Holdings

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

As of: *October 31, 2024* *View Date:* *November 7, 2024*

Base Currency: 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					4.775624	31 Dec 2030		
		Local	10,913,425.940	100.000000	10,913,425.94	100.000000	10,913,425.94	0.00	0.81
		Base		100.000000	10,913,425.94	100.000000	10,913,425.94	0.00	0.81
US DOLLAR Total									
		Local	10,913,425.940		10,913,425.94		10,913,425.94	0.00	0.81
		Base			10,913,425.94		10,913,425.94	0.00	0.81
CASH EQUIVALENT Total									
		Base	10,913,425.940		10,913,425.94		10,913,425.94	0.00	0.81
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
000360206	AAON INC COMMON STOCK USD.004								
		Local	30,907.000	77.498521	2,395,246.78	114.220000	3,530,197.54	1,134,950.76	0.26
		Base		77.498521	2,395,246.78	114.220000	3,530,197.54	1,134,950.76	0.26
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	28,476.000	52.950826	1,507,827.72	99.840000	2,843,043.84	1,335,216.12	0.21
		Base		52.950826	1,507,827.72	99.840000	2,843,043.84	1,335,216.12	0.21
00191U102	ASGN INC COMMON STOCK USD.01								
		Local	20,592.000	68.037492	1,401,028.04	92.100000	1,896,523.20	495,495.16	0.14
		Base		68.037492	1,401,028.04	92.100000	1,896,523.20	495,495.16	0.14
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	23,490.000	158.356821	3,719,801.73	131.790000	3,095,747.10	-624,054.63	0.23
		Base		158.356821	3,719,801.73	131.790000	3,095,747.10	-624,054.63	0.23
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	42,685.000	43.308681	1,848,631.03	42.690000	1,822,222.65	-26,408.38	0.14
		Base		43.308681	1,848,631.03	42.690000	1,822,222.65	-26,408.38	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
	14,141.000	Local	124.438931	1,759,690.92	300.690000	4,252,057.29	2,492,366.37	0.32
		Base	124.438931	1,759,690.92	300.690000	4,252,057.29	2,492,366.37	0.32
00766T100	AECOM COMMON STOCK USD.01							
	12,872.000	Local	47.426464	610,473.45	106.800000	1,374,729.60	764,256.15	0.10
		Base	47.426464	610,473.45	106.800000	1,374,729.60	764,256.15	0.10
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01							
	32,426.000	Local	83.284003	2,700,567.07	149.880000	4,860,008.88	2,159,441.81	0.36
		Base	83.284003	2,700,567.07	149.880000	4,860,008.88	2,159,441.81	0.36
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
	13,704.000	Local	88.922685	1,218,596.47	193.900000	2,657,205.60	1,438,609.13	0.20
		Base	88.922685	1,218,596.47	193.900000	2,657,205.60	1,438,609.13	0.20
008492100	AGREE REALTY CORP REIT USD.0001							
	46,147.000	Local	60.682314	2,800,306.73	74.250000	3,426,414.75	626,108.02	0.25
		Base	60.682314	2,800,306.73	74.250000	3,426,414.75	626,108.02	0.25
013872106	ALCOA CORP COMMON STOCK USD.01							
	118,743.000	Local	51.845311	6,156,267.82	40.090000	4,760,406.87	-1,395,860.95	0.35
		Base	51.845311	6,156,267.82	40.090000	4,760,406.87	-1,395,860.95	0.35
01749D105	ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01							
	71,443.000	Local	26.473500	1,891,346.27	20.840000	1,488,872.12	-402,474.15	0.11
		Base	26.473500	1,891,346.27	20.840000	1,488,872.12	-402,474.15	0.11
018522300	ALLETE INC COMMON STOCK							
	26,546.000	Local	66.211960	1,757,662.70	63.910000	1,696,554.86	-61,107.84	0.13
		Base	66.211960	1,757,662.70	63.910000	1,696,554.86	-61,107.84	0.13
02005N100	ALLY FINANCIAL INC COMMON STOCK USD.01							
	126,035.000	Local	27.439084	3,458,284.99	35.050000	4,417,526.75	959,241.76	0.33
		Base	27.439084	3,458,284.99	35.050000	4,417,526.75	959,241.76	0.33
021369103	ALTAIR ENGINEERING INC A COMMON STOCK							
	27,315.000	Local	98.281182	2,684,550.48	103.990000	2,840,486.85	155,936.37	0.21
		Base	98.281182	2,684,550.48	103.990000	2,840,486.85	155,936.37	0.21

& Issue has redenominated but Local is not converted
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Base Currency: 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	94.600000	1,418,905.40	-556,182.63	0.11
		Base	131.681314	1,975,088.03	94.600000	1,418,905.40	-556,182.63	0.11
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK USD.01							
	301,847.000	Local	11.103800	3,351,648.72	13.400000	4,044,749.80	693,101.08	0.30
		