,206,089.34	10,684.91	0.98
3133ENKS8	FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125				1.125000	06 Jan 2025		
	1,005,000.000	Local	99.998960	1,004,989.55	99.964112	1,004,639.33	-350.22	0.82
		Base	99.998960	1,004,989.55	99.964112	1,004,639.33	-350.22	0.82
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025		
	1,100,000.000	Local	99.669196	1,096,361.16	99.840319	1,098,243.51	1,882.35	0.89
		Base	99.669196	1,096,361.16	99.840319	1,098,243.51	1,882.35	0.89
3134HATM5	FREDDIE MAC NOTES 10/27 4.75				4.750000	21 Oct 2027		
	1,200,000.000	Local	99.971815	1,199,661.78	99.809158	1,197,709.90	-1,951.88	0.97
		Base	99.971815	1,199,661.78	99.809158	1,197,709.90	-1,951.88	0.97
3134HAV75	FREDDIE MAC NOTES 12/27 4.9				4.900000	27 Dec 2027		
	1,200,000.000	Local	99.980018	1,199,760.21	99.944907	1,199,338.88	-421.33	0.97
		Base	99.980018	1,199,760.21	99.944907	1,199,338.88	-421.33	0.97

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134HAZL0	FREDDIE MAC NOTES 11/26 4.8					4.800000	19 Nov 2026		
		Local	1,200,000.000	100.000000	1,200,000.00	100.037033	1,200,444.40	444.40	0.98
		Base		100.000000	1,200,000.00	100.037033	1,200,444.40	444.40	0.98
3135G05S8	FANNIE MAE NOTES 08/25 0.5					0.500000	14 Aug 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	97.663304	976,633.04	-23,366.96	0.79
		Base		100.000000	1,000,000.00	97.663304	976,633.04	-23,366.96	0.79
3137BKRJ1	FHLMC MULTIFAMILY STRUCTURED P FHMS K047 A2					3.329000	25 May 2025		
		Local	1,023,996.680	99.564474	1,019,536.91	99.391350	1,017,764.12	-1,772.79	0.83
Original Face:		Base	1,100,000.000	99.564474	1,019,536.91	99.391350	1,017,764.12	-1,772.79	0.83
3137BM7C4	FHLMC MULTIFAMILY STRUCTURED P FHMS K051 A2					3.308000	25 Sep 2025		
		Local	1,160,426.110	98.727760	1,145,662.71	99.072190	1,149,659.56	3,996.85	0.93
Original Face:		Base	1,200,000.000	98.727760	1,145,662.71	99.072190	1,149,659.56	3,996.85	0.93
3137FBBX3	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A2					3.244000	25 Aug 2027		
		Local	639,000.000	97.169214	620,911.28	96.654840	617,624.43	-3,286.85	0.50
Original Face:		Base	639,000.000	97.169214	620,911.28	96.654840	617,624.43	-3,286.85	0.50
3137FCJK1	FHLMC MULTIFAMILY STRUCTURED P FHMS K070 A2					3.303000	25 Nov 2027		
		Local	1,311,000.000	96.822674	1,269,345.25	96.534960	1,265,573.33	-3,771.92	1.03
Original Face:		Base	1,311,000.000	96.822674	1,269,345.25	96.534960	1,265,573.33	-3,771.92	1.03
3137FQ3Y7	FHLMC MULTIFAMILY STRUCTURED P FHMS K101 A1					2.190000	25 Jul 2029		
		Local	779,944.190	94.625558	738,026.54	94.639470	738,135.05	108.51	0.60
Original Face:		Base	960,000.000	94.625558	738,026.54	94.639470	738,135.05	108.51	0.60
31680EAB7	FIFTH THIRD AUTO TRUST FITAT 2023 1 A2A					5.800000	16 Nov 2026		
		Local	192,085.810	99.999563	192,084.97	100.201430	192,472.73	387.76	0.16
Original Face:		Base	670,000.000	99.999563	192,084.97	100.201430	192,472.73	387.76	0.16
344928AB2	FORD CREDIT AUTO OWNER TRUST FORDO 2023 A A2A					5.140000	15 Mar 2026		
		Local	29,972.240	100.000000	29,972.24	100.009100	29,974.97	2.73	0.02
Original Face:		Base	1,090,000.000	100.000000	29,972.24	100.009100	29,974.97	2.73	0.02
344940AB7	FORD CREDIT AUTO OWNER TRUST FORDO 2023 C A2A					5.680000	15 Sep 2026		
		Local	210,680.990	99.996839	210,674.33	100.300120	211,313.29	638.96	0.17
Original Face:		Base	445,000.000	99.996839	210,674.33	100.300120	211,313.29	638.96	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
34532UAB5	FORD CREDIT AUTO OWNER TRUST FORDO 2024 C A2A					4.320000	15 Aug 2027		
		Local	465,000.000	99.996643	464,984.39	99.912520	464,593.22	-391.17	0.38
Original Face:		Base	465,000.000	99.996643	464,984.39	99.912520	464,593.22	-391.17	0.38
34535AAD2	FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A3					4.480000	15 Dec 2026		
		Local	340,082.020	99.603919	338,735.02	99.940970	339,881.27	1,146.25	0.28
Original Face:		Base	680,000.000	99.603919	338,735.02	99.940970	339,881.27	1,146.25	0.28
34535EAB8	FORD CREDIT AUTO OWNER TRUST FORDO 2024 A A2A					5.320000	15 Jan 2027		
		Local	639,146.480	99.941292	638,771.25	100.318750	641,183.76	2,412.51	0.52
Original Face:		Base	810,000.000	99.941292	638,771.25	100.318750	641,183.76	2,412.51	0.52
362554AC1	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A3					0.680000	16 Sep 2026		
		Local	125,904.380	99.351325	125,087.67	99.069180	124,732.44	-355.23	0.10
Original Face:		Base	600,000.000	99.351325	125,087.67	99.069180	124,732.44	-355.23	0.10
362583AB2	GM FINANCIAL SECURITIZED TERM GMCAR 2023 2 A2A					5.100000	18 May 2026		
		Local	16,280.460	99.998342	16,280.19	100.017720	16,283.34	3.15	0.01
Original Face:		Base	240,000.000	99.998342	16,280.19	100.017720	16,283.34	3.15	0.01
36265QAD8	GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A3					4.820000	16 Aug 2027		
		Local	899,004.500	99.990888	898,922.58	100.120570	900,088.43	1,165.85	0.73
Original Face:		Base	1,200,000.000	99.990888	898,922.58	100.120570	900,088.43	1,165.85	0.73
370334CS1	GENERAL MILLS INC SR UNSECURED 11/25 5.241					5.241000	18 Nov 2025		
		Local	250,000.000	100.000000	250,000.00	100.000884	250,002.21	2.21	0.20
		Base		100.000000	250,000.00	100.000884	250,002.21	2.21	0.20
379930AB6	GM FINANCIAL SECURITIZED TERM GMCAR 2023 4 A2A					5.890000	16 Nov 2026		
		Local	232,977.120	100.153088	233,333.78	100.362310	233,821.22	487.44	0.19
Original Face:		Base	550,000.000	100.153088	233,333.78	100.362310	233,821.22	487.44	0.19
38013KAB6	GM FINANCIAL SECURITIZED TERM GMCAR 2024 3 A2A					5.350000	16 Jun 2027		
		Local	250,000.000	99.999788	249,999.47	100.473880	251,184.70	1,185.23	0.20
Original Face:		Base	250,000.000	99.999788	249,999.47	100.473880	251,184.70	1,185.23	0.20
38014AAB7	GM FINANCIAL SECURITIZED TERM GMCAR 2024 4 A2A					4.530000	18 Oct 2027		
		Local	215,000.000	99.996307	214,992.06	100.073360	215,157.72	165.66	0.17
Original Face:		Base	215,000.000	99.996307	214,992.06	100.073360	215,157.72	165.66	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38151LAG5	GOLDMAN SACHS BANK USA SR UNSECURED 05/27 VAR					5.414000	21 May 2027		
		Local	600,000.000	100.000000	600,000.00	100.780678	604,684.07	4,684.07	0.49
		Base		100.000000	600,000.00	100.780678	604,684.07	4,684.07	0.49
38151LAH3	GOLDMAN SACHS BANK USA SR UNSECURED 05/27 VAR					5.120000	21 May 2027		
		Local	1,200,000.000	100.167983	1,202,015.79	100.227305	1,202,727.66	711.87	0.98
		Base		100.167983	1,202,015.79	100.227305	1,202,727.66	711.87	0.98
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,100,000.000	98.224230	1,080,466.53	98.416905	1,082,585.96	2,119.43	0.88
		Base		98.224230	1,080,466.53	98.416905	1,082,585.96	2,119.43	0.88
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4					4.000000	15 Sep 2025		
		Local	160,000.000	99.991169	159,985.87	99.667307	159,467.69	-518.18	0.13
		Base		99.991169	159,985.87	99.667307	159,467.69	-518.18	0.13
437076CV2	HOME DEPOT INC SR UNSECURED 09/26 4.95					4.950000	30 Sep 2026		
		Local	1,500,000.000	99.861214	1,497,918.21	100.825458	1,512,381.87	14,463.66	1.23
		Base		99.861214	1,497,918.21	100.825458	1,512,381.87	14,463.66	1.23
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		Local	1,000,000.000	99.722864	997,228.64	100.959420	1,009,594.20	12,365.56	0.82
		Base		99.722864	997,228.64	100.959420	1,009,594.20	12,365.56	0.82
437927AB2	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 2 A2					5.410000	15 Apr 2026		
		Local	402,455.950	99.981439	402,381.25	100.140210	403,020.23	638.98	0.33
Original Face:		Base	1,625,000.000	99.981439	402,381.25	100.140210	403,020.23	638.98	0.33
438123AB7	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A2					5.870000	22 Jun 2026		
		Local	335,776.680	99.997623	335,768.70	100.380920	337,055.72	1,287.02	0.27
Original Face:		Base	665,000.000	99.997623	335,768.70	100.380920	337,055.72	1,287.02	0.27
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3					0.270000	21 Apr 2025		
		Local	0.000	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base		0.000000	0.02	0.000000	0.00	-0.02	0.00
43813YAC6	HONDA AUTO RECEIVABLES OWNER T HAROT 2024 3 A3					4.570000	21 Mar 2029		
		Local	705,000.000	99.986024	704,901.47	100.077350	705,545.32	643.85	0.57
Original Face:		Base	705,000.000	99.986024	704,901.47	100.077350	705,545.32	643.85	0.57

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43815EAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A3					0.410000	18 Nov 2025		
		Local	16,208.460	98.688093	15,995.82	99.796960	16,175.55	179.73	0.01
Original Face:		Base	565,000.000	98.688093	15,995.82	99.796960	16,175.55	179.73	0.01
43815JAC7	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 1 A3					5.040000	21 Apr 2027		
		Local	551,201.740	100.503832	553,978.87	100.339020	553,070.42	-908.45	0.45
Original Face:		Base	580,000.000	100.503832	553,978.87	100.339020	553,070.42	-908.45	0.45
438516CX2	HONEYWELL INTERNATIONAL SR UNSECURED 07/27 4.65					4.650000	30 Jul 2027		
		Local	980,000.000	99.997358	979,974.11	100.356745	983,496.10	3,521.99	0.80
		Base		99.997358	979,974.11	100.356745	983,496.10	3,521.99	0.80
440452AK6	HORMEL FOODS CORP SR UNSECURED 03/27 4.8					4.800000	30 Mar 2027		
		Local	445,000.000	99.927593	444,677.79	100.431382	446,919.65	2,241.86	0.36
		Base		99.927593	444,677.79	100.431382	446,919.65	2,241.86	0.36
446150AM6	HUNTINGTON BANCSHARES SR UNSECURED 05/25 4					4.000000	15 May 2025		
		Local	550,000.000	99.933658	549,635.12	99.712705	548,419.88	-1,215.24	0.45
		Base		99.933658	549,635.12	99.712705	548,419.88	-1,215.24	0.45
448973AB3	HYUNDAI AUTO RECEIVABLES TRUST HART 2024 A A2A					5.290000	15 Apr 2027		
		Local	352,254.370	99.999094	352,251.18	100.335130	353,434.88	1,183.70	0.29
Original Face:		Base	450,000.000	99.999094	352,251.18	100.335130	353,434.88	1,183.70	0.29
448976AB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2024 C A2A					4.530000	15 Sep 2027		
		Local	290,000.000	99.994345	289,983.60	100.039260	290,113.85	130.25	0.24
Original Face:		Base	290,000.000	99.994345	289,983.60	100.039260	290,113.85	130.25	0.24
44918CAB8	HYUNDAI AUTO RECEIVABLES TRUST HART 2023 C A2A					5.800000	15 Jan 2027		
		Local	257,194.690	100.078680	257,397.05	100.411610	258,253.33	856.28	0.21
Original Face:		Base	500,000.000	100.078680	257,397.05	100.411610	258,253.33	856.28	0.21
44933DAD3	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A3					5.390000	15 Jun 2027		
		Local	838,204.360	99.999826	838,202.90	100.521190	842,573.00	4,370.10	0.68
Original Face:		Base	1,070,000.000	99.999826	838,202.90	100.521190	842,573.00	4,370.10	0.68
44935FAD6	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A3					0.740000	15 May 2026		
		Local	62,696.200	99.805618	62,574.33	99.599010	62,444.79	-129.54	0.05
Original Face:		Base	600,000.000	99.805618	62,574.33	99.599010	62,444.79	-129.54	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45866FAT1	INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65					3.650000	23 May 2025		
		Local	880,000.000	99.922976	879,322.19	99.579000	876,295.20	-3,026.99	0.71
		Base		99.922976	879,322.19	99.579000	876,295.20	-3,026.99	0.71
45866FAU8	INTERCONTINENTALEXCHANGE SR UNSECURED 09/27 4					4.000000	15 Sep 2027		
		Local	1,200,000.000	98.897510	1,186,770.12	98.291710	1,179,500.52	-7,269.60	0.96
		Base		98.897510	1,186,770.12	98.291710	1,179,500.52	-7,269.60	0.96
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	1,100,000.000	100.000000	1,100,000.00	99.597253	1,095,569.78	-4,430.22	0.89
		Base		100.000000	1,100,000.00	99.597253	1,095,569.78	-4,430.22	0.89
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
		Local	1,100,000.000	99.924854	1,099,173.39	99.921401	1,099,135.41	-37.98	0.89
		Base		99.924854	1,099,173.39	99.921401	1,099,135.41	-37.98	0.89
46124HAE6	INTUIT INC SR UNSECURED 09/26 5.25					5.250000	15 Sep 2026		
		Local	1,455,000.000	99.947274	1,454,232.83	101.064276	1,470,485.22	16,252.39	1.19
		Base		99.947274	1,454,232.83	101.064276	1,470,485.22	16,252.39	1.19
46647PCF1	JPMORGAN CHASE + CO SR UNSECURED 04/27 VAR					5.255000	22 Apr 2027		
		Local	600,000.000	100.456582	602,739.49	100.419141	602,514.85	-224.64	0.49
		Base		100.456582	602,739.49	100.419141	602,514.85	-224.64	0.49
46647PCX2	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					5.290000	24 Feb 2026		
		Local	500,000.000	100.000000	500,000.00	100.088816	500,444.08	444.08	0.41
		Base		100.000000	500,000.00	100.088816	500,444.08	444.08	0.41
47787CAC7	JOHN DEERE OWNER TRUST JDOT 2023 C A3					5.480000	15 May 2028		
		Local	500,000.000	101.161294	505,806.47	101.137630	505,688.15	-118.32	0.41
Original Face:		Base	500,000.000	101.161294	505,806.47	101.137630	505,688.15	-118.32	0.41
477911AB7	JOHN DEERE OWNER TRUST JDOT 2024 C A2A					4.360000	16 Aug 2027		
		Local	485,000.000	99.990676	484,954.78	99.970420	484,856.54	-98.24	0.39
Original Face:		Base	485,000.000	99.990676	484,954.78	99.970420	484,856.54	-98.24	0.39
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
		Local	132,491.330	99.997004	132,487.36	100.112030	132,639.76	152.40	0.11
Original Face:		Base	500,000.000	99.997004	132,487.36	100.112030	132,639.76	152.40	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11					5.110000	08 Dec 2026		
		Local	1,200,000.000	100.000000	1,200,000.00	101.057200	1,212,686.40	12,686.40	0.99
		Base		100.000000	1,200,000.00	101.057200	1,212,686.40	12,686.40	0.99
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7					4.700000	26 Jan 2026		
		Local	265,000.000	99.969136	264,918.21	99.810147	264,496.89	-421.32	0.21
		Base		99.969136	264,918.21	99.810147	264,496.89	-421.32	0.21
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5					5.000000	27 Feb 2026		
		Local	515,000.000	99.933619	514,658.14	100.001135	515,005.85	347.71	0.42
		Base		99.933619	514,658.14	100.001135	515,005.85	347.71	0.42
532457CP1	ELI LILLY + CO SR UNSECURED 08/27 4.15					4.150000	14 Aug 2027		
		Local	745,000.000	99.956201	744,673.70	99.450711	740,907.80	-3,765.90	0.60
		Base		99.956201	744,673.70	99.450711	740,907.80	-3,765.90	0.60
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95					4.950000	15 Oct 2025		
		Local	195,000.000	99.920754	194,845.47	100.214499	195,418.27	572.80	0.16
		Base		99.920754	194,845.47	100.214499	195,418.27	572.80	0.16
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4					4.400000	08 Sep 2025		
		Local	1,100,000.000	99.411016	1,093,521.18	99.856273	1,098,419.00	4,897.82	0.89
		Base		99.411016	1,093,521.18	99.856273	1,098,419.00	4,897.82	0.89
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8					4.800000	01 Apr 2026		
		Local	1,200,000.000	100.405116	1,204,861.39	100.163111	1,201,957.33	-2,904.06	0.98
		Base		100.405116	1,204,861.39	100.163111	1,201,957.33	-2,904.06	0.98
55279HAT7	MANUF + TRADERS TRUST CO SR UNSECURED 11/25 5.4					5.400000	21 Nov 2025		
		Local	1,000,000.000	99.981273	999,812.73	100.297944	1,002,979.44	3,166.71	0.82
		Base		99.981273	999,812.73	100.297944	1,002,979.44	3,166.71	0.82
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65					4.650000	27 Jan 2026		
		Local	650,000.000	99.990686	649,939.46	99.714906	648,146.89	-1,792.57	0.53
		Base		99.990686	649,939.46	99.714906	648,146.89	-1,792.57	0.53
571748BZ4	MARSH + MCLENNAN COS INC SR UNSECURED 11/27 VAR					5.070000	08 Nov 2027		
		Local	265,000.000	100.000000	265,000.00	100.766087	267,030.13	2,030.13	0.22
		Base		100.000000	265,000.00	100.766087	267,030.13	2,030.13	0.22

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	1,200,000.000	99.949948	1,199,399.37	98.905020	1,186,860.24	-12,539.13	0.96
		Base		99.949948	1,199,399.37	98.905020	1,186,860.24	-12,539.13	0.96
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
		Local	1,300,000.000	99.429503	1,292,583.54	99.289011	1,290,757.14	-1,826.40	1.05
		Base		99.429503	1,292,583.54	99.289011	1,290,757.14	-1,826.40	1.05
58769FAB1	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 2 A2					5.920000	16 Nov 2026		
		Local	406,885.580	99.997193	406,874.16	100.325310	408,209.22	1,335.06	0.33
Original Face:		Base	1,000,000.000	99.997193	406,874.16	100.325310	408,209.22	1,335.06	0.33
58770AAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A3					4.510000	15 Nov 2027		
		Local	1,222,351.800	99.902999	1,221,166.11	100.012320	1,222,502.39	1,336.28	0.99
Original Face:		Base	1,500,000.000	99.902999	1,221,166.11	100.012320	1,222,502.39	1,336.28	0.99
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3					0.460000	15 Jun 2026		
		Local	91,134.380	99.602016	90,771.68	99.362370	90,553.28	-218.40	0.07
Original Face:		Base	815,000.000	99.602016	90,771.68	99.362370	90,553.28	-218.40	0.07
6174468C6	MORGAN STANLEY SR UNSECURED 07/25 4					4.000000	23 Jul 2025		
		Local	1,200,000.000	99.245084	1,190,941.01	99.589213	1,195,070.56	4,129.55	0.97
		Base		99.245084	1,190,941.01	99.589213	1,195,070.56	4,129.55	0.97
65479UAB4	NISSAN AUTO RECEIVABLES OWNER NAROT 2024 A A2A					5.470000	15 Dec 2026		
		Local	677,377.630	99.999347	677,373.21	100.378860	679,943.94	2,570.73	0.55
Original Face:		Base	695,000.000	99.999347	677,373.21	100.378860	679,943.94	2,570.73	0.55
65479WAB0	NISSAN AUTO RECEIVABLES OWNER NAROT 2024 B A2A					4.510000	15 Jun 2027		
		Local	505,000.000	99.992996	504,964.63	100.037990	505,191.85	227.22	0.41
Original Face:		Base	505,000.000	99.992996	504,964.63	100.037990	505,191.85	227.22	0.41
65480MAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 B A2A					5.950000	15 May 2026		
		Local	655,498.690	99.999611	655,496.14	100.331380	657,670.88	2,174.74	0.53
Original Face:		Base	1,355,000.000	99.999611	655,496.14	100.331380	657,670.88	2,174.74	0.53
65480WAB7	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A2A					5.340000	17 Feb 2026		
		Local	37,597.350	100.000000	37,597.35	100.039730	37,612.29	14.94	0.03
Original Face:		Base	370,000.000	100.000000	37,597.35	100.039730	37,612.29	14.94	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69353REQ7	PNC BANK NA SR UNSECURED 06/25 3.25					3.250000	01 Jun 2025		
		Local	1,100,000.000	99.079330	1,089,872.63	99.355908	1,092,914.99	3,042.36	0.89
		Base		99.079330	1,089,872.63	99.355908	1,092,914.99	3,042.36	0.89
69353RFG8	PNC BANK NA SR UNSECURED 10/27 3.1					3.100000	25 Oct 2027		
		Local	1,200,000.000	96.435554	1,157,226.65	95.824467	1,149,893.60	-7,333.05	0.93
		Base		96.435554	1,157,226.65	95.824467	1,149,893.60	-7,333.05	0.93
69371RR73	PACCAR FINANCIAL CORP SR UNSECURED 04/25 2.85					2.850000	07 Apr 2025		
		Local	500,000.000	99.997626	499,988.13	99.541272	497,706.36	-2,281.77	0.40
		Base		99.997626	499,988.13	99.541272	497,706.36	-2,281.77	0.40
69371RT22	PACCAR FINANCIAL CORP SR UNSECURED 05/27 5					5.000000	13 May 2027		
		Local	500,000.000	99.938394	499,691.97	101.131918	505,659.59	5,967.62	0.41
		Base		99.938394	499,691.97	101.131918	505,659.59	5,967.62	0.41
713448FQ6	PEPSICO INC SR UNSECURED 02/26 4.55					4.550000	13 Feb 2026		
		Local	1,165,000.000	99.977467	1,164,737.49	100.229806	1,167,677.24	2,939.75	0.95
		Base		99.977467	1,164,737.49	100.229806	1,167,677.24	2,939.75	0.95
713448FW3	PEPSICO INC SR UNSECURED 11/26 5.125					5.125000	10 Nov 2026		
		Local	710,000.000	99.982820	709,878.02	101.243378	718,827.98	8,949.96	0.58
		Base		99.982820	709,878.02	101.243378	718,827.98	8,949.96	0.58
716973AA0	PFIZER INVESTMENT ENTER COMPANY GUAR 05/25 4.65					4.650000	19 May 2025		
		Local	835,000.000	99.988751	834,906.07	100.039989	835,333.91	427.84	0.68
		Base		99.988751	834,906.07	100.039989	835,333.91	427.84	0.68
716973AB8	PFIZER INVESTMENT ENTER COMPANY GUAR 05/26 4.45					4.450000	19 May 2026		
		Local	575,000.000	98.706915	567,564.76	99.859921	574,194.55	6,629.79	0.47
		Base		98.706915	567,564.76	99.859921	574,194.55	6,629.79	0.47
740189AM7	PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25					3.250000	15 Jun 2025		
		Local	900,000.000	99.082688	891,744.19	99.428796	894,859.16	3,114.97	0.73
		Base		99.082688	891,744.19	99.428796	894,859.16	3,114.97	0.73
74460WAJ6	PUBLIC STORAGE OP CO COMPANY GUAR 07/25 VAR					4.970000	25 Jul 2025		
		Local	1,015,000.000	100.160051	1,016,624.52	100.180845	1,016,835.58	211.06	0.83
		Base		100.160051	1,016,624.52	100.180845	1,016,835.58	211.06	0.83

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74464AAA9	PUBLIC STORAGE OP CO COMPANY GUAR 04/27 VAR					5.070000	16 Apr 2027		
		Local	1,200,000.000	100.263274	1,203,159.29	100.500674	1,206,008.09	2,848.80	0.98
		Base		100.263274	1,203,159.29	100.500674	1,206,008.09	2,848.80	0.98
747525AF0	QUALCOMM INC SR UNSECURED 05/25 3.45					3.450000	20 May 2025		
		Local	1,000,000.000	99.596248	995,962.48	99.592101	995,921.01	-41.47	0.81
		Base		99.596248	995,962.48	99.592101	995,921.01	-41.47	0.81
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	610,000.000	99.993210	609,958.58	99.616607	607,661.30	-2,297.28	0.49
		Base		99.993210	609,958.58	99.616607	607,661.30	-2,297.28	0.49
855244AQ2	STARBUCKS CORP SR UNSECURED 08/25 3.8					3.800000	15 Aug 2025		
		Local	1,100,000.000	99.624587	1,095,870.46	99.493820	1,094,432.02	-1,438.44	0.89
		Base		99.624587	1,095,870.46	99.493820	1,094,432.02	-1,438.44	0.89
855244BG3	STARBUCKS CORP SR UNSECURED 02/27 4.85					4.850000	08 Feb 2027		
		Local	1,110,000.000	99.970656	1,109,674.28	100.467634	1,115,190.74	5,516.46	0.91
		Base		99.970656	1,109,674.28	100.467634	1,115,190.74	5,516.46	0.91
857477AT0	STATE STREET CORP SR UNSECURED 08/25 3.55					3.550000	18 Aug 2025		
		Local	792,000.000	99.315496	786,578.73	99.398903	787,239.31	660.58	0.64
		Base		99.315496	786,578.73	99.398903	787,239.31	660.58	0.64
857477CE1	STATE STREET CORP SR UNSECURED 08/26 VAR					5.215000	03 Aug 2026		
		Local	600,000.000	100.641078	603,846.47	100.726827	604,360.96	514.49	0.49
		Base		100.641078	603,846.47	100.726827	604,360.96	514.49	0.49
857477CL5	STATE STREET CORP SR UNSECURED 03/27 4.993					4.993000	18 Mar 2027		
		Local	1,100,000.000	99.765916	1,097,425.08	100.823286	1,109,056.15	11,631.07	0.90
		Base		99.765916	1,097,425.08	100.823286	1,109,056.15	11,631.07	0.90
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
		Local	1,200,000.000	99.162262	1,189,947.14	99.260475	1,191,125.70	1,178.56	0.97
		Base		99.162262	1,189,947.14	99.260475	1,191,125.70	1,178.56	0.97
882508CE2	TEXAS INSTRUMENTS INC SR UNSECURED 02/27 4.6					4.600000	08 Feb 2027		
		Local	1,200,000.000	99.954239	1,199,450.87	100.419795	1,205,037.54	5,586.67	0.98
		Base		99.954239	1,199,450.87	100.419795	1,205,037.54	5,586.67	0.98

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
883556CV2	THERMO FISHER SCIENTIFIC SR UNSECURED 08/26 4.953					4.953000	10 Aug 2026		
		Local	880,000.000	100.000000	880,000.00	100.675876	885,947.71	5,947.71	0.72
		Base		100.000000	880,000.00	100.675876	885,947.71	5,947.71	0.72
891941AB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 B A2A					5.280000	15 May 2026		
		Local	63,861.710	99.999890	63,861.64	100.070450	63,906.70	45.06	0.05
Original Face:		Base	335,000.000	99.999890	63,861.64	100.070450	63,906.70	45.06	0.05
89231FAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A2A					5.600000	17 Aug 2026		
		Local	87,625.410	99.998790	87,624.35	100.220480	87,818.61	194.26	0.07
Original Face:		Base	270,000.000	99.998790	87,624.35	100.220480	87,818.61	194.26	0.07
89237QAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 C A2A					5.160000	17 May 2027		
		Local	1,200,000.000	99.999188	1,199,990.26	100.409650	1,204,915.80	4,925.54	0.98
Original Face:		Base	1,200,000.000	99.999188	1,199,990.26	100.409650	1,204,915.80	4,925.54	0.98
89238DAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A2A					5.130000	15 Dec 2026		
		Local	195,936.110	99.997055	195,930.34	100.152050	196,234.03	303.69	0.16
Original Face:		Base	330,000.000	99.997055	195,930.34	100.152050	196,234.03	303.69	0.16
89238JAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A3					0.710000	15 Apr 2026		
		Local	185,602.610	99.558142	184,782.51	99.271510	184,250.51	-532.00	0.15
Original Face:		Base	1,100,000.000	99.558142	184,782.51	99.271510	184,250.51	-532.00	0.15
89239FAB8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 D A2A					5.800000	16 Nov 2026		
		Local	340,118.120	99.999039	340,114.85	100.341350	341,279.11	1,164.26	0.28
Original Face:		Base	655,000.000	99.999039	340,114.85	100.341350	341,279.11	1,164.26	0.28
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
		Local	1,200,000.000	99.698466	1,196,381.59	99.546204	1,194,554.45	-1,827.14	0.97
		Base		99.698466	1,196,381.59	99.546204	1,194,554.45	-1,827.14	0.97
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75					4.750000	21 Feb 2026		
		Local	310,000.000	99.973868	309,918.99	100.255291	310,791.40	872.41	0.25
		Base		99.973868	309,918.99	100.255291	310,791.40	872.41	0.25
911312BX3	UNITED PARCEL SERVICE SR UNSECURED 04/25 3.9					3.900000	01 Apr 2025		
		Local	1,200,000.000	99.744263	1,196,931.15	99.836298	1,198,035.58	1,104.43	0.97
		Base		99.744263	1,196,931.15	99.836298	1,198,035.58	1,104.43	0.97

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025		
	550,000.000	Local	99.922556	549,574.06	99.396094	546,678.52	-2,895.54	0.44
		Base	99.922556	549,574.06	99.396094	546,678.52	-2,895.54	0.44
91282CHU8	US TREASURY N/B 08/26 4.375				4.375000	15 Aug 2026		
	1,200,000.000	Local	99.789730	1,197,476.76	100.179688	1,202,156.26	4,679.50	0.98
		Base	99.789730	1,197,476.76	100.179688	1,202,156.26	4,679.50	0.98
91324PCV2	UNITEDHEALTH GROUP INC SR UNSECURED 03/26 3.1				3.100000	15 Mar 2026		
	1,000,000.000	Local	97.904805	979,048.05	98.529533	985,295.33	6,247.28	0.80
		Base	97.904805	979,048.05	98.529533	985,295.33	6,247.28	0.80
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7				3.700000	15 May 2027		
	700,000.000	Local	99.691761	697,842.33	98.042356	686,296.49	-11,545.84	0.56
		Base	99.691761	697,842.33	98.042356	686,296.49	-11,545.84	0.56
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15				5.150000	15 Oct 2025		
	600,000.000	Local	99.997488	599,984.93	100.498895	602,993.37	3,008.44	0.49
		Base	99.997488	599,984.93	100.498895	602,993.37	3,008.44	0.49
91324PFF4	UNITEDHEALTH GROUP INC SR UNSECURED 07/26 4.75				4.750000	15 Jul 2026		
	190,000.000	Local	99.867726	189,748.68	100.263517	190,500.68	752.00	0.15
		Base	99.867726	189,748.68	100.263517	190,500.68	752.00	0.15
92867WAB4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 1 A2A				5.500000	21 Dec 2026		
	147,845.290	Local	99.997220	147,841.18	100.223740	148,176.08	334.90	0.12
Original Face:	535,000.000	Base	99.997220	147,841.18	100.223740	148,176.08	334.90	0.12
92867YAB0	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 2 A2A				5.720000	22 Mar 2027		
	522,359.200	Local	99.997473	522,346.00	100.525290	525,103.10	2,757.10	0.43
Original Face:	915,000.000	Base	99.997473	522,346.00	100.525290	525,103.10	2,757.10	0.43
92868KAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A3				1.020000	22 Jun 2026		
	307,499.140	Local	99.714825	306,622.23	99.471480	305,873.95	-748.28	0.25
Original Face:	2,500,000.000	Base	99.714825	306,622.23	99.471480	305,873.95	-748.28	0.25
92868RAB4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2024 1 A2A				4.650000	22 Nov 2027		
	735,000.000	Local	99.998450	734,988.61	100.210500	736,547.18	1,558.57	0.60
Original Face:	735,000.000	Base	99.998450	734,988.61	100.210500	736,547.18	1,558.57	0.60

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142EW9	WALMART INC SR UNSECURED 09/25 3.9					3.900000	09 Sep 2025		
		Local	435,000.000	99.983308	434,927.39	99.649996	433,477.48	-1,449.91	0.35
		Base		99.983308	434,927.39	99.649996	433,477.48	-1,449.91	0.35
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
		Local	180,000.000	99.980450	179,964.81	99.541899	179,175.42	-789.39	0.15
		Base		99.980450	179,964.81	99.541899	179,175.42	-789.39	0.15
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3					3.000000	19 Feb 2025		
		Local	1,100,000.000	100.250876	1,102,759.64	99.770038	1,097,470.42	-5,289.22	0.89
		Base		100.250876	1,102,759.64	99.770038	1,097,470.42	-5,289.22	0.89
95000U2Y8	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					5.690000	25 Apr 2026		
		Local	1,100,000.000	100.000000	1,100,000.00	100.338318	1,103,721.50	3,721.50	0.90
		Base		100.000000	1,100,000.00	100.338318	1,103,721.50	3,721.50	0.90
US DOLLAR Total									
		Local	123,156,023.530		122,653,085.58		122,798,508.94	145,423.36	99.79
Original Face:		Base	52,230,000.000		122,653,085.58		122,798,508.94	145,423.36	99.79
FIXED INCOME Total									
		Base	123,156,023.530		122,653,085.58		122,798,508.94	145,423.36	99.79
Original Face:			52,230,000.000						

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		123,418,314.210	Base		122,915,376.26		123,060,799.62	145,423.36	100.00
	Original Face:	52,230,000.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			49,999.990	Local	1.000000	49,999.99	1.000000	49,999.99	0.00	0.00
				Base	1.000000	49,999.99	1.000000	49,999.99	0.00	0.00
US DOLLAR Total										
			49,999.990	Local		49,999.99		49,999.99	0.00	0.00
				Base		49,999.99		49,999.99	0.00	0.00
CASH Total										
			49,999.990	Base		49,999.99		49,999.99	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO						4.510000	02 Jan 2025		
			500,000,000.000	Local	100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	35.88
				Base	100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	35.88
138994009	CANTOR FITZGERALD REPO REPO						4.400000	30 Jan 2025		
			85,000,000.000	Local	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	6.10
				Base	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	6.10
912797KA4	TREASURY BILL 02/25 0.00000						4.744700	20 Feb 2025		
			40,000,000.000	Local	99.341014	39,736,405.56	99.341014	39,736,405.60	0.04	2.85
				Base	99.341014	39,736,405.56	99.341014	39,736,405.60	0.04	2.85
912797MH7	TREASURY BILL 09/25 0.00000						3.780000	04 Sep 2025		
			60,000,000.000	Local	97.388955	58,433,372.92	97.235243	58,341,145.80	-92,227.12	4.19
				Base	97.388955	58,433,372.92	97.235243	58,341,145.80	-92,227.12	4.19
912797MJ3	TREASURY BILL 02/25 0.00000						4.671000	06 Feb 2025		
			25,000,000.000	Local	99.532900	24,883,225.00	99.532900	24,883,225.00	0.00	1.79
				Base	99.532900	24,883,225.00	99.532900	24,883,225.00	0.00	1.79

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797MS3	TREASURY BILL 10/25 0.00000					4.030000	02 Oct 2025		
		Local	25,000,000.000	96.932722	24,233,180.55	96.943860	24,235,965.00	2,784.45	1.74
		Base		96.932722	24,233,180.55	96.943860	24,235,965.00	2,784.45	1.74
912797NM5	TREASURY BILL 05/25 0.00000					4.315500	22 May 2025		
		Local	25,000,000.000	98.309763	24,577,440.63	98.392317	24,598,079.25	20,638.62	1.77
		Base		98.309763	24,577,440.63	98.392317	24,598,079.25	20,638.62	1.77
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					4.400000	02 Jan 2025		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.18
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.18
979QHR003	SOUTH STREET REPO					4.550000	02 Jan 2025		
		Local	32,445,109.680	100.000000	32,445,109.68	100.000000	32,445,109.68	0.00	2.33
		Base		100.000000	32,445,109.68	100.000000	32,445,109.68	0.00	2.33
US DOLLAR Total									
		Local	892,445,109.680		889,308,734.34		889,239,930.33	-68,804.01	63.81
		Base			889,308,734.34		889,239,930.33	-68,804.01	63.81
CASH EQUIVALENT Total									
		Base	892,445,109.680		889,308,734.34		889,239,930.33	-68,804.01	63.81
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
		Local	55,867,576.930	1.000000	55,867,576.93	1.000000	55,867,576.93	0.00	4.01
		Base		1.000000	55,867,576.93	1.000000	55,867,576.93	0.00	4.01
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT								
		Local	30,380,737.380	1.000000	30,380,737.38	1.000000	30,380,737.38	0.00	2.18
		Base		1.000000	30,380,737.38	1.000000	30,380,737.38	0.00	2.18
US DOLLAR Total									
		Local	86,248,314.310		86,248,314.31		86,248,314.31	0.00	6.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base			86,248,314.31		86,248,314.31	0.00	6.19
EQUITY Total									
		Base	86,248,314.310		86,248,314.31		86,248,314.31	0.00	6.19
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,161,915.350	100.469899	1,167,375.18	97.226576	1,129,690.51	-37,684.67	0.08
Original Face:		Base	20,540,000.000	100.469899	1,167,375.18	97.226576	1,129,690.51	-37,684.67	0.08
3130ALR63	FEDERAL HOME LOAN BANK BONDS 04/26 1.05					1.050000	06 Apr 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	96.020543	14,403,081.45	-596,918.55	1.03
		Base		100.000000	15,000,000.00	96.020543	14,403,081.45	-596,918.55	1.03
3130AMDU3	FEDERAL HOME LOAN BANK BONDS 05/26 1					1.000000	20 May 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	95.565110	19,113,022.00	-886,978.00	1.37
		Base		100.000000	20,000,000.00	95.565110	19,113,022.00	-886,978.00	1.37
3130AP2X2	FEDERAL HOME LOAN BANK BONDS 12/25 0.8					0.800000	30 Dec 2025		
		Local	7,000,000.000	100.000000	7,000,000.00	96.599224	6,761,945.68	-238,054.32	0.49
		Base		100.000000	7,000,000.00	96.599224	6,761,945.68	-238,054.32	0.49
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05					1.050000	30 Sep 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	94.558085	2,836,742.55	-163,257.45	0.20
		Base		100.000000	3,000,000.00	94.558085	2,836,742.55	-163,257.45	0.20
3130AQCP6	FEDERAL HOME LOAN BANK BONDS 06/25 1.2					1.200000	30 Jun 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.520596	4,926,029.80	-73,970.20	0.35
		Base		100.000000	5,000,000.00	98.520596	4,926,029.80	-73,970.20	0.35
3130AR2B6	FEDERAL HOME LOAN BANK BONDS 03/27 2.375					2.375000	08 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	95.866440	4,793,322.00	-206,678.00	0.34
		Base		100.000000	5,000,000.00	95.866440	4,793,322.00	-206,678.00	0.34
3130AR4C2	FEDERAL HOME LOAN BANK BONDS 11/25 2.05					2.050000	26 Nov 2025		
		Local	2,500,000.000	100.000000	2,500,000.00	98.000597	2,450,014.93	-49,985.07	0.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	100.000000	2,500,000.00	98.000597		2,450,014.93	-49,985.07	0.18
3130ART76	FEDERAL HOME LOAN BANK BONDS 05/25 3.15				3.150000		12 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.561383		9,956,138.30	-43,861.70	0.71
		Base	100.000000	10,000,000.00	99.561383		9,956,138.30	-43,861.70	0.71
3130ARVY4	FEDERAL HOME LOAN BANK BONDS 05/25 3.35				3.350000		19 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.609864		9,960,986.40	-39,013.60	0.71
		Base	100.000000	10,000,000.00	99.609864		9,960,986.40	-39,013.60	0.71
3130ASAU3	FEDERAL HOME LOAN BANK BONDS 06/26 3.25				3.250000		08 Jun 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	98.408045		4,920,402.25	-79,597.75	0.35
		Base	100.000000	5,000,000.00	98.408045		4,920,402.25	-79,597.75	0.35
3130ASYR4	FEDERAL HOME LOAN BANK BONDS 08/25 4				4.000000		28 Aug 2025		
	25,000,000.000	Local	100.000000	25,000,000.00	99.682459		24,920,614.75	-79,385.25	1.79
		Base	100.000000	25,000,000.00	99.682459		24,920,614.75	-79,385.25	1.79
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000		01 Mar 2042		
	4,195,729.130	Local	103.681589	4,350,198.64	91.203116		3,826,635.71	-523,562.93	0.27
Original Face:	24,487,993.000	Base	103.681589	4,350,198.64	91.203116		3,826,635.71	-523,562.93	0.27
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000		01 Jun 2042		
	923,193.100	Local	103.622242	956,633.39	91.201636		841,967.21	-114,666.18	0.06
Original Face:	10,000,000.000	Base	103.622242	956,633.39	91.201636		841,967.21	-114,666.18	0.06
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78				0.780000		16 Jun 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	98.340641		9,834,064.10	-165,935.90	0.71
		Base	100.000000	10,000,000.00	98.340641		9,834,064.10	-165,935.90	0.71
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58				0.580000		29 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.874363		4,893,718.15	-106,281.85	0.35
		Base	100.000000	5,000,000.00	97.874363		4,893,718.15	-106,281.85	0.35
3133EMZB1	FEDERAL FARM CREDIT BANK BONDS 05/26 0.96				0.960000		13 May 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	95.501754		4,775,087.70	-224,912.30	0.34
		Base	100.000000	5,000,000.00	95.501754		4,775,087.70	-224,912.30	0.34
3133ENAF7	FEDERAL FARM CREDIT BANK BONDS 10/26 1				1.000000		07 Oct 2026		
	5,000,000.000	Local	96.616492	4,830,824.61	94.334155		4,716,707.75	-114,116.86	0.34

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	96.616492	4,830,824.61	94.334155	4,716,707.75	-114,116.86	0.34
3133ENXS4	FEDERAL FARM CREDIT BANK BONDS 05/26 3.375				3.375000	26 May 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	98.455730	9,845,573.00	-154,427.00	0.71
		Base	100.000000	10,000,000.00	98.455730	9,845,573.00	-154,427.00	0.71
3133ERE98	FEDERAL FARM CREDIT BANK BONDS 11/29 5.11				5.110000	27 Nov 2029		
	5,000,000.000	Local	99.877151	4,993,857.53	99.877048	4,993,852.40	-5.13	0.36
		Base	99.877151	4,993,857.53	99.877048	4,993,852.40	-5.13	0.36
3133ERQ61	FEDERAL FARM CREDIT BANK BONDS 09/27 4.79				4.790000	27 Sep 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	99.906197	4,995,309.85	-4,690.15	0.36
		Base	100.000000	5,000,000.00	99.906197	4,995,309.85	-4,690.15	0.36
3133ERWL1	FEDERAL FARM CREDIT BANK BONDS 04/28 4.44				4.440000	07 Apr 2028		
	15,000,000.000	Local	100.000000	15,000,000.00	99.572021	14,935,803.15	-64,196.85	1.07
		Base	100.000000	15,000,000.00	99.572021	14,935,803.15	-64,196.85	1.07
3134GXG57	FREDDIE MAC NOTES 01/25 3.5				3.500000	28 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.924547	4,996,227.35	-3,772.65	0.36
		Base	100.000000	5,000,000.00	99.924547	4,996,227.35	-3,772.65	0.36
3134GXMX9	FREDDIE MAC NOTES 03/25 2.2				2.200000	25 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.492167	4,974,608.35	-25,391.65	0.36
		Base	100.000000	5,000,000.00	99.492167	4,974,608.35	-25,391.65	0.36
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.840319	4,992,015.95	-7,984.05	0.36
		Base	100.000000	5,000,000.00	99.840319	4,992,015.95	-7,984.05	0.36
3134GXTD6	FREDDIE MAC NOTES 05/25 3.5				3.500000	23 May 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.626190	4,981,309.50	-18,690.50	0.36
		Base	100.000000	5,000,000.00	99.626190	4,981,309.50	-18,690.50	0.36
3134GYD58	FREDDIE MAC NOTES 10/25 5				5.000000	30 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.595133	5,029,756.65	29,756.65	0.36
		Base	100.000000	5,000,000.00	100.595133	5,029,756.65	29,756.65	0.36
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042		
	1,091,441.940	Local	99.817562	1,089,450.73	91.059710	993,863.87	-95,586.86	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:		Base	11,452,445.000	99.817562	1,089,450.73	91.059710	993,863.87	-95,586.86	0.07
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	1,374,759.750	100.225813	1,377,864.13	87.971650	1,209,398.84	-168,465.29	0.09
Original Face:		Base	11,058,708.000	100.225813	1,377,864.13	87.971650	1,209,398.84	-168,465.29	0.09
3136G4YH0	FANNIE MAE NOTES 07/25 0.7					0.700000	14 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.088567	4,904,428.35	-95,571.65	0.35
		Base		100.000000	5,000,000.00	98.088567	4,904,428.35	-95,571.65	0.35
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	247,123.800	99.982555	247,080.69	97.778370	241,633.62	-5,447.07	0.02
Original Face:		Base	10,000,000.000	99.982555	247,080.69	97.778370	241,633.62	-5,447.07	0.02
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	360,663.450	100.572329	362,727.63	95.775920	345,428.74	-17,298.89	0.02
Original Face:		Base	12,022,600.000	100.572329	362,727.63	95.775920	345,428.74	-17,298.89	0.02
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	705,717.120	100.468566	709,023.87	97.427850	687,565.02	-21,458.85	0.05
Original Face:		Base	24,000,000.000	100.468566	709,023.87	97.427850	687,565.02	-21,458.85	0.05
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	342,475.280	101.288925	346,889.53	90.721230	310,697.79	-36,191.74	0.02
Original Face:		Base	9,815,000.000	101.288925	346,889.53	90.721230	310,697.79	-36,191.74	0.02
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	184,169.100	100.927099	185,876.53	96.070900	176,932.91	-8,943.62	0.01
Original Face:		Base	10,000,000.000	100.927099	185,876.53	96.070900	176,932.91	-8,943.62	0.01
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	327,455.730	105.300158	344,811.40	102.209970	334,692.40	-10,119.00	0.02
Original Face:		Base	12,777,000.000	105.300158	344,811.40	102.209970	334,692.40	-10,119.00	0.02
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	123,454.200	104.884743	129,484.62	96.352880	118,951.68	-10,532.94	0.01
Original Face:		Base	10,000,000.000	104.884743	129,484.62	96.352880	118,951.68	-10,532.94	0.01
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	117,254.950	103.248119	121,063.53	96.177200	112,772.53	-8,291.00	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:		Base	5,000,000.000	103.248119	121,063.53	96.177200	112,772.53	-8,291.00	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	52,122.350	103.827130	54,117.14	99.358590	51,788.03	-2,329.11	0.00
Original Face:		Base	5,000,000.000	103.827130	54,117.14	99.358590	51,788.03	-2,329.11	0.00
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	95.111465	9,511,146.50	-488,853.50	0.68
		Base		100.000000	10,000,000.00	95.111465	9,511,146.50	-488,853.50	0.68
31424WHE5	FARMER MAC NOTES 06/25 5.15					5.150000	12 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.313618	10,031,361.80	31,361.80	0.72
		Base		100.000000	10,000,000.00	100.313618	10,031,361.80	31,361.80	0.72
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					4.875000	20 Apr 2042		
		Local	213,899.010	102.140276	218,477.04	101.079167	216,207.34	-2,269.70	0.02
Original Face:		Base	9,875,825.000	102.140276	218,477.04	101.079167	216,207.34	-2,269.70	0.02
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	112,099.150	99.962997	112,057.67	94.221625	105,621.64	-6,436.03	0.01
Original Face:		Base	5,000,000.000	99.962997	112,057.67	94.221625	105,621.64	-6,436.03	0.01
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	603,107.940	100.770268	607,753.49	94.815040	571,837.03	-35,916.46	0.04
Original Face:		Base	10,000,000.000	100.770268	607,753.49	94.815040	571,837.03	-35,916.46	0.04
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	5,567.750	99.721252	5,552.23	94.852590	5,281.16	-271.07	0.00
Original Face:		Base	2,000,000.000	99.721252	5,552.23	94.852590	5,281.16	-271.07	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	877,310.800	96.103629	843,127.52	91.837790	805,702.85	-37,424.67	0.06
Original Face:		Base	10,000,000.000	96.103629	843,127.52	91.837790	805,702.85	-37,424.67	0.06
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,382,880.800	95.238213	2,269,413.08	82.907660	1,975,590.71	-293,822.37	0.14
Original Face:		Base	10,000,000.000	95.238213	2,269,413.08	82.907660	1,975,590.71	-293,822.37	0.14
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	490,883.000	98.023103	481,178.75	90.378510	443,652.74	-37,526.01	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:		Base	5,000,000.000	98.023103	481,178.75	90.378510	443,652.74	-37,526.01	0.03
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	481,389.640	100.672096	484,625.04	84.754130	407,997.60	-76,627.44	0.03
Original Face:		Base	10,000,000.000	100.672096	484,625.04	84.754130	407,997.60	-76,627.44	0.03
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	450,301.170	100.185407	451,136.06	84.035180	378,411.40	-72,724.66	0.03
Original Face:		Base	10,000,000.000	100.185407	451,136.06	84.035180	378,411.40	-72,724.66	0.03
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	1,369,308.280	96.389856	1,319,874.28	83.987460	1,150,047.24	-169,827.04	0.08
Original Face:		Base	4,000,000.000	96.389856	1,319,874.28	83.987460	1,150,047.24	-169,827.04	0.08
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,886,443.650	96.855901	1,827,131.99	85.173180	1,606,744.05	-220,387.94	0.12
Original Face:		Base	5,000,000.000	96.855901	1,827,131.99	85.173180	1,606,744.05	-220,387.94	0.12
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	62,061.630	99.918033	62,010.76	98.917910	61,390.07	-620.69	0.00
Original Face:		Base	10,000,000.000	99.918033	62,010.76	98.917910	61,390.07	-620.69	0.00
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	405,159.030	100.062213	405,411.09	98.626110	399,592.59	-5,818.50	0.03
Original Face:		Base	5,000,000.000	100.062213	405,411.09	98.626110	399,592.59	-5,818.50	0.03
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
		Local	1,612,598.010	99.685217	1,607,521.82	94.881180	1,530,052.02	-77,469.80	0.11
Original Face:		Base	5,000,000.000	99.685217	1,607,521.82	94.881180	1,530,052.02	-77,469.80	0.11
38381HWD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB					3.250000	16 Jan 2054		
		Local	4,812,219.400	93.079532	4,479,191.30	93.028230	4,476,722.53	-2,468.77	0.32
Original Face:		Base	5,000,000.000	93.079532	4,479,191.30	93.028230	4,476,722.53	-2,468.77	0.32
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
		Local	364,286.740	108.792802	396,317.75	90.056300	328,063.16	-68,254.59	0.02
Original Face:		Base	10,000,000.000	108.792802	396,317.75	90.056300	328,063.16	-68,254.59	0.02
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75					0.750000	15 May 2025		
		Local	30,000,000.000	99.461200	29,838,359.99	98.706623	29,611,986.90	-226,373.09	2.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base		99.461200	29,838,359.99	98.706623	29,611,986.90	-226,373.09	2.12
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	10,000,000.000	99.669168	9,966,916.76	95.804688	9,580,468.80	-386,447.96	0.69
		Base		99.669168	9,966,916.76	95.804688	9,580,468.80	-386,447.96	0.69
91282CEU1	US TREASURY N/B 06/25 2.875					2.875000	15 Jun 2025		
		Local	25,000,000.000	99.886525	24,971,631.29	99.396094	24,849,023.50	-122,607.79	1.78
		Base		99.886525	24,971,631.29	99.396094	24,849,023.50	-122,607.79	1.78
91282CHN4	US TREASURY N/B 07/25 4.75					4.750000	31 Jul 2025		
		Local	25,000,000.000	99.840426	24,960,106.56	100.275391	25,068,847.75	108,741.19	1.80
		Base		99.840426	24,960,106.56	100.275391	25,068,847.75	108,741.19	1.80
91282CHV6	US TREASURY N/B 08/25 5					5.000000	31 Aug 2025		
		Local	40,000,000.000	99.969287	39,987,714.68	100.482812	40,193,124.80	205,410.12	2.88
		Base		99.969287	39,987,714.68	100.482812	40,193,124.80	205,410.12	2.88
91282CKK6	US TREASURY N/B 04/26 4.875					4.875000	30 Apr 2026		
		Local	50,000,000.000	99.952899	49,976,449.47	100.773438	50,386,719.00	410,269.53	3.62
		Base		99.952899	49,976,449.47	100.773438	50,386,719.00	410,269.53	3.62
US DOLLAR Total									
		Local	424,836,991.250		424,039,237.77		417,988,374.40	-6,050,863.37	30.00
	Original Face:	Base	292,029,571.000		424,039,237.77		417,988,374.40	-6,050,863.37	30.00
FIXED INCOME Total									
		Base	424,836,991.250		424,039,237.77		417,988,374.40	-6,050,863.37	30.00
	Original Face:		292,029,571.000						

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,403,580,415.230	Base		1,399,646,286.41		1,393,526,619.03	-6,119,667.38	100.00
	Original Face:	292,029,571.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			50,000.010	1.000000	50,000.01	1.000000	50,000.01	0.00	0.00
		Base		1.000000	50,000.01	1.000000	50,000.01	0.00	0.00
US DOLLAR Total									
			50,000.010		50,000.01		50,000.01	0.00	0.00
		Base			50,000.01		50,000.01	0.00	0.00
CASH Total									
			50,000.010	Base	50,000.01		50,000.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
02079NN64	ALPHABET INC					4.320000	06 Jan 2025		
			50,000,000.000	99.940000	49,970,000.00	99.940000	49,970,000.00	0.00	1.24
		Base		99.940000	49,970,000.00	99.940000	49,970,000.00	0.00	1.24
02079NNA5	ALPHABET INC					4.320000	10 Jan 2025		
			25,000,000.000	99.892000	24,973,000.00	99.892000	24,973,000.00	0.00	0.62
		Base		99.892000	24,973,000.00	99.892000	24,973,000.00	0.00	0.62
02079NNA5	ALPHABET INC					4.330000	10 Jan 2025		
			25,000,000.000	99.891750	24,972,937.50	99.891750	24,972,937.50	0.00	0.62
		Base		99.891750	24,972,937.50	99.891750	24,972,937.50	0.00	0.62
0347M2PM2	ANGLESEA FDG PLC + ANG					4.620000	21 Feb 2025		
			25,000,000.000	99.345500	24,836,375.00	99.345500	24,836,375.00	0.00	0.62
		Base		99.345500	24,836,375.00	99.345500	24,836,375.00	0.00	0.62
03785DNA0	APPLE INC					4.450000	10 Jan 2025		
			25,000,000.000	99.888750	24,972,187.50	99.888750	24,972,187.50	0.00	0.62
		Base		99.888750	24,972,187.50	99.888750	24,972,187.50	0.00	0.62

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
04821TNW1	ATLANTIC ASSET SECUR					4.550000	30 Jan 2025		
		Local	25,000,000.000	99.633472	24,908,368.05	99.633472	24,908,368.00	-0.05	0.62
		Base		99.633472	24,908,368.05	99.633472	24,908,368.00	-0.05	0.62
04821TPL3	ATLANTIC ASSET SECUR					4.600000	20 Feb 2025		
		Local	25,000,000.000	99.361111	24,840,277.78	99.361111	24,840,277.75	-0.03	0.62
		Base		99.361111	24,840,277.78	99.361111	24,840,277.75	-0.03	0.62
06741FN78	BARCLAYS BK PLC / BARCLAYS US 01/25 ZCP					4.730000	07 Jan 2025		
		Local	25,000,000.000	99.921167	24,980,291.67	99.921167	24,980,291.75	0.08	0.62
		Base		99.921167	24,980,291.67	99.921167	24,980,291.75	0.08	0.62
06741FQE0	BARCLAYS BK PLC / BARCLAYS US 03/25 ZCP					4.580000	14 Mar 2025		
		Local	25,000,000.000	99.084000	24,771,000.00	99.090231	24,772,557.75	1,557.75	0.62
		Base		99.084000	24,771,000.00	99.090231	24,772,557.75	1,557.75	0.62
07644ANT7	BEDFORD ROW FDG CORP					4.660000	27 Jan 2025		
		Local	25,000,000.000	99.663444	24,915,861.11	99.663444	24,915,861.00	-0.11	0.62
		Base		99.663444	24,915,861.11	99.663444	24,915,861.00	-0.11	0.62
07644APS7	BEDFORD ROW FDG CORP					4.600000	26 Feb 2025		
		Local	25,000,000.000	99.284444	24,821,111.11	99.284444	24,821,111.00	-0.11	0.62
		Base		99.284444	24,821,111.11	99.284444	24,821,111.00	-0.11	0.62
07644AQ31	BEDFORD ROW FDG CORP					4.430000	03 Mar 2025		
		Local	25,000,000.000	99.249361	24,812,340.28	99.231659	24,807,914.75	-4,425.53	0.62
		Base		99.249361	24,812,340.28	99.231659	24,807,914.75	-4,425.53	0.62
13738JR36	CAN AST + CAN LTD JT					4.540000	03 Apr 2025		
		Local	25,000,000.000	98.839778	24,709,944.45	98.840600	24,710,150.00	205.55	0.61
		Base		98.839778	24,709,944.45	98.840600	24,710,150.00	205.55	0.61
15963TP45	CHARIOT FNDG LLC					4.680000	04 Feb 2025		
		Local	20,000,000.000	99.558000	19,911,600.00	99.558000	19,911,600.00	0.00	0.50
		Base		99.558000	19,911,600.00	99.558000	19,911,600.00	0.00	0.50
16677JNT9	CHEVRON CORP					4.490000	27 Jan 2025		
		Local	25,000,000.000	99.675722	24,918,930.56	99.675722	24,918,930.50	-0.06	0.62
		Base		99.675722	24,918,930.56	99.675722	24,918,930.50	-0.06	0.62

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
16677JPQ3	CHEVRON CORP					4.420000	24 Feb 2025		
		Local	25,000,000.000	99.337000	24,834,250.00	99.337000	24,834,250.00	0.00	0.62
		Base		99.337000	24,834,250.00	99.337000	24,834,250.00	0.00	0.62
16677JQE9	CHEVRON CORP					4.460000	14 Mar 2025		
		Local	25,000,000.000	99.108000	24,777,000.00	99.107778	24,776,944.50	-55.50	0.62
		Base		99.108000	24,777,000.00	99.107778	24,776,944.50	-55.50	0.62
17277APC5	CISCO SYSTEMS INC					4.550000	12 Feb 2025		
		Local	25,000,000.000	99.469167	24,867,291.67	99.469167	24,867,291.75	0.08	0.62
		Base		99.469167	24,867,291.67	99.469167	24,867,291.75	0.08	0.62
17277AQ34	CISCO SYSTEMS INC					4.550000	03 Mar 2025		
		Local	25,000,000.000	99.229028	24,807,256.94	99.241648	24,810,412.00	3,155.06	0.62
		Base		99.229028	24,807,256.94	99.241648	24,810,412.00	3,155.06	0.62
17277AR17	CISCO SYSTEMS INC					4.600000	01 Apr 2025		
		Local	25,000,000.000	98.850000	24,712,500.00	98.875981	24,718,995.25	6,495.25	0.61
		Base		98.850000	24,712,500.00	98.875981	24,718,995.25	6,495.25	0.61
19121ANH0	COCA COLA COMPANY					5.120000	17 Jan 2025		
		Local	25,000,000.000	99.772444	24,943,111.11	99.772444	24,943,111.00	-0.11	0.62
		Base		99.772444	24,943,111.11	99.772444	24,943,111.00	-0.11	0.62
23102UN32	CUMMINS INC					4.600000	03 Jan 2025		
		Local	22,500,000.000	99.974444	22,494,250.00	99.974444	22,494,249.90	-0.10	0.56
		Base		99.974444	22,494,250.00	99.974444	22,494,249.90	-0.10	0.56
23102UNA6	CUMMINS INC					4.620000	10 Jan 2025		
		Local	22,500,000.000	99.884500	22,474,012.50	99.884500	22,474,012.50	0.00	0.56
		Base		99.884500	22,474,012.50	99.884500	22,474,012.50	0.00	0.56
24422CP64	DEERE JOHN CR INC					4.440000	06 Feb 2025		
		Local	25,000,000.000	99.556000	24,889,000.00	99.556000	24,889,000.00	0.00	0.62
		Base		99.556000	24,889,000.00	99.556000	24,889,000.00	0.00	0.62
24422CPL1	DEERE JOHN CR INC					4.450000	20 Feb 2025		
		Local	25,000,000.000	99.381944	24,845,486.11	99.381944	24,845,486.00	-0.11	0.62
		Base		99.381944	24,845,486.11	99.381944	24,845,486.00	-0.11	0.62

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2546R2NN2	WALT DISNEY CO					4.560000	22 Jan 2025		
		Local	25,000,000.000	99.734000	24,933,500.00	99.734000	24,933,500.00	0.00	0.62
		Base		99.734000	24,933,500.00	99.734000	24,933,500.00	0.00	0.62
2546R2NT9	WALT DISNEY CO					4.580000	27 Jan 2025		
		Local	25,000,000.000	99.669222	24,917,305.56	99.669222	24,917,305.50	-0.06	0.62
		Base		99.669222	24,917,305.56	99.669222	24,917,305.50	-0.06	0.62
30601VQJ3	FAIRWAY FINANCE CORP					4.580000	18 Mar 2025		
		Local	25,000,000.000	99.033111	24,758,277.78	99.039354	24,759,838.50	1,560.72	0.62
		Base		99.033111	24,758,277.78	99.039354	24,759,838.50	1,560.72	0.62
30601VRG8	FAIRWAY FINANCE CORP					4.470000	16 Apr 2025		
		Local	25,000,000.000	98.696250	24,674,062.50	98.678141	24,669,535.25	-4,527.25	0.61
		Base		98.696250	24,674,062.50	98.678141	24,669,535.25	-4,527.25	0.61
34108ANG8	FLORIDA PWR + LGT CO					4.530000	16 Jan 2025		
		Local	25,000,000.000	99.811250	24,952,812.50	99.811250	24,952,812.50	0.00	0.62
		Base		99.811250	24,952,812.50	99.811250	24,952,812.50	0.00	0.62
34108ANQ6	FLORIDA PWR + LGT CO					4.550000	24 Jan 2025		
		Local	25,000,000.000	99.709306	24,927,326.39	99.709306	24,927,326.50	0.11	0.62
		Base		99.709306	24,927,326.39	99.709306	24,927,326.50	0.11	0.62
38346LN36	GOTHAM FDG CORP					4.710000	03 Jan 2025		
		Local	25,000,000.000	99.973833	24,993,458.33	99.973833	24,993,458.25	-0.08	0.62
		Base		99.973833	24,993,458.33	99.973833	24,993,458.25	-0.08	0.62
38346LN93	GOTHAM FDG CORP					4.710000	09 Jan 2025		
		Local	25,000,000.000	99.895333	24,973,833.33	99.895333	24,973,833.25	-0.08	0.62
		Base		99.895333	24,973,833.33	99.895333	24,973,833.25	-0.08	0.62
40060WNQ1	GTA FDG LLC DISC					4.620000	24 Jan 2025		
		Local	25,000,000.000	99.704833	24,926,208.33	99.704833	24,926,208.25	-0.08	0.62
		Base		99.704833	24,926,208.33	99.704833	24,926,208.25	-0.08	0.62
40060WPU0	GTA FDG LLC DISC					4.660000	28 Feb 2025		
		Local	25,000,000.000	99.249222	24,812,305.56	99.249222	24,812,305.50	-0.06	0.62
		Base		99.249222	24,812,305.56	99.249222	24,812,305.50	-0.06	0.62

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40060WQM7	GTA FDG LLC DISC					4.560000	21 Mar 2025		
		Local	25,000,000.000	98.999333	24,749,833.33	99.002222	24,750,555.50	722.17	0.62
		Base		98.999333	24,749,833.33	99.002222	24,750,555.50	722.17	0.62
40588LQQ5	HALKIN FINANCE LLC USC					4.440000	24 Mar 2025		
		Local	25,000,000.000	98.988667	24,747,166.67	98.965881	24,741,470.25	-5,696.42	0.62
		Base		98.988667	24,747,166.67	98.965881	24,741,470.25	-5,696.42	0.62
42786TN38	HERSHEY FOODS CORP					4.580000	03 Jan 2025		
		Local	20,000,000.000	99.974556	19,994,911.11	99.974556	19,994,911.20	0.09	0.50
		Base		99.974556	19,994,911.11	99.974556	19,994,911.20	0.09	0.50
42786TNA2	HERSHEY FOODS CORP					4.500000	10 Jan 2025		
		Local	30,000,000.000	99.887500	29,966,250.00	99.887500	29,966,250.00	0.00	0.75
		Base		99.887500	29,966,250.00	99.887500	29,966,250.00	0.00	0.75
43851TNQ5	HONEYWELL INTERNATN					4.490000	24 Jan 2025		
		Local	25,000,000.000	99.713139	24,928,284.72	99.713139	24,928,284.75	0.03	0.62
		Base		99.713139	24,928,284.72	99.713139	24,928,284.75	0.03	0.62
43851TPS9	HONEYWELL INTERNATN					4.480000	26 Feb 2025		
		Local	25,000,000.000	99.303111	24,825,777.78	99.303111	24,825,777.75	-0.03	0.62
		Base		99.303111	24,825,777.78	99.303111	24,825,777.75	-0.03	0.62
4523ELNN1	ILLINOIS TOOL WORKS INC					4.560000	22 Jan 2025		
		Local	25,000,000.000	99.734000	24,933,500.00	99.734000	24,933,500.00	0.00	0.62
		Base		99.734000	24,933,500.00	99.734000	24,933,500.00	0.00	0.62
47816FNQ0	JOHNSON + JOHNSON					4.560000	24 Jan 2025		
		Local	25,000,000.000	99.708667	24,927,166.67	99.708667	24,927,166.75	0.08	0.62
		Base		99.708667	24,927,166.67	99.708667	24,927,166.75	0.08	0.62
47816FPU9	JOHNSON + JOHNSON					4.400000	28 Feb 2025		
		Local	25,000,000.000	99.291111	24,822,777.78	99.291111	24,822,777.75	-0.03	0.62
		Base		99.291111	24,822,777.78	99.291111	24,822,777.75	-0.03	0.62
47816FQX2	JOHNSON + JOHNSON					4.400000	31 Mar 2025		
		Local	25,000,000.000	98.912222	24,728,055.55	98.925000	24,731,250.00	3,194.45	0.61
		Base		98.912222	24,728,055.55	98.925000	24,731,250.00	3,194.45	0.61

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
4820P2NP6	JUPITER SECT CO LLC					4.700000	23 Jan 2025		
		Local	25,000,000.000	99.712778	24,928,194.44	99.712778	24,928,194.50	0.06	0.62
		Base		99.712778	24,928,194.44	99.712778	24,928,194.50	0.06	0.62
4820P2P66	JUPITER SECT CO LLC					4.680000	06 Feb 2025		
		Local	25,000,000.000	99.532000	24,883,000.00	99.532000	24,883,000.00	0.00	0.62
		Base		99.532000	24,883,000.00	99.532000	24,883,000.00	0.00	0.62
53127TNP4	LIBERTY FUNDING LLC					4.590000	23 Jan 2025		
		Local	25,000,000.000	99.719500	24,929,875.00	99.719500	24,929,875.00	0.00	0.62
		Base		99.719500	24,929,875.00	99.719500	24,929,875.00	0.00	0.62
53127TP31	LIBERTY FUNDING LLC					4.650000	03 Feb 2025		
		Local	25,000,000.000	99.573750	24,893,437.50	99.573750	24,893,437.50	0.00	0.62
		Base		99.573750	24,893,437.50	99.573750	24,893,437.50	0.00	0.62
53245PNU8	ELI LILLY + COMPANY					4.570000	28 Jan 2025		
		Local	25,000,000.000	99.657250	24,914,312.50	99.657250	24,914,312.50	0.00	0.62
		Base		99.657250	24,914,312.50	99.657250	24,914,312.50	0.00	0.62
56274LNV2	MANHATTAN ASSET FDG.					4.640000	29 Jan 2025		
		Local	25,000,000.000	99.639111	24,909,777.78	99.639111	24,909,777.75	-0.03	0.62
		Base		99.639111	24,909,777.78	99.639111	24,909,777.75	-0.03	0.62
56274LP57	MANHATTAN ASSET FDG.					4.640000	05 Feb 2025		
		Local	25,000,000.000	99.548889	24,887,222.22	99.548889	24,887,222.25	0.03	0.62
		Base		99.548889	24,887,222.22	99.548889	24,887,222.25	0.03	0.62
57576JNH1	MASSACHUSETTS MUT LIFE INS CO					4.370000	17 Jan 2025		
		Local	25,000,000.000	99.805778	24,951,444.45	99.805778	24,951,444.50	0.05	0.62
		Base		99.805778	24,951,444.45	99.805778	24,951,444.50	0.05	0.62
63763PNQ8	NATIONAL SECS CLEARING					4.510000	24 Jan 2025		
		Local	25,000,000.000	99.711861	24,927,965.28	99.711861	24,927,965.25	-0.03	0.62
		Base		99.711861	24,927,965.28	99.711861	24,927,965.25	-0.03	0.62
63763PPS2	NATIONAL SECS CLEARING					5.010000	26 Feb 2025		
		Local	25,000,000.000	99.220667	24,805,166.67	99.220667	24,805,166.75	0.08	0.62
		Base		99.220667	24,805,166.67	99.220667	24,805,166.75	0.08	0.62

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64106GNG4	NESTLE FIN FRANCE S.				4.600000	16 Jan 2025		
	15,400,000.000	Local	99.808333	15,370,483.33	99.808333	15,370,483.28	-0.05	0.38
		Base	99.808333	15,370,483.33	99.808333	15,370,483.28	-0.05	0.38
64106GRN5	NESTLE FIN FRANCE S.				4.480000	22 Apr 2025		
	25,000,000.000	Local	98.618667	24,654,666.67	98.648119	24,662,029.75	7,363.08	0.61
		Base	98.618667	24,654,666.67	98.648119	24,662,029.75	7,363.08	0.61
64106GRW5	NESTLE FIN FRANCE S. 04/25 ZCP				4.310000	30 Apr 2025		
	25,000,000.000	Local	98.575306	24,643,826.39	98.553333	24,638,333.25	-5,493.14	0.61
		Base	98.575306	24,643,826.39	98.553333	24,638,333.25	-5,493.14	0.61
64951WNQ3	NEW YORK LFE CAP COR				4.620000	24 Jan 2025		
	15,227,000.000	Local	99.704833	15,182,054.97	99.704833	15,182,054.92	-0.05	0.38
		Base	99.704833	15,182,054.97	99.704833	15,182,054.92	-0.05	0.38
64951WPQ1	NEW YORK LFE CAP COR				4.450000	24 Feb 2025		
	15,000,000.000	Local	99.332500	14,899,875.00	99.332500	14,899,875.00	0.00	0.37
		Base	99.332500	14,899,875.00	99.332500	14,899,875.00	0.00	0.37
64951WQH0	NEW YORK LFE CAP COR				4.380000	17 Mar 2025		
	9,513,000.000	Local	99.087500	9,426,193.88	99.066607	9,424,206.32	-1,987.56	0.23
		Base	99.087500	9,426,193.88	99.066607	9,424,206.32	-1,987.56	0.23
64952UPK7	NEW YORK LIFE SHORT TERM FDG L 02/25 ZCP				4.550000	19 Feb 2025		
	15,000,000.000	Local	99.380694	14,907,104.17	99.380694	14,907,104.10	-0.07	0.37
		Base	99.380694	14,907,104.17	99.380694	14,907,104.10	-0.07	0.37
6698M4NN8	NOVARTIS FNC CRP				4.430000	22 Jan 2025		
	25,000,000.000	Local	99.741583	24,935,395.83	99.741583	24,935,395.75	-0.08	0.62
		Base	99.741583	24,935,395.83	99.741583	24,935,395.75	-0.08	0.62
67983TP59	OLD LINE FUNDING LLC				4.610000	05 Feb 2025		
	25,000,000.000	Local	99.551806	24,887,951.39	99.551806	24,887,951.50	0.11	0.62
		Base	99.551806	24,887,951.39	99.551806	24,887,951.50	0.11	0.62
67983TRA6	OLD LINE FUNDING LLC				4.530000	10 Apr 2025		
	25,000,000.000	Local	98.754250	24,688,562.50	98.757407	24,689,351.75	789.25	0.61
		Base	98.754250	24,688,562.50	98.757407	24,689,351.75	789.25	0.61

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69372ANE8	PACCAR FINANCIAL COR				4.580000	14 Jan 2025		
	25,000,000.000	Local	99.834611	24,958,652.78	99.834611	24,958,652.75	-0.03	0.62
		Base	99.834611	24,958,652.78	99.834611	24,958,652.75	-0.03	0.62
69372ANQ1	PACCAR FINANCIAL COR				4.580000	24 Jan 2025		
	25,000,000.000	Local	99.707389	24,926,847.22	99.707389	24,926,847.25	0.03	0.62
		Base	99.707389	24,926,847.22	99.707389	24,926,847.25	0.03	0.62
71344TPE6	PEPSICO INC				4.840000	14 Feb 2025		
	25,000,000.000	Local	99.408444	24,852,111.11	99.408444	24,852,111.00	-0.11	0.62
		Base	99.408444	24,852,111.11	99.408444	24,852,111.00	-0.11	0.62
71344TPU0	PEPSICO INC				4.390000	28 Feb 2025		
	25,000,000.000	Local	99.292722	24,823,180.56	99.292722	24,823,180.50	-0.06	0.62
		Base	99.292722	24,823,180.56	99.292722	24,823,180.50	-0.06	0.62
71708ENW1	PFIZER INC				4.530000	30 Jan 2025		
	25,000,000.000	Local	99.635083	24,908,770.83	99.635083	24,908,770.75	-0.08	0.62
		Base	99.635083	24,908,770.83	99.635083	24,908,770.75	-0.08	0.62
71708EQ32	PFIZER INC				4.450000	03 Mar 2025		
	25,000,000.000	Local	99.245972	24,811,493.06	99.238778	24,809,694.50	-1,798.56	0.62
		Base	99.245972	24,811,493.06	99.238778	24,809,694.50	-1,798.56	0.62
82124LPK2	SHEFFIELD RECEIVABLE				4.600000	19 Feb 2025		
	25,000,000.000	Local	99.373889	24,843,472.22	99.373889	24,843,472.25	0.03	0.62
		Base	99.373889	24,843,472.22	99.373889	24,843,472.25	0.03	0.62
82124LQ47	SHEFFIELD RECEIVABLE				4.600000	04 Mar 2025		
	25,000,000.000	Local	99.207778	24,801,944.44	99.214075	24,803,518.75	1,574.31	0.62
		Base	99.207778	24,801,944.44	99.214075	24,803,518.75	1,574.31	0.62
88602TNG4	THUNDER BAY FNDNG LLC				4.900000	16 Jan 2025		
	25,000,000.000	Local	99.795833	24,948,958.33	99.795833	24,948,958.25	-0.08	0.62
		Base	99.795833	24,948,958.33	99.795833	24,948,958.25	-0.08	0.62
88602TQC0	THUNDER BAY FNDNG LLC				4.460000	12 Mar 2025		
	25,000,000.000	Local	99.132778	24,783,194.44	99.119469	24,779,867.25	-3,327.19	0.62
		Base	99.132778	24,783,194.44	99.119469	24,779,867.25	-3,327.19	0.62

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233GN36	TOYOTA MOTOR CREDIT				5.110000	03 Jan 2025		
	25,000,000.000	Local	99.971611	24,992,902.78	99.971611	24,992,902.75	-0.03	0.62
		Base	99.971611	24,992,902.78	99.971611	24,992,902.75	-0.03	0.62
89233GQ41	TOYOTA MOTOR CREDIT				4.710000	04 Mar 2025		
	25,000,000.000	Local	99.188833	24,797,208.33	99.224750	24,806,187.50	8,979.17	0.62
		Base	99.188833	24,797,208.33	99.224750	24,806,187.50	8,979.17	0.62
912797JR9	TREASURY BILL 01/25 0.00000				4.390000	23 Jan 2025		
	20,000,000.000	Local	99.731722	19,946,344.44	99.731722	19,946,344.40	-0.04	0.50
		Base	99.731722	19,946,344.44	99.731722	19,946,344.40	-0.04	0.50
912797KA4	TREASURY BILL 02/25 0.00000				4.692000	20 Feb 2025		
	20,000,000.000	Local	99.348333	19,869,666.67	99.348333	19,869,666.60	-0.07	0.49
		Base	99.348333	19,869,666.67	99.348333	19,869,666.60	-0.07	0.49
912797LB1	TREASURY BILL 05/25 0.00000				4.281200	15 May 2025		
	10,000,000.000	Local	98.406442	9,840,644.23	98.470485	9,847,048.50	6,404.27	0.24
		Base	98.406442	9,840,644.23	98.470485	9,847,048.50	6,404.27	0.24
912797LY1	TREASURY BILL 01/25 0.00000				4.220000	16 Jan 2025		
	50,000,000.000	Local	99.820973	49,910,486.67	99.820973	49,910,486.70	0.03	1.24
		Base	99.820973	49,910,486.67	99.820973	49,910,486.70	0.03	1.24
912797MH7	TREASURY BILL 09/25 0.00000				4.167500	04 Sep 2025		
	10,000,000.000	Local	97.152208	9,715,220.84	97.235243	9,723,524.30	8,303.46	0.24
		Base	97.152208	9,715,220.84	97.235243	9,723,524.30	8,303.46	0.24
912797MJ3	TREASURY BILL 02/25 0.00000				4.236500	06 Feb 2025		
	40,000,000.000	Local	99.576350	39,830,540.00	99.576350	39,830,540.00	0.00	0.99
		Base	99.576350	39,830,540.00	99.576350	39,830,540.00	0.00	0.99
912797MK0	TREASURY BILL 02/25 0.00000				4.402000	13 Feb 2025		
	20,000,000.000	Local	99.474206	19,894,841.11	99.474206	19,894,841.20	0.09	0.49
		Base	99.474206	19,894,841.11	99.474206	19,894,841.20	0.09	0.49
912797ML8	TREASURY BILL 02/25 0.00000				4.675000	27 Feb 2025		
	20,000,000.000	Local	99.259792	19,851,958.33	99.259792	19,851,958.40	0.07	0.49
		Base	99.259792	19,851,958.33	99.259792	19,851,958.40	0.07	0.49

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797MY0	TREASURY BILL 01/25 0.00000				4.521800	21 Jan 2025		
	20,000,000.000	Local	99.748789	19,949,757.78	99.748789	19,949,757.80	0.02	0.50
		Base	99.748789	19,949,757.78	99.748789	19,949,757.80	0.02	0.50
912797MZ7	TREASURY BILL 01/25 0.00000				4.432000	28 Jan 2025		
	20,000,000.000	Local	99.667600	19,933,520.00	99.667600	19,933,520.00	0.00	0.50
		Base	99.667600	19,933,520.00	99.667600	19,933,520.00	0.00	0.50
912797NF0	TREASURY BILL 02/25 0.00000				4.405500	04 Feb 2025		
	20,000,000.000	Local	99.583925	19,916,785.00	99.583925	19,916,785.00	0.00	0.50
		Base	99.583925	19,916,785.00	99.583925	19,916,785.00	0.00	0.50
912797NG8	TREASURY BILL 02/25 0.00000				4.226000	11 Feb 2025		
	40,000,000.000	Local	99.518706	39,807,482.23	99.518706	39,807,482.40	0.17	0.99
		Base	99.518706	39,807,482.23	99.518706	39,807,482.40	0.17	0.99
912797NK9	TREASURY BILL 03/25 0.00000				4.393000	04 Mar 2025		
	20,000,000.000	Local	99.243428	19,848,685.56	99.293939	19,858,787.80	10,102.24	0.49
		Base	99.243428	19,848,685.56	99.293939	19,858,787.80	10,102.24	0.49
912797NQ6	TREASURY BILL 03/25 0.00000				4.373000	11 Mar 2025		
	20,000,000.000	Local	99.161842	19,832,368.33	99.208674	19,841,734.80	9,366.47	0.49
		Base	99.161842	19,832,368.33	99.208674	19,841,734.80	9,366.47	0.49
912797NV5	TREASURY BILL 06/25 0.00000				4.171000	20 Jun 2025		
	20,000,000.000	Local	98.030361	19,606,072.22	98.064715	19,612,943.00	6,870.78	0.49
		Base	98.030361	19,606,072.22	98.064715	19,612,943.00	6,870.78	0.49
912797NZ6	TREASURY BILL 04/25 0.00000				4.206500	15 Apr 2025		
	20,000,000.000	Local	98.784789	19,756,957.77	98.804592	19,760,918.40	3,960.63	0.49
		Base	98.784789	19,756,957.77	98.804592	19,760,918.40	3,960.63	0.49
912797PA9	TREASURY BILL 04/25 0.00000				4.206000	22 Apr 2025		
	20,000,000.000	Local	98.703150	19,740,630.00	98.721250	19,744,250.00	3,620.00	0.49
		Base	98.703150	19,740,630.00	98.721250	19,744,250.00	3,620.00	0.49
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224				4.390000	02 Jan 2025		
	130,371,346.280	Local	100.000000	130,371,346.28	100.000000	130,371,346.28	0.00	3.24
		Base	100.000000	130,371,346.28	100.000000	130,371,346.28	0.00	3.24

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92646KP48	VICTORY RECEIVABLES					4.550000	04 Feb 2025		
		Local	25,000,000.000	99.570278	24,892,569.44	99.570278	24,892,569.50	0.06	0.62
		Base		99.570278	24,892,569.44	99.570278	24,892,569.50	0.06	0.62
92646KP71	VICTORY RECEIVABLES					4.680000	07 Feb 2025		
		Local	25,000,000.000	99.519000	24,879,750.00	99.519000	24,879,750.00	0.00	0.62
		Base		99.519000	24,879,750.00	99.519000	24,879,750.00	0.00	0.62
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					4.400000	02 Jan 2025		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	4.97
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	4.97
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					4.400000	16 Jan 2025		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.62
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.62
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					4.400000	02 Jan 2025		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	4.97
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	4.97
979QRC005	BANK OF AMERICA REPO					4.450000	02 Jan 2025		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	3.73
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	3.73
980UKM008	US BANK REPO					4.450000	02 Jan 2025		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	4.97
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	4.97
985FHY004	MITSUBISHI UFJ REPO					4.320000	30 Jan 2025		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.49
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.49
US DOLLAR Total									
		Local	3,330,511,346.280		3,317,922,070.20		3,317,978,983.05	56,912.85	82.49
		Base			3,317,922,070.20		3,317,978,983.05	56,912.85	82.49
CASH EQUIVALENT Total									
		Base	3,330,511,346.280		3,317,922,070.20		3,317,978,983.05	56,912.85	82.49

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
			13,606,034.330	1.000000	13,606,034.33	1.000000	13,606,034.33	0.00	0.34
		Base		1.000000	13,606,034.33	1.000000	13,606,034.33	0.00	0.34
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST								
			46,541,456.820	1.000000	46,541,456.82	1.000000	46,541,456.82	0.00	1.16
		Base		1.000000	46,541,456.82	1.000000	46,541,456.82	0.00	1.16
US DOLLAR Total									
			60,147,491.150		60,147,491.15		60,147,491.15	0.00	1.50
		Base			60,147,491.15		60,147,491.15	0.00	1.50
EQUITY Total									
			60,147,491.150	Base	60,147,491.15		60,147,491.15	0.00	1.50
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
38014AAA9	GM FINANCIAL SECURITIZED TERM GMCAR 2024 4 A1					4.737000	16 Oct 2025		
			2,670,334.180	Local	100.000000	2,670,334.18	100.054940	2,671,801.26	1,467.08	0.07
Original Face:		Base	5,000,000.000		100.000000	2,670,334.18	100.054940	2,671,801.26	1,467.08	0.07
89239TAA0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 D A1					4.791000	15 Oct 2025		
			6,369,524.430	Local	100.000000	6,369,524.43	100.053640	6,372,941.04	3,416.61	0.16
Original Face:		Base	13,550,000.000		100.000000	6,369,524.43	100.053640	6,372,941.04	3,416.61	0.16
912797KA4	TREASURY BILL 02/25 0.00000						20 Feb 2025		
			20,000,000.000	Local	99.388750	19,877,750.00	99.431634	19,886,326.80	8,576.80	0.49
		Base			99.388750	19,877,750.00	99.431634	19,886,326.80	8,576.80	0.49
912797KJ5	TREASURY BILL 03/25 0.00000						20 Mar 2025		
			40,000,000.000	Local	99.079708	39,631,883.20	99.106640	39,642,656.00	10,772.80	0.99
		Base			99.079708	39,631,883.20	99.106640	39,642,656.00	10,772.80	0.99

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797LN5	TREASURY BILL 06/25 0.00000					12 Jun 2025		
	10,000,000.000	Local	98.111575	9,811,157.49	98.149171	9,814,917.10	3,759.61	0.24
		Base	98.111575	9,811,157.49	98.149171	9,814,917.10	3,759.61	0.24
912797LR6	TREASURY BILL 01/25 0.00000					02 Jan 2025		
	20,000,000.000	Local	99.987467	19,997,493.33	100.000000	20,000,000.00	2,506.67	0.50
		Base	99.987467	19,997,493.33	100.000000	20,000,000.00	2,506.67	0.50
912797ML8	TREASURY BILL 02/25 0.00000					27 Feb 2025		
	20,000,000.000	Local	99.300563	19,860,112.50	99.343556	19,868,711.20	8,598.70	0.49
		Base	99.300563	19,860,112.50	99.343556	19,868,711.20	8,598.70	0.49
912797MM6	TREASURY BILL 03/25 0.00000				0.010000	06 Mar 2025		
	50,000,000.000	Local	99.200960	49,600,480.07	99.267625	49,633,812.50	33,332.43	1.23
		Base	99.200960	49,600,480.07	99.267625	49,633,812.50	33,332.43	1.23
912797MT1	TREASURY BILL 03/25 0.00000					13 Mar 2025		
	40,000,000.000	Local	99.151846	39,660,738.28	99.187222	39,674,888.80	14,150.52	0.99
		Base	99.151846	39,660,738.28	99.187222	39,674,888.80	14,150.52	0.99
912797MU8	TREASURY BILL 03/25 0.00000					27 Mar 2025		
	40,000,000.000	Local	99.000046	39,600,018.40	99.022333	39,608,933.20	8,914.80	0.98
		Base	99.000046	39,600,018.40	99.022333	39,608,933.20	8,914.80	0.98
912797MV6	TREASURY BILL 04/25 0.00000				0.010000	03 Apr 2025		
	50,000,000.000	Local	98.925816	49,462,907.97	98.932014	49,466,007.00	3,099.03	1.23
		Base	98.925816	49,462,907.97	98.932014	49,466,007.00	3,099.03	1.23
912797MW4	TREASURY BILL 01/25 0.00000					07 Jan 2025		
	40,000,000.000	Local	99.926705	39,970,682.03	99.943162	39,977,264.80	6,582.77	0.99
		Base	99.926705	39,970,682.03	99.943162	39,977,264.80	6,582.77	0.99
912797MX2	TREASURY BILL 01/25 0.00000					14 Jan 2025		
	40,000,000.000	Local	99.838944	39,935,577.76	99.860278	39,944,111.20	8,533.44	0.99
		Base	99.838944	39,935,577.76	99.860278	39,944,111.20	8,533.44	0.99
912797MY0	TREASURY BILL 01/25 0.00000					21 Jan 2025		
	20,000,000.000	Local	99.754572	19,950,914.43	99.776057	19,955,211.40	4,296.97	0.50
		Base	99.754572	19,950,914.43	99.776057	19,955,211.40	4,296.97	0.50

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797MZ7	TREASURY BILL 01/25 0.00000					28 Jan 2025		
	20,000,000.000	Local	99.663475	19,932,694.98	99.697028	19,939,405.60	6,710.62	0.50
		Base	99.663475	19,932,694.98	99.697028	19,939,405.60	6,710.62	0.50
912797NB9	TREASURY BILL 04/25 0.00000				0.010000	10 Apr 2025		
	20,000,000.000	Local	98.828088	19,765,617.50	98.868168	19,773,633.60	8,016.10	0.49
		Base	98.828088	19,765,617.50	98.868168	19,773,633.60	8,016.10	0.49
912797NF0	TREASURY BILL 02/25 0.00000					04 Feb 2025		
	30,000,000.000	Local	99.586947	29,876,084.21	99.615603	29,884,680.90	8,596.69	0.74
		Base	99.586947	29,876,084.21	99.615603	29,884,680.90	8,596.69	0.74
912797NH6	TREASURY BILL 02/25 0.00000					18 Feb 2025		
	40,000,000.000	Local	99.435654	39,774,261.49	99.453201	39,781,280.40	7,018.91	0.99
		Base	99.435654	39,774,261.49	99.453201	39,781,280.40	7,018.91	0.99
912797NM5	TREASURY BILL 05/25 0.00000				0.010000	22 May 2025		
	10,000,000.000	Local	98.311917	9,831,191.70	98.392317	9,839,231.70	8,040.00	0.24
		Base	98.311917	9,831,191.70	98.392317	9,839,231.70	8,040.00	0.24
912797NN3	TREASURY BILL 05/25 0.00000				0.010000	29 May 2025		
	10,000,000.000	Local	98.225028	9,822,502.78	98.307050	9,830,705.00	8,202.22	0.24
		Base	98.225028	9,822,502.78	98.307050	9,830,705.00	8,202.22	0.24
912797NP8	TREASURY BILL 06/25 0.00000				0.010000	05 Jun 2025		
	10,000,000.000	Local	98.146243	9,814,624.34	98.230141	9,823,014.10	8,389.76	0.24
		Base	98.146243	9,814,624.34	98.230141	9,823,014.10	8,389.76	0.24
912797NR4	TREASURY BILL 03/25 0.00000				0.010000	18 Mar 2025		
	20,000,000.000	Local	99.076389	19,815,277.72	99.130512	19,826,102.40	10,824.68	0.49
		Base	99.076389	19,815,277.72	99.130512	19,826,102.40	10,824.68	0.49
912797NS2	TREASURY BILL 03/25 0.00000				0.010000	25 Mar 2025		
	10,000,000.000	Local	98.990743	9,899,074.30	99.048159	9,904,815.90	5,741.60	0.25
		Base	98.990743	9,899,074.30	99.048159	9,904,815.90	5,741.60	0.25
912797NT0	TREASURY BILL 04/25 0.00000					01 Apr 2025		
	20,000,000.000	Local	98.904375	19,780,874.96	98.971123	19,794,224.60	13,349.64	0.49
		Base	98.904375	19,780,874.96	98.971123	19,794,224.60	13,349.64	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797NW3	TREASURY BILL 06/25 0.00000				0.010000	26 Jun 2025		
	20,000,000.000	Local	97.961089	19,592,217.86	97.994792	19,598,958.40	6,740.54	0.49
		Base	97.961089	19,592,217.86	97.994792	19,598,958.40	6,740.54	0.49
912797NY9	TREASURY BILL 04/25 0.00000				0.010000	08 Apr 2025		
	20,000,000.000	Local	98.836000	19,767,200.00	98.886000	19,777,200.00	10,000.00	0.49
		Base	98.836000	19,767,200.00	98.886000	19,777,200.00	10,000.00	0.49
912797PB7	TREASURY BILL 04/25 0.00000					29 Apr 2025		
	20,000,000.000	Local	98.614319	19,722,863.81	98.641500	19,728,300.00	5,436.19	0.49
		Base	98.614319	19,722,863.81	98.641500	19,728,300.00	5,436.19	0.49
US DOLLAR Total								
	649,039,858.610	Local		643,794,059.72		644,019,134.90	225,075.18	16.01
Original Face:	18,550,000.000	Base		643,794,059.72		644,019,134.90	225,075.18	16.01
FIXED INCOME Total								
	649,039,858.610	Base		643,794,059.72		644,019,134.90	225,075.18	16.01
Original Face:	18,550,000.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		4,039,748,696.050	Base		4,021,913,621.08		4,022,195,609.11	281,988.03	100.00
	Original Face:	18,550,000.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate: 1.000000	
USD	US DOLLAR								
			49,999.990	1.000000	49,999.99	1.000000	49,999.99	0.00	0.00
		Base		1.000000	49,999.99	1.000000	49,999.99	0.00	0.00
US DOLLAR Total									
			49,999.990		49,999.99		49,999.99	0.00	0.00
		Base			49,999.99		49,999.99	0.00	0.00
CASH Total									
			49,999.990		49,999.99		49,999.99	0.00	0.00
		Base							
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
138994009	CANTOR FITZGERALD REPO REPO					4.350000	30 Jan 2025		
			100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.19
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.19
912797JR9	TREASURY BILL 01/25 0.00000					4.231000	23 Jan 2025		
			40,000,000.000	99.719900	39,887,960.11	99.719901	39,887,960.20	0.09	1.27
		Base		99.719900	39,887,960.11	99.719901	39,887,960.20	0.09	1.27
912797LB1	TREASURY BILL 05/25 0.00000					4.288000	15 May 2025		
			20,000,000.000	98.403911	19,680,782.23	98.470485	19,694,097.00	13,314.77	0.63
		Base		98.403911	19,680,782.23	98.470485	19,694,097.00	13,314.77	0.63
912797LY1	TREASURY BILL 01/25 0.00000					4.220000	16 Jan 2025		
			40,000,000.000	99.824167	39,929,666.67	99.824167	39,929,666.80	0.13	1.27
		Base		99.824167	39,929,666.67	99.824167	39,929,666.80	0.13	1.27
912797LZ8	TREASURY BILL 01/25 0.00000					4.246500	30 Jan 2025		
			60,000,000.000	99.657867	59,794,720.28	99.657867	59,794,720.20	-0.08	1.91
		Base		99.657867	59,794,720.28	99.657867	59,794,720.20	-0.08	1.91

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797MH7	TREASURY BILL 09/25 0.00000					4.167500	04 Sep 2025		
		Local	10,000,000.000	97.152208	9,715,220.84	97.235243	9,723,524.30	8,303.46	0.31
		Base		97.152208	9,715,220.84	97.235243	9,723,524.30	8,303.46	0.31
912797MJ3	TREASURY BILL 02/25 0.00000					4.220000	06 Feb 2025		
		Local	80,000,000.000	99.563250	79,650,600.00	99.563250	79,650,600.00	0.00	2.54
		Base		99.563250	79,650,600.00	99.563250	79,650,600.00	0.00	2.54
912797MK0	TREASURY BILL 02/25 0.00000					4.407000	13 Feb 2025		
		Local	40,000,000.000	99.473608	39,789,443.33	99.473608	39,789,443.20	-0.13	1.27
		Base		99.473608	39,789,443.33	99.473608	39,789,443.20	-0.13	1.27
912797MW4	TREASURY BILL 01/25 0.00000					4.481000	07 Jan 2025		
		Local	60,000,000.000	99.923541	59,954,124.67	99.923541	59,954,124.80	0.13	1.91
		Base		99.923541	59,954,124.67	99.923541	59,954,124.80	0.13	1.91
912797MY0	TREASURY BILL 01/25 0.00000					4.526000	21 Jan 2025		
		Local	40,000,000.000	99.748556	39,899,422.22	99.748556	39,899,422.40	0.18	1.27
		Base		99.748556	39,899,422.22	99.748556	39,899,422.40	0.18	1.27
912797MZ7	TREASURY BILL 01/25 0.00000					4.432000	28 Jan 2025		
		Local	20,000,000.000	99.667600	19,933,520.00	99.667600	19,933,520.00	0.00	0.64
		Base		99.667600	19,933,520.00	99.667600	19,933,520.00	0.00	0.64
912797NF0	TREASURY BILL 02/25 0.00000					4.450200	04 Feb 2025		
		Local	40,000,000.000	99.581814	39,832,725.67	99.581814	39,832,725.60	-0.07	1.27
		Base		99.581814	39,832,725.67	99.581814	39,832,725.60	-0.07	1.27
912797NG8	TREASURY BILL 02/25 0.00000					4.227500	11 Feb 2025		
		Local	60,000,000.000	99.510183	59,706,109.72	99.510183	59,706,109.80	0.08	1.90
		Base		99.510183	59,706,109.72	99.510183	59,706,109.80	0.08	1.90
912797NH6	TREASURY BILL 02/25 0.00000					4.237000	18 Feb 2025		
		Local	40,000,000.000	99.435067	39,774,026.66	99.435067	39,774,026.80	0.14	1.27
		Base		99.435067	39,774,026.66	99.435067	39,774,026.80	0.14	1.27
912797NK9	TREASURY BILL 03/25 0.00000					4.393000	04 Mar 2025		
		Local	40,000,000.000	99.240156	39,696,062.23	99.293939	39,717,575.60	21,513.37	1.27
		Base		99.240156	39,696,062.23	99.293939	39,717,575.60	21,513.37	1.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797NQ6	TREASURY BILL 03/25 0.00000					4.381000	11 Mar 2025		
		Local	40,000,000.000	99.160308	39,664,123.33	99.208674	39,683,469.60	19,346.27	1.27
		Base		99.160308	39,664,123.33	99.208674	39,683,469.60	19,346.27	1.27
912797NV5	TREASURY BILL 06/25 0.00000					4.171000	20 Jun 2025		
		Local	20,000,000.000	98.030361	19,606,072.22	98.064715	19,612,943.00	6,870.78	0.63
		Base		98.030361	19,606,072.22	98.064715	19,612,943.00	6,870.78	0.63
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224					4.570000	02 Jan 2025		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.19
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.19
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					4.580000	02 Jan 2025		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.19
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.19
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					4.350000	30 Jan 2025		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.19
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.19
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					4.400000	02 Jan 2025		
		Local	250,000,000.000	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	7.97
		Base		100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	7.97
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					4.400000	16 Jan 2025		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.39
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.39
942PVL006	WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS					4.360000	01 Jan 2025		
		Local	80,833,430.390	100.000000	80,833,430.39	100.000000	80,833,430.39	0.00	2.58
		Base		100.000000	80,833,430.39	100.000000	80,833,430.39	0.00	2.58
95763A914	WESTERN ALLIANCE CD 3 WESTERN ALLIANCE CD 3					5.450000	20 Feb 2025		
		Local	8,652,130.280	100.000000	8,652,130.28	100.000000	8,652,130.28	0.00	0.28
		Base		100.000000	8,652,130.28	100.000000	8,652,130.28	0.00	0.28
978UHK000	DAIWA CAPITAL MARKETS REPO					4.250000	02 Jan 2025		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.59
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.59

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
985FHY004	MITSUBISHI UFJ REPO					4.430000	02 Jan 2025		
		Local	48,724,809.160	100.000000	48,724,809.16	100.000000	48,724,809.16	0.00	1.55
		Base		100.000000	48,724,809.16	100.000000	48,724,809.16	0.00	1.55
985FHY004	MITSUBISHI UFJ REPO					4.320000	30 Jan 2025		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.19
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.19
US DOLLAR Total									
		Local	1,663,210,369.830		1,659,724,950.01		1,659,794,299.13	69,349.12	52.94
		Base			1,659,724,950.01		1,659,794,299.13	69,349.12	52.94
CASH EQUIVALENT Total									
		Base	1,663,210,369.830		1,659,724,950.01		1,659,794,299.13	69,349.12	52.94
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST								
		Local	35,770,295.450	1.000000	35,770,295.45	1.000000	35,770,295.45	0.00	1.14
		Base		1.000000	35,770,295.45	1.000000	35,770,295.45	0.00	1.14
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT								
		Local	29,538,714.830	1.000000	29,538,714.83	1.000000	29,538,714.83	0.00	0.94
		Base		1.000000	29,538,714.83	1.000000	29,538,714.83	0.00	0.94
US DOLLAR Total									
		Local	65,309,010.280		65,309,010.28		65,309,010.28	0.00	2.08
		Base			65,309,010.28		65,309,010.28	0.00	2.08
EQUITY Total									
		Base	65,309,010.280		65,309,010.28		65,309,010.28	0.00	2.08
FIXED INCOME									

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR							Exchange Rate: 1.000000	
912797JR9	TREASURY BILL 01/25 0.00000					23 Jan 2025		
	40,000,000.000	Local	99.724572	39,889,828.93	99.752538	39,901,015.20	11,186.27	1.27
		Base	99.724572	39,889,828.93	99.752538	39,901,015.20	11,186.27	1.27
912797KA4	TREASURY BILL 02/25 0.00000					20 Feb 2025		
	80,000,000.000	Local	99.375122	79,500,097.26	99.431634	79,545,307.20	45,209.94	2.54
		Base	99.375122	79,500,097.26	99.431634	79,545,307.20	45,209.94	2.54
912797KJ5	TREASURY BILL 03/25 0.00000				0.010000	20 Mar 2025		
	80,000,000.000	Local	99.079708	79,263,766.40	99.106640	79,285,312.00	21,545.60	2.53
		Base	99.079708	79,263,766.40	99.106640	79,285,312.00	21,545.60	2.53
912797KS5	TREASURY BILL 04/25 0.00000					17 Apr 2025		
	20,000,000.000	Local	98.742428	19,748,485.53	98.786426	19,757,285.20	8,799.67	0.63
		Base	98.742428	19,748,485.53	98.786426	19,757,285.20	8,799.67	0.63
912797LN5	TREASURY BILL 06/25 0.00000					12 Jun 2025		
	20,000,000.000	Local	98.111575	19,622,314.98	98.149171	19,629,834.20	7,519.22	0.63
		Base	98.111575	19,622,314.98	98.149171	19,629,834.20	7,519.22	0.63
912797LR6	TREASURY BILL 01/25 0.00000					02 Jan 2025		
	60,000,000.000	Local	99.987466	59,992,479.44	100.000000	60,000,000.00	7,520.56	1.91
		Base	99.987466	59,992,479.44	100.000000	60,000,000.00	7,520.56	1.91
912797LX3	TREASURY BILL 01/25 0.00000				0.010000	09 Jan 2025		
	80,000,000.000	Local	99.899744	79,919,795.59	99.918207	79,934,565.60	14,770.01	2.55
		Base	99.899744	79,919,795.59	99.918207	79,934,565.60	14,770.01	2.55
912797LY1	TREASURY BILL 01/25 0.00000					16 Jan 2025		
	40,000,000.000	Local	99.811646	39,924,658.33	99.835383	39,934,153.20	9,494.87	1.27
		Base	99.811646	39,924,658.33	99.835383	39,934,153.20	9,494.87	1.27
912797LZ8	TREASURY BILL 01/25 0.00000				0.010000	30 Jan 2025		
	20,000,000.000	Local	99.603063	19,920,612.50	99.671194	19,934,238.80	13,626.30	0.64
		Base	99.603063	19,920,612.50	99.671194	19,934,238.80	13,626.30	0.64
912797MK0	TREASURY BILL 02/25 0.00000				0.010000	13 Feb 2025		
	20,000,000.000	Local	99.429032	19,885,806.32	99.505523	19,901,104.60	15,298.28	0.63

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base		99.429032	19,885,806.32	99.505523	19,901,104.60	15,298.28	0.63
912797ML8	TREASURY BILL 02/25 0.00000					0.010000	27 Feb 2025		
		Local	80,000,000.000	99.290033	79,432,026.67	99.343556	79,474,844.80	42,818.13	2.53
		Base		99.290033	79,432,026.67	99.343556	79,474,844.80	42,818.13	2.53
912797MM6	TREASURY BILL 03/25 0.00000					0.010000	06 Mar 2025		
		Local	80,000,000.000	99.207778	79,366,222.28	99.267625	79,414,100.00	47,877.72	2.53
		Base		99.207778	79,366,222.28	99.267625	79,414,100.00	47,877.72	2.53
912797MT1	TREASURY BILL 03/25 0.00000					0.010000	13 Mar 2025		
		Local	80,000,000.000	99.151649	79,321,318.96	99.187222	79,349,777.60	28,458.64	2.53
		Base		99.151649	79,321,318.96	99.187222	79,349,777.60	28,458.64	2.53
912797MU8	TREASURY BILL 03/25 0.00000						27 Mar 2025		
		Local	80,000,000.000	98.999951	79,199,960.95	99.022333	79,217,866.40	17,905.45	2.53
		Base		98.999951	79,199,960.95	99.022333	79,217,866.40	17,905.45	2.53
912797MV6	TREASURY BILL 04/25 0.00000					0.010000	03 Apr 2025		
		Local	80,000,000.000	98.932011	79,145,608.57	98.932014	79,145,611.20	2.63	2.52
		Base		98.932011	79,145,608.57	98.932014	79,145,611.20	2.63	2.52
912797MW4	TREASURY BILL 01/25 0.00000						07 Jan 2025		
		Local	40,000,000.000	99.926705	39,970,682.03	99.943162	39,977,264.80	6,582.77	1.27
		Base		99.926705	39,970,682.03	99.943162	39,977,264.80	6,582.77	1.27
912797MX2	TREASURY BILL 01/25 0.00000					0.010000	14 Jan 2025		
		Local	80,000,000.000	99.842014	79,873,611.03	99.860278	79,888,222.40	14,611.37	2.55
		Base		99.842014	79,873,611.03	99.860278	79,888,222.40	14,611.37	2.55
912797MY0	TREASURY BILL 01/25 0.00000						21 Jan 2025		
		Local	40,000,000.000	99.754711	39,901,884.43	99.776057	39,910,422.80	8,538.37	1.27
		Base		99.754711	39,901,884.43	99.776057	39,910,422.80	8,538.37	1.27
912797MZ7	TREASURY BILL 01/25 0.00000						28 Jan 2025		
		Local	40,000,000.000	99.663527	39,865,410.98	99.697028	39,878,811.20	13,400.22	1.27
		Base		99.663527	39,865,410.98	99.697028	39,878,811.20	13,400.22	1.27
912797NB9	TREASURY BILL 04/25 0.00000					0.010000	10 Apr 2025		
		Local	20,000,000.000	98.828225	19,765,645.02	98.868168	19,773,633.60	7,988.58	0.63

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base		98.828225	19,765,645.02	98.868168	19,773,633.60	7,988.58	0.63
912797NF0	TREASURY BILL 02/25 0.00000						04 Feb 2025		
		Local	40,000,000.000	99.587070	39,834,828.00	99.615603	39,846,241.20	11,413.20	1.27
		Base		99.587070	39,834,828.00	99.615603	39,846,241.20	11,413.20	1.27
912797NG8	TREASURY BILL 02/25 0.00000						11 Feb 2025		
		Local	20,000,000.000	99.514150	19,902,830.00	99.535231	19,907,046.20	4,216.20	0.63
		Base		99.514150	19,902,830.00	99.535231	19,907,046.20	4,216.20	0.63
912797NH6	TREASURY BILL 02/25 0.00000						18 Feb 2025		
		Local	40,000,000.000	99.435667	39,774,266.63	99.453201	39,781,280.40	7,013.77	1.27
		Base		99.435667	39,774,266.63	99.453201	39,781,280.40	7,013.77	1.27
912797NJ2	TREASURY BILL 02/25 0.00000					0.010000	25 Feb 2025		
		Local	20,000,000.000	99.320903	19,864,180.60	99.370000	19,874,000.00	9,819.40	0.63
		Base		99.320903	19,864,180.60	99.370000	19,874,000.00	9,819.40	0.63
912797NM5	TREASURY BILL 05/25 0.00000					0.010000	22 May 2025		
		Local	20,000,000.000	98.312112	19,662,422.45	98.392317	19,678,463.40	16,040.95	0.63
		Base		98.312112	19,662,422.45	98.392317	19,678,463.40	16,040.95	0.63
912797NN3	TREASURY BILL 05/25 0.00000					0.010000	29 May 2025		
		Local	20,000,000.000	98.225028	19,645,005.56	98.307050	19,661,410.00	16,404.44	0.63
		Base		98.225028	19,645,005.56	98.307050	19,661,410.00	16,404.44	0.63
912797NP8	TREASURY BILL 06/25 0.00000					0.010000	05 Jun 2025		
		Local	20,000,000.000	98.146243	19,629,248.69	98.230141	19,646,028.20	16,779.51	0.63
		Base		98.146243	19,629,248.69	98.230141	19,646,028.20	16,779.51	0.63
912797NR4	TREASURY BILL 03/25 0.00000					0.010000	18 Mar 2025		
		Local	40,000,000.000	99.077234	39,630,893.42	99.130512	39,652,204.80	21,311.38	1.26
		Base		99.077234	39,630,893.42	99.130512	39,652,204.80	21,311.38	1.26
912797NS2	TREASURY BILL 03/25 0.00000					0.010000	25 Mar 2025		
		Local	20,000,000.000	98.990743	19,798,148.60	99.048159	19,809,631.80	11,483.20	0.63
		Base		98.990743	19,798,148.60	99.048159	19,809,631.80	11,483.20	0.63
912797NT0	TREASURY BILL 04/25 0.00000						01 Apr 2025		
		Local	20,000,000.000	98.904375	19,780,874.96	98.971123	19,794,224.60	13,349.64	0.63

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base		98.904375	19,780,874.96	98.971123	19,794,224.60	13,349.64	0.63
912797NW3	TREASURY BILL 06/25 0.00000					0.010000	26 Jun 2025		
		Local	20,000,000.000	97.961089	19,592,217.86	97.994792	19,598,958.40	6,740.54	0.63
		Base		97.961089	19,592,217.86	97.994792	19,598,958.40	6,740.54	0.63
912797NY9	TREASURY BILL 04/25 0.00000					0.010000	08 Apr 2025		
		Local	20,000,000.000	98.836000	19,767,200.00	98.886000	19,777,200.00	10,000.00	0.63
		Base		98.836000	19,767,200.00	98.886000	19,777,200.00	10,000.00	0.63
912797NZ6	TREASURY BILL 04/25 0.00000					0.010000	15 Apr 2025		
		Local	20,000,000.000	98.776555	19,755,311.07	98.804592	19,760,918.40	5,607.33	0.63
		Base		98.776555	19,755,311.07	98.804592	19,760,918.40	5,607.33	0.63
912797PB7	TREASURY BILL 04/25 0.00000						29 Apr 2025		
		Local	20,000,000.000	98.614319	19,722,863.81	98.641500	19,728,300.00	5,436.19	0.63
		Base		98.614319	19,722,863.81	98.641500	19,728,300.00	5,436.19	0.63
US DOLLAR Total									
		Local	1,420,000,000.000		1,409,870,507.85		1,410,369,278.20	498,770.35	44.98
		Base			1,409,870,507.85		1,410,369,278.20	498,770.35	44.98
FIXED INCOME Total									
		Base	1,420,000,000.000		1,409,870,507.85		1,410,369,278.20	498,770.35	44.98

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		3,148,569,380.100	Base		3,134,954,468.13		3,135,522,587.60	568,119.47	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
09199J9T9	BLACKROCK CASH SWEEP BLACKROCK LIQ FD MUNICASH IN					3.406253	31 Dec 2049		
		Local	8,683,303.140	100.010000	8,684,171.48	100.010000	8,684,171.48	0.00	2.18
		Base		100.010000	8,684,171.48	100.010000	8,684,171.48	0.00	2.18
US DOLLAR Total									
		Local	8,683,303.140		8,684,171.48		8,684,171.48	0.00	2.18
		Base			8,684,171.48		8,684,171.48	0.00	2.18
CASH EQUIVALENT Total									
		Base	8,683,303.140		8,684,171.48		8,684,171.48	0.00	2.18
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
052430VJ1	AUSTIN TX INDEP SCH DIST AUSSCD 08/25 FIXED 5					5.000000	01 Aug 2025		
		Local	7,500,000.000	101.567934	7,617,595.05	101.126220	7,584,466.50	-33,128.55	1.91
		Base		101.567934	7,617,595.05	101.126220	7,584,466.50	-33,128.55	1.91
083023QJ3	BENTON CNTY WA SCH DIST 400 R BENSCD 12/26 FIXED 5					5.000000	01 Dec 2026		
		Local	2,360,000.000	104.507714	2,466,382.05	103.794330	2,449,546.19	-16,835.86	0.62
		Base		104.507714	2,466,382.05	103.794330	2,449,546.19	-16,835.86	0.62
100853H94	BOSTON MA BOS 11/25 FIXED 5					5.000000	01 Nov 2025		
		Local	1,965,000.000	102.017452	2,004,642.93	101.737510	1,999,142.07	-5,500.86	0.50
		Base		102.017452	2,004,642.93	101.737510	1,999,142.07	-5,500.86	0.50
100853J27	BOSTON MA BOS 11/26 FIXED 5					5.000000	01 Nov 2026		
		Local	18,035,000.000	104.592631	18,863,280.96	103.953660	18,748,042.58	-115,238.38	4.71
		Base		104.592631	18,863,280.96	103.953660	18,748,042.58	-115,238.38	4.71
101547YH4	BOULDER VLY CO SCH DIST RE 2 BRVSCD 12/25 FIXED 5					5.000000	01 Dec 2025		
		Local	13,460,000.000	102.243503	13,761,975.44	101.945900	13,721,918.14	-40,057.30	3.45
		Base		102.243503	13,761,975.44	101.945900	13,721,918.14	-40,057.30	3.45

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
232769MR7	CYPRESS FAIRBANKS TX INDEP SCH CYSSCD 02/27 FIXED 5					5.000000	15 Feb 2027		
		Local	5,250,000.000	102.623612	5,387,739.62	104.242280	5,472,719.70	84,980.08	1.38
		Base		102.623612	5,387,739.62	104.242280	5,472,719.70	84,980.08	1.38
246381TC1	DELAWARE ST DES 05/27 FIXED 5					5.000000	01 May 2027		
		Local	4,605,000.000	105.434367	4,855,252.62	104.964600	4,833,619.83	-21,632.79	1.22
		Base		105.434367	4,855,252.62	104.964600	4,833,619.83	-21,632.79	1.22
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR					3.550000	01 Nov 2045		
		Local	6,535,000.000	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.64
Original Face:		Base	6,535,000.000	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.64
358776F72	FRISCO TX FSC 02/26 FIXED 4					4.000000	15 Feb 2026		
		Local	3,175,000.000	101.556112	3,224,406.55	101.139820	3,211,189.29	-13,217.26	0.81
		Base		101.556112	3,224,406.55	101.139820	3,211,189.29	-13,217.26	0.81
401784G23	GUILFORD CNTY NC GUI 05/25 FIXED 5					5.000000	01 May 2025		
		Local	5,000,000.000	101.113695	5,055,684.76	100.638880	5,031,944.00	-23,740.76	1.26
		Base		101.113695	5,055,684.76	100.638880	5,031,944.00	-23,740.76	1.26
401784R21	GUILFORD CNTY NC GUI 03/25 FIXED 5					5.000000	01 Mar 2025		
		Local	2,810,000.000	100.559580	2,825,724.20	100.309320	2,818,691.89	-7,032.31	0.71
		Base		100.559580	2,825,724.20	100.309320	2,818,691.89	-7,032.31	0.71
430686RR8	HIGHLAND PARK TX INDEP SCH DIS HGPSCD 02/27 FIXED 5					5.000000	15 Feb 2027		
		Local	2,365,000.000	104.812502	2,478,815.68	104.221320	2,464,834.22	-13,981.46	0.62
		Base		104.812502	2,478,815.68	104.221320	2,464,834.22	-13,981.46	0.62
430686RS6	HIGHLAND PARK TX INDEP SCH DIS HGPSCD 02/28 FIXED 5					5.000000	15 Feb 2028		
		Local	6,625,000.000	106.898560	7,082,029.61	106.049990	7,025,811.84	-56,217.77	1.77
		Base		106.898560	7,082,029.61	106.049990	7,025,811.84	-56,217.77	1.77
43233KAC8	HILLSBOROUGH CNTY FLA INDL DEV HILMEC 11/38 ADJUSTABLE VAR					3.600000	01 Nov 2038		
		Local	10,900,000.000	100.000000	10,900,000.00	100.000000	10,900,000.00	0.00	2.74
Original Face:		Base	10,900,000.000	100.000000	10,900,000.00	100.000000	10,900,000.00	0.00	2.74
439867AB8	HOPKINS MN HOP 02/26 FIXED 3.5					3.500000	01 Feb 2026		
		Local	6,410,000.000	100.000000	6,410,000.00	100.010970	6,410,703.18	703.18	1.61
		Base		100.000000	6,410,000.00	100.010970	6,410,703.18	703.18	1.61

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
44244CN94	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR					3.630000	15 May 2034		
		Local	20,070,000.000	100.000000	20,070,000.00	100.000000	20,070,000.00	0.00	5.05
Original Face:		Base	20,070,000.000	100.000000	20,070,000.00	100.000000	20,070,000.00	0.00	5.05
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					3.570000	01 Nov 2039		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	5.03
Original Face:		Base	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	5.03
52882PFH6	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/26 FIXED 5					5.000000	15 Aug 2026		
		Local	1,710,000.000	103.714939	1,773,525.46	103.075350	1,762,588.49	-10,936.97	0.44
		Base		103.714939	1,773,525.46	103.075350	1,762,588.49	-10,936.97	0.44
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR					3.570000	01 Oct 2039		
		Local	15,735,000.000	100.000000	15,735,000.00	100.000000	15,735,000.00	0.00	3.96
Original Face:		Base	8,850,000.000	100.000000	15,735,000.00	100.000000	15,735,000.00	0.00	3.96
574193NH7	MARYLAND ST MDS 03/26 FIXED 5					5.000000	15 Mar 2026		
		Local	4,195,000.000	102.949928	4,318,749.48	102.455260	4,297,998.16	-20,751.32	1.08
		Base		102.949928	4,318,749.48	102.455260	4,297,998.16	-20,751.32	1.08
574193TV0	MARYLAND ST MDS 03/26 FIXED 5					5.000000	01 Mar 2026		
		Local	12,425,000.000	101.575671	12,620,777.18	102.373890	12,719,955.83	99,178.65	3.20
		Base		101.575671	12,620,777.18	102.373890	12,719,955.83	99,178.65	3.20
60412AT86	MINNESOTA ST MNS 08/27 FIXED 5					5.000000	01 Aug 2027		
		Local	13,495,000.000	106.135570	14,322,995.13	105.367630	14,219,361.67	-103,633.46	3.57
		Base		106.135570	14,322,995.13	105.367630	14,219,361.67	-103,633.46	3.57
60528ABW3	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR					3.650000	01 Dec 2030		
		Local	17,300,000.000	100.000000	17,300,000.00	100.000000	17,300,000.00	0.00	4.35
		Base		100.000000	17,300,000.00	100.000000	17,300,000.00	0.00	4.35
6133407M4	MONTGOMERY CNTY MD MON 10/26 FIXED 5					5.000000	01 Oct 2026		
		Local	13,390,000.000	102.468082	13,720,476.23	103.610170	13,873,401.76	152,925.53	3.49
		Base		102.468082	13,720,476.23	103.610170	13,873,401.76	152,925.53	3.49
645793BK5	NEW JERSEY ST HLTH CARE FACS F NJSMED 07/35 ADJUSTABLE VAR					3.650000	01 Jul 2035		
		Local	8,655,000.000	100.000000	8,655,000.00	100.000000	8,655,000.00	0.00	2.18
		Base		100.000000	8,655,000.00	100.000000	8,655,000.00	0.00	2.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
647293SS9	NEW MEXICO ST NMS 03/26 FIXED 5				5.000000	01 Mar 2026		
	9,410,000.000	Local	103.310524	9,721,520.32	102.373890	9,633,383.05	-88,137.27	2.42
		Base	103.310524	9,721,520.32	102.373890	9,633,383.05	-88,137.27	2.42
648176KW4	NEW PRAGUE MN INDEP SCH DIST NWPSCD 02/25 FIXED 5				5.000000	01 Feb 2025		
	3,020,000.000	Local	100.232845	3,027,031.91	100.152470	3,024,604.59	-2,427.32	0.76
		Base	100.232845	3,027,031.91	100.152470	3,024,604.59	-2,427.32	0.76
709225AA4	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/50 ADJUSTABLE VAR				3.500000	01 Dec 2050		
	10,030,000.000	Local	100.000000	10,030,000.00	100.000000	10,030,000.00	0.00	2.52
Original Face:	10,030,000.000	Base	100.000000	10,030,000.00	100.000000	10,030,000.00	0.00	2.52
727177C47	PLANO TX PNO 09/26 FIXED 5				5.000000	01 Sep 2026		
	6,925,000.000	Local	103.876091	7,193,419.28	103.162380	7,143,994.82	-49,424.46	1.80
		Base	103.876091	7,193,419.28	103.162380	7,143,994.82	-49,424.46	1.80
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				3.600000	01 Dec 2044		
	20,250,000.000	Local	100.000000	20,250,000.00	100.000000	20,250,000.00	0.00	5.09
		Base	100.000000	20,250,000.00	100.000000	20,250,000.00	0.00	5.09
7417017W0	PRINCE GEORGES CNTY MD PRI 07/26 FIXED 5				5.000000	01 Jul 2026		
	7,500,000.000	Local	103.118969	7,733,922.70	103.080100	7,731,007.50	-2,915.20	1.94
		Base	103.118969	7,733,922.70	103.080100	7,731,007.50	-2,915.20	1.94
882723H93	TEXAS ST TXS 12/43 ADJUSTABLE VAR				3.700000	01 Dec 2043		
	5,710,000.000	Local	100.000000	5,710,000.00	100.000000	5,710,000.00	0.00	1.44
Original Face:	5,918,326.930	Base	100.000000	5,710,000.00	100.000000	5,710,000.00	0.00	1.44
889855W99	TOMBALL TX INDEP SCH DIST TBLSCD 02/27 FIXED 5				5.000000	15 Feb 2027		
	9,365,000.000	Local	104.748985	9,809,742.45	104.263250	9,764,253.36	-45,489.09	2.45
		Base	104.748985	9,809,742.45	104.263250	9,764,253.36	-45,489.09	2.45
917542XB3	UTAH ST UTS 07/27 FIXED 5				5.000000	01 Jul 2027		
	15,000,000.000	Local	105.645463	15,846,819.48	105.198480	15,779,772.00	-67,047.48	3.97
		Base	105.645463	15,846,819.48	105.198480	15,779,772.00	-67,047.48	3.97
930864GD9	WAKE CNTY NC WAK 05/26 FIXED 5				5.000000	01 May 2026		
	16,510,000.000	Local	103.531585	17,093,064.66	102.723100	16,959,583.81	-133,480.85	4.26
		Base	103.531585	17,093,064.66	102.723100	16,959,583.81	-133,480.85	4.26

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
93974E5C6	WASHINGTON ST WAS 07/27 FIXED 5				5.000000	01 Jul 2027		
	7,000,000.000	Local	105.098487	7,356,894.11	105.075020	7,355,251.40	-1,642.71	1.85
		Base	105.098487	7,356,894.11	105.075020	7,355,251.40	-1,642.71	1.85
93974E5D4	WASHINGTON ST WAS 07/28 FIXED 5				5.000000	01 Jul 2028		
	5,000,000.000	Local	106.936466	5,346,823.29	107.078590	5,353,929.50	7,106.21	1.35
		Base	106.936466	5,346,823.29	107.078590	5,353,929.50	7,106.21	1.35
93974ENF9	WASHINGTON ST WAS 06/26 FIXED 5				5.000000	01 Jun 2026		
	5,910,000.000	Local	101.896177	6,022,064.06	102.930420	6,083,187.82	61,123.76	1.53
		Base	101.896177	6,022,064.06	102.930420	6,083,187.82	61,123.76	1.53
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				3.650000	01 Jun 2034		
	15,955,000.000	Local	100.000000	15,955,000.00	100.000000	15,955,000.00	0.00	4.01
Original Face:	15,955,000.000	Base	100.000000	15,955,000.00	100.000000	15,955,000.00	0.00	4.01
969888BK1	WILLIAMSON CNTY TX WIL 02/26 FIXED 5				5.000000	15 Feb 2026		
	20,025,000.000	Local	102.674670	20,560,602.74	102.287990	20,483,170.00	-77,432.74	5.15
		Base	102.674670	20,560,602.74	102.287990	20,483,170.00	-77,432.74	5.15
US DOLLAR Total								
	381,580,000.000	Local		389,641,957.95		389,098,073.19	-543,884.76	97.82
Original Face:	98,258,326.930	Base		389,641,957.95		389,098,073.19	-543,884.76	97.82
FIXED INCOME Total								
	381,580,000.000	Base		389,641,957.95		389,098,073.19	-543,884.76	97.82
Original Face:	98,258,326.930							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		390,263,303.140	Base		398,326,129.43		397,782,244.67	-543,884.76	100.00
	Original Face:	98,258,326.930							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			29,113.960	1.000000	29,113.96	1.000000	29,113.96	0.00	0.00
		Base		1.000000	29,113.96	1.000000	29,113.96	0.00	0.00
US DOLLAR Total									
			29,113.960		29,113.96		29,113.96	0.00	0.00
		Base			29,113.96		29,113.96	0.00	0.00
CASH Total									
			29,113.960	Base	29,113.96		29,113.96	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
0347M2N28	ANGLESEA FDG PLC + ANG					4.650000	02 Jan 2025		
			5,000,000.000	99.987083	4,999,354.17	99.987083	4,999,354.15	-0.02	0.73
		Base		99.987083	4,999,354.17	99.987083	4,999,354.15	-0.02	0.73
04821TQL2	ATLANTIC ASSET SECUR					4.500000	20 Mar 2025		
			10,000,000.000	99.025000	9,902,500.00	99.008111	9,900,811.10	-1,688.90	1.44
		Base		99.025000	9,902,500.00	99.008111	9,900,811.10	-1,688.90	1.44
04821TTH8	ATLANTIC ASSET SECUR					4.490000	17 Jun 2025		
			10,000,000.000	97.917139	9,791,713.89	97.922867	9,792,286.70	572.81	1.42
		Base		97.917139	9,791,713.89	97.922867	9,792,286.70	572.81	1.42
26244HNQ2	DUKE ENERGY CORP					4.690000	24 Jan 2025		
			5,000,000.000	99.700361	4,985,018.06	99.700361	4,985,018.06	0.00	0.72
		Base		99.700361	4,985,018.06	99.700361	4,985,018.06	0.00	0.72
40060WQR6	GTA FDG LLC DISC					4.520000	25 Mar 2025		
			10,000,000.000	98.957889	9,895,788.89	98.951400	9,895,140.00	-648.89	1.44
		Base		98.957889	9,895,788.89	98.951400	9,895,140.00	-648.89	1.44

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
57978CNU1	MCCORMICK + COMPANY				4.630000	28 Jan 2025		
	10,000,000.000	Local	99.652750	9,965,275.00	99.652750	9,965,275.00	0.00	1.45
		Base	99.652750	9,965,275.00	99.652750	9,965,275.00	0.00	1.45
58013LPD2	MCDONALD S CORPORATI				4.590000	13 Feb 2025		
	10,000,000.000	Local	99.451750	9,945,175.00	99.451750	9,945,175.00	0.00	1.44
		Base	99.451750	9,945,175.00	99.451750	9,945,175.00	0.00	1.44
65478JN83	NISOURCE INC				4.680000	08 Jan 2025		
	5,000,000.000	Local	99.909000	4,995,450.00	99.909000	4,995,450.00	0.00	0.72
		Base	99.909000	4,995,450.00	99.909000	4,995,450.00	0.00	0.72
82124LQ54	SHEFFIELD RECEIVABLE				4.600000	05 Mar 2025		
	5,000,000.000	Local	99.195000	4,959,750.00	99.201541	4,960,077.05	327.05	0.72
		Base	99.195000	4,959,750.00	99.201541	4,960,077.05	327.05	0.72
912797LY1	TREASURY BILL 01/25 0.00000				4.384000	16 Jan 2025		
	10,000,000.000	Local	99.817333	9,981,733.33	99.817333	9,981,733.30	-0.03	1.45
		Base	99.817333	9,981,733.33	99.817333	9,981,733.30	-0.03	1.45
912797MJ3	TREASURY BILL 02/25 0.00000				4.265500	06 Feb 2025		
	5,000,000.000	Local	99.573450	4,978,672.50	99.573450	4,978,672.50	0.00	0.72
		Base	99.573450	4,978,672.50	99.573450	4,978,672.50	0.00	0.72
912797MU8	TREASURY BILL 03/25 0.00000				4.215000	27 Mar 2025		
	10,000,000.000	Local	99.004792	9,900,479.17	99.022333	9,902,233.30	1,754.13	1.44
		Base	99.004792	9,900,479.17	99.022333	9,902,233.30	1,754.13	1.44
912797MW4	TREASURY BILL 01/25 0.00000				4.301000	07 Jan 2025		
	10,000,000.000	Local	99.928317	9,992,831.67	99.928317	9,992,831.70	0.03	1.45
		Base	99.928317	9,992,831.67	99.928317	9,992,831.70	0.03	1.45
92646KQL9	VICTORY RECEIVABLES				4.470000	20 Mar 2025		
	10,000,000.000	Local	99.031500	9,903,150.00	99.016304	9,901,630.40	-1,519.60	1.44
		Base	99.031500	9,903,150.00	99.016304	9,901,630.40	-1,519.60	1.44
979QHR003	SOUTH STREET REPO				4.550000	02 Jan 2025		
	123,547,511.050	Local	100.000000	123,547,511.05	100.000000	123,547,511.05	0.00	17.93
		Base	100.000000	123,547,511.05	100.000000	123,547,511.05	0.00	17.93

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	238,547,511.050		237,744,402.73		237,743,199.31	-1,203.42	34.50
		Base			237,744,402.73		237,743,199.31	-1,203.42	34.50
CASH EQUIVALENT Total									
		Base	238,547,511.050		237,744,402.73		237,743,199.31	-1,203.42	34.50
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
		Local	5,000,000.000	99.976821	4,998,841.07	95.892884	4,794,644.20	-204,196.87	0.70
		Base		99.976821	4,998,841.07	95.892884	4,794,644.20	-204,196.87	0.70
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	5,000,000.000	99.741256	4,987,062.81	82.772625	4,138,631.25	-848,431.56	0.60
		Base		99.741256	4,987,062.81	82.772625	4,138,631.25	-848,431.56	0.60
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	5,000,000.000	99.997174	4,999,858.68	96.407250	4,820,362.50	-179,496.18	0.70
		Base		99.997174	4,999,858.68	96.407250	4,820,362.50	-179,496.18	0.70
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	7,500,000.000	99.873328	7,490,499.60	91.488840	6,861,663.00	-628,836.60	1.00
		Base		99.873328	7,490,499.60	91.488840	6,861,663.00	-628,836.60	1.00
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR					5.020000	04 Nov 2026		
		Local	6,000,000.000	100.000000	6,000,000.00	100.053759	6,003,225.54	3,225.54	0.87
		Base		100.000000	6,000,000.00	100.053759	6,003,225.54	3,225.54	0.87
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					5.300000	04 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.057683	5,002,884.15	2,884.15	0.73
		Base		100.000000	5,000,000.00	100.057683	5,002,884.15	2,884.15	0.73
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	5,309,000.000	99.112275	5,261,870.67	91.281558	4,846,137.91	-415,732.76	0.70
		Base		99.112275	5,261,870.67	91.281558	4,846,137.91	-415,732.76	0.70

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.888124	4,994,406.21	93.774740	4,688,737.00	-305,669.21	0.68
		Base	99.888124	4,994,406.21	93.774740	4,688,737.00	-305,669.21	0.68
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.747757	3,491,171.49	86.801503	3,038,052.61	-453,118.88	0.44
		Base	99.747757	3,491,171.49	86.801503	3,038,052.61	-453,118.88	0.44
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	94.969895	2,374,247.38	-125,752.62	0.34
		Base	100.000000	2,500,000.00	94.969895	2,374,247.38	-125,752.62	0.34
06048WV98	BANK OF AMERICA CORP SR UNSECURED 05/26 4.05				4.050000	27 May 2026		
	10,000,000.000	Local	99.852194	9,985,219.35	98.165809	9,816,580.90	-168,638.45	1.42
		Base	99.852194	9,985,219.35	98.165809	9,816,580.90	-168,638.45	1.42
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	2,500,000.000	Local	102.852818	2,571,320.44	98.501206	2,462,530.15	-108,790.29	0.36
		Base	102.852818	2,571,320.44	98.501206	2,462,530.15	-108,790.29	0.36
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4				5.400000	31 Jan 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	98.870950	4,943,547.50	-56,452.50	0.72
		Base	100.000000	5,000,000.00	98.870950	4,943,547.50	-56,452.50	0.72
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.992779	4,999,638.95	99.828635	4,991,431.75	-8,207.20	0.72
		Base	99.992779	4,999,638.95	99.828635	4,991,431.75	-8,207.20	0.72
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.958462	2,498,961.55	88.816626	2,220,415.65	-278,545.90	0.32
		Base	99.958462	2,498,961.55	88.816626	2,220,415.65	-278,545.90	0.32
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.943390	4,997,169.50	89.263323	4,463,166.15	-534,003.35	0.65
		Base	99.943390	4,997,169.50	89.263323	4,463,166.15	-534,003.35	0.65
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062		
	4,803,832.450	Local	91.446658	4,392,944.25	95.170510	4,571,831.84	178,887.59	0.66
Original Face:	5,000,000.000	Base	91.446658	4,392,944.25	95.170510	4,571,831.84	178,887.59	0.66

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	3,380,058.250	95.815258	3,238,611.53	90.453570	3,057,383.36	-181,228.17	0.44
Original Face:		Base	5,000,000.000	95.815258	3,238,611.53	90.453570	3,057,383.36	-181,228.17	0.44
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	9,475,137.560	93.260103	8,836,523.08	93.846850	8,892,118.13	55,595.05	1.29
Original Face:		Base	12,250,000.000	93.260103	8,836,523.08	93.846850	8,892,118.13	55,595.05	1.29
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
		Local	4,038,083.820	95.552031	3,858,471.10	91.113010	3,679,219.71	-179,251.39	0.53
Original Face:		Base	5,000,000.000	95.552031	3,858,471.10	91.113010	3,679,219.71	-179,251.39	0.53
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3					5.600000	15 Feb 2029		
		Local	5,000,000.000	99.990986	4,999,549.30	101.740730	5,087,036.50	87,487.20	0.74
Original Face:		Base	5,000,000.000	99.990986	4,999,549.30	101.740730	5,087,036.50	87,487.20	0.74
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.71
		Base		100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.71
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6					2.600000	09 Apr 2030		
		Local	5,000,000.000	99.714982	4,985,749.12	90.191726	4,509,586.30	-476,162.82	0.65
		Base		99.714982	4,985,749.12	90.191726	4,509,586.30	-476,162.82	0.65
14913UAR1	CATERPILLAR FINL SERVICE SR UNSECURED 10/27 4.4					4.400000	15 Oct 2027		
		Local	5,000,000.000	99.955655	4,997,782.75	99.604681	4,980,234.05	-17,548.70	0.72
		Base		99.955655	4,997,782.75	99.604681	4,980,234.05	-17,548.70	0.72
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875					7.875000	15 May 2025		
		Local	1,240,000.000	102.477030	1,270,715.17	101.004505	1,252,455.86	-18,259.31	0.18
		Base		102.477030	1,270,715.17	101.004505	1,252,455.86	-18,259.31	0.18
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR					5.010000	06 Oct 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	98.359799	4,917,989.95	-82,010.05	0.71
		Base		100.000000	5,000,000.00	98.359799	4,917,989.95	-82,010.05	0.71
17331H5T9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/28 5.15					5.150000	30 Mar 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	97.595590	4,879,779.50	-120,220.50	0.71
		Base		100.000000	5,000,000.00	97.595590	4,879,779.50	-120,220.50	0.71

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.522722	2,488,068.04	85.066392	2,126,659.80	-361,408.24	0.31
		Base	99.522722	2,488,068.04	85.066392	2,126,659.80	-361,408.24	0.31
18978GAE4	CNH EQUIPMENT TRUST CNH 2024 C A4				4.120000	15 Mar 2032		
	3,500,000.000	Local	99.988428	3,499,594.98	97.915540	3,427,043.90	-72,551.08	0.50
Original Face:	3,500,000.000	Base	99.988428	3,499,594.98	97.915540	3,427,043.90	-72,551.08	0.50
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	96.694147	2,417,353.68	-82,646.32	0.35
		Base	100.000000	2,500,000.00	96.694147	2,417,353.68	-82,646.32	0.35
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	544,972.100	Local	101.001859	550,431.95	87.958748	479,350.64	-71,081.31	0.07
Original Face:	5,000,000.000	Base	101.001859	550,431.95	87.958748	479,350.64	-71,081.31	0.07
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	609,642.850	Local	101.850880	620,926.61	96.869229	590,556.33	-30,370.28	0.09
Original Face:	5,000,000.000	Base	101.850880	620,926.61	96.869229	590,556.33	-30,370.28	0.09
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75				0.750000	24 Feb 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	96.064502	2,401,612.55	-98,387.45	0.35
		Base	100.000000	2,500,000.00	96.064502	2,401,612.55	-98,387.45	0.35
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32				2.320000	28 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.520907	4,976,045.35	-23,954.65	0.72
		Base	100.000000	5,000,000.00	99.520907	4,976,045.35	-23,954.65	0.72
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035		
	6,000,000.000	Local	118.204335	7,092,260.10	88.561394	5,313,683.64	-1,778,576.46	0.77
		Base	118.204335	7,092,260.10	88.561394	5,313,683.64	-1,778,576.46	0.77
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	114.116506	4,564,660.24	93.333845	3,733,353.80	-831,306.44	0.54
		Base	114.116506	4,564,660.24	93.333845	3,733,353.80	-831,306.44	0.54
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
	2,070,000.000	Local	120.106541	2,486,205.39	90.810608	1,879,779.59	-606,425.80	0.27
		Base	120.106541	2,486,205.39	90.810608	1,879,779.59	-606,425.80	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.943471	2,498,586.78	90.744752	2,268,618.80	-229,967.98	0.33
		Base	99.943471	2,498,586.78	90.744752	2,268,618.80	-229,967.98	0.33
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	4,000,000.000	Local	99.939056	3,997,562.22	96.875916	3,875,036.64	-122,525.58	0.56
		Base	99.939056	3,997,562.22	96.875916	3,875,036.64	-122,525.58	0.56
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	526,427.870	Local	102.032182	537,125.84	92.733870	488,176.94	-48,948.90	0.07
Original Face:	5,100,000.000	Base	102.032182	537,125.84	92.733870	488,176.94	-48,948.90	0.07
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	287,039.010	Local	98.927940	283,961.78	85.443450	245,256.03	-38,705.75	0.04
Original Face:	2,025,000.000	Base	98.927940	283,961.78	85.443450	245,256.03	-38,705.75	0.04
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	750,001.300	Local	98.929074	741,969.34	91.414100	685,606.94	-56,362.40	0.10
Original Face:	5,000,000.000	Base	98.929074	741,969.34	91.414100	685,606.94	-56,362.40	0.10
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	498,842.550	Local	101.088638	504,273.14	90.199590	449,953.93	-54,319.21	0.07
Original Face:	3,000,000.000	Base	101.088638	504,273.14	90.199590	449,953.93	-54,319.21	0.07
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	498,842.550	Local	99.886591	498,276.82	90.199590	449,953.93	-48,322.89	0.07
Original Face:	3,000,000.000	Base	99.886591	498,276.82	90.199590	449,953.93	-48,322.89	0.07
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	2,650,288.200	Local	103.147426	2,733,704.07	90.059420	2,386,834.18	-346,869.89	0.35
Original Face:	4,036,000.000	Base	103.147426	2,733,704.07	90.059420	2,386,834.18	-346,869.89	0.35
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	3,282,436.100	Local	103.378262	3,393,325.40	90.271420	2,963,101.68	-430,223.72	0.43
Original Face:	5,000,000.000	Base	103.378262	3,393,325.40	90.271420	2,963,101.68	-430,223.72	0.43
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	1,559,291.760	Local	100.380956	1,565,231.97	71.101890	1,108,685.91	-456,546.06	0.16
Original Face:	3,015,000.000	Base	100.380956	1,565,231.97	71.101890	1,108,685.91	-456,546.06	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136BL6F2	FANNIE MAE FNR 2022 13 LV					3.000000	25 Jul 2033		
		Local	2,535,338.210	99.048638	2,511,217.97	91.998740	2,332,479.21	-178,738.76	0.34
Original Face:		Base	3,250,145.000	99.048638	2,511,217.97	91.998740	2,332,479.21	-178,738.76	0.34
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
		Local	1,159,970.990	100.538693	1,166,219.67	92.075800	1,068,052.57	-98,167.10	0.15
Original Face:		Base	1,500,000.000	100.538693	1,166,219.67	92.075800	1,068,052.57	-98,167.10	0.15
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	5,000,000.000	99.943386	4,997,169.31	82.910614	4,145,530.70	-851,638.61	0.60
		Base		99.943386	4,997,169.31	82.910614	4,145,530.70	-851,638.61	0.60
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	55,100.650	98.670578	54,368.13	98.316610	54,173.09	-195.04	0.01
Original Face:		Base	5,000,000.000	98.670578	54,368.13	98.316610	54,173.09	-195.04	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	24,255.200	100.349245	24,339.91	99.317040	24,089.55	-250.36	0.00
Original Face:		Base	2,000,000.000	100.349245	24,339.91	99.317040	24,089.55	-250.36	0.00
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	182,104.400	100.877343	183,702.08	98.934360	180,163.82	-3,538.26	0.03
Original Face:		Base	2,000,000.000	100.877343	183,702.08	98.934360	180,163.82	-3,538.26	0.03
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	40,925.720	100.064434	40,952.09	98.471400	40,300.13	-651.96	0.01
Original Face:		Base	2,000,000.000	100.064434	40,952.09	98.471400	40,300.13	-651.96	0.01
3137F2HJ8	FREDDIE MAC FHR 4702 VA					3.000000	15 Dec 2028		
		Local	134,411.100	98.617175	132,552.43	99.797340	134,138.70	1,586.27	0.02
Original Face:		Base	11,779,000.000	98.617175	132,552.43	99.797340	134,138.70	1,586.27	0.02
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					4.870000	25 Oct 2026		
		Local	2,422,323.900	99.777569	2,416,935.91	99.525090	2,410,820.04	-6,115.87	0.35
Original Face:		Base	5,000,000.000	99.777569	2,416,935.91	99.525090	2,410,820.04	-6,115.87	0.35
3137H8MH1	FREDDIE MAC FHR 5245 DV					4.000000	25 Oct 2033		
		Local	1,203,211.990	97.849448	1,177,336.29	96.722790	1,163,780.21	-13,556.08	0.17
Original Face:		Base	1,466,009.000	97.849448	1,177,336.29	96.722790	1,163,780.21	-13,556.08	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
		Local	4,772,716.500	99.820889	4,764,168.04	98.888470	4,719,666.32	-44,501.72	0.68
Original Face:		Base	5,000,000.000	99.820889	4,764,168.04	98.888470	4,719,666.32	-44,501.72	0.68
3137HCA93	FREDDIE MAC FHR 5404 AB					5.500000	25 Jan 2048		
		Local	1,971,867.400	99.894911	1,969,795.19	99.341180	1,958,876.34	-10,918.85	0.28
Original Face:		Base	2,331,768.000	99.894911	1,969,795.19	99.341180	1,958,876.34	-10,918.85	0.28
3137HCKY7	FREDDIE MAC FHR 5407 AB					5.500000	25 Nov 2050		
		Local	2,918,498.250	99.195734	2,895,025.75	101.195610	2,953,392.11	58,366.36	0.43
Original Face:		Base	3,643,671.000	99.195734	2,895,025.75	101.195610	2,953,392.11	58,366.36	0.43
3137HFFV2	FREDDIE MAC FHR 5452 CB					5.000000	25 Aug 2051		
		Local	4,415,133.210	99.392943	4,388,330.83	98.514090	4,349,528.30	-38,802.53	0.63
Original Face:		Base	5,000,000.000	99.392943	4,388,330.83	98.514090	4,349,528.30	-38,802.53	0.63
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
		Local	10,134.410	100.368448	10,171.75	98.420698	9,974.36	-197.39	0.00
Original Face:		Base	500,000.000	100.368448	10,171.75	98.420698	9,974.36	-197.39	0.00
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	552,007.300	100.331016	553,834.53	96.057850	530,246.34	-23,588.19	0.08
Original Face:		Base	5,000,000.000	100.331016	553,834.53	96.057850	530,246.34	-23,588.19	0.08
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	1,019,786.040	103.012917	1,050,511.35	97.357876	992,842.03	-57,669.32	0.14
Original Face:		Base	7,000,000.000	103.012917	1,050,511.35	97.357876	992,842.03	-57,669.32	0.14
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	1,056,101.620	101.388556	1,070,766.18	98.692720	1,042,295.41	-28,470.77	0.15
Original Face:		Base	7,000,000.000	101.388556	1,070,766.18	98.692720	1,042,295.41	-28,470.77	0.15
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	52,122.350	103.827130	54,117.14	99.358590	51,788.03	-2,329.11	0.01
Original Face:		Base	5,000,000.000	103.827130	54,117.14	99.358590	51,788.03	-2,329.11	0.01
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.500000	01 Jan 2034		
		Local	723,173.500	101.577230	734,579.61	95.393566	689,860.99	-44,718.62	0.10
Original Face:		Base	7,000,000.000	101.577230	734,579.61	95.393566	689,860.99	-44,718.62	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B					1.910000	15 Jul 2027		
		Local	2,000,000.000	98.932650	1,978,652.99	97.531550	1,950,631.00	-28,021.99	0.28
Original Face:		Base	2,000,000.000	98.932650	1,978,652.99	97.531550	1,950,631.00	-28,021.99	0.28
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A					1.060000	15 Apr 2033		
		Local	5,750,000.000	99.818025	5,739,536.46	97.342190	5,597,175.93	-142,360.53	0.81
Original Face:		Base	5,750,000.000	99.818025	5,739,536.46	97.342190	5,597,175.93	-142,360.53	0.81
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
		Local	6,000,000.000	100.028805	6,001,728.28	99.943310	5,996,598.60	-5,129.68	0.87
Original Face:		Base	6,000,000.000	100.028805	6,001,728.28	99.943310	5,996,598.60	-5,129.68	0.87
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5					5.000000	20 May 2063		
		Local	3,827,617.850	97.918347	3,747,940.12	96.284592	3,685,406.23	-62,533.89	0.53
Original Face:		Base	5,000,000.000	97.918347	3,747,940.12	96.284592	3,685,406.23	-62,533.89	0.53
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2					1.200000	01 Oct 2027		
		Local	5,000,000.000	99.965874	4,998,293.68	91.156798	4,557,839.90	-440,453.78	0.66
		Base		99.965874	4,998,293.68	91.156798	4,557,839.90	-440,453.78	0.66
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6					2.600000	07 Feb 2030		
		Local	1,200,000.000	103.401678	1,240,820.13	88.567948	1,062,815.38	-178,004.75	0.15
		Base		103.401678	1,240,820.13	88.567948	1,062,815.38	-178,004.75	0.15
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					5.190000	10 Sep 2027		
		Local	2,600,000.000	99.783850	2,594,380.11	100.251959	2,606,550.93	12,170.82	0.38
		Base		99.783850	2,594,380.11	100.251959	2,606,550.93	12,170.82	0.38
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4					1.400000	16 Jun 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	94.703222	4,735,161.10	-264,838.90	0.69
		Base		100.000000	5,000,000.00	94.703222	4,735,161.10	-264,838.90	0.69
38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5					5.000000	30 Jun 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	97.672155	4,883,607.75	-116,392.25	0.71
		Base		100.000000	5,000,000.00	97.672155	4,883,607.75	-116,392.25	0.71
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	78,454.730	99.866394	78,349.91	96.578770	75,770.61	-2,579.30	0.01
Original Face:		Base	3,000,000.000	99.866394	78,349.91	96.578770	75,770.61	-2,579.30	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
		Local	151,649.440	96.953223	147,029.02	88.252370	133,834.22	-13,194.80	0.02
Original Face:		Base	675,000.000	96.953223	147,029.02	88.252370	133,834.22	-13,194.80	0.02
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	240,694.820	100.672100	242,312.53	84.754130	203,998.80	-38,313.73	0.03
Original Face:		Base	5,000,000.000	100.672100	242,312.53	84.754130	203,998.80	-38,313.73	0.03
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
		Local	443,645.890	96.511650	428,169.97	81.945790	363,549.13	-64,620.84	0.05
Original Face:		Base	1,600,000.000	96.511650	428,169.97	81.945790	363,549.13	-64,620.84	0.05
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	2,452,714.250	101.227861	2,482,830.16	96.035569	2,355,478.09	-127,352.07	0.34
Original Face:		Base	5,000,000.000	101.227861	2,482,830.16	96.035569	2,355,478.09	-127,352.07	0.34
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA					2.250000	20 Jul 2069		
		Local	1,266,343.050	101.850107	1,289,771.75	98.311780	1,244,964.39	-44,807.36	0.18
Original Face:		Base	10,465,550.000	101.850107	1,289,771.75	98.311780	1,244,964.39	-44,807.36	0.18
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
		Local	1,641,112.100	100.533212	1,649,862.70	97.848210	1,605,798.81	-44,063.89	0.23
Original Face:		Base	7,878,829.000	100.533212	1,649,862.70	97.848210	1,605,798.81	-44,063.89	0.23
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					5.766480	20 Aug 2070		
		Local	3,042,737.620	103.438359	3,147,357.87	101.317590	3,082,828.43	-64,529.44	0.45
Original Face:		Base	5,000,000.000	103.438359	3,147,357.87	101.317590	3,082,828.43	-64,529.44	0.45
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					5.916480	20 Aug 2070		
		Local	3,044,075.080	104.391915	3,177,768.28	101.824640	3,099,618.49	-78,149.79	0.45
Original Face:		Base	5,000,000.000	104.391915	3,177,768.28	101.824640	3,099,618.49	-78,149.79	0.45
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.500000	20 Jan 2030		
		Local	614,402.550	100.425823	617,018.82	99.648170	612,240.90	-4,777.92	0.09
Original Face:		Base	6,180,040.000	100.425823	617,018.82	99.648170	612,240.90	-4,777.92	0.09
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC					2.500000	20 Dec 2049		
		Local	928,880.430	100.475034	933,292.93	86.021220	799,034.28	-134,258.65	0.12
Original Face:		Base	6,993,000.000	100.475034	933,292.93	86.021220	799,034.28	-134,258.65	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB				3.855530	20 Jul 2067		
	1,091,576.010	Local	97.712211	1,066,603.05	98.584870	1,076,128.79	9,525.74	0.16
Original Face:	7,000,000.000	Base	97.712211	1,066,603.05	98.584870	1,076,128.79	9,525.74	0.16
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA				4.500000	20 Oct 2048		
	3,839,324.030	Local	98.273223	3,773,027.48	98.980660	3,800,188.26	27,160.78	0.55
Original Face:	5,000,000.000	Base	98.273223	3,773,027.48	98.980660	3,800,188.26	27,160.78	0.55
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA				6.000000	20 Feb 2050		
	3,244,751.680	Local	100.602057	3,264,286.93	100.852370	3,272,408.97	8,122.04	0.47
Original Face:	5,000,000.000	Base	100.602057	3,264,286.93	100.852370	3,272,408.97	8,122.04	0.47
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA				6.000000	20 Nov 2049		
	1,697,505.450	Local	99.893091	1,695,690.67	100.813780	1,711,319.41	15,628.74	0.25
Original Face:	2,628,000.000	Base	99.893091	1,695,690.67	100.813780	1,711,319.41	15,628.74	0.25
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA				6.000000	20 Nov 2049		
	3,223,436.880	Local	99.977083	3,222,698.17	100.782530	3,248,661.24	25,963.07	0.47
Original Face:	5,000,000.000	Base	99.977083	3,222,698.17	100.782530	3,248,661.24	25,963.07	0.47
38384GNL0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 187 CD				6.000000	20 Apr 2049		
	1,621,845.450	Local	100.867607	1,635,916.70	100.704810	1,633,276.38	-2,640.32	0.24
Original Face:	2,543,000.000	Base	100.867607	1,635,916.70	100.704810	1,633,276.38	-2,640.32	0.24
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA				5.000000	20 Jun 2044		
	3,625,442.070	Local	98.755761	3,580,332.91	100.056320	3,627,483.92	47,151.01	0.53
Original Face:	5,000,000.000	Base	98.755761	3,580,332.91	100.056320	3,627,483.92	47,151.01	0.53
38384JH98	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 22 HA				5.000000	20 Feb 2039		
	3,352,870.150	Local	99.205979	3,326,247.65	99.663240	3,341,579.02	15,331.37	0.48
Original Face:	5,000,000.000	Base	99.205979	3,326,247.65	99.663240	3,341,579.02	15,331.37	0.48
38384PPX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 97 D				4.500000	20 Dec 2050		
	4,872,186.530	Local	99.545648	4,850,049.67	98.562080	4,802,128.39	-47,921.28	0.70
Original Face:	5,000,000.000	Base	99.545648	4,850,049.67	98.562080	4,802,128.39	-47,921.28	0.70
38384Q4H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 117 CD				5.000000	20 Jan 2052		
	4,810,008.730	Local	99.782643	4,799,553.85	98.417170	4,733,874.47	-65,679.38	0.69
Original Face:	5,000,000.000	Base	99.782643	4,799,553.85	98.417170	4,733,874.47	-65,679.38	0.69

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38384UQY8	GOVERNMENT NATIONAL MORTGAGE 12/51 5					5.000000	20 Dec 2051		
		Local	4,890,830.570	99.673821	4,874,877.71	98.823220	4,833,276.25	-41,601.46	0.70
Original Face:		Base	5,000,000.000	99.673821	4,874,877.71	98.823220	4,833,276.25	-41,601.46	0.70
38384VKT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 130 AC					5.000000	20 Jan 2053		
		Local	3,522,098.480	98.877150	3,482,550.58	98.453910	3,467,643.67	-14,906.91	0.50
Original Face:		Base	3,565,580.000	98.877150	3,482,550.58	98.453910	3,467,643.67	-14,906.91	0.50
38384WAN5	GOVERNMENT NATIONAL MORTGAGE 07/50 5					5.000000	20 Jul 2050		
		Local	4,937,020.800	100.000000	4,937,020.80	98.526080	4,864,253.06	-72,767.74	0.71
Original Face:		Base	5,000,000.000	100.000000	4,937,020.80	98.526080	4,864,253.06	-72,767.74	0.71
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,500,000.000	99.984701	1,499,770.51	98.416905	1,476,253.58	-23,516.93	0.21
		Base		99.984701	1,499,770.51	98.416905	1,476,253.58	-23,516.93	0.21
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
		Local	5,000,000.000	99.842085	4,992,104.24	95.681924	4,784,096.20	-208,008.04	0.69
		Base		99.842085	4,992,104.24	95.681924	4,784,096.20	-208,008.04	0.69
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25					4.250000	15 Jan 2029		
		Local	5,000,000.000	99.831954	4,991,597.68	98.664791	4,933,239.55	-58,358.13	0.72
		Base		99.831954	4,991,597.68	98.664791	4,933,239.55	-58,358.13	0.72
45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35					4.350000	15 Jun 2029		
		Local	7,000,000.000	99.929467	6,995,062.72	97.793880	6,845,571.60	-149,491.12	0.99
		Base		99.929467	6,995,062.72	97.793880	6,845,571.60	-149,491.12	0.99
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5					5.500000	15 Oct 2040		
		Local	1,000,000.000	138.288893	1,382,888.93	99.572212	995,722.12	-387,166.81	0.14
		Base		138.288893	1,382,888.93	99.572212	995,722.12	-387,166.81	0.14
46647PBA3	JPMORGAN CHASE + CO SR UNSECURED 01/27 VAR					3.960000	29 Jan 2027		
		Local	3,212,000.000	98.127299	3,151,848.84	99.222762	3,187,035.12	35,186.28	0.46
		Base		98.127299	3,151,848.84	99.222762	3,187,035.12	35,186.28	0.46
47800AAD2	JOHN DEERE OWNER TRUST JDOT 2022 B A4					3.800000	15 May 2029		
		Local	3,750,000.000	99.973690	3,749,013.38	98.997730	3,712,414.88	-36,598.50	0.54
Original Face:		Base	3,750,000.000	99.973690	3,749,013.38	98.997730	3,712,414.88	-36,598.50	0.54

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.479604	4,973,980.22	66.532600	3,326,630.00	-1,647,350.22	0.48
		Base	99.479604	4,973,980.22	66.532600	3,326,630.00	-1,647,350.22	0.48
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.876967	4,993,848.34	94.341872	4,717,093.60	-276,754.74	0.68
		Base	99.876967	4,993,848.34	94.341872	4,717,093.60	-276,754.74	0.68
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	2,500,000.000	Local	99.898308	2,497,457.70	102.452841	2,561,321.03	63,863.33	0.37
		Base	99.898308	2,497,457.70	102.452841	2,561,321.03	63,863.33	0.37
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5				5.500000	15 Mar 2027		
	5,000,000.000	Local	104.013324	5,200,666.20	102.295879	5,114,793.95	-85,872.25	0.74
		Base	104.013324	5,200,666.20	102.295879	5,114,793.95	-85,872.25	0.74
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.956140	4,947,807.01	56.330458	2,816,522.90	-2,131,284.11	0.41
		Base	98.956140	4,947,807.01	56.330458	2,816,522.90	-2,131,284.11	0.41
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05				5.050000	15 Sep 2028		
	5,000,000.000	Local	99.991242	4,999,562.10	100.748861	5,037,443.05	37,880.95	0.73
		Base	99.991242	4,999,562.10	100.748861	5,037,443.05	37,880.95	0.73
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.806818	4,990,340.90	90.678250	4,533,912.50	-456,428.40	0.66
		Base	99.806818	4,990,340.90	90.678250	4,533,912.50	-456,428.40	0.66
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025		
	2,500,000.000	Local	100.021271	2,500,531.77	100.177294	2,504,432.35	3,900.58	0.36
		Base	100.021271	2,500,531.77	100.177294	2,504,432.35	3,900.58	0.36
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.798046	3,492,931.62	86.325997	3,021,409.90	-471,521.72	0.44
		Base	99.798046	3,492,931.62	86.325997	3,021,409.90	-471,521.72	0.44
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	1,000,000.000	Local	99.919653	999,196.53	98.681705	986,817.05	-12,379.48	0.14
		Base	99.919653	999,196.53	98.681705	986,817.05	-12,379.48	0.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	5,000,000.000	Local	99.988230	4,999,411.48	96.420028	4,821,001.40	-178,410.08	0.70
		Base	99.988230	4,999,411.48	96.420028	4,821,001.40	-178,410.08	0.70
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	105.741774	5,287,088.68	90.855492	4,542,774.60	-744,314.08	0.66
		Base	105.741774	5,287,088.68	90.855492	4,542,774.60	-744,314.08	0.66
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	10,000,000.000	Local	99.830722	9,983,072.23	84.845337	8,484,533.70	-1,498,538.53	1.23
		Base	99.830722	9,983,072.23	84.845337	8,484,533.70	-1,498,538.53	1.23
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.930493	4,996,524.67	86.979372	4,348,968.60	-647,556.07	0.63
		Base	99.930493	4,996,524.67	86.979372	4,348,968.60	-647,556.07	0.63
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				4.460000	18 Nov 2027		
	2,500,000.000	Local	100.000000	2,500,000.00	98.338304	2,458,457.60	-41,542.40	0.36
		Base	100.000000	2,500,000.00	98.338304	2,458,457.60	-41,542.40	0.36
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.500000	14 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.797008	4,989,850.40	-10,149.60	0.72
		Base	100.000000	5,000,000.00	99.797008	4,989,850.40	-10,149.60	0.72
78014RNM8	ROYAL BANK OF CANADA SR UNSECURED 06/26 VAR				4.877000	09 Jun 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	99.756082	4,987,804.10	-12,195.90	0.72
		Base	100.000000	5,000,000.00	99.756082	4,987,804.10	-12,195.90	0.72
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				5.420000	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	101.097387	5,054,869.35	54,869.35	0.73
		Base	100.000000	5,000,000.00	101.097387	5,054,869.35	54,869.35	0.73
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				5.250000	25 May 2047		
	3,292,191.460	Local	100.000000	3,292,191.46	98.726189	3,250,255.16	-41,936.30	0.47
Original Face:	5,000,000.000	Base	100.000000	3,292,191.46	98.726189	3,250,255.16	-41,936.30	0.47
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.931513	4,996,575.67	86.151476	4,307,573.80	-689,001.87	0.63
		Base	99.931513	4,996,575.67	86.151476	4,307,573.80	-689,001.87	0.63

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027		
	5,000,000.000	Local	99.917890	4,995,894.51	102.390935	5,119,546.75	123,652.24	0.74
		Base	99.917890	4,995,894.51	102.390935	5,119,546.75	123,652.24	0.74
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
	3,000,000.000	Local	99.819299	2,994,578.96	88.202988	2,646,089.64	-348,489.32	0.38
		Base	99.819299	2,994,578.96	88.202988	2,646,089.64	-348,489.32	0.38
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.989485	2,499,737.12	94.895860	2,372,396.50	-127,340.62	0.34
		Base	99.989485	2,499,737.12	94.895860	2,372,396.50	-127,340.62	0.34
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	5,000,000.000	Local	99.961463	4,998,073.17	99.626964	4,981,348.20	-16,724.97	0.72
		Base	99.961463	4,998,073.17	99.626964	4,981,348.20	-16,724.97	0.72
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025		
	5,000,000.000	Local	100.228245	5,011,412.24	100.185156	5,009,257.80	-2,154.44	0.73
		Base	100.228245	5,011,412.24	100.185156	5,009,257.80	-2,154.44	0.73
91282CGG0	US TREASURY N/B 01/25 4.125				4.125000	31 Jan 2025		
	5,000,000.000	Local	99.999807	4,999,990.37	99.976541	4,998,827.05	-1,163.32	0.73
		Base	99.999807	4,999,990.37	99.976541	4,998,827.05	-1,163.32	0.73
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030		
	5,000,000.000	Local	99.891146	4,994,557.32	101.590402	5,079,520.10	84,962.78	0.74
		Base	99.891146	4,994,557.32	101.590402	5,079,520.10	84,962.78	0.74
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	2,000,000.000	Local	99.936597	1,998,731.94	83.020095	1,660,401.90	-338,330.04	0.24
		Base	99.936597	1,998,731.94	83.020095	1,660,401.90	-338,330.04	0.24
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				5.160000	20 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	100.587927	5,029,396.35	29,396.35	0.73
		Base	100.000000	5,000,000.00	100.587927	5,029,396.35	29,396.35	0.73
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	102.666743	5,133,337.13	87.471157	4,373,557.85	-759,779.28	0.63
		Base	102.666743	5,133,337.13	87.471157	4,373,557.85	-759,779.28	0.63

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027		
	5,000,000.000	Local	99.959199	4,997,959.97	91.149172	4,557,458.60	-440,501.37	0.66
		Base	99.959199	4,997,959.97	91.149172	4,557,458.60	-440,501.37	0.66
931142FB4	WALMART INC SR UNSECURED 04/28 3.9				3.900000	15 Apr 2028		
	2,000,000.000	Local	99.874944	1,997,498.87	98.168883	1,963,377.66	-34,121.21	0.28
		Base	99.874944	1,997,498.87	98.168883	1,963,377.66	-34,121.21	0.28
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	5,000,000.000	Local	98.389719	4,919,485.93	98.925608	4,946,280.40	26,794.47	0.72
		Base	98.389719	4,919,485.93	98.925608	4,946,280.40	26,794.47	0.72
94989NBD8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A3				3.411000	15 Sep 2058		
	462,029.660	Local	94.727661	437,669.89	99.607040	460,214.07	22,544.18	0.07
Original Face:	520,000.000	Base	94.727661	437,669.89	99.607040	460,214.07	22,544.18	0.07
US DOLLAR Total								
	475,500,524.870	Local		477,004,997.63		451,399,001.11	-25,605,996.52	65.50
Original Face:	302,945,592.000	Base		477,004,997.63		451,399,001.11	-25,605,996.52	65.50
FIXED INCOME Total								
	475,500,524.870	Base		477,004,997.63		451,399,001.11	-25,605,996.52	65.50
Original Face:	302,945,592.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		714,077,149.880	Base		714,778,514.32		689,171,314.38	-25,607,199.94	100.00
	Original Face:	302,945,592.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			50,000.000	Local	1.000000	50,000.00	1.000000	50,000.00	0.00	0.00
				Base	1.000000	50,000.00	1.000000	50,000.00	0.00	0.00
US DOLLAR Total										
			50,000.000	Local		50,000.00		50,000.00	0.00	0.00
				Base		50,000.00		50,000.00	0.00	0.00
CASH Total										
			50,000.000	Base		50,000.00		50,000.00	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
13608AN69	CANADIAN IMPERIAL BK						4.550000	06 Jan 2025		
			25,000,000.000	Local	99.936806	24,984,201.39	99.936806	24,984,201.50	0.11	0.82
				Base	99.936806	24,984,201.39	99.936806	24,984,201.50	0.11	0.82
138994009	CANTOR FITZGERALD REPO REPO						4.510000	02 Jan 2025		
			300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	9.87
				Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	9.87
138994009	CANTOR FITZGERALD REPO REPO						4.400000	30 Jan 2025		
			78,000,000.000	Local	100.000000	78,000,000.00	100.000000	78,000,000.00	0.00	2.57
				Base	100.000000	78,000,000.00	100.000000	78,000,000.00	0.00	2.57
22599G006	CREDIT AGRICOLE REPO REPO						4.450000	02 Jan 2025		
			500,000,000.000	Local	100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	16.44
				Base	100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	16.44
26244HPA5	DUKE ENERGY CORP						4.560000	10 Feb 2025		
			20,000,000.000	Local	99.493333	19,898,666.67	99.493333	19,898,666.60	-0.07	0.65
				Base	99.493333	19,898,666.67	99.493333	19,898,666.60	-0.07	0.65

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
42786TNA2	HERSHEY FOODS CORP				4.500000	10 Jan 2025		
	25,000,000.000	Local	99.887500	24,971,875.00	99.887500	24,971,875.00	0.00	0.82
		Base	99.887500	24,971,875.00	99.887500	24,971,875.00	0.00	0.82
43851TND4	HONEYWELL INTERNATN				4.520000	13 Jan 2025		
	20,000,000.000	Local	99.849333	19,969,866.67	99.849333	19,969,866.60	-0.07	0.66
		Base	99.849333	19,969,866.67	99.849333	19,969,866.60	-0.07	0.66
43851TPR1	HONEYWELL INTERNATN				4.450000	25 Feb 2025		
	25,000,000.000	Local	99.320139	24,830,034.72	99.320139	24,830,034.75	0.03	0.82
		Base	99.320139	24,830,034.72	99.320139	24,830,034.75	0.03	0.82
47816FNM9	JOHNSON + JOHNSON				4.490000	21 Jan 2025		
	25,000,000.000	Local	99.750556	24,937,638.89	99.750556	24,937,639.00	0.11	0.82
		Base	99.750556	24,937,638.89	99.750556	24,937,639.00	0.11	0.82
53245PNP9	ELI LILLY + COMPANY 01/25 ZCP				4.590000	23 Jan 2025		
	25,000,000.000	Local	99.719500	24,929,875.00	99.719500	24,929,875.00	0.00	0.82
		Base	99.719500	24,929,875.00	99.719500	24,929,875.00	0.00	0.82
63743CNE9	NATL RURAL UTIL COOP				4.500000	14 Jan 2025		
	25,000,000.000	Local	99.837500	24,959,375.00	99.837500	24,959,375.00	0.00	0.82
		Base	99.837500	24,959,375.00	99.837500	24,959,375.00	0.00	0.82
64106GNN9	NESTLE FIN FRANCE S.				4.400000	22 Jan 2025		
	20,000,000.000	Local	99.743333	19,948,666.66	99.743333	19,948,666.60	-0.06	0.66
		Base	99.743333	19,948,666.66	99.743333	19,948,666.60	-0.06	0.66
70109LN36	PARKER HANNIFIN CORP				4.660000	03 Jan 2025		
	25,000,000.000	Local	99.974111	24,993,527.78	99.974111	24,993,527.75	-0.03	0.82
		Base	99.974111	24,993,527.78	99.974111	24,993,527.75	-0.03	0.82
71344TQ70	PEPSICO INC				4.350000	07 Mar 2025		
	25,000,000.000	Local	99.214583	24,803,645.83	99.199933	24,799,983.25	-3,662.58	0.82
		Base	99.214583	24,803,645.83	99.199933	24,799,983.25	-3,662.58	0.82
74271TR47	PROCTOR GAMBLE AND CO				4.640000	04 Apr 2025		
	20,000,000.000	Local	98.801333	19,760,266.67	98.859641	19,771,928.20	11,661.53	0.65
		Base	98.801333	19,760,266.67	98.859641	19,771,928.20	11,661.53	0.65

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78009ATD6	ROYAL BK OF CANADA				4.120000	13 Jun 2025		
	25,000,000.000	Local	98.134556	24,533,638.89	98.019852	24,504,963.00	-28,675.89	0.81
		Base	98.134556	24,533,638.89	98.019852	24,504,963.00	-28,675.89	0.81
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224				4.380000	02 Jan 2025		
	59,551,906.420	Local	100.000000	59,551,906.42	100.000000	59,551,906.42	0.00	1.96
		Base	100.000000	59,551,906.42	100.000000	59,551,906.42	0.00	1.96
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224				4.390000	02 Jan 2025		
	119,628,653.710	Local	100.000000	119,628,653.71	100.000000	119,628,653.71	0.00	3.93
		Base	100.000000	119,628,653.71	100.000000	119,628,653.71	0.00	3.93
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				4.400000	02 Jan 2025		
	350,000,000.000	Local	100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	11.51
		Base	100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	11.51
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				4.590000	02 Jan 2025		
	70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.30
		Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.30
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				4.360000	30 Jan 2025		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.47
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.47
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				4.400000	16 Jan 2025		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.64
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.64
94107MN77	WASTE MANAGEMENT INC				4.670000	07 Jan 2025		
	15,000,000.000	Local	99.922167	14,988,325.00	99.922167	14,988,325.05	0.05	0.49
		Base	99.922167	14,988,325.00	99.922167	14,988,325.05	0.05	0.49
979QHR003	SOUTH STREET REPO				4.550000	02 Jan 2025		
	225,824,018.410	Local	100.000000	225,824,018.41	100.000000	225,824,018.41	0.00	7.43
		Base	100.000000	225,824,018.41	100.000000	225,824,018.41	0.00	7.43
980UKM008	US BANK REPO				4.450000	02 Jan 2025		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	8.22
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	8.22

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
985FHY004	MITSUBISHI UFJ REPO				4.430000	02 Jan 2025		
	357,263,243.410	Local	100.000000	357,263,243.41	100.000000	357,263,243.41	0.00	11.75
		Base	100.000000	357,263,243.41	100.000000	357,263,243.41	0.00	11.75
US DOLLAR Total								
	2,755,267,821.950	Local		2,753,777,426.12		2,753,756,749.25	-20,676.87	90.56
		Base		2,753,777,426.12		2,753,756,749.25	-20,676.87	90.56
CASH EQUIVALENT Total								
	2,755,267,821.950	Base		2,753,777,426.12		2,753,756,749.25	-20,676.87	90.56
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	44,375,743.190	Local	1.000000	44,375,743.19	1.000000	44,375,743.19	0.00	1.46
		Base	1.000000	44,375,743.19	1.000000	44,375,743.19	0.00	1.46
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	111,431,343.110	Local	1.000000	111,431,343.11	1.000000	111,431,343.11	0.00	3.66
		Base	1.000000	111,431,343.11	1.000000	111,431,343.11	0.00	3.66
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	110,215,163.600	Local	1.000000	110,215,163.60	1.000000	110,215,163.60	0.00	3.62
		Base	1.000000	110,215,163.60	1.000000	110,215,163.60	0.00	3.62
US DOLLAR Total								
	266,022,249.900	Local		266,022,249.90		266,022,249.90	0.00	8.75
		Base		266,022,249.90		266,022,249.90	0.00	8.75
EQUITY Total								
	266,022,249.900	Base		266,022,249.90		266,022,249.90	0.00	8.75
FIXED INCOME								

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR								Exchange Rate: 1.000000	
89236TJT3	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 1.45					1.450000	13 Jan 2025		
			20,900,000.000	99.898335	20,878,752.07	99.899219	20,878,936.77	184.70	0.69
		Base		99.898335	20,878,752.07	99.899219	20,878,936.77	184.70	0.69
US DOLLAR Total									
			20,900,000.000		20,878,752.07		20,878,936.77	184.70	0.69
		Base			20,878,752.07		20,878,936.77	184.70	0.69
FIXED INCOME Total									
			20,900,000.000	Base	20,878,752.07		20,878,936.77	184.70	0.69

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		3,042,240,071.850	Base		3,040,728,428.09		3,040,707,935.92	-20,492.17	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			50,000.000	1.000000	50,000.00	1.000000	50,000.00	0.00	0.03
		Base		1.000000	50,000.00	1.000000	50,000.00	0.00	0.03
US DOLLAR Total									
			50,000.000		50,000.00		50,000.00	0.00	0.03
		Base			50,000.00		50,000.00	0.00	0.03
CASH Total									
			50,000.000		50,000.00		50,000.00	0.00	0.03
		Base			50,000.00		50,000.00	0.00	0.03
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
26244HNQ2	DUKE ENERGY CORP					4.690000	24 Jan 2025		
			5,000,000.000	99.700361	4,985,018.06	99.700361	4,985,018.06	0.00	2.80
		Base		99.700361	4,985,018.06	99.700361	4,985,018.06	0.00	2.80
40060WQR6	GTA FDG LLC DISC					4.520000	25 Mar 2025		
			5,000,000.000	98.957889	4,947,894.45	98.951400	4,947,570.00	-324.45	2.78
		Base		98.957889	4,947,894.45	98.951400	4,947,570.00	-324.45	2.78
92646KQL9	VICTORY RECEIVABLES					4.470000	20 Mar 2025		
			5,000,000.000	99.031500	4,951,575.00	99.016304	4,950,815.20	-759.80	2.78
		Base		99.031500	4,951,575.00	99.016304	4,950,815.20	-759.80	2.78
979QHR003	SOUTH STREET REPO					4.550000	02 Jan 2025		
			22,755,229.370	100.000000	22,755,229.37	100.000000	22,755,229.37	0.00	12.78
		Base		100.000000	22,755,229.37	100.000000	22,755,229.37	0.00	12.78
US DOLLAR Total									
			37,755,229.370		37,639,716.88		37,638,632.63	-1,084.25	21.14
		Base			37,639,716.88		37,638,632.63	-1,084.25	21.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
		Base	37,755,229.370		37,639,716.88		37,638,632.63	-1,084.25	21.14
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	5,000,000.000	99.997174	4,999,858.68	96.407250	4,820,362.50	-179,496.18	2.71
		Base		99.997174	4,999,858.68	96.407250	4,820,362.50	-179,496.18	2.71
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	5,000,000.000	99.873328	4,993,666.39	91.488840	4,574,442.00	-419,224.39	2.57
		Base		99.873328	4,993,666.39	91.488840	4,574,442.00	-419,224.39	2.57
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	5,000,000.000	99.112275	4,955,613.75	91.281558	4,564,077.90	-391,535.85	2.56
		Base		99.112275	4,955,613.75	91.281558	4,564,077.90	-391,535.85	2.56
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.888124	4,994,406.21	93.774740	4,688,737.00	-305,669.21	2.63
		Base		99.888124	4,994,406.21	93.774740	4,688,737.00	-305,669.21	2.63
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.747757	3,491,171.49	86.801503	3,038,052.61	-453,118.88	1.71
		Base		99.747757	3,491,171.49	86.801503	3,038,052.61	-453,118.88	1.71
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4					1.400000	14 May 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	94.969895	2,374,247.38	-125,752.62	1.33
		Base		100.000000	2,500,000.00	94.969895	2,374,247.38	-125,752.62	1.33
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	2,500,000.000	102.852818	2,571,320.44	98.501206	2,462,530.15	-108,790.29	1.38
		Base		102.852818	2,571,320.44	98.501206	2,462,530.15	-108,790.29	1.38
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4					5.400000	31 Jan 2028		
		Local	2,500,000.000	100.000000	2,500,000.00	98.870950	2,471,773.75	-28,226.25	1.39
		Base		100.000000	2,500,000.00	98.870950	2,471,773.75	-28,226.25	1.39

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.992779	4,999,638.95	99.828635	4,991,431.75	-8,207.20	2.80
		Base	99.992779	4,999,638.95	99.828635	4,991,431.75	-8,207.20	2.80
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.958462	2,498,961.55	88.816626	2,220,415.65	-278,545.90	1.25
		Base	99.958462	2,498,961.55	88.816626	2,220,415.65	-278,545.90	1.25
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.943390	4,997,169.50	89.263323	4,463,166.15	-534,003.35	2.51
		Base	99.943390	4,997,169.50	89.263323	4,463,166.15	-534,003.35	2.51
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A				5.250000	25 Jan 2063		
	615,509.180	Local	94.433038	581,244.02	97.960900	602,958.33	21,714.31	0.34
Original Face:	675,000.000	Base	94.433038	581,244.02	97.960900	602,958.33	21,714.31	0.34
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	3,380,058.250	Local	95.815258	3,238,611.53	90.453570	3,057,383.36	-181,228.17	1.72
Original Face:	5,000,000.000	Base	95.815258	3,238,611.53	90.453570	3,057,383.36	-181,228.17	1.72
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	4,640,883.700	Local	94.128359	4,368,387.67	93.846850	4,355,323.16	-13,064.51	2.45
Original Face:	6,000,000.000	Base	94.128359	4,368,387.67	93.846850	4,355,323.16	-13,064.51	2.45
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.522722	2,488,068.04	85.066392	2,126,659.80	-361,408.24	1.19
		Base	99.522722	2,488,068.04	85.066392	2,126,659.80	-361,408.24	1.19
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	96.694147	2,417,353.68	-82,646.32	1.36
		Base	100.000000	2,500,000.00	96.694147	2,417,353.68	-82,646.32	1.36
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				5.060000	15 May 2036		
	114,255.200	Local	100.029513	114,288.92	98.678450	112,745.26	-1,543.66	0.06
Original Face:	16,000,000.000	Base	100.029513	114,288.92	98.678450	112,745.26	-1,543.66	0.06
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	544,972.100	Local	101.001859	550,431.95	87.958748	479,350.64	-71,081.31	0.27
Original Face:	5,000,000.000	Base	101.001859	550,431.95	87.958748	479,350.64	-71,081.31	0.27

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	1,003,217.400	103.486212	1,038,191.69	89.362518	896,500.33	-141,691.36	0.50
Original Face:		Base	10,000,000.000	103.486212	1,038,191.69	89.362518	896,500.33	-141,691.36	0.50
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9					0.900000	26 Feb 2027		
		Local	5,000,000.000	93.669158	4,683,457.91	92.985063	4,649,253.15	-34,204.76	2.61
		Base		93.669158	4,683,457.91	92.985063	4,649,253.15	-34,204.76	2.61
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
		Local	2,500,000.000	103.610712	2,590,267.79	101.944979	2,548,624.48	-41,643.31	1.43
		Base		103.610712	2,590,267.79	101.944979	2,548,624.48	-41,643.31	1.43
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
		Local	2,500,000.000	103.611511	2,590,287.77	102.008591	2,550,214.78	-40,072.99	1.43
		Base		103.611511	2,590,287.77	102.008591	2,550,214.78	-40,072.99	1.43
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
		Local	4,000,000.000	114.116506	4,564,660.24	93.333845	3,733,353.80	-831,306.44	2.10
		Base		114.116506	4,564,660.24	93.333845	3,733,353.80	-831,306.44	2.10
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
		Local	2,500,000.000	99.943471	2,498,586.78	90.744752	2,268,618.80	-229,967.98	1.27
		Base		99.943471	2,498,586.78	90.744752	2,268,618.80	-229,967.98	1.27
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	332,561.700	99.886595	332,184.56	90.199590	299,969.29	-32,215.27	0.17
Original Face:		Base	2,000,000.000	99.886595	332,184.56	90.199590	299,969.29	-32,215.27	0.17
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	2,700,000.000	99.943386	2,698,471.43	82.910614	2,238,586.58	-459,884.85	1.26
		Base		99.943386	2,698,471.43	82.910614	2,238,586.58	-459,884.85	1.26
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.000000	15 Feb 2041		
		Local	200,941.100	100.573208	202,092.91	95.420190	191,738.38	-10,354.53	0.11
Original Face:		Base	5,000,000.000	100.573208	202,092.91	95.420190	191,738.38	-10,354.53	0.11
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	273,156.600	100.878130	275,555.27	98.934360	270,245.73	-5,309.54	0.15
Original Face:		Base	3,000,000.000	100.878130	275,555.27	98.934360	270,245.73	-5,309.54	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
		Local	2,821,868.590	100.759353	2,843,296.53	96.162740	2,713,586.16	-129,710.37	1.52
Original Face:		Base	5,565,000.000	100.759353	2,843,296.53	96.162740	2,713,586.16	-129,710.37	1.52
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
		Local	847,743.860	104.258223	883,842.68	99.305110	841,852.97	-41,989.71	0.47
Original Face:		Base	4,494,000.000	104.258223	883,842.68	99.305110	841,852.97	-41,989.71	0.47
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	40,925.720	100.064434	40,952.09	98.471400	40,300.13	-651.96	0.02
Original Face:		Base	2,000,000.000	100.064434	40,952.09	98.471400	40,300.13	-651.96	0.02
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	245,190.950	100.287201	245,895.14	92.766340	227,454.67	-18,440.47	0.13
Original Face:		Base	5,000,000.000	100.287201	245,895.14	92.766340	227,454.67	-18,440.47	0.13
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	316,846.060	100.289096	317,762.05	92.592550	293,375.85	-24,386.20	0.16
Original Face:		Base	14,878,168.000	100.289096	317,762.05	92.592550	293,375.85	-24,386.20	0.16
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	4,102,213.300	99.299476	4,073,476.31	91.809820	3,766,234.65	-307,241.66	2.12
Original Face:		Base	5,000,000.000	99.299476	4,073,476.31	91.809820	3,766,234.65	-307,241.66	2.12
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
		Local	2,753,780.100	99.820889	2,748,847.78	98.888470	2,723,171.01	-25,676.77	1.53
Original Face:		Base	2,884,919.000	99.820889	2,748,847.78	98.888470	2,723,171.01	-25,676.77	1.53
3137HCA93	FREDDIE MAC FHR 5404 AB					5.500000	25 Jan 2048		
		Local	1,691,306.680	99.894911	1,689,529.31	99.341180	1,680,164.01	-9,365.30	0.94
Original Face:		Base	2,000,000.000	99.894911	1,689,529.31	99.341180	1,680,164.01	-9,365.30	0.94
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	849,414.400	102.808437	873,269.67	91.080609	773,651.81	-99,617.86	0.43
Original Face:		Base	5,000,000.000	102.808437	873,269.67	91.080609	773,651.81	-99,617.86	0.43
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	552,007.300	100.331016	553,834.53	96.057850	530,246.34	-23,588.19	0.30
Original Face:		Base	5,000,000.000	100.331016	553,834.53	96.057850	530,246.34	-23,588.19	0.30

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	123,454.200	Local	104.884394	129,484.19	96.352880	118,951.68	-10,532.51	0.07
Original Face:	10,000,000.000	Base	104.884394	129,484.19	96.352880	118,951.68	-10,532.51	0.07
31398NY24	FANNIE MAE FNR 2010 123 PM				4.000000	25 Jul 2040		
	843,446.100	Local	105.338601	888,474.32	99.121000	836,032.21	-52,442.11	0.47
Original Face:	6,000,000.000	Base	105.338601	888,474.32	99.121000	836,032.21	-52,442.11	0.47
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	52,122.350	Local	103.827130	54,117.14	99.358590	51,788.03	-2,329.11	0.03
Original Face:	5,000,000.000	Base	103.827130	54,117.14	99.358590	51,788.03	-2,329.11	0.03
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	1,191,440.400	Local	95.238213	1,134,706.54	82.907660	987,795.36	-146,911.18	0.55
Original Face:	5,000,000.000	Base	95.238213	1,134,706.54	82.907660	987,795.36	-146,911.18	0.55
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	240,694.820	Local	100.672100	242,312.53	84.754130	203,998.80	-38,313.73	0.11
Original Face:	5,000,000.000	Base	100.672100	242,312.53	84.754130	203,998.80	-38,313.73	0.11
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	1,962,171.400	Local	101.227860	1,986,264.11	96.035569	1,884,382.47	-101,881.64	1.06
Original Face:	4,000,000.000	Base	101.227860	1,986,264.11	96.035569	1,884,382.47	-101,881.64	1.06
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB				3.855530	20 Jul 2067		
	467,818.290	Local	97.712208	457,115.58	98.584870	461,198.05	4,082.47	0.26
Original Face:	3,000,000.000	Base	97.712208	457,115.58	98.584870	461,198.05	4,082.47	0.26
38383UTL4	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA				4.000000	20 Aug 2042		
	2,884,295.300	Local	99.848924	2,879,937.83	99.008210	2,855,689.15	-24,248.68	1.60
Original Face:	5,675,162.000	Base	99.848924	2,879,937.83	99.008210	2,855,689.15	-24,248.68	1.60
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.984701	1,499,770.51	98.416905	1,476,253.58	-23,516.93	0.83
		Base	99.984701	1,499,770.51	98.416905	1,476,253.58	-23,516.93	0.83
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	2,500,000.000	Local	99.479604	2,486,990.10	66.532600	1,663,315.00	-823,675.10	0.93
		Base	99.479604	2,486,990.10	66.532600	1,663,315.00	-823,675.10	0.93

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.876967	4,993,848.34	94.341872	4,717,093.60	-276,754.74	2.65
		Base	99.876967	4,993,848.34	94.341872	4,717,093.60	-276,754.74	2.65
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	2,500,000.000	Local	99.898308	2,497,457.70	102.452841	2,561,321.03	63,863.33	1.44
		Base	99.898308	2,497,457.70	102.452841	2,561,321.03	63,863.33	1.44
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.956140	4,947,807.01	56.330458	2,816,522.90	-2,131,284.11	1.58
		Base	98.956140	4,947,807.01	56.330458	2,816,522.90	-2,131,284.11	1.58
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.806818	4,990,340.90	90.678250	4,533,912.50	-456,428.40	2.55
		Base	99.806818	4,990,340.90	90.678250	4,533,912.50	-456,428.40	2.55
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025		
	2,500,000.000	Local	100.021271	2,500,531.77	100.177294	2,504,432.35	3,900.58	1.41
		Base	100.021271	2,500,531.77	100.177294	2,504,432.35	3,900.58	1.41
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.798046	3,492,931.62	86.325997	3,021,409.90	-471,521.72	1.70
		Base	99.798046	3,492,931.62	86.325997	3,021,409.90	-471,521.72	1.70
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	1,539,000.000	Local	105.741774	1,627,365.90	90.855492	1,398,266.02	-229,099.88	0.79
		Base	105.741774	1,627,365.90	90.855492	1,398,266.02	-229,099.88	0.79
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.930493	4,996,524.67	86.979372	4,348,968.60	-647,556.07	2.44
		Base	99.930493	4,996,524.67	86.979372	4,348,968.60	-647,556.07	2.44
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				5.420000	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	101.097387	5,054,869.35	54,869.35	2.84
		Base	100.000000	5,000,000.00	101.097387	5,054,869.35	54,869.35	2.84
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.989485	2,499,737.12	94.895860	2,372,396.50	-127,340.62	1.33
		Base	99.989485	2,499,737.12	94.895860	2,372,396.50	-127,340.62	1.33

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	2,000,000.000	Local	99.961464	1,999,229.27	99.626964	1,992,539.28	-6,689.99	1.12
		Base	99.961464	1,999,229.27	99.626964	1,992,539.28	-6,689.99	1.12
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025		
	2,500,000.000	Local	100.228245	2,505,706.12	100.185156	2,504,628.90	-1,077.22	1.41
		Base	100.228245	2,505,706.12	100.185156	2,504,628.90	-1,077.22	1.41
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	5,000,000.000	Local	98.389719	4,919,485.93	98.925608	4,946,280.40	26,794.47	2.78
		Base	98.389719	4,919,485.93	98.925608	4,946,280.40	26,794.47	2.78
US DOLLAR Total								
	151,831,295.050	Local		151,817,440.73		140,370,199.65	-11,447,241.08	78.83
Original Face:	148,172,249.000	Base		151,817,440.73		140,370,199.65	-11,447,241.08	78.83
FIXED INCOME Total								
	151,831,295.050	Base		151,817,440.73		140,370,199.65	-11,447,241.08	78.83
Original Face:	148,172,249.000							

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

Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL

As of: *December 31, 2024*

View Date: *January 8, 2025*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		189,636,524.420	Base		189,507,157.61		178,058,832.28	-11,448,325.33	100.00
	Original Face:	148,172,249.000							

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			-675,278.800	1.000000	-675,278.80	1.000000	-675,278.80	0.00	0.06
		Base		1.000000	-675,278.80	1.000000	-675,278.80	0.00	0.06
US DOLLAR Total									
			-675,278.800		-675,278.80		-675,278.80	0.00	0.06
		Base			-675,278.80		-675,278.80	0.00	0.06
CASH Total									
			-675,278.800	Base	-675,278.80		-675,278.80	0.00	0.06
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
04821TNW1	ATLANTIC ASSET SECUR					4.550000	30 Jan 2025		
			5,000,000.000	99.633472	4,981,673.61	99.633472	4,981,673.61	0.00	0.41
		Base		99.633472	4,981,673.61	99.633472	4,981,673.61	0.00	0.41
07644ANT7	BEDFORD ROW FDG CORP					4.660000	27 Jan 2025		
			5,000,000.000	99.663444	4,983,172.22	99.663444	4,983,172.20	-0.02	0.41
		Base		99.663444	4,983,172.22	99.663444	4,983,172.20	-0.02	0.41
07644APS7	BEDFORD ROW FDG CORP					4.600000	26 Feb 2025		
			5,000,000.000	99.284444	4,964,222.22	99.284444	4,964,222.20	-0.02	0.41
		Base		99.284444	4,964,222.22	99.284444	4,964,222.20	-0.02	0.41
138994009	CANTOR FITZGERALD REPO REPO					4.400000	30 Jan 2025		
			27,000,000.000	100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	2.25
		Base		100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	2.25
16677JNT9	CHEVRON CORP					4.490000	27 Jan 2025		
			2,500,000.000	99.675722	2,491,893.06	99.675722	2,491,893.06	0.00	0.21
		Base		99.675722	2,491,893.06	99.675722	2,491,893.06	0.00	0.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17277AR17	CISCO SYSTEMS INC				4.600000	01 Apr 2025		
	2,091,000.000	Local	98.850000	2,066,953.50	98.875981	2,067,496.76	543.26	0.17
		Base	98.850000	2,066,953.50	98.875981	2,067,496.76	543.26	0.17
19121ANH0	COCA COLA COMPANY				5.120000	17 Jan 2025		
	5,000,000.000	Local	99.772444	4,988,622.22	99.772444	4,988,622.20	-0.02	0.41
		Base	99.772444	4,988,622.22	99.772444	4,988,622.20	-0.02	0.41
24422CPL1	DEERE JOHN CR INC				4.450000	20 Feb 2025		
	5,000,000.000	Local	99.381944	4,969,097.22	99.381944	4,969,097.20	-0.02	0.41
		Base	99.381944	4,969,097.22	99.381944	4,969,097.20	-0.02	0.41
2546R2NN2	WALT DISNEY CO				4.560000	22 Jan 2025		
	5,000,000.000	Local	99.734000	4,986,700.00	99.734000	4,986,700.00	0.00	0.41
		Base	99.734000	4,986,700.00	99.734000	4,986,700.00	0.00	0.41
30601VRG8	FAIRWAY FINANCE CORP				4.470000	16 Apr 2025		
	5,000,000.000	Local	98.696250	4,934,812.50	98.678141	4,933,907.05	-905.45	0.41
		Base	98.696250	4,934,812.50	98.678141	4,933,907.05	-905.45	0.41
34108ANG8	FLORIDA PWR + LGT CO				4.530000	16 Jan 2025		
	5,000,000.000	Local	99.811250	4,990,562.50	99.811250	4,990,562.50	0.00	0.42
		Base	99.811250	4,990,562.50	99.811250	4,990,562.50	0.00	0.42
38346LN93	GOTHAM FDG CORP				4.710000	09 Jan 2025		
	5,000,000.000	Local	99.895333	4,994,766.67	99.895333	4,994,766.65	-0.02	0.42
		Base	99.895333	4,994,766.67	99.895333	4,994,766.65	-0.02	0.42
38346LPR1	GOTHAM FDG CORP				4.600000	25 Feb 2025		
	5,000,000.000	Local	99.297222	4,964,861.11	99.297222	4,964,861.11	0.00	0.41
		Base	99.297222	4,964,861.11	99.297222	4,964,861.11	0.00	0.41
40060WPU0	GTA FDG LLC DISC				4.660000	28 Feb 2025		
	5,000,000.000	Local	99.249222	4,962,461.11	99.249222	4,962,461.11	0.00	0.41
		Base	99.249222	4,962,461.11	99.249222	4,962,461.11	0.00	0.41
40060WST0	GTA FDG LLC DISC				4.530000	27 May 2025		
	5,000,000.000	Local	98.162833	4,908,141.67	98.173933	4,908,696.65	554.98	0.41
		Base	98.162833	4,908,141.67	98.173933	4,908,696.65	554.98	0.41

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588LPU7	HALKIN FINANCE LLC USC					4.630000	28 Feb 2025		
		Local	5,000,000.000	99.254056	4,962,702.78	99.254056	4,962,702.80	0.02	0.41
		Base		99.254056	4,962,702.78	99.254056	4,962,702.80	0.02	0.41
43851TRN8	HONEYWELL INTERNATN					4.410000	22 Apr 2025		
		Local	5,000,000.000	98.640250	4,932,012.50	98.635239	4,931,761.95	-250.55	0.41
		Base		98.640250	4,932,012.50	98.635239	4,931,761.95	-250.55	0.41
46514TQB7	ISRAEL ST 05/26 1.68					1.680000	01 May 2026		
		Local	3,500,000.000	100.000000	3,500,000.00	96.580890	3,380,331.15	-119,668.85	0.28
		Base		100.000000	3,500,000.00	96.580890	3,380,331.15	-119,668.85	0.28
53127TPL1	LIBERTY FUNDING LLC					4.590000	20 Feb 2025		
		Local	5,000,000.000	99.362500	4,968,125.00	99.362500	4,968,125.00	0.00	0.41
		Base		99.362500	4,968,125.00	99.362500	4,968,125.00	0.00	0.41
53127TSM6	LIBERTY FUNDING LLC					4.510000	21 May 2025		
		Local	5,000,000.000	98.246111	4,912,305.55	98.258650	4,912,932.50	626.95	0.41
		Base		98.246111	4,912,305.55	98.258650	4,912,932.50	626.95	0.41
53245PN61	ELI LILLY + COMPANY					4.600000	06 Jan 2025		
		Local	4,000,000.000	99.936111	3,997,444.44	99.936111	3,997,444.44	0.00	0.33
		Base		99.936111	3,997,444.44	99.936111	3,997,444.44	0.00	0.33
56274LNQ3	MANHATTAN ASSET FDG.					4.660000	24 Jan 2025		
		Local	5,000,000.000	99.702278	4,985,113.89	99.702278	4,985,113.89	0.00	0.41
		Base		99.702278	4,985,113.89	99.702278	4,985,113.89	0.00	0.41
56274LP57	MANHATTAN ASSET FDG.					4.640000	05 Feb 2025		
		Local	5,000,000.000	99.548889	4,977,444.44	99.548889	4,977,444.44	0.00	0.41
		Base		99.548889	4,977,444.44	99.548889	4,977,444.44	0.00	0.41
63763PNQ8	NATIONAL SECS CLEARING					4.510000	24 Jan 2025		
		Local	5,000,000.000	99.711861	4,985,593.06	99.711861	4,985,593.06	0.00	0.41
		Base		99.711861	4,985,593.06	99.711861	4,985,593.06	0.00	0.41
64951WPQ1	NEW YORK LFE CAP COR					4.450000	24 Feb 2025		
		Local	6,000,000.000	99.332500	5,959,950.00	99.332500	5,959,950.00	0.00	0.50
		Base		99.332500	5,959,950.00	99.332500	5,959,950.00	0.00	0.50

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67983TP59	OLD LINE FUNDING LLC					4.610000	05 Feb 2025		
		Local	5,000,000.000	99.551806	4,977,590.28	99.551806	4,977,590.30	0.02	0.41
		Base		99.551806	4,977,590.28	99.551806	4,977,590.30	0.02	0.41
67983TRA6	OLD LINE FUNDING LLC					4.530000	10 Apr 2025		
		Local	5,000,000.000	98.754250	4,937,712.50	98.757407	4,937,870.35	157.85	0.41
		Base		98.754250	4,937,712.50	98.757407	4,937,870.35	157.85	0.41
71344TPE6	PEPSICO INC					4.840000	14 Feb 2025		
		Local	5,000,000.000	99.408444	4,970,422.22	99.408444	4,970,422.20	-0.02	0.41
		Base		99.408444	4,970,422.22	99.408444	4,970,422.20	-0.02	0.41
71708ENW1	PFIZER INC					4.530000	30 Jan 2025		
		Local	5,000,000.000	99.635083	4,981,754.17	99.635083	4,981,754.15	-0.02	0.41
		Base		99.635083	4,981,754.17	99.635083	4,981,754.15	-0.02	0.41
71708EQ32	PFIZER INC					4.450000	03 Mar 2025		
		Local	5,000,000.000	99.245972	4,962,298.61	99.238778	4,961,938.90	-359.71	0.41
		Base		99.245972	4,962,298.61	99.238778	4,961,938.90	-359.71	0.41
82124LQ47	SHEFFIELD RECEIVABLE					4.600000	04 Mar 2025		
		Local	5,000,000.000	99.207778	4,960,388.89	99.214075	4,960,703.75	314.86	0.41
		Base		99.207778	4,960,388.89	99.214075	4,960,703.75	314.86	0.41
82124LQ70	SHEFFIELD RECEIVABLE					4.600000	07 Mar 2025		
		Local	5,000,000.000	99.169444	4,958,472.22	99.176467	4,958,823.35	351.13	0.41
		Base		99.169444	4,958,472.22	99.176467	4,958,823.35	351.13	0.41
88602TNG4	THUNDER BAY FNDNG LLC					4.900000	16 Jan 2025		
		Local	5,000,000.000	99.795833	4,989,791.67	99.795833	4,989,791.65	-0.02	0.41
		Base		99.795833	4,989,791.67	99.795833	4,989,791.65	-0.02	0.41
89233GN36	TOYOTA MOTOR CREDIT					5.110000	03 Jan 2025		
		Local	2,000,000.000	99.971611	1,999,432.22	99.971611	1,999,432.22	0.00	0.17
		Base		99.971611	1,999,432.22	99.971611	1,999,432.22	0.00	0.17
912797KS5	TREASURY BILL 04/25 0.00000					4.882500	17 Apr 2025		
		Local	25,000,000.000	98.562375	24,640,593.75	98.786426	24,696,606.50	56,012.75	2.05
		Base		98.562375	24,640,593.75	98.786426	24,696,606.50	56,012.75	2.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797LB1	TREASURY BILL 05/25 0.00000					4.324000	15 May 2025		
		Local	5,000,000.000	98.390511	4,919,525.56	98.470485	4,923,524.25	3,998.69	0.41
		Base		98.390511	4,919,525.56	98.470485	4,923,524.25	3,998.69	0.41
912797LW5	TREASURY BILL 07/25 0.00000					4.323500	10 Jul 2025		
		Local	20,000,000.000	97.718153	19,543,630.55	97.846625	19,569,325.00	25,694.45	1.63
		Base		97.718153	19,543,630.55	97.846625	19,569,325.00	25,694.45	1.63
912797MG9	TREASURY BILL 08/25 0.00000					4.229000	07 Aug 2025		
		Local	5,000,000.000	97.439105	4,871,955.27	97.535141	4,876,757.05	4,801.78	0.41
		Base		97.439105	4,871,955.27	97.535141	4,876,757.05	4,801.78	0.41
912797MH7	TREASURY BILL 09/25 0.00000					4.206000	04 Sep 2025		
		Local	5,000,000.000	97.125900	4,856,295.00	97.235243	4,861,762.15	5,467.15	0.40
		Base		97.125900	4,856,295.00	97.235243	4,861,762.15	5,467.15	0.40
912797MS3	TREASURY BILL 10/25 0.00000					4.201500	02 Oct 2025		
		Local	5,000,000.000	96.802192	4,840,109.59	96.943860	4,847,193.00	7,083.41	0.40
		Base		96.802192	4,840,109.59	96.943860	4,847,193.00	7,083.41	0.40
912797NA1	TREASURY BILL 10/25 0.00000					4.170000	30 Oct 2025		
		Local	5,000,000.000	96.501833	4,825,091.67	96.655639	4,832,781.95	7,690.28	0.40
		Base		96.501833	4,825,091.67	96.655639	4,832,781.95	7,690.28	0.40
912797ND5	TREASURY BILL 05/25 0.00000					4.321500	01 May 2025		
		Local	5,000,000.000	98.559500	4,927,975.00	98.625509	4,931,275.45	3,300.45	0.41
		Base		98.559500	4,927,975.00	98.625509	4,931,275.45	3,300.45	0.41
912797NM5	TREASURY BILL 05/25 0.00000					4.317500	22 May 2025		
		Local	5,000,000.000	98.308979	4,915,448.96	98.392317	4,919,615.85	4,166.89	0.41
		Base		98.308979	4,915,448.96	98.392317	4,919,615.85	4,166.89	0.41
912797NS2	TREASURY BILL 03/25 0.00000					4.377500	25 Mar 2025		
		Local	5,000,000.000	98.990743	4,949,537.15	99.048159	4,952,407.95	2,870.80	0.41
		Base		98.990743	4,949,537.15	99.048159	4,952,407.95	2,870.80	0.41
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					4.590000	02 Jan 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.83
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.83

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					4.360000	30 Jan 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.42
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.42
94107MN77	WASTE MANAGEMENT INC					4.670000	07 Jan 2025		
		Local	5,000,000.000	99.922167	4,996,108.33	99.922167	4,996,108.35	0.02	0.42
		Base		99.922167	4,996,108.33	99.922167	4,996,108.35	0.02	0.42
979QHR003	SOUTH STREET REPO					4.550000	02 Jan 2025		
		Local	529,023,428.270	100.000000	529,023,428.27	100.000000	529,023,428.27	0.00	44.00
		Base		100.000000	529,023,428.27	100.000000	529,023,428.27	0.00	44.00
US DOLLAR Total									
		Local	816,114,428.270		813,416,193.15		813,418,644.17	2,451.02	67.65
		Base			813,416,193.15		813,418,644.17	2,451.02	67.65

CASH EQUIVALENT Total

	Base	816,114,428.270		813,416,193.15		813,418,644.17	2,451.02	67.65

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85					4.850000	04 Apr 2027		
		Local	3,000,000.000	99.961767	2,998,853.02	100.712730	3,021,381.90	22,528.88	0.25
		Base		99.961767	2,998,853.02	100.712730	3,021,381.90	22,528.88	0.25
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	2,000,000.000	99.901851	1,998,037.02	97.611040	1,952,220.80	-45,816.22	0.16
		Base		99.901851	1,998,037.02	97.611040	1,952,220.80	-45,816.22	0.16
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
		Local	2,000,000.000	99.998086	1,999,961.72	100.132245	2,002,644.90	2,683.18	0.17
		Base		99.998086	1,999,961.72	100.132245	2,002,644.90	2,683.18	0.17
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR					5.389000	28 Jul 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	101.101768	5,055,088.40	55,088.40	0.42
		Base		100.000000	5,000,000.00	101.101768	5,055,088.40	55,088.40	0.42

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	2,000,000.000	99.999124	1,999,982.48	99.897217	1,997,944.34	-2,038.14	0.17
		Base		99.999124	1,999,982.48	99.897217	1,997,944.34	-2,038.14	0.17
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR					5.380000	12 Jan 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.418844	2,008,376.88	8,376.88	0.17
		Base		100.000000	2,000,000.00	100.418844	2,008,376.88	8,376.88	0.17
037833ES5	APPLE INC SR UNSECURED 05/26 4.421					4.421000	08 May 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	99.841322	2,995,239.66	-4,760.34	0.25
		Base		100.000000	3,000,000.00	99.841322	2,995,239.66	-4,760.34	0.25
06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4					5.400000	25 Jan 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	99.813243	4,990,662.15	-9,337.85	0.42
		Base		100.000000	5,000,000.00	99.813243	4,990,662.15	-9,337.85	0.42
06055JEC9	BANK OF AMERICA CORP SR UNSECURED 04/28 5.5					5.500000	19 Apr 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.431506	5,021,575.30	21,575.30	0.42
		Base		100.000000	5,000,000.00	100.431506	5,021,575.30	21,575.30	0.42
06055JHK8	BANK OF AMERICA CORP SR UNSECURED 12/27 5					5.000000	06 Dec 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.194586	5,009,729.30	9,729.30	0.42
		Base		100.000000	5,000,000.00	100.194586	5,009,729.30	9,729.30	0.42
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					2.650000	18 Nov 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	85.056000	1,701,120.00	-298,880.00	0.14
		Base		100.000000	2,000,000.00	85.056000	1,701,120.00	-298,880.00	0.14
06367UEF0	BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR					4.770000	13 Feb 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.41
		Base		100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.41
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05					1.050000	19 Feb 2027		
		Local	5,000,000.000	91.361284	4,568,064.21	91.858531	4,592,926.55	24,862.34	0.38
		Base		91.361284	4,568,064.21	91.858531	4,592,926.55	24,862.34	0.38
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5					5.000000	30 Sep 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.744195	2,962,325.85	-37,674.15	0.25
		Base		100.000000	3,000,000.00	98.744195	2,962,325.85	-37,674.15	0.25

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06405LAD3	BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR					5.148000	22 May 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.128755	3,003,862.65	3,862.65	0.25
		Base		100.000000	3,000,000.00	100.128755	3,003,862.65	3,862.65	0.25
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					4.990000	25 Apr 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.071531	2,001,430.62	1,430.62	0.17
		Base		100.000000	2,000,000.00	100.071531	2,001,430.62	1,430.62	0.17
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					4.830000	10 Jan 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.004717	2,000,094.34	94.34	0.17
		Base		100.000000	2,000,000.00	100.004717	2,000,094.34	94.34	0.17
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45					1.450000	10 Jan 2025		
		Local	2,000,000.000	99.999443	1,999,988.85	99.909508	1,998,190.16	-1,798.69	0.17
		Base		99.999443	1,999,988.85	99.909508	1,998,190.16	-1,798.69	0.17
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR					5.164000	18 Feb 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.987184	1,999,743.68	-256.32	0.17
		Base		100.000000	2,000,000.00	99.987184	1,999,743.68	-256.32	0.17
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55					5.550000	23 Jan 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	99.334614	2,980,038.42	-19,961.58	0.25
		Base		100.000000	3,000,000.00	99.334614	2,980,038.42	-19,961.58	0.25
096919AB1	BMW VEHICLE OWNER TRUST BMWOT 2024 A A2A					5.420000	25 Feb 2027		
		Local	2,082,842.780	99.998686	2,082,815.42	100.409800	2,091,378.27	8,562.85	0.17
Original Face:		Base	2,250,000.000	99.998686	2,082,815.42	100.409800	2,091,378.27	8,562.85	0.17
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2					5.900000	16 Feb 2027		
		Local	2,006,467.920	99.999026	2,006,448.38	100.361900	2,013,729.33	7,280.95	0.17
Original Face:		Base	5,000,000.000	99.999026	2,006,448.38	100.361900	2,013,729.33	7,280.95	0.17
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					4.023000	09 May 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.754221	1,995,084.42	-4,915.58	0.17
		Base		100.000000	2,000,000.00	99.754221	1,995,084.42	-4,915.58	0.17
13607XG43	CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3					5.300000	28 Feb 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	99.748962	2,992,468.86	-7,531.14	0.25
		Base		100.000000	3,000,000.00	99.748962	2,992,468.86	-7,531.14	0.25

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13607XMK0	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 VAR					5.333000	02 Sep 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.025527	3,000,765.81	765.81	0.25
		Base		100.000000	3,000,000.00	100.025527	3,000,765.81	765.81	0.25
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
		Local	2,000,000.000	99.983897	1,999,677.93	99.600539	1,992,010.78	-7,667.15	0.17
		Base		99.983897	1,999,677.93	99.600539	1,992,010.78	-7,667.15	0.17
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
		Local	2,000,000.000	99.991153	1,999,823.06	100.276540	2,005,530.80	5,707.74	0.17
		Base		99.991153	1,999,823.06	100.276540	2,005,530.80	5,707.74	0.17
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR					4.930000	15 Nov 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	100.145000	3,004,350.00	4,350.00	0.25
		Base		100.000000	3,000,000.00	100.145000	3,004,350.00	4,350.00	0.25
17290AH45	CITIGROUP INC SR UNSECURED 03/28 5.55					5.550000	22 Mar 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.467445	5,023,372.25	23,372.25	0.42
		Base		100.000000	5,000,000.00	100.467445	5,023,372.25	23,372.25	0.42
17291LZ65	CITIGROUP GLOBAL MARKETS COMPANY GUAR 12/25 4.8					4.800000	29 Dec 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.926980	4,996,349.00	-3,651.00	0.42
		Base		100.000000	5,000,000.00	99.926980	4,996,349.00	-3,651.00	0.42
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR					5.061000	21 Feb 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.943131	1,998,862.62	-1,137.38	0.17
		Base		100.000000	2,000,000.00	99.943131	1,998,862.62	-1,137.38	0.17
18978JAB4	CNH EQUIPMENT TRUST CNH 2024 B A2A					5.420000	15 Oct 2027		
		Local	2,300,000.000	99.994570	2,299,875.11	100.564170	2,312,975.91	13,100.80	0.19
Original Face:		Base	2,300,000.000	99.994570	2,299,875.11	100.564170	2,312,975.91	13,100.80	0.19
21688AAV4	COOPERAT RABOBANK UA/NY 01/25 5					5.000000	13 Jan 2025		
		Local	5,000,000.000	99.999748	4,999,987.39	100.010776	5,000,538.80	551.41	0.42
		Base		99.999748	4,999,987.39	100.010776	5,000,538.80	551.41	0.42
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	3,000,000.000	99.923671	2,997,710.14	100.133858	3,004,015.74	6,305.60	0.25
		Base		99.923671	2,997,710.14	100.133858	3,004,015.74	6,305.60	0.25

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	46,682.490	100.386098	46,862.73	98.483468	45,974.54	-888.19	0.00
	Original Face:	Base	2,096,032.000	100.386098	46,862.73	98.483468	45,974.54	-888.19	0.00
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
		Local	202,459.800	100.578703	203,631.44	99.476665	201,400.26	-2,231.18	0.02
	Original Face:	Base	5,000,000.000	100.578703	203,631.44	99.476665	201,400.26	-2,231.18	0.02
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125					4.125000	18 Aug 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	99.537713	2,488,442.83	-11,557.17	0.21
		Base		100.000000	2,500,000.00	99.537713	2,488,442.83	-11,557.17	0.21
3130AYE69	FEDERAL HOME LOAN BANK BONDS 01/26 VAR					4.570000	13 Jan 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.002631	5,000,131.55	131.55	0.42
		Base		100.000000	5,000,000.00	100.002631	5,000,131.55	131.55	0.42
3130B3TT0	FEDERAL HOME LOAN BANK BONDS 11/29 5.1					5.100000	27 Nov 2029		
		Local	5,000,000.000	100.000000	5,000,000.00	99.864747	4,993,237.35	-6,762.65	0.42
		Base		100.000000	5,000,000.00	99.864747	4,993,237.35	-6,762.65	0.42
3130B43K5	FEDERAL HOME LOAN BANK BONDS 12/27 5					5.000000	15 Dec 2027		
		Local	7,500,000.000	100.000000	7,500,000.00	99.899236	7,492,442.70	-7,557.30	0.62
		Base		100.000000	7,500,000.00	99.899236	7,492,442.70	-7,557.30	0.62
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	1,481,261.230	103.681588	1,535,795.17	91.203116	1,350,956.40	-184,838.77	0.11
	Original Face:	Base	8,645,247.000	103.681588	1,535,795.17	91.203116	1,350,956.40	-184,838.77	0.11
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	399,061.670	103.622247	413,516.67	91.201636	363,950.77	-49,565.90	0.03
	Original Face:	Base	4,322,624.000	103.622247	413,516.67	91.201636	363,950.77	-49,565.90	0.03
3133EP5M3	FEDERAL FARM CREDIT BANK BONDS 03/26 VAR					4.475000	18 Mar 2026		
		Local	5,000,000.000	100.005513	5,000,275.66	100.018677	5,000,933.85	658.19	0.42
		Base		100.005513	5,000,275.66	100.018677	5,000,933.85	658.19	0.42
3133EPUX1	FEDERAL FARM CREDIT BANK BONDS 09/28 5.36					5.360000	05 Sep 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.109612	5,005,480.60	5,480.60	0.42
		Base		100.000000	5,000,000.00	100.109612	5,005,480.60	5,480.60	0.42

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133ERMV0	FEDERAL FARM CREDIT BANK BONDS 04/27 5.18					5.180000	30 Apr 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	99.943421	4,997,171.05	-2,828.95	0.42
		Base		100.000000	5,000,000.00	99.943421	4,997,171.05	-2,828.95	0.42
3133ERNG2	FEDERAL FARM CREDIT BANK BONDS 11/28 5.34					5.340000	06 Nov 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	99.998980	4,999,949.00	-51.00	0.42
		Base		100.000000	5,000,000.00	99.998980	4,999,949.00	-51.00	0.42
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.840319	2,995,209.57	-4,790.43	0.25
		Base		100.000000	3,000,000.00	99.840319	2,995,209.57	-4,790.43	0.25
3134GYD58	FREDDIE MAC NOTES 10/25 5					5.000000	30 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.595133	5,029,756.65	29,756.65	0.42
		Base		100.000000	5,000,000.00	100.595133	5,029,756.65	29,756.65	0.42
3134HAUR2	FREDDIE MAC NOTES 10/27 5					5.000000	21 Oct 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.003357	5,000,167.85	167.85	0.42
		Base		100.000000	5,000,000.00	100.003357	5,000,167.85	167.85	0.42
3135G07K3	FANNIE MAE NOTES 09/26 VAR					4.510000	11 Sep 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	99.996007	1,999,920.14	-79.86	0.17
		Base		100.000000	2,000,000.00	99.996007	1,999,920.14	-79.86	0.17
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	187,973.930	101.173083	190,179.02	91.765490	172,495.20	-17,683.82	0.01
Original Face:		Base	4,322,624.000	101.173083	190,179.02	91.765490	172,495.20	-17,683.82	0.01
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	274,709.070	101.081118	277,679.00	88.704350	243,678.89	-34,000.11	0.02
Original Face:		Base	4,322,624.000	101.081118	277,679.00	88.704350	243,678.89	-34,000.11	0.02
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	265,833.140	100.623263	267,489.98	94.374880	250,879.71	-16,610.27	0.02
Original Face:		Base	5,111,816.000	100.623263	267,489.98	94.374880	250,879.71	-16,610.27	0.02
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	206,900.630	99.899005	206,691.67	95.819330	198,250.80	-8,440.87	0.02
Original Face:		Base	4,322,624.000	99.899005	206,691.67	95.819330	198,250.80	-8,440.87	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	458,526.140	101.192231	463,992.83	93.715470	429,709.93	-34,282.90	0.04
Original Face:		Base	5,326,337.000	101.192231	463,992.83	93.715470	429,709.93	-34,282.90	0.04
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	206,900.630	100.097728	207,102.83	96.124140	198,881.45	-8,221.38	0.02
Original Face:		Base	4,322,624.000	100.097728	207,102.83	96.124140	198,881.45	-8,221.38	0.02
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	458,036.250	100.545252	460,533.70	87.585680	401,174.16	-59,359.54	0.03
Original Face:		Base	8,645,247.000	100.545252	460,533.70	87.585680	401,174.16	-59,359.54	0.03
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	503,048.380	101.226447	509,218.00	88.704350	446,225.80	-62,992.20	0.04
Original Face:		Base	6,483,935.000	101.226447	509,218.00	88.704350	446,225.80	-62,992.20	0.04
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	122,794.030	99.949476	122,731.99	97.024970	119,140.87	-3,591.12	0.01
Original Face:		Base	4,322,624.000	99.949476	122,731.99	97.024970	119,140.87	-3,591.12	0.01
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	372,717.470	99.701946	371,606.57	90.118270	335,886.54	-35,720.03	0.03
Original Face:		Base	4,507,221.000	99.701946	371,606.57	90.118270	335,886.54	-35,720.03	0.03
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	750,001.300	98.929074	741,969.34	91.414100	685,606.94	-56,362.40	0.06
Original Face:		Base	5,000,000.000	98.929074	741,969.34	91.414100	685,606.94	-56,362.40	0.06
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	23,817.930	98.670413	23,501.25	98.316610	23,416.98	-84.27	0.00
Original Face:		Base	2,161,312.000	98.670413	23,501.25	98.316610	23,416.98	-84.27	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	53,411.170	99.982569	53,401.86	97.778370	52,224.57	-1,177.29	0.00
Original Face:		Base	2,161,312.000	99.982569	53,401.86	97.778370	52,224.57	-1,177.29	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	47,044.470	99.965267	47,028.13	97.990340	46,099.04	-929.09	0.00
Original Face:		Base	2,472,541.000	99.965267	47,028.13	97.990340	46,099.04	-929.09	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	88,453.250	100.064373	88,510.19	98.471400	87,101.15	-1,409.04	0.01
Original Face:		Base	4,322,624.000	100.064373	88,510.19	98.471400	87,101.15	-1,409.04	0.01
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	267,014.180	100.025811	267,083.10	96.252100	257,006.76	-10,076.34	0.02
Original Face:		Base	5,619,411.000	100.025811	267,083.10	96.252100	257,006.76	-10,076.34	0.02
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	724,163.280	101.007421	731,458.65	89.323250	646,846.18	-84,612.47	0.05
Original Face:		Base	4,322,624.000	101.007421	731,458.65	89.323250	646,846.18	-84,612.47	0.05
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	415,353.610	100.018943	415,432.29	91.677970	380,787.76	-34,644.53	0.03
Original Face:		Base	4,322,624.000	100.018943	415,432.29	91.677970	380,787.76	-34,644.53	0.03
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	1,038,383.860	100.587126	1,044,480.48	92.403390	959,501.89	-84,978.59	0.08
Original Face:		Base	10,806,559.000	100.587126	1,044,480.48	92.403390	959,501.89	-84,978.59	0.08
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	707,439.770	99.924760	706,907.49	90.127960	637,601.03	-69,306.46	0.05
Original Face:		Base	6,483,935.000	99.924760	706,907.49	90.127960	637,601.03	-69,306.46	0.05
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	338,597.460	101.540215	343,812.59	97.365060	329,675.62	-14,136.97	0.03
Original Face:		Base	6,000,000.000	101.540215	343,812.59	97.365060	329,675.62	-14,136.97	0.03
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	1,588,239.380	100.331012	1,593,496.65	96.057850	1,525,628.60	-67,868.05	0.13
Original Face:		Base	14,386,036.000	100.331012	1,593,496.65	96.057850	1,525,628.60	-67,868.05	0.13
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	542,619.060	101.081949	548,489.92	97.033186	526,520.56	-21,969.36	0.04
Original Face:		Base	6,483,935.000	101.081949	548,489.92	97.033186	526,520.56	-21,969.36	0.04
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	152,713.980	100.758771	153,872.73	96.736810	147,730.63	-6,142.10	0.01
Original Face:		Base	33,932,595.000	100.758771	153,872.73	96.736810	147,730.63	-6,142.10	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	234,030.470	104.884744	245,462.26	96.352880	225,495.10	-19,967.16	0.02
	Original Face:	Base	18,956,866.000	104.884744	245,462.26	96.352880	225,495.10	-19,967.16	0.02
31398NAR5	FANNIE MAE FNR 2010 102 FB					5.080000	25 Sep 2040		
		Local	2,972,137.500	99.199969	2,948,359.49	98.527000	2,928,357.91	-20,001.58	0.24
	Original Face:	Base	90,000,000.000	99.199969	2,948,359.49	98.527000	2,928,357.91	-20,001.58	0.24
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	67,591.590	103.827059	70,178.36	99.358590	67,158.05	-3,020.31	0.01
	Original Face:	Base	6,483,935.000	103.827059	70,178.36	99.358590	67,158.05	-3,020.31	0.01
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR					5.399000	01 May 2053		
		Local	2,562,882.900	100.213583	2,568,356.78	100.381556	2,572,661.73	4,304.95	0.21
	Original Face:	Base	3,000,000.000	100.213583	2,568,356.78	100.381556	2,572,661.73	4,304.95	0.21
38014AAA9	GM FINANCIAL SECURITIZED TERM GMCAR 2024 4 A1					4.737000	16 Oct 2025		
		Local	1,068,133.670	100.000000	1,068,133.67	100.054940	1,068,720.50	586.83	0.09
	Original Face:	Base	2,000,000.000	100.000000	1,068,133.67	100.054940	1,068,720.50	586.83	0.09
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR					3.000000	31 Jan 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.809648	1,996,192.96	-3,807.04	0.17
		Base		100.000000	2,000,000.00	99.809648	1,996,192.96	-3,807.04	0.17
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	745,078.150	101.619450	757,144.32	92.583410	689,818.76	-67,325.56	0.06
	Original Face:	Base	7,989,505.000	101.619450	757,144.32	92.583410	689,818.76	-67,325.56	0.06
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,382,880.800	95.238213	2,269,413.08	82.907660	1,975,590.71	-293,822.37	0.16
	Original Face:	Base	10,000,000.000	95.238213	2,269,413.08	82.907660	1,975,590.71	-293,822.37	0.16
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	490,883.000	98.023103	481,178.75	90.378510	443,652.74	-37,526.01	0.04
	Original Face:	Base	5,000,000.000	98.023103	481,178.75	90.378510	443,652.74	-37,526.01	0.04
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	481,389.640	100.672096	484,625.04	84.754130	407,997.60	-76,627.44	0.03
	Original Face:	Base	10,000,000.000	100.672096	484,625.04	84.754130	407,997.60	-76,627.44	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,886,443.650	96.855901	1,827,131.99	85.173180	1,606,744.05	-220,387.94	0.13
	Original Face:	Base	5,000,000.000	96.855901	1,827,131.99	85.173180	1,606,744.05	-220,387.94	0.13
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	1,246,642.670	103.059039	1,284,777.96	101.707520	1,267,929.34	-16,848.62	0.11
	Original Face:	Base	3,000,000.000	103.059039	1,284,777.96	101.707520	1,267,929.34	-16,848.62	0.11
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	2,036,067.840	99.653053	2,029,003.76	100.450650	2,045,243.38	16,239.62	0.17
	Original Face:	Base	3,000,000.000	99.653053	2,029,003.76	100.450650	2,045,243.38	16,239.62	0.17
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		Local	2,000,000.000	99.722864	1,994,457.28	100.959420	2,019,188.40	24,731.12	0.17
		Base		99.722864	1,994,457.28	100.959420	2,019,188.40	24,731.12	0.17
437930AB6	HONDA AUTO RECEIVABLES OWNER T HAROT 2024 2 A2					5.480000	18 Nov 2026		
		Local	5,870,123.970	99.998871	5,870,057.70	100.436940	5,895,772.89	25,715.19	0.49
	Original Face:	Base	6,000,000.000	99.998871	5,870,057.70	100.436940	5,895,772.89	25,715.19	0.49
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6					4.600000	05 Feb 2027		
		Local	15,000,000.000	99.887426	14,983,113.92	100.043649	15,006,547.35	23,433.43	1.25
		Base		99.887426	14,983,113.92	100.043649	15,006,547.35	23,433.43	1.25
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.597253	1,991,945.06	-8,054.94	0.17
		Base		100.000000	2,000,000.00	99.597253	1,991,945.06	-8,054.94	0.17
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
		Local	3,000,000.000	99.924853	2,997,745.58	99.921401	2,997,642.03	-103.55	0.25
		Base		99.924853	2,997,745.58	99.921401	2,997,642.03	-103.55	0.25
46514BBF3	ISRAEL ST 04/25 4.94					4.940000	01 Apr 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.865230	4,993,261.50	-6,738.50	0.42
		Base		100.000000	5,000,000.00	99.865230	4,993,261.50	-6,738.50	0.42
46514BCL9	ISRAEL ST 06/26 5.1					5.100000	01 Jun 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.237092	4,961,854.60	-38,145.40	0.41
		Base		100.000000	5,000,000.00	99.237092	4,961,854.60	-38,145.40	0.41

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47786WAB6	JOHN DEERE OWNER TRUST JDOT 2024 B A2A					5.420000	17 May 2027		
		Local	4,000,000.000	99.995229	3,999,809.16	100.633070	4,025,322.80	25,513.64	0.33
Original Face:		Base	4,000,000.000	99.995229	3,999,809.16	100.633070	4,025,322.80	25,513.64	0.33
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2					5.760000	17 Aug 2026		
		Local	1,921,430.390	99.996165	1,921,356.71	100.237700	1,925,997.63	4,640.92	0.16
Original Face:		Base	5,000,000.000	99.996165	1,921,356.71	100.237700	1,925,997.63	4,640.92	0.16
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
		Local	1,059,930.630	99.997010	1,059,898.94	100.112030	1,061,118.07	1,219.13	0.09
Original Face:		Base	4,000,000.000	99.997010	1,059,898.94	100.112030	1,061,118.07	1,219.13	0.09
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11					5.110000	08 Dec 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	101.057200	2,021,144.00	21,144.00	0.17
		Base		100.000000	2,000,000.00	101.057200	2,021,144.00	21,144.00	0.17
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5					5.000000	27 Feb 2026		
		Local	2,000,000.000	99.933612	1,998,672.24	100.001135	2,000,022.70	1,350.46	0.17
		Base		99.933612	1,998,672.24	100.001135	2,000,022.70	1,350.46	0.17
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	1,000,000.000	99.949948	999,499.48	98.905020	989,050.20	-10,449.28	0.08
		Base		99.949948	999,499.48	98.905020	989,050.20	-10,449.28	0.08
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05					4.050000	25 Aug 2025		
		Local	2,000,000.000	99.991168	1,999,823.35	99.731051	1,994,621.02	-5,202.33	0.17
		Base		99.991168	1,999,823.35	99.731051	1,994,621.02	-5,202.33	0.17
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125					5.125000	30 Sep 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.817313	2,994,519.39	-5,480.61	0.25
		Base		100.000000	3,000,000.00	99.817313	2,994,519.39	-5,480.61	0.25
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1					5.100000	06 May 2027		
		Local	4,000,000.000	99.950602	3,998,024.07	100.792782	4,031,711.28	33,687.21	0.34
		Base		99.950602	3,998,024.07	100.792782	4,031,711.28	33,687.21	0.34
64105MAA9	NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65					4.650000	12 Mar 2029		
		Local	5,000,000.000	99.871951	4,993,597.55	99.906510	4,995,325.50	1,727.95	0.42
		Base		99.871951	4,993,597.55	99.906510	4,995,325.50	1,727.95	0.42

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25					5.250000	13 Mar 2026		
		Local	3,000,000.000	99.986230	2,999,586.91	100.843146	3,025,294.38	25,707.47	0.25
		Base		99.986230	2,999,586.91	100.843146	3,025,294.38	25,707.47	0.25
64953BBP2	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/27 VAR					5.020000	28 Jun 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	99.940538	4,997,026.90	-2,973.10	0.42
		Base		100.000000	5,000,000.00	99.940538	4,997,026.90	-2,973.10	0.42
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45					4.450000	30 Mar 2026		
		Local	3,000,000.000	99.971184	2,999,135.51	99.923621	2,997,708.63	-1,426.88	0.25
		Base		99.971184	2,999,135.51	99.923621	2,997,708.63	-1,426.88	0.25
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR					4.770000	13 Feb 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.219974	3,006,599.22	6,599.22	0.25
		Base		100.000000	3,000,000.00	100.219974	3,006,599.22	6,599.22	0.25
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					4.930000	10 Mar 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.058038	2,001,160.76	1,160.76	0.17
		Base		100.000000	2,000,000.00	100.058038	2,001,160.76	1,160.76	0.17
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15					5.150000	30 Dec 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	98.070021	4,903,501.05	-96,498.95	0.41
		Base		100.000000	5,000,000.00	98.070021	4,903,501.05	-96,498.95	0.41
78014RQU7	ROYAL BANK OF CANADA 10/26 1					5.200000	17 Oct 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.987022	4,999,351.10	-648.90	0.42
		Base		100.000000	5,000,000.00	99.987022	4,999,351.10	-648.90	0.42
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					5.380000	25 Jan 2029		
		Local	347,373.350	100.000003	347,373.36	97.491290	338,658.76	-8,714.60	0.03
Original Face:		Base	2,161,312.000	100.000003	347,373.36	97.491290	338,658.76	-8,714.60	0.03
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.420000	03 Mar 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	101.097387	2,021,947.74	21,947.74	0.17
		Base		100.000000	2,000,000.00	101.097387	2,021,947.74	21,947.74	0.17
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR					5.400000	25 Jul 2032		
		Local	2,118,629.820	100.000000	2,118,629.82	99.185527	2,101,374.15	-17,255.67	0.17
Original Face:		Base	3,000,000.000	100.000000	2,118,629.82	99.185527	2,101,374.15	-17,255.67	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464					5.464000	13 Jan 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.759146	2,015,182.92	15,182.92	0.17
		Base		100.000000	2,000,000.00	100.759146	2,015,182.92	15,182.92	0.17
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875					3.875000	15 Mar 2028		
		Local	3,000,000.000	99.457025	2,983,710.75	98.652409	2,959,572.27	-24,138.48	0.25
		Base		99.457025	2,983,710.75	98.652409	2,959,572.27	-24,138.48	0.25
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3					3.000000	31 Dec 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	97.095496	2,912,864.88	-87,135.12	0.24
		Base		100.000000	3,000,000.00	97.095496	2,912,864.88	-87,135.12	0.24
89114X6S7	TORONTO DOMINION BANK SR UNSECURED 03/28 5.6					5.600000	14 Mar 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	100.379018	3,011,370.54	11,370.54	0.25
		Base		100.000000	3,000,000.00	100.379018	3,011,370.54	11,370.54	0.25
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766					3.766000	06 Jun 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.628617	1,992,572.34	-7,427.66	0.17
		Base		100.000000	2,000,000.00	99.628617	1,992,572.34	-7,427.66	0.17
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR					5.390000	06 Jun 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.304707	2,006,094.14	6,094.14	0.17
		Base		100.000000	2,000,000.00	100.304707	2,006,094.14	6,094.14	0.17
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103					5.103000	09 Jan 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.463909	5,023,195.45	23,195.45	0.42
		Base		100.000000	5,000,000.00	100.463909	5,023,195.45	23,195.45	0.42
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156					5.156000	10 Jan 2028		
		Local	2,000,000.000	100.000000	2,000,000.00	100.467245	2,009,344.90	9,344.90	0.17
		Base		100.000000	2,000,000.00	100.467245	2,009,344.90	9,344.90	0.17
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	2,000,000.000	99.995837	1,999,916.73	96.747213	1,934,944.26	-64,972.47	0.16
		Base		99.995837	1,999,916.73	96.747213	1,934,944.26	-64,972.47	0.16
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65					3.650000	18 Aug 2025		
		Local	2,000,000.000	99.980290	1,999,605.79	99.472304	1,989,446.08	-10,159.71	0.17
		Base		99.980290	1,999,605.79	99.472304	1,989,446.08	-10,159.71	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4					5.400000	10 Nov 2025		
		Local	2,000,000.000	99.964413	1,999,288.25	100.801149	2,016,022.98	16,734.73	0.17
		Base		99.964413	1,999,288.25	100.801149	2,016,022.98	16,734.73	0.17
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8					4.800000	10 Jan 2025		
		Local	3,000,000.000	99.999453	2,999,983.60	100.002093	3,000,062.79	79.19	0.25
		Base		99.999453	2,999,983.60	100.002093	3,000,062.79	79.19	0.25
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25					5.250000	01 Jun 2027		
		Local	5,000,000.000	99.763527	4,988,176.35	101.132984	5,056,649.20	68,472.85	0.42
		Base		99.763527	4,988,176.35	101.132984	5,056,649.20	68,472.85	0.42
90331HPP2	US BANK NA CINCINNATI SR UNSECURED 10/27 VAR					4.507000	22 Oct 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	99.442295	9,944,229.50	-55,770.50	0.83
		Base		100.000000	10,000,000.00	99.442295	9,944,229.50	-55,770.50	0.83
912797MZ7	TREASURY BILL 01/25 0.00000						28 Jan 2025		
		Local	5,000,000.000	99.663475	4,983,173.74	99.697028	4,984,851.40	1,677.66	0.41
		Base		99.663475	4,983,173.74	99.697028	4,984,851.40	1,677.66	0.41
912797NN3	TREASURY BILL 05/25 0.00000					0.010000	29 May 2025		
		Local	5,000,000.000	98.225028	4,911,251.39	98.307050	4,915,352.50	4,101.11	0.41
		Base		98.225028	4,911,251.39	98.307050	4,915,352.50	4,101.11	0.41
912797NP8	TREASURY BILL 06/25 0.00000					0.010000	05 Jun 2025		
		Local	5,000,000.000	98.148396	4,907,419.78	98.230141	4,911,507.05	4,087.27	0.41
		Base		98.148396	4,907,419.78	98.230141	4,911,507.05	4,087.27	0.41
912797NT0	TREASURY BILL 04/25 0.00000						01 Apr 2025		
		Local	5,000,000.000	98.904375	4,945,218.74	98.971123	4,948,556.15	3,337.41	0.41
		Base		98.904375	4,945,218.74	98.971123	4,948,556.15	3,337.41	0.41
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
		Local	3,000,000.000	99.677328	2,990,319.84	99.649740	2,989,492.20	-827.64	0.25
		Base		99.677328	2,990,319.84	99.649740	2,989,492.20	-827.64	0.25
91282CME8	US TREASURY N/B 12/26 4.25					4.250000	31 Dec 2026		
		Local	3,000,000.000	99.846609	2,995,398.28	100.000000	3,000,000.00	4,601.72	0.25
		Base		99.846609	2,995,398.28	100.000000	3,000,000.00	4,601.72	0.25

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91324PFF4	UNITEDHEALTH GROUP INC SR UNSECURED 07/26 4.75					4.750000	15 Jul 2026		
		Local	2,000,000.000	99.867725	1,997,354.50	100.263517	2,005,270.34	7,915.84	0.17
		Base		99.867725	1,997,354.50	100.263517	2,005,270.34	7,915.84	0.17
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A					4.890000	13 Apr 2028		
		Local	5,000,000.000	99.999737	4,999,986.85	100.068820	5,003,441.00	3,454.15	0.42
Original Face:		Base	5,000,000.000	99.999737	4,999,986.85	100.068820	5,003,441.00	3,454.15	0.42
92348KCQ4	VERIZON MASTER TRUST VZMT 2024 3 A1A					5.340000	22 Apr 2030		
		Local	4,000,000.000	99.982798	3,999,311.92	101.674880	4,066,995.20	67,683.28	0.34
Original Face:		Base	4,000,000.000	99.982798	3,999,311.92	101.674880	4,066,995.20	67,683.28	0.34
92348KCU5	VERIZON MASTER TRUST VZMT 2024 4 A1A					5.210000	20 Jun 2029		
		Local	5,000,000.000	99.995844	4,999,792.20	100.921460	5,046,073.00	46,280.80	0.42
Original Face:		Base	5,000,000.000	99.995844	4,999,792.20	100.921460	5,046,073.00	46,280.80	0.42
92348KDM2	VERIZON MASTER TRUST VZMT 2024 8 A1A					4.620000	20 Nov 2030		
		Local	2,250,000.000	99.978170	2,249,508.82	99.894080	2,247,616.80	-1,892.02	0.19
Original Face:		Base	2,250,000.000	99.978170	2,249,508.82	99.894080	2,247,616.80	-1,892.02	0.19
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
		Local	5,000,000.000	99.908231	4,995,411.54	100.454170	5,022,708.50	27,296.96	0.42
		Base		99.908231	4,995,411.54	100.454170	5,022,708.50	27,296.96	0.42
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
		Local	2,000,000.000	99.980470	1,999,609.40	99.541899	1,990,837.98	-8,771.42	0.17
		Base		99.980470	1,999,609.40	99.541899	1,990,837.98	-8,771.42	0.17
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95					4.950000	03 Jul 2027		
		Local	2,000,000.000	99.897738	1,997,954.76	101.052264	2,021,045.28	23,090.52	0.17
		Base		99.897738	1,997,954.76	101.052264	2,021,045.28	23,090.52	0.17
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45					5.450000	07 Aug 2026		
		Local	2,000,000.000	99.995567	1,999,911.34	101.197088	2,023,941.76	24,030.42	0.17
		Base		99.995567	1,999,911.34	101.197088	2,023,941.76	24,030.42	0.17
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR					5.430000	07 Aug 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.916966	2,018,339.32	18,339.32	0.17
		Base		100.000000	2,000,000.00	100.916966	2,018,339.32	18,339.32	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	100.696712	2,013,934.24	13,934.24	0.17
		Base	100.000000	2,000,000.00	100.696712	2,013,934.24	13,934.24	0.17
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25				6.250000	21 Oct 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	100.756856	2,015,137.12	15,137.12	0.17
		Base	100.000000	2,000,000.00	100.756856	2,015,137.12	15,137.12	0.17
US DOLLAR Total								
	391,055,118.300	Local		390,244,828.27		388,359,656.69	-1,885,171.58	32.30
Original Face:	394,618,705.000	Base		390,244,828.27		388,359,656.69	-1,885,171.58	32.30
FIXED INCOME Total								
	391,055,118.300	Base		390,244,828.27		388,359,656.69	-1,885,171.58	32.30
Original Face:	394,618,705.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,206,494,267.770	Base		1,202,985,742.62		1,201,103,022.06	-1,882,720.56	100.00
	Original Face:	394,618,705.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
0347M2N28	ANGLESEA FDG PLC + ANG					4.650000	02 Jan 2025		
		Local	15,000,000.000	99.987083	14,998,062.50	99.987083	14,998,062.45	-0.05	3.26
		Base		99.987083	14,998,062.50	99.987083	14,998,062.45	-0.05	3.26
0347M2SE7	ANGLESEA FDG PLC + ANG					4.510000	14 May 2025		
		Local	15,000,000.000	98.333806	14,750,070.83	98.334181	14,750,127.15	56.32	3.20
		Base		98.333806	14,750,070.83	98.334181	14,750,127.15	56.32	3.20
04821TQL2	ATLANTIC ASSET SECUR					4.500000	20 Mar 2025		
		Local	15,000,000.000	99.025000	14,853,750.00	99.008111	14,851,216.65	-2,533.35	3.23
		Base		99.025000	14,853,750.00	99.008111	14,851,216.65	-2,533.35	3.23
04821TTH8	ATLANTIC ASSET SECUR					4.490000	17 Jun 2025		
		Local	15,000,000.000	97.917139	14,687,570.83	97.922867	14,688,430.05	859.22	3.19
		Base		97.917139	14,687,570.83	97.922867	14,688,430.05	859.22	3.19
11563VNM5	BROWN FORMAN CORP.					4.640000	21 Jan 2025		
		Local	15,175,000.000	99.742222	15,135,882.22	99.742222	15,135,882.19	-0.03	3.29
		Base		99.742222	15,135,882.22	99.742222	15,135,882.19	-0.03	3.29
18905LNX5	CLOROX COMPANY THE					4.580000	31 Jan 2025		
		Local	10,000,000.000	99.618333	9,961,833.33	99.618333	9,961,833.30	-0.03	2.16
		Base		99.618333	9,961,833.33	99.618333	9,961,833.30	-0.03	2.16
26244HNQ2	DUKE ENERGY CORP					4.690000	24 Jan 2025		
		Local	15,000,000.000	99.700361	14,955,054.17	99.700361	14,955,054.15	-0.02	3.25
		Base		99.700361	14,955,054.17	99.700361	14,955,054.15	-0.02	3.25
40060WQR6	GTA FDG LLC DISC					4.520000	25 Mar 2025		
		Local	15,000,000.000	98.957889	14,843,683.34	98.951400	14,842,710.00	-973.34	3.22
		Base		98.957889	14,843,683.34	98.951400	14,842,710.00	-973.34	3.22
40588LQR3	HALKIN FINANCE LLC USC					4.470000	25 Mar 2025		
		Local	15,000,000.000	98.969417	14,845,412.50	98.953267	14,842,990.05	-2,422.45	3.22
		Base		98.969417	14,845,412.50	98.953267	14,842,990.05	-2,422.45	3.22

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
41282JPE5	HARLEY DAVIDSON FND CP					4.970000	14 Feb 2025		
		Local	10,000,000.000	99.392556	9,939,255.55	99.392556	9,939,255.60	0.05	2.16
		Base		99.392556	9,939,255.55	99.392556	9,939,255.60	0.05	2.16
4499929H1	ILA FINANCIAL SQUARE GOVT					4.409601	31 Dec 2030		
		Local	77,407,420.570	100.000000	77,407,420.57	100.000000	77,407,420.57	0.00	16.82
		Base		100.000000	77,407,420.57	100.000000	77,407,420.57	0.00	16.82
56274LNG5	MANHATTAN ASSET FDG.					4.680000	16 Jan 2025		
		Local	15,000,000.000	99.805000	14,970,750.00	99.805000	14,970,750.00	0.00	3.25
		Base		99.805000	14,970,750.00	99.805000	14,970,750.00	0.00	3.25
56274LNQ3	MANHATTAN ASSET FDG.					4.660000	24 Jan 2025		
		Local	15,000,000.000	99.702278	14,955,341.67	99.702278	14,955,341.70	0.03	3.25
		Base		99.702278	14,955,341.67	99.702278	14,955,341.70	0.03	3.25
56274LPB4	MANHATTAN ASSET FDG.					4.570000	11 Feb 2025		
		Local	15,000,000.000	99.479528	14,921,929.16	99.479528	14,921,929.20	0.04	3.24
		Base		99.479528	14,921,929.16	99.479528	14,921,929.20	0.04	3.24
57978CNU1	MCCORMICK + COMPANY					4.630000	28 Jan 2025		
		Local	15,000,000.000	99.652750	14,947,912.50	99.652750	14,947,912.50	0.00	3.25
		Base		99.652750	14,947,912.50	99.652750	14,947,912.50	0.00	3.25
58013LPD2	MCDONALD S CORPORATI					4.590000	13 Feb 2025		
		Local	15,000,000.000	99.451750	14,917,762.50	99.451750	14,917,762.50	0.00	3.24
		Base		99.451750	14,917,762.50	99.451750	14,917,762.50	0.00	3.24
65478JN83	NISOURCE INC					4.680000	08 Jan 2025		
		Local	20,000,000.000	99.909000	19,981,800.00	99.909000	19,981,800.00	0.00	4.34
		Base		99.909000	19,981,800.00	99.909000	19,981,800.00	0.00	4.34
70109LNQ5	PARKER HANNIFIN CORP 01/25 ZCP					4.630000	24 Jan 2025		
		Local	15,000,000.000	99.704194	14,955,629.17	99.704194	14,955,629.10	-0.07	3.25
		Base		99.704194	14,955,629.17	99.704194	14,955,629.10	-0.07	3.25
82124LQ54	SHEFFIELD RECEIVABLE					4.600000	05 Mar 2025		
		Local	20,000,000.000	99.195000	19,839,000.00	99.201541	19,840,308.20	1,308.20	4.31
		Base		99.195000	19,839,000.00	99.201541	19,840,308.20	1,308.20	4.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797LY1	TREASURY BILL 01/25 0.00000					4.384000	16 Jan 2025		
		Local	15,000,000.000	99.817333	14,972,600.00	99.817333	14,972,599.95	-0.05	3.25
		Base		99.817333	14,972,600.00	99.817333	14,972,599.95	-0.05	3.25
912797MJ3	TREASURY BILL 02/25 0.00000					4.265500	06 Feb 2025		
		Local	10,000,000.000	99.573450	9,957,345.00	99.573450	9,957,345.00	0.00	2.16
		Base		99.573450	9,957,345.00	99.573450	9,957,345.00	0.00	2.16
912797MW4	TREASURY BILL 01/25 0.00000					4.301000	07 Jan 2025		
		Local	15,000,000.000	99.928317	14,989,247.50	99.928317	14,989,247.55	0.05	3.26
		Base		99.928317	14,989,247.50	99.928317	14,989,247.55	0.05	3.26
912797NT0	TREASURY BILL 04/25 0.00000					4.370000	01 Apr 2025		
		Local	20,000,000.000	98.907500	19,781,500.00	98.971123	19,794,224.60	12,724.60	4.30
		Base		98.907500	19,781,500.00	98.971123	19,794,224.60	12,724.60	4.30
91842JNF2	VW CR INC					4.740000	15 Jan 2025		
		Local	10,000,000.000	99.815667	9,981,566.67	99.815667	9,981,566.70	0.03	2.17
		Base		99.815667	9,981,566.67	99.815667	9,981,566.70	0.03	2.17
91842JNN5	VW CR INC					4.770000	22 Jan 2025		
		Local	25,000,000.000	99.721750	24,930,437.50	99.721750	24,930,437.50	0.00	5.42
		Base		99.721750	24,930,437.50	99.721750	24,930,437.50	0.00	5.42
92646KQL9	VICTORY RECEIVABLES					4.470000	20 Mar 2025		
		Local	20,000,000.000	99.031500	19,806,300.00	99.016304	19,803,260.80	-3,039.20	4.30
		Base		99.031500	19,806,300.00	99.016304	19,803,260.80	-3,039.20	4.30
US DOLLAR Total									
		Local	462,582,420.570		460,287,117.51		460,293,097.46	5,979.95	100.00
		Base			460,287,117.51		460,293,097.46	5,979.95	100.00
CASH EQUIVALENT Total									
		Base	462,582,420.570		460,287,117.51		460,293,097.46	5,979.95	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		462,582,420.570	Base		460,287,117.51		460,293,097.46	5,979.95	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.409601	31 Dec 2030		
		Local	33,394.250	100.000000	33,394.25	100.000000	33,394.25	0.00	0.10
		Base		100.000000	33,394.25	100.000000	33,394.25	0.00	0.10
US DOLLAR Total									
		Local	33,394.250		33,394.25		33,394.25	0.00	0.10
		Base			33,394.25		33,394.25	0.00	0.10
CASH EQUIVALENT Total									
		Base	33,394.250		33,394.25		33,394.25	0.00	0.10
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	54,942.000	404.285773	22,212,268.96	586.080000	32,200,407.36	9,988,138.40	98.09
		Base		404.285773	22,212,268.96	586.080000	32,200,407.36	9,988,138.40	98.09
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
		Local	1,100.000	409.474500	450,421.95	538.810000	592,691.00	142,269.05	1.81
		Base		409.474500	450,421.95	538.810000	592,691.00	142,269.05	1.81
US DOLLAR Total									
		Local	56,042.000		22,662,690.91		32,793,098.36	10,130,407.45	99.90
		Base			22,662,690.91		32,793,098.36	10,130,407.45	99.90
EQUITY Total									
		Base	56,042.000		22,662,690.91		32,793,098.36	10,130,407.45	99.90

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		89,436.250	Base		22,696,085.16		32,826,492.61	10,130,407.45	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.409601	31 Dec 2030		
			24,847.540	100.000000	24,847.54	100.000000	24,847.54	0.00	0.19
		Base		100.000000	24,847.54	100.000000	24,847.54	0.00	0.19
US DOLLAR Total									
			24,847.540		24,847.54		24,847.54	0.00	0.19
		Base			24,847.54		24,847.54	0.00	0.19
CASH EQUIVALENT Total									
			24,847.540	Base	24,847.54		24,847.54	0.00	0.19
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
			22,408.000	450.989239	10,105,766.87	569.580000	12,763,148.64	2,657,381.77	95.80
		Base		450.989239	10,105,766.87	569.580000	12,763,148.64	2,657,381.77	95.80
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF								
			5,070.000	90.955193	461,142.83	105.500000	534,885.00	73,742.17	4.01
		Base		90.955193	461,142.83	105.500000	534,885.00	73,742.17	4.01
US DOLLAR Total									
			27,478.000		10,566,909.70		13,298,033.64	2,731,123.94	99.81
		Base			10,566,909.70		13,298,033.64	2,731,123.94	99.81
EQUITY Total									
			27,478.000	Base	10,566,909.70		13,298,033.64	2,731,123.94	99.81

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

Holdings

AZ ENDOW TR POOL 303 MID CAP
STATE OF ARIZONA
FUND: ATZQ

As of: *December 31, 2024* *View Date:* *January 8, 2025*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		52,325.540	Base		10,591,757.24		13,322,881.18	2,731,123.94	100.00

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.409601	31 Dec 2030		
		Local	1,033.190	100.000000	1,033.19	100.000000	1,033.19	0.00	0.01
		Base		100.000000	1,033.19	100.000000	1,033.19	0.00	0.01
US DOLLAR Total									
		Local	1,033.190		1,033.19		1,033.19	0.00	0.01
		Base			1,033.19		1,033.19	0.00	0.01
CASH EQUIVALENT Total									
		Base	1,033.190		1,033.19		1,033.19	0.00	0.01
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
		Local	83,526.000	91.845532	7,671,489.93	106.040000	8,857,097.04	1,185,607.11	99.99
		Base		91.845532	7,671,489.93	106.040000	8,857,097.04	1,185,607.11	99.99
US DOLLAR Total									
		Local	83,526.000		7,671,489.93		8,857,097.04	1,185,607.11	99.99
		Base			7,671,489.93		8,857,097.04	1,185,607.11	99.99
EQUITY Total									
		Base	83,526.000		7,671,489.93		8,857,097.04	1,185,607.11	99.99

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		84,559.190	Base		7,672,523.12		8,858,130.23	1,185,607.11	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.409601	31 Dec 2030		
		Local	359,435.640	100.000000	359,435.64	100.000000	359,435.64	0.00	0.95
		Base		100.000000	359,435.64	100.000000	359,435.64	0.00	0.95
US DOLLAR Total									
		Local	359,435.640		359,435.64		359,435.64	0.00	0.95
		Base			359,435.64		359,435.64	0.00	0.95
CASH EQUIVALENT Total									
		Base	359,435.640		359,435.64		359,435.64	0.00	0.95
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
		Local	120,664.000	114.602483	13,828,394.06	96.900000	11,692,341.60	-2,136,052.46	30.79
		Base		114.602483	13,828,394.06	96.900000	11,692,341.60	-2,136,052.46	30.79
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE								
		Local	407,965.000	25.716287	10,491,344.89	24.990000	10,195,045.35	-296,299.54	26.85
		Base		25.716287	10,491,344.89	24.990000	10,195,045.35	-296,299.54	26.85
921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET								
		Local	218,680.000	74.218463	16,230,093.47	71.910000	15,725,278.80	-504,814.67	41.41
		Base		74.218463	16,230,093.47	71.910000	15,725,278.80	-504,814.67	41.41
US DOLLAR Total									
		Local	747,309.000		40,549,832.42		37,612,665.75	-2,937,166.67	99.05
		Base			40,549,832.42		37,612,665.75	-2,937,166.67	99.05
EQUITY Total									
		Base	747,309.000		40,549,832.42		37,612,665.75	-2,937,166.67	99.05

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

Base Currency: USD - US DOLLAR

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

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,106,744.640	Base		40,909,268.06		37,972,101.39	-2,937,166.67	100.00

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

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	9,451,242.030	Local	9,451,242.03	9,451,242.03	0.70	0.00		0.00
		Base	9,451,242.03	9,451,242.03	0.70	0.00	0.00	0.00
EQUITY								
	22,706,010.050	Local	945,919,169.59	1,343,876,927.88	99.30	397,957,758.29		397,957,758.29
		Base	945,919,169.59	1,343,876,927.88	99.30	397,957,758.29	0.00	397,957,758.29
US DOLLAR Total								
	32,157,252.080	Local	955,370,411.62	1,353,328,169.91	100.00	397,957,758.29		397,957,758.29
		Base	955,370,411.62	1,353,328,169.91	100.00	397,957,758.29	0.00	397,957,758.29
FUND Total								
	32,157,252.080	Base	955,370,411.62	1,353,328,169.91	100.00	397,957,758.29	0.00	397,957,758.29

Base Currency:USD - US DOLLAR

			Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH EQUIVALENT									
	14,416,606.120	Local	14,416,606.12	14,416,606.12	1.60	0.00			0.00
		Base	14,416,606.12	14,416,606.12	1.60	0.00		0.00	0.00
EQUITY									
	28,685,416.000	Local	704,276,695.26	885,401,761.23	98.40	181,125,065.97			181,125,065.97
		Base	704,276,695.26	885,401,761.23	98.40	181,125,065.97		0.00	181,125,065.97
US DOLLAR Total									
	43,102,022.120	Local	718,693,301.38	899,818,367.35	100.00	181,125,065.97			181,125,065.97
		Base	718,693,301.38	899,818,367.35	100.00	181,125,065.97		0.00	181,125,065.97
FUND Total									
	43,102,022.120	Base	718,693,301.38	899,818,367.35	100.00	181,125,065.97		0.00	181,125,065.97

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	0.820	Local	0.82	0.82	0.00	0.00		0.00
		Base	0.82	0.82	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	320,187,787.140	Local	318,644,131.44	318,640,156.69	10.40	-3,974.75		-3,974.75
		Base	318,644,131.44	318,640,156.69	10.40	-3,974.75	0.00	-3,974.75
EQUITY								
	1,082,687.000	Local	59,367,285.00	50,902,532.45	1.66	-8,464,752.55		-8,464,752.55
		Base	59,367,285.00	50,902,532.45	1.66	-8,464,752.55	0.00	-8,464,752.55
FIXED INCOME								
	2,780,412,848.640	Local	2,792,001,386.68	2,695,517,376.15	87.94	-96,484,010.53		-96,484,010.53
Original Face:	2,593,400,753.000	Base	2,792,001,386.68	2,695,517,376.15	87.94	-96,484,010.53	0.00	-96,484,010.53
US DOLLAR Total								
	3,101,683,323.600	Local	3,170,012,803.94	3,065,060,066.11	100.00	-104,952,737.83		-104,952,737.83
Original Face:	2,593,400,753.000	Base	3,170,012,803.94	3,065,060,066.11	100.00	-104,952,737.83	0.00	-104,952,737.83
FUND Total								
	3,101,683,323.600	Base	3,170,012,803.94	3,065,060,066.11	100.00	-104,952,737.83	0.00	-104,952,737.83
Original Face:	2,593,400,753.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-77,618.430	Local	-77,618.43	-77,618.43	0.01	0.00		0.00
		Base	-77,618.43	-77,618.43	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	174,619,703.200	Local	173,985,832.58	173,986,579.16	24.95	746.58		746.58
		Base	173,985,832.58	173,986,579.16	24.95	746.58	0.00	746.58
FIXED INCOME								
	529,222,083.510	Local	528,703,234.05	523,257,206.98	75.04	-5,446,027.07		-5,446,027.07
Original Face:	218,016,732.000	Base	528,703,234.05	523,257,206.98	75.04	-5,446,027.07	0.00	-5,446,027.07
US DOLLAR Total								
	703,764,168.280	Local	702,611,448.20	697,166,167.71	100.00	-5,445,280.49		-5,445,280.49
Original Face:	218,016,732.000	Base	702,611,448.20	697,166,167.71	100.00	-5,445,280.49	0.00	-5,445,280.49
FUND Total								
	703,764,168.280	Base	702,611,448.20	697,166,167.71	100.00	-5,445,280.49	0.00	-5,445,280.49
Original Face:	218,016,732.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-50,798.420	Local	-50,798.42	-50,798.42	0.02	0.00		0.00
		Base	-50,798.42	-50,798.42	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	125,641,996.070	Local	125,260,048.85	125,278,077.27	56.84	18,028.42		18,028.42
		Base	125,260,048.85	125,278,077.27	56.84	18,028.42	0.00	18,028.42
FIXED INCOME								
	97,074,175.210	Local	97,731,689.58	95,088,573.80	43.14	-2,643,115.78		-2,643,115.78
Original Face:	112,263,606.000	Base	97,731,689.58	95,088,573.80	43.14	-2,643,115.78	0.00	-2,643,115.78
US DOLLAR Total								
	222,665,372.860	Local	222,940,940.01	220,315,852.65	100.00	-2,625,087.36		-2,625,087.36
Original Face:	112,263,606.000	Base	222,940,940.01	220,315,852.65	100.00	-2,625,087.36	0.00	-2,625,087.36
FUND Total								
	222,665,372.860	Base	222,940,940.01	220,315,852.65	100.00	-2,625,087.36	0.00	-2,625,087.36
Original Face:	112,263,606.000							

Base Currency:USD - US DOLLAR

			Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH									
	14,774.280	Local	14,774.28	14,774.28	0.00	0.00			0.00
		Base	14,774.28	14,774.28	0.00	0.00		0.00	0.00
CASH EQUIVALENT									
	2,485,496.780	Local	2,485,496.78	2,485,496.78	0.08	0.00			0.00
		Base	2,485,496.78	2,485,496.78	0.08	0.00		0.00	0.00
EQUITY									
	23,028,179.000	Local	1,133,303,376.08	3,244,058,096.68	99.92	2,110,754,720.60			2,110,754,720.60
		Base	1,133,303,376.08	3,244,058,096.68	99.92	2,110,754,720.60		0.00	2,110,754,720.60
US DOLLAR Total									
	25,528,450.060	Local	1,135,803,647.14	3,246,558,367.74	100.00	2,110,754,720.60			2,110,754,720.60
		Base	1,135,803,647.14	3,246,558,367.74	100.00	2,110,754,720.60		0.00	2,110,754,720.60
FUND Total									
	25,528,450.060	Base	1,135,803,647.14	3,246,558,367.74	100.00	2,110,754,720.60		0.00	2,110,754,720.60

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	49,999.990	Local	49,999.99	49,999.99	0.00	0.00		0.00
		Base	49,999.99	49,999.99	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,575,448,093.570	Local	1,571,091,407.59	1,571,487,960.02	58.51	396,552.43		396,552.43
		Base	1,571,091,407.59	1,571,487,960.02	58.51	396,552.43	0.00	396,552.43
EQUITY								
	245,606,972.850	Local	245,606,972.85	245,606,972.85	9.15	0.00		0.00
		Base	245,606,972.85	245,606,972.85	9.15	0.00	0.00	0.00
FIXED INCOME								
	874,369,494.900	Local	873,447,838.27	868,533,461.46	32.34	-4,914,376.81		-4,914,376.81
Original Face:	565,204,267.000	Base	873,447,838.27	868,533,461.46	32.34	-4,914,376.81	0.00	-4,914,376.81
US DOLLAR Total								
	2,695,474,561.310	Local	2,690,196,218.70	2,685,678,394.32	100.00	-4,517,824.38		-4,517,824.38
Original Face:	565,204,267.000	Base	2,690,196,218.70	2,685,678,394.32	100.00	-4,517,824.38	0.00	-4,517,824.38
FUND Total								
	2,695,474,561.310	Base	2,690,196,218.70	2,685,678,394.32	100.00	-4,517,824.38	0.00	-4,517,824.38
Original Face:	565,204,267.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	40,000.010	Local	40,000.01	40,000.01	0.00	0.00		0.00
		Base	40,000.01	40,000.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,936,975,770.410	Local	1,930,989,365.84	1,931,258,529.91	38.43	269,164.07		269,164.07
		Base	1,930,989,365.84	1,931,258,529.91	38.43	269,164.07	0.00	269,164.07
EQUITY								
	251,431,095.240	Local	251,431,095.24	251,431,095.24	5.00	0.00		0.00
		Base	251,431,095.24	251,431,095.24	5.00	0.00	0.00	0.00
FIXED INCOME								
	2,871,362,531.470	Local	2,870,607,621.83	2,843,302,062.43	56.57	-27,305,559.40		-27,305,559.40
Original Face:	399,516,031.000	Base	2,870,607,621.83	2,843,302,062.43	56.57	-27,305,559.40	0.00	-27,305,559.40
US DOLLAR Total								
	5,059,809,397.130	Local	5,053,068,082.92	5,026,031,687.59	100.00	-27,036,395.33		-27,036,395.33
Original Face:	399,516,031.000	Base	5,053,068,082.92	5,026,031,687.59	100.00	-27,036,395.33	0.00	-27,036,395.33
FUND Total								
	5,059,809,397.130	Base	5,053,068,082.92	5,026,031,687.59	100.00	-27,036,395.33	0.00	-27,036,395.33
Original Face:	399,516,031.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	262,290.680	Local	262,290.68	262,290.68	0.21	0.00		0.00
		Base	262,290.68	262,290.68	0.21	0.00	0.00	0.00
FIXED INCOME								
	123,156,023.530	Local	122,653,085.58	122,798,508.94	99.79	145,423.36		145,423.36
Original Face:	52,230,000.000	Base	122,653,085.58	122,798,508.94	99.79	145,423.36	0.00	145,423.36
US DOLLAR Total								
	123,418,314.210	Local	122,915,376.26	123,060,799.62	100.00	145,423.36		145,423.36
Original Face:	52,230,000.000	Base	122,915,376.26	123,060,799.62	100.00	145,423.36	0.00	145,423.36
FUND Total								
	123,418,314.210	Base	122,915,376.26	123,060,799.62	100.00	145,423.36	0.00	145,423.36
Original Face:	52,230,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	49,999.990	Local	49,999.99	49,999.99	0.00	0.00		0.00
		Base	49,999.99	49,999.99	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	892,445,109.680	Local	889,308,734.34	889,239,930.33	63.81	-68,804.01		-68,804.01
		Base	889,308,734.34	889,239,930.33	63.81	-68,804.01	0.00	-68,804.01
EQUITY								
	86,248,314.310	Local	86,248,314.31	86,248,314.31	6.19	0.00		0.00
		Base	86,248,314.31	86,248,314.31	6.19	0.00	0.00	0.00
FIXED INCOME								
	424,836,991.250	Local	424,039,237.77	417,988,374.40	30.00	-6,050,863.37		-6,050,863.37
Original Face:	292,029,571.000	Base	424,039,237.77	417,988,374.40	30.00	-6,050,863.37	0.00	-6,050,863.37
US DOLLAR Total								
	1,403,580,415.230	Local	1,399,646,286.41	1,393,526,619.03	100.00	-6,119,667.38		-6,119,667.38
Original Face:	292,029,571.000	Base	1,399,646,286.41	1,393,526,619.03	100.00	-6,119,667.38	0.00	-6,119,667.38
FUND Total								
	1,403,580,415.230	Base	1,399,646,286.41	1,393,526,619.03	100.00	-6,119,667.38	0.00	-6,119,667.38
Original Face:	292,029,571.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.010	Local	50,000.01	50,000.01	0.00	0.00		0.00
		Base	50,000.01	50,000.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,330,511,346.280	Local	3,317,922,070.20	3,317,978,983.05	82.49	56,912.85		56,912.85
		Base	3,317,922,070.20	3,317,978,983.05	82.49	56,912.85	0.00	56,912.85
EQUITY								
	60,147,491.150	Local	60,147,491.15	60,147,491.15	1.50	0.00		0.00
		Base	60,147,491.15	60,147,491.15	1.50	0.00	0.00	0.00
FIXED INCOME								
	649,039,858.610	Local	643,794,059.72	644,019,134.90	16.01	225,075.18		225,075.18
Original Face:	18,550,000.000	Base	643,794,059.72	644,019,134.90	16.01	225,075.18	0.00	225,075.18
US DOLLAR Total								
	4,039,748,696.050	Local	4,021,913,621.08	4,022,195,609.11	100.00	281,988.03		281,988.03
Original Face:	18,550,000.000	Base	4,021,913,621.08	4,022,195,609.11	100.00	281,988.03	0.00	281,988.03
FUND Total								
	4,039,748,696.050	Base	4,021,913,621.08	4,022,195,609.11	100.00	281,988.03	0.00	281,988.03
Original Face:	18,550,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	49,999.990	Local	49,999.99	49,999.99	0.00	0.00		0.00
		Base	49,999.99	49,999.99	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,663,210,369.830	Local	1,659,724,950.01	1,659,794,299.13	52.94	69,349.12		69,349.12
		Base	1,659,724,950.01	1,659,794,299.13	52.94	69,349.12	0.00	69,349.12
EQUITY								
	65,309,010.280	Local	65,309,010.28	65,309,010.28	2.08	0.00		0.00
		Base	65,309,010.28	65,309,010.28	2.08	0.00	0.00	0.00
FIXED INCOME								
	1,420,000,000.000	Local	1,409,870,507.85	1,410,369,278.20	44.98	498,770.35		498,770.35
		Base	1,409,870,507.85	1,410,369,278.20	44.98	498,770.35	0.00	498,770.35
US DOLLAR Total								
	3,148,569,380.100	Local	3,134,954,468.13	3,135,522,587.60	100.00	568,119.47		568,119.47
		Base	3,134,954,468.13	3,135,522,587.60	100.00	568,119.47	0.00	568,119.47
FUND Total								
	3,148,569,380.100	Base	3,134,954,468.13	3,135,522,587.60	100.00	568,119.47	0.00	568,119.47

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	8,683,303.140	Local	8,684,171.48	8,684,171.48	2.18	0.00		0.00
		Base	8,684,171.48	8,684,171.48	2.18	0.00	0.00	0.00
FIXED INCOME								
	381,580,000.000	Local	389,641,957.95	389,098,073.19	97.82	-543,884.76		-543,884.76
Original Face:	98,258,326.930	Base	389,641,957.95	389,098,073.19	97.82	-543,884.76	0.00	-543,884.76
US DOLLAR Total								
	390,263,303.140	Local	398,326,129.43	397,782,244.67	100.00	-543,884.76		-543,884.76
Original Face:	98,258,326.930	Base	398,326,129.43	397,782,244.67	100.00	-543,884.76	0.00	-543,884.76
FUND Total								
	390,263,303.140	Base	398,326,129.43	397,782,244.67	100.00	-543,884.76	0.00	-543,884.76
Original Face:	98,258,326.930							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	29,113.960	Local	29,113.96	29,113.96	0.00	0.00		0.00
		Base	29,113.96	29,113.96	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	238,547,511.050	Local	237,744,402.73	237,743,199.31	34.50	-1,203.42		-1,203.42
		Base	237,744,402.73	237,743,199.31	34.50	-1,203.42	0.00	-1,203.42
FIXED INCOME								
	475,500,524.870	Local	477,004,997.63	451,399,001.11	65.50	-25,605,996.52		-25,605,996.52
Original Face:	302,945,592.000	Base	477,004,997.63	451,399,001.11	65.50	-25,605,996.52	0.00	-25,605,996.52
US DOLLAR Total								
	714,077,149.880	Local	714,778,514.32	689,171,314.38	100.00	-25,607,199.94		-25,607,199.94
Original Face:	302,945,592.000	Base	714,778,514.32	689,171,314.38	100.00	-25,607,199.94	0.00	-25,607,199.94
FUND Total								
	714,077,149.880	Base	714,778,514.32	689,171,314.38	100.00	-25,607,199.94	0.00	-25,607,199.94
Original Face:	302,945,592.000							

Base Currency:USD - US DOLLAR

		Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH									
		50,000.000	Local	50,000.00	50,000.00	0.00	0.00		0.00
			Base	50,000.00	50,000.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT									
		2,755,267,821.950	Local	2,753,777,426.12	2,753,756,749.25	90.56	-20,676.87		-20,676.87
			Base	2,753,777,426.12	2,753,756,749.25	90.56	-20,676.87	0.00	-20,676.87
EQUITY									
		266,022,249.900	Local	266,022,249.90	266,022,249.90	8.75	0.00		0.00
			Base	266,022,249.90	266,022,249.90	8.75	0.00	0.00	0.00
FIXED INCOME									
		20,900,000.000	Local	20,878,752.07	20,878,936.77	0.69	184.70		184.70
			Base	20,878,752.07	20,878,936.77	0.69	184.70	0.00	184.70
US DOLLAR Total									
		3,042,240,071.850	Local	3,040,728,428.09	3,040,707,935.92	100.00	-20,492.17		-20,492.17
			Base	3,040,728,428.09	3,040,707,935.92	100.00	-20,492.17	0.00	-20,492.17
FUND Total									
		3,042,240,071.850	Base	3,040,728,428.09	3,040,707,935.92	100.00	-20,492.17	0.00	-20,492.17

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.000	Local	50,000.00	50,000.00	0.03	0.00		0.00
		Base	50,000.00	50,000.00	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	37,755,229.370	Local	37,639,716.88	37,638,632.63	21.14	-1,084.25		-1,084.25
		Base	37,639,716.88	37,638,632.63	21.14	-1,084.25	0.00	-1,084.25
FIXED INCOME								
	151,831,295.050	Local	151,817,440.73	140,370,199.65	78.83	-11,447,241.08		-11,447,241.08
Original Face:	148,172,249.000	Base	151,817,440.73	140,370,199.65	78.83	-11,447,241.08	0.00	-11,447,241.08
US DOLLAR Total								
	189,636,524.420	Local	189,507,157.61	178,058,832.28	100.00	-11,448,325.33		-11,448,325.33
Original Face:	148,172,249.000	Base	189,507,157.61	178,058,832.28	100.00	-11,448,325.33	0.00	-11,448,325.33
FUND Total								
	189,636,524.420	Base	189,507,157.61	178,058,832.28	100.00	-11,448,325.33	0.00	-11,448,325.33
Original Face:	148,172,249.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-675,278.800	Local	-675,278.80	-675,278.80	0.06	0.00		0.00
		Base	-675,278.80	-675,278.80	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	816,114,428.270	Local	813,416,193.15	813,418,644.17	67.65	2,451.02		2,451.02
		Base	813,416,193.15	813,418,644.17	67.65	2,451.02	0.00	2,451.02
FIXED INCOME								
	391,055,118.300	Local	390,244,828.27	388,359,656.69	32.30	-1,885,171.58		-1,885,171.58
Original Face:	394,618,705.000	Base	390,244,828.27	388,359,656.69	32.30	-1,885,171.58	0.00	-1,885,171.58
US DOLLAR Total								
	1,206,494,267.770	Local	1,202,985,742.62	1,201,103,022.06	100.00	-1,882,720.56		-1,882,720.56
Original Face:	394,618,705.000	Base	1,202,985,742.62	1,201,103,022.06	100.00	-1,882,720.56	0.00	-1,882,720.56
FUND Total								
	1,206,494,267.770	Base	1,202,985,742.62	1,201,103,022.06	100.00	-1,882,720.56	0.00	-1,882,720.56
Original Face:	394,618,705.000							

Base Currency:USD - US DOLLAR

			Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH EQUIVALENT									
	462,582,420.570	Local	460,287,117.51	460,293,097.46	100.00	5,979.95			5,979.95
		Base	460,287,117.51	460,293,097.46	100.00	5,979.95		0.00	5,979.95
US DOLLAR Total									
	462,582,420.570	Local	460,287,117.51	460,293,097.46	100.00	5,979.95			5,979.95
		Base	460,287,117.51	460,293,097.46	100.00	5,979.95		0.00	5,979.95
FUND Total									
	462,582,420.570	Base	460,287,117.51	460,293,097.46	100.00	5,979.95		0.00	5,979.95

Base Currency:USD - US DOLLAR

			Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH EQUIVALENT									
	33,394.250	Local	33,394.25	33,394.25	0.10	0.00			0.00
		Base	33,394.25	33,394.25	0.10	0.00		0.00	0.00
EQUITY									
	56,042.000	Local	22,662,690.91	32,793,098.36	99.90	10,130,407.45			10,130,407.45
		Base	22,662,690.91	32,793,098.36	99.90	10,130,407.45		0.00	10,130,407.45
US DOLLAR Total									
	89,436.250	Local	22,696,085.16	32,826,492.61	100.00	10,130,407.45			10,130,407.45
		Base	22,696,085.16	32,826,492.61	100.00	10,130,407.45		0.00	10,130,407.45
FUND Total									
	89,436.250	Base	22,696,085.16	32,826,492.61	100.00	10,130,407.45		0.00	10,130,407.45

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	24,847.540	Local	24,847.54	24,847.54	0.19	0.00		0.00
		Base	24,847.54	24,847.54	0.19	0.00	0.00	0.00
EQUITY								
	27,478.000	Local	10,566,909.70	13,298,033.64	99.81	2,731,123.94		2,731,123.94
		Base	10,566,909.70	13,298,033.64	99.81	2,731,123.94	0.00	2,731,123.94
US DOLLAR Total								
	52,325.540	Local	10,591,757.24	13,322,881.18	100.00	2,731,123.94		2,731,123.94
		Base	10,591,757.24	13,322,881.18	100.00	2,731,123.94	0.00	2,731,123.94
FUND Total								
	52,325.540	Base	10,591,757.24	13,322,881.18	100.00	2,731,123.94	0.00	2,731,123.94

Base Currency:USD - US DOLLAR

			Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH EQUIVALENT									
	1,033.190	Local	1,033.19	1,033.19	0.01	0.00			0.00
		Base	1,033.19	1,033.19	0.01	0.00		0.00	0.00
EQUITY									
	83,526.000	Local	7,671,489.93	8,857,097.04	99.99	1,185,607.11			1,185,607.11
		Base	7,671,489.93	8,857,097.04	99.99	1,185,607.11		0.00	1,185,607.11
US DOLLAR Total									
	84,559.190	Local	7,672,523.12	8,858,130.23	100.00	1,185,607.11			1,185,607.11
		Base	7,672,523.12	8,858,130.23	100.00	1,185,607.11		0.00	1,185,607.11
FUND Total									
	84,559.190	Base	7,672,523.12	8,858,130.23	100.00	1,185,607.11		0.00	1,185,607.11

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	359,435.640	Local	359,435.64	359,435.64	0.95	0.00		0.00
		Base	359,435.64	359,435.64	0.95	0.00	0.00	0.00
EQUITY								
	747,309.000	Local	40,549,832.42	37,612,665.75	99.05	-2,937,166.67		-2,937,166.67
		Base	40,549,832.42	37,612,665.75	99.05	-2,937,166.67	0.00	-2,937,166.67
US DOLLAR Total								
	1,106,744.640	Local	40,909,268.06	37,972,101.39	100.00	-2,937,166.67		-2,937,166.67
		Base	40,909,268.06	37,972,101.39	100.00	-2,937,166.67	0.00	-2,937,166.67
FUND Total								
	1,106,744.640	Base	40,909,268.06	37,972,101.39	100.00	-2,937,166.67	0.00	-2,937,166.67

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	9,451,242.030	9,451,242.03	9,451,242.03	0.70	0.00	0.00	0.00
CASH EQUIVALENT Total	9,451,242.030	9,451,242.03	9,451,242.03	0.70	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	22,706,010.050	945,919,169.59	1,343,876,927.88	99.30	397,957,758.29	0.00	397,957,758.29
EQUITY Total	22,706,010.050	945,919,169.59	1,343,876,927.88	99.30	397,957,758.29	0.00	397,957,758.29

Holdings

Asset Summary

As of: *December 31, 2024*

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

View Date: *January 8, 2025*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	32,157,252.080	955,370,411.62	1,353,328,169.91	100.00	397,957,758.29	0.00	397,957,758.29

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	14,416,606.120	14,416,606.12	14,416,606.12	1.60	0.00	0.00	0.00
CASH EQUIVALENT Total	14,416,606.120	14,416,606.12	14,416,606.12	1.60	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	28,685,416.000	704,276,695.26	885,401,761.23	98.40	181,125,065.97	0.00	181,125,065.97
EQUITY Total	28,685,416.000	704,276,695.26	885,401,761.23	98.40	181,125,065.97	0.00	181,125,065.97

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	43,102,022.120	718,693,301.38	899,818,367.35	100.00	181,125,065.97	0.00	181,125,065.97

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	0.820	0.82	0.82	0.00	0.00	0.00	0.00
CASH Total	0.820	0.82	0.82	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	320,187,787.140	318,644,131.44	318,640,156.69	10.40	-3,974.75	0.00	-3,974.75
CASH EQUIVALENT Total							
	320,187,787.140	318,644,131.44	318,640,156.69	10.40	-3,974.75	0.00	-3,974.75

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	1,082,687.000	59,367,285.00	50,902,532.45	1.66	-8,464,752.55	0.00	-8,464,752.55
EQUITY Total	1,082,687.000	59,367,285.00	50,902,532.45	1.66	-8,464,752.55	0.00	-8,464,752.55

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	2,780,412,848.640	2,792,001,386.68	2,695,517,376.15	87.94	-96,484,010.53	0.00	-96,484,010.53
FIXED INCOME Total	2,780,412,848.640	2,792,001,386.68	2,695,517,376.15	87.94	-96,484,010.53	0.00	-96,484,010.53

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,101,683,323.600	3,170,012,803.94	3,065,060,066.11	100.00	-104,952,737.83	0.00	-104,952,737.83

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-77,618.430	-77,618.43	-77,618.43	0.01	0.00	0.00	0.00
CASH Total	-77,618.430	-77,618.43	-77,618.43	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	174,619,703.200	173,985,832.58	173,986,579.16	24.95	746.58	0.00	746.58
CASH EQUIVALENT Total	174,619,703.200	173,985,832.58	173,986,579.16	24.95	746.58	0.00	746.58

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	529,222,083.510	528,703,234.05	523,257,206.98	75.04	-5,446,027.07	0.00	-5,446,027.07
FIXED INCOME Total	529,222,083.510	528,703,234.05	523,257,206.98	75.04	-5,446,027.07	0.00	-5,446,027.07

Holdings

Asset Summary

As of: *December 31, 2024*

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7

View Date: *January 8, 2025*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	703,764,168.280	702,611,448.20	697,166,167.71	100.00	-5,445,280.49	0.00	-5,445,280.49

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-50,798.420	-50,798.42	-50,798.42	0.02	0.00	0.00	0.00
CASH Total	-50,798.420	-50,798.42	-50,798.42	0.02	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	125,641,996.070	125,260,048.85	125,278,077.27	56.84	18,028.42	0.00	18,028.42
CASH EQUIVALENT Total	125,641,996.070	125,260,048.85	125,278,077.27	56.84	18,028.42	0.00	18,028.42

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	97,074,175.210	97,731,689.58	95,088,573.80	43.14	-2,643,115.78	0.00	-2,643,115.78
FIXED INCOME Total	97,074,175.210	97,731,689.58	95,088,573.80	43.14	-2,643,115.78	0.00	-2,643,115.78

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	222,665,372.860	222,940,940.01	220,315,852.65	100.00	-2,625,087.36	0.00	-2,625,087.36

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	14,774.280	14,774.28	14,774.28	0.00	0.00	0.00	0.00
CASH Total	14,774.280	14,774.28	14,774.28	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,485,496.780	2,485,496.78	2,485,496.78	0.08	0.00	0.00	0.00
CASH EQUIVALENT Total	2,485,496.780	2,485,496.78	2,485,496.78	0.08	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	23,028,179.000	1,133,303,376.08	3,244,058,096.68	99.92	2,110,754,720.60	0.00	2,110,754,720.60
EQUITY Total	23,028,179.000	1,133,303,376.08	3,244,058,096.68	99.92	2,110,754,720.60	0.00	2,110,754,720.60

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	25,528,450.060	1,135,803,647.14	3,246,558,367.74	100.00	2,110,754,720.60	0.00	2,110,754,720.60

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00
CASH Total	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,575,448,093.570	1,571,091,407.59	1,571,487,960.02	58.51	396,552.43	0.00	396,552.43
CASH EQUIVALENT Total	1,575,448,093.570	1,571,091,407.59	1,571,487,960.02	58.51	396,552.43	0.00	396,552.43

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	245,606,972.850	245,606,972.85	245,606,972.85	9.15	0.00	0.00	0.00
EQUITY Total	245,606,972.850	245,606,972.85	245,606,972.85	9.15	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	874,369,494.900	873,447,838.27	868,533,461.46	32.34	-4,914,376.81	0.00	-4,914,376.81
FIXED INCOME Total	874,369,494.900	873,447,838.27	868,533,461.46	32.34	-4,914,376.81	0.00	-4,914,376.81

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,695,474,561.310	2,690,196,218.70	2,685,678,394.32	100.00	-4,517,824.38	0.00	-4,517,824.38

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	40,000.010	40,000.01	40,000.01	0.00	0.00	0.00	0.00
CASH Total	40,000.010	40,000.01	40,000.01	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,936,975,770.410	1,930,989,365.84	1,931,258,529.91	38.43	269,164.07	0.00	269,164.07
CASH EQUIVALENT Total	1,936,975,770.410	1,930,989,365.84	1,931,258,529.91	38.43	269,164.07	0.00	269,164.07

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	251,431,095.240	251,431,095.24	251,431,095.24	5.00	0.00	0.00	0.00
EQUITY Total	251,431,095.240	251,431,095.24	251,431,095.24	5.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	2,871,362,531.470	2,870,607,621.83	2,843,302,062.43	56.57	-27,305,559.40	0.00	-27,305,559.40
FIXED INCOME Total	2,871,362,531.470	2,870,607,621.83	2,843,302,062.43	56.57	-27,305,559.40	0.00	-27,305,559.40

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	5,059,809,397.130	5,053,068,082.92	5,026,031,687.59	100.00	-27,036,395.33	0.00	-27,036,395.33

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	262,290.680	262,290.68	262,290.68	0.21	0.00	0.00	0.00
CASH EQUIVALENT Total	262,290.680	262,290.68	262,290.68	0.21	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	123,156,023.530	122,653,085.58	122,798,508.94	99.79	145,423.36	0.00	145,423.36
FIXED INCOME Total	123,156,023.530	122,653,085.58	122,798,508.94	99.79	145,423.36	0.00	145,423.36

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	123,418,314.210	122,915,376.26	123,060,799.62	100.00	145,423.36	0.00	145,423.36

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00
CASH Total	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	892,445,109.680	889,308,734.34	889,239,930.33	63.81	-68,804.01	0.00	-68,804.01
CASH EQUIVALENT Total	892,445,109.680	889,308,734.34	889,239,930.33	63.81	-68,804.01	0.00	-68,804.01

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	86,248,314.310	86,248,314.31	86,248,314.31	6.19	0.00	0.00	0.00
EQUITY Total	86,248,314.310	86,248,314.31	86,248,314.31	6.19	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	424,836,991.250	424,039,237.77	417,988,374.40	30.00	-6,050,863.37	0.00	-6,050,863.37
FIXED INCOME Total	424,836,991.250	424,039,237.77	417,988,374.40	30.00	-6,050,863.37	0.00	-6,050,863.37

Holdings

Asset Summary

As of: *December 31, 2024*

ST OF AZ POOL 4 ST AGCY GOV.
STATE OF ARIZONA
FUND: ATZE

View Date: *January 8, 2025*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,403,580,415.230	1,399,646,286.41	1,393,526,619.03	100.00	-6,119,667.38	0.00	-6,119,667.38

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	50,000.010	50,000.01	50,000.01	0.00	0.00	0.00	0.00
CASH Total	50,000.010	50,000.01	50,000.01	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,330,511,346.280	3,317,922,070.20	3,317,978,983.05	82.49	56,912.85	0.00	56,912.85
CASH EQUIVALENT Total	3,330,511,346.280	3,317,922,070.20	3,317,978,983.05	82.49	56,912.85	0.00	56,912.85

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	60,147,491.150	60,147,491.15	60,147,491.15	1.50	0.00	0.00	0.00
EQUITY Total	60,147,491.150	60,147,491.15	60,147,491.15	1.50	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	649,039,858.610	643,794,059.72	644,019,134.90	16.01	225,075.18	0.00	225,075.18
FIXED INCOME Total	649,039,858.610	643,794,059.72	644,019,134.90	16.01	225,075.18	0.00	225,075.18

Holdings

Asset Summary

As of: *December 31, 2024*

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date: *January 8, 2025*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	4,039,748,696.050	4,021,913,621.08	4,022,195,609.11	100.00	281,988.03	0.00	281,988.03

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00
CASH Total	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,663,210,369.830	1,659,724,950.01	1,659,794,299.13	52.94	69,349.12	0.00	69,349.12
CASH EQUIVALENT Total	1,663,210,369.830	1,659,724,950.01	1,659,794,299.13	52.94	69,349.12	0.00	69,349.12

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	65,309,010.280	65,309,010.28	65,309,010.28	2.08	0.00	0.00	0.00
EQUITY Total	65,309,010.280	65,309,010.28	65,309,010.28	2.08	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,420,000,000.000	1,409,870,507.85	1,410,369,278.20	44.98	498,770.35	0.00	498,770.35
FIXED INCOME Total	1,420,000,000.000	1,409,870,507.85	1,410,369,278.20	44.98	498,770.35	0.00	498,770.35

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,148,569,380.100	3,134,954,468.13	3,135,522,587.60	100.00	568,119.47	0.00	568,119.47

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	8,683,303.140	8,684,171.48	8,684,171.48	2.18	0.00	0.00	0.00
CASH EQUIVALENT Total							
	8,683,303.140	8,684,171.48	8,684,171.48	2.18	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	381,580,000.000	389,641,957.95	389,098,073.19	97.82	-543,884.76	0.00	-543,884.76
FIXED INCOME Total							
	381,580,000.000	389,641,957.95	389,098,073.19	97.82	-543,884.76	0.00	-543,884.76

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	390,263,303.140	398,326,129.43	397,782,244.67	100.00	-543,884.76	0.00	-543,884.76

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	29,113.960	29,113.96	29,113.96	0.00	0.00	0.00	0.00
CASH Total	29,113.960	29,113.96	29,113.96	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	238,547,511.050	237,744,402.73	237,743,199.31	34.50	-1,203.42	0.00	-1,203.42
CASH EQUIVALENT Total	238,547,511.050	237,744,402.73	237,743,199.31	34.50	-1,203.42	0.00	-1,203.42

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	475,500,524.870	477,004,997.63	451,399,001.11	65.50	-25,605,996.52	0.00	-25,605,996.52
FIXED INCOME Total	475,500,524.870	477,004,997.63	451,399,001.11	65.50	-25,605,996.52	0.00	-25,605,996.52

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	714,077,149.880	714,778,514.32	689,171,314.38	100.00	-25,607,199.94	0.00	-25,607,199.94

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	50,000.000	50,000.00	50,000.00	0.00	0.00	0.00	0.00
CASH Total	50,000.000	50,000.00	50,000.00	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,755,267,821.950	2,753,777,426.12	2,753,756,749.25	90.56	-20,676.87	0.00	-20,676.87
CASH EQUIVALENT Total	2,755,267,821.950	2,753,777,426.12	2,753,756,749.25	90.56	-20,676.87	0.00	-20,676.87

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	266,022,249.900	266,022,249.90	266,022,249.90	8.75	0.00	0.00	0.00
EQUITY Total	266,022,249.900	266,022,249.90	266,022,249.90	8.75	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	20,900,000.000	20,878,752.07	20,878,936.77	0.69	184.70	0.00	184.70
FIXED INCOME Total	20,900,000.000	20,878,752.07	20,878,936.77	0.69	184.70	0.00	184.70

Holdings

Asset Summary

As of: *December 31, 2024*

ST OF AZ POOL 15 ST OPER LIQ
STATE OF ARIZONA
FUND: ATZJ

View Date: *January 8, 2025*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,042,240,071.850	3,040,728,428.09	3,040,707,935.92	100.00	-20,492.17	0.00	-20,492.17

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	50,000.000	50,000.00	50,000.00	0.03	0.00	0.00	0.00
CASH Total	50,000.000	50,000.00	50,000.00	0.03	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	37,755,229.370	37,639,716.88	37,638,632.63	21.14	-1,084.25	0.00	-1,084.25
CASH EQUIVALENT Total	37,755,229.370	37,639,716.88	37,638,632.63	21.14	-1,084.25	0.00	-1,084.25

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	151,831,295.050	151,817,440.73	140,370,199.65	78.83	-11,447,241.08	0.00	-11,447,241.08
FIXED INCOME Total	151,831,295.050	151,817,440.73	140,370,199.65	78.83	-11,447,241.08	0.00	-11,447,241.08

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	189,636,524.420	189,507,157.61	178,058,832.28	100.00	-11,448,325.33	0.00	-11,448,325.33

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-675,278.800	-675,278.80	-675,278.80	0.06	0.00	0.00	0.00
CASH Total	-675,278.800	-675,278.80	-675,278.80	0.06	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	816,114,428.270	813,416,193.15	813,418,644.17	67.65	2,451.02	0.00	2,451.02
CASH EQUIVALENT Total	816,114,428.270	813,416,193.15	813,418,644.17	67.65	2,451.02	0.00	2,451.02

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	391,055,118.300	390,244,828.27	388,359,656.69	32.30	-1,885,171.58	0.00	-1,885,171.58
FIXED INCOME Total							
	391,055,118.300	390,244,828.27	388,359,656.69	32.30	-1,885,171.58	0.00	-1,885,171.58

Holdings

Asset Summary

As of: *December 31, 2024*

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM

View Date: *January 8, 2025*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,206,494,267.770	1,202,985,742.62	1,201,103,022.06	100.00	-1,882,720.56	0.00	-1,882,720.56

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	462,582,420.570	460,287,117.51	460,293,097.46	100.00	5,979.95	0.00	5,979.95
CASH EQUIVALENT Total							
	462,582,420.570	460,287,117.51	460,293,097.46	100.00	5,979.95	0.00	5,979.95

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	462,582,420.570	460,287,117.51	460,293,097.46	100.00	5,979.95	0.00	5,979.95

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	33,394.250	33,394.25	33,394.25	0.10	0.00	0.00	0.00
CASH EQUIVALENT Total	33,394.250	33,394.25	33,394.25	0.10	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	56,042.000	22,662,690.91	32,793,098.36	99.90	10,130,407.45	0.00	10,130,407.45
EQUITY Total	56,042.000	22,662,690.91	32,793,098.36	99.90	10,130,407.45	0.00	10,130,407.45

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	89,436.250	22,696,085.16	32,826,492.61	100.00	10,130,407.45	0.00	10,130,407.45

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	24,847.540	24,847.54	24,847.54	0.19	0.00	0.00	0.00
CASH EQUIVALENT Total	24,847.540	24,847.54	24,847.54	0.19	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	27,478.000	10,566,909.70	13,298,033.64	99.81	2,731,123.94	0.00	2,731,123.94
EQUITY Total	27,478.000	10,566,909.70	13,298,033.64	99.81	2,731,123.94	0.00	2,731,123.94

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	52,325.540	10,591,757.24	13,322,881.18	100.00	2,731,123.94	0.00	2,731,123.94

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,033.190	1,033.19	1,033.19	0.01	0.00	0.00	0.00
CASH EQUIVALENT Total	1,033.190	1,033.19	1,033.19	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	83,526.000	7,671,489.93	8,857,097.04	99.99	1,185,607.11	0.00	1,185,607.11
EQUITY Total	83,526.000	7,671,489.93	8,857,097.04	99.99	1,185,607.11	0.00	1,185,607.11

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	84,559.190	7,672,523.12	8,858,130.23	100.00	1,185,607.11	0.00	1,185,607.11

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	359,435.640	359,435.64	359,435.64	0.95	0.00	0.00	0.00
CASH EQUIVALENT Total	359,435.640	359,435.64	359,435.64	0.95	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	747,309.000	40,549,832.42	37,612,665.75	99.05	-2,937,166.67	0.00	-2,937,166.67
EQUITY Total	747,309.000	40,549,832.42	37,612,665.75	99.05	-2,937,166.67	0.00	-2,937,166.67

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,106,744.640	40,909,268.06	37,972,101.39	100.00	-2,937,166.67	0.00	-2,937,166.67

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	9,451,242.030	9,451,242.03	9,451,242.03	0.70	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	22,706,010.050	945,919,169.59	1,343,876,927.88	99.30	397,957,758.29	0.00	397,957,758.29
					456,089,312.26 GN	0.00 GN	456,089,312.26 GN
					-58,131,553.97 LS	0.00 LS	-58,131,553.97 LS
FUND Total							
0.000	32,157,252.080	955,370,411.62	1,353,328,169.91	100.00	397,957,758.29	0.00	397,957,758.29
					456,089,312.26 GN	0.00 GN	456,089,312.26 GN
					-58,131,553.97 LS	0.00 LS	-58,131,553.97 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	14,416,606.120	14,416,606.12	14,416,606.12	1.60	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	28,685,416.000	704,276,695.26	885,401,761.23	98.40	181,125,065.97	0.00	181,125,065.97
					260,730,950.21 GN	0.00 GN	260,730,950.21 GN
					-79,605,884.24 LS	0.00 LS	-79,605,884.24 LS
FUND Total							
0.000	43,102,022.120	718,693,301.38	899,818,367.35	100.00	181,125,065.97	0.00	181,125,065.97
					260,730,950.21 GN	0.00 GN	260,730,950.21 GN
					-79,605,884.24 LS	0.00 LS	-79,605,884.24 LS

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH								
		0.820	0.82	0.82	0.00	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT								
		320,187,787.140	318,644,131.44	318,640,156.69	10.40	-3,974.75	0.00	-3,974.75
						3,260.52 GN	0.00 GN	3,260.52 GN
						-7,235.27 LS	0.00 LS	-7,235.27 LS
EQUITY								
		1,082,687.000	59,367,285.00	50,902,532.45	1.66	-8,464,752.55	0.00	-8,464,752.55
						0.00 GN	0.00 GN	0.00 GN
						-8,464,752.55 LS	0.00 LS	-8,464,752.55 LS
FIXED INCOME								
		2,780,412,848.640	2,792,001,386.68	2,695,517,376.15	87.94	-96,484,010.53	0.00	-96,484,010.53
						11,861,551.12 GN	0.00 GN	11,861,551.12 GN
						-108,345,561.65 LS	0.00 LS	-108,345,561.65 LS
	Original Face:	2,593,400,753.000						
FUND Total								
	0.000	3,101,683,323.600	3,170,012,803.94	3,065,060,066.11	100.00	-104,952,737.83	0.00	-104,952,737.83
						11,864,811.64 GN	0.00 GN	11,864,811.64 GN
						-116,817,549.47 LS	0.00 LS	-116,817,549.47 LS
	Original Face:	2,593,400,753.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-77,618.430	-77,618.43	-77,618.43	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	174,619,703.200	173,985,832.58	173,986,579.16	24.95	746.58	0.00	746.58
					1,885.90 GN	0.00 GN	1,885.90 GN
					-1,139.32 LS	0.00 LS	-1,139.32 LS
FIXED INCOME							
	529,222,083.510	528,703,234.05	523,257,206.98	75.04	-5,446,027.07	0.00	-5,446,027.07
					1,191,301.88 GN	0.00 GN	1,191,301.88 GN
					-6,637,328.95 LS	0.00 LS	-6,637,328.95 LS
Original Face:	218,016,732.000						
FUND Total							
0.000	703,764,168.280	702,611,448.20	697,166,167.71	100.00	-5,445,280.49	0.00	-5,445,280.49
					1,193,187.78 GN	0.00 GN	1,193,187.78 GN
					-6,638,468.27 LS	0.00 LS	-6,638,468.27 LS
Original Face:	218,016,732.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-50,798.420	-50,798.42	-50,798.42	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	125,641,996.070	125,260,048.85	125,278,077.27	56.84	18,028.42	0.00	18,028.42
					18,028.42 GN	0.00 GN	18,028.42 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	97,074,175.210	97,731,689.58	95,088,573.80	43.14	-2,643,115.78	0.00	-2,643,115.78
					61,315.86 GN	0.00 GN	61,315.86 GN
					-2,704,431.64 LS	0.00 LS	-2,704,431.64 LS
Original Face:	112,263,606.000						
FUND Total							
0.000	222,665,372.860	222,940,940.01	220,315,852.65	100.00	-2,625,087.36	0.00	-2,625,087.36
					79,344.28 GN	0.00 GN	79,344.28 GN
					-2,704,431.64 LS	0.00 LS	-2,704,431.64 LS
Original Face:	112,263,606.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	14,774.280	14,774.28	14,774.28	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,485,496.780	2,485,496.78	2,485,496.78	0.08	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	23,028,179.000	1,133,303,376.08	3,244,058,096.68	99.92	2,110,754,720.60	0.00	2,110,754,720.60
					2,156,404,876.16 GN	0.00 GN	2,156,404,876.16 GN
					-45,650,155.56 LS	0.00 LS	-45,650,155.56 LS
FUND Total							
0.000	25,528,450.060	1,135,803,647.14	3,246,558,367.74	100.00	2,110,754,720.60	0.00	2,110,754,720.60
					2,156,404,876.16 GN	0.00 GN	2,156,404,876.16 GN
					-45,650,155.56 LS	0.00 LS	-45,650,155.56 LS

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH								
		49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT								
		1,575,448,093.570	1,571,091,407.59	1,571,487,960.02	58.51	396,552.43	0.00	396,552.43
						396,552.73 GN	0.00 GN	396,552.73 GN
						-0.30 LS	0.00 LS	-0.30 LS
EQUITY								
		245,606,972.850	245,606,972.85	245,606,972.85	9.15	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
FIXED INCOME								
		874,369,494.900	873,447,838.27	868,533,461.46	32.34	-4,914,376.81	0.00	-4,914,376.81
						1,322,234.40 GN	0.00 GN	1,322,234.40 GN
						-6,236,611.21 LS	0.00 LS	-6,236,611.21 LS
	Original Face:	565,204,267.000						
FUND Total								
	0.000	2,695,474,561.310	2,690,196,218.70	2,685,678,394.32	100.00	-4,517,824.38	0.00	-4,517,824.38
						1,718,787.13 GN	0.00 GN	1,718,787.13 GN
						-6,236,611.51 LS	0.00 LS	-6,236,611.51 LS
	Original Face:	565,204,267.000						

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH								
		40,000.010	40,000.01	40,000.01	0.00	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT								
		1,936,975,770.410	1,930,989,365.84	1,931,258,529.91	38.43	269,164.07	0.00	269,164.07
						274,663.04 GN	0.00 GN	274,663.04 GN
						-5,498.97 LS	0.00 LS	-5,498.97 LS
EQUITY								
		251,431,095.240	251,431,095.24	251,431,095.24	5.00	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
FIXED INCOME								
		2,871,362,531.470	2,870,607,621.83	2,843,302,062.43	56.57	-27,305,559.40	0.00	-27,305,559.40
						5,244,191.62 GN	0.00 GN	5,244,191.62 GN
						-32,549,751.02 LS	0.00 LS	-32,549,751.02 LS
	Original Face:	399,516,031.000						
FUND Total								
	0.000	5,059,809,397.130	5,053,068,082.92	5,026,031,687.59	100.00	-27,036,395.33	0.00	-27,036,395.33
						5,518,854.66 GN	0.00 GN	5,518,854.66 GN
						-32,555,249.99 LS	0.00 LS	-32,555,249.99 LS
	Original Face:	399,516,031.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	262,290.680	262,290.68	262,290.68	0.21	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	123,156,023.530	122,653,085.58	122,798,508.94	99.79	145,423.36	0.00	145,423.36
					327,950.55 GN	0.00 GN	327,950.55 GN
					-182,527.19 LS	0.00 LS	-182,527.19 LS
Original Face:	52,230,000.000						
FUND Total							
0.000	123,418,314.210	122,915,376.26	123,060,799.62	100.00	145,423.36	0.00	145,423.36
					327,950.55 GN	0.00 GN	327,950.55 GN
					-182,527.19 LS	0.00 LS	-182,527.19 LS
Original Face:	52,230,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	892,445,109.680	889,308,734.34	889,239,930.33	63.81	-68,804.01	0.00	-68,804.01
					23,423.11 GN	0.00 GN	23,423.11 GN
					-92,227.12 LS	0.00 LS	-92,227.12 LS
EQUITY							
	86,248,314.310	86,248,314.31	86,248,314.31	6.19	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	424,836,991.250	424,039,237.77	417,988,374.40	30.00	-6,050,863.37	0.00	-6,050,863.37
					785,539.29 GN	0.00 GN	785,539.29 GN
					-6,836,402.66 LS	0.00 LS	-6,836,402.66 LS
Original Face:	292,029,571.000						
FUND Total							
0.000	1,403,580,415.230	1,399,646,286.41	1,393,526,619.03	100.00	-6,119,667.38	0.00	-6,119,667.38
					808,962.40 GN	0.00 GN	808,962.40 GN
					-6,928,629.78 LS	0.00 LS	-6,928,629.78 LS
Original Face:	292,029,571.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	50,000.010	50,000.01	50,000.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	3,330,511,346.280	3,317,922,070.20	3,317,978,983.05	82.49	56,912.85	0.00	56,912.85
					84,225.91 GN	0.00 GN	84,225.91 GN
					-27,313.06 LS	0.00 LS	-27,313.06 LS
EQUITY							
	60,147,491.150	60,147,491.15	60,147,491.15	1.50	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	649,039,858.610	643,794,059.72	644,019,134.90	16.01	225,075.18	0.00	225,075.18
					225,075.18 GN	0.00 GN	225,075.18 GN
					0.00 LS	0.00 LS	0.00 LS
Original Face:	18,550,000.000						
FUND Total							
0.000	4,039,748,696.050	4,021,913,621.08	4,022,195,609.11	100.00	281,988.03	0.00	281,988.03
					309,301.09 GN	0.00 GN	309,301.09 GN
					-27,313.06 LS	0.00 LS	-27,313.06 LS
Original Face:	18,550,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,663,210,369.830	1,659,724,950.01	1,659,794,299.13	52.94	69,349.12	0.00	69,349.12
					69,349.40 GN	0.00 GN	69,349.40 GN
					-0.28 LS	0.00 LS	-0.28 LS
EQUITY							
	65,309,010.280	65,309,010.28	65,309,010.28	2.08	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,420,000,000.000	1,409,870,507.85	1,410,369,278.20	44.98	498,770.35	0.00	498,770.35
					498,770.35 GN	0.00 GN	498,770.35 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	3,148,569,380.100	3,134,954,468.13	3,135,522,587.60	100.00	568,119.47	0.00	568,119.47
					568,119.75 GN	0.00 GN	568,119.75 GN
					-0.28 LS	0.00 LS	-0.28 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	8,683,303.140	8,684,171.48	8,684,171.48	2.18	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	381,580,000.000	389,641,957.95	389,098,073.19	97.82	-543,884.76	0.00	-543,884.76
					406,017.41 GN	0.00 GN	406,017.41 GN
					-949,902.17 LS	0.00 LS	-949,902.17 LS
Original Face:	98,258,326.930						
FUND Total							
0.000	390,263,303.140	398,326,129.43	397,782,244.67	100.00	-543,884.76	0.00	-543,884.76
					406,017.41 GN	0.00 GN	406,017.41 GN
					-949,902.17 LS	0.00 LS	-949,902.17 LS
Original Face:	98,258,326.930						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	29,113.960	29,113.96	29,113.96	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	238,547,511.050	237,744,402.73	237,743,199.31	34.50	-1,203.42	0.00	-1,203.42
					2,654.02 GN	0.00 GN	2,654.02 GN
					-3,857.44 LS	0.00 LS	-3,857.44 LS
FIXED INCOME							
	475,500,524.870	477,004,997.63	451,399,001.11	65.50	-25,605,996.52	0.00	-25,605,996.52
					1,032,136.24 GN	0.00 GN	1,032,136.24 GN
					-26,638,132.76 LS	0.00 LS	-26,638,132.76 LS
Original Face:	302,945,592.000						
FUND Total							
0.000	714,077,149.880	714,778,514.32	689,171,314.38	100.00	-25,607,199.94	0.00	-25,607,199.94
					1,034,790.26 GN	0.00 GN	1,034,790.26 GN
					-26,641,990.20 LS	0.00 LS	-26,641,990.20 LS
Original Face:	302,945,592.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	50,000.000	50,000.00	50,000.00	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,755,267,821.950	2,753,777,426.12	2,753,756,749.25	90.56	-20,676.87	0.00	-20,676.87
					11,661.83 GN	0.00 GN	11,661.83 GN
					-32,338.70 LS	0.00 LS	-32,338.70 LS
EQUITY							
	266,022,249.900	266,022,249.90	266,022,249.90	8.75	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	20,900,000.000	20,878,752.07	20,878,936.77	0.69	184.70	0.00	184.70
					184.70 GN	0.00 GN	184.70 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	3,042,240,071.850	3,040,728,428.09	3,040,707,935.92	100.00	-20,492.17	0.00	-20,492.17
					11,846.53 GN	0.00 GN	11,846.53 GN
					-32,338.70 LS	0.00 LS	-32,338.70 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	50,000.000	50,000.00	50,000.00	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	37,755,229.370	37,639,716.88	37,638,632.63	21.14	-1,084.25	0.00	-1,084.25
					0.00 GN	0.00 GN	0.00 GN
					-1,084.25 LS	0.00 LS	-1,084.25 LS
FIXED INCOME							
	151,831,295.050	151,817,440.73	140,370,199.65	78.83	-11,447,241.08	0.00	-11,447,241.08
					175,224.51 GN	0.00 GN	175,224.51 GN
					-11,622,465.59 LS	0.00 LS	-11,622,465.59 LS
Original Face:	148,172,249.000						
FUND Total							
0.000	189,636,524.420	189,507,157.61	178,058,832.28	100.00	-11,448,325.33	0.00	-11,448,325.33
					175,224.51 GN	0.00 GN	175,224.51 GN
					-11,623,549.84 LS	0.00 LS	-11,623,549.84 LS
Original Face:	148,172,249.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-675,278.800	-675,278.80	-675,278.80	0.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	816,114,428.270	813,416,193.15	813,418,644.17	67.65	2,451.02	0.00	2,451.02
					123,635.74 GN	0.00 GN	123,635.74 GN
					-121,184.72 LS	0.00 LS	-121,184.72 LS
FIXED INCOME							
	391,055,118.300	390,244,828.27	388,359,656.69	32.30	-1,885,171.58	0.00	-1,885,171.58
					911,576.32 GN	0.00 GN	911,576.32 GN
					-2,796,747.90 LS	0.00 LS	-2,796,747.90 LS
Original Face:	394,618,705.000						
FUND Total							
0.000	1,206,494,267.770	1,202,985,742.62	1,201,103,022.06	100.00	-1,882,720.56	0.00	-1,882,720.56
					1,035,212.06 GN	0.00 GN	1,035,212.06 GN
					-2,917,932.62 LS	0.00 LS	-2,917,932.62 LS
Original Face:	394,618,705.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	462,582,420.570	460,287,117.51	460,293,097.46	100.00	5,979.95	0.00	5,979.95
					14,948.54 GN	0.00 GN	14,948.54 GN
					-8,968.59 LS	0.00 LS	-8,968.59 LS
FUND Total							
0.000	462,582,420.570	460,287,117.51	460,293,097.46	100.00	5,979.95	0.00	5,979.95
					14,948.54 GN	0.00 GN	14,948.54 GN
					-8,968.59 LS	0.00 LS	-8,968.59 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	33,394.250	33,394.25	33,394.25	0.10	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	56,042.000	22,662,690.91	32,793,098.36	99.90	10,130,407.45	0.00	10,130,407.45
					10,130,407.45 GN	0.00 GN	10,130,407.45 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	89,436.250	22,696,085.16	32,826,492.61	100.00	10,130,407.45	0.00	10,130,407.45
					10,130,407.45 GN	0.00 GN	10,130,407.45 GN
					0.00 LS	0.00 LS	0.00 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	24,847.540	24,847.54	24,847.54	0.19	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	27,478.000	10,566,909.70	13,298,033.64	99.81	2,731,123.94	0.00	2,731,123.94
					2,731,123.94 GN	0.00 GN	2,731,123.94 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	52,325.540	10,591,757.24	13,322,881.18	100.00	2,731,123.94	0.00	2,731,123.94
					2,731,123.94 GN	0.00 GN	2,731,123.94 GN
					0.00 LS	0.00 LS	0.00 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,033.190	1,033.19	1,033.19	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	83,526.000	7,671,489.93	8,857,097.04	99.99	1,185,607.11	0.00	1,185,607.11
					1,185,607.11 GN	0.00 GN	1,185,607.11 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	84,559.190	7,672,523.12	8,858,130.23	100.00	1,185,607.11	0.00	1,185,607.11
					1,185,607.11 GN	0.00 GN	1,185,607.11 GN
					0.00 LS	0.00 LS	0.00 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	359,435.640	359,435.64	359,435.64	0.95	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	747,309.000	40,549,832.42	37,612,665.75	99.05	-2,937,166.67	0.00	-2,937,166.67
					0.00 GN	0.00 GN	0.00 GN
					-2,937,166.67 LS	0.00 LS	-2,937,166.67 LS
FUND Total							
0.000	1,106,744.640	40,909,268.06	37,972,101.39	100.00	-2,937,166.67	0.00	-2,937,166.67
					0.00 GN	0.00 GN	0.00 GN
					-2,937,166.67 LS	0.00 LS	-2,937,166.67 LS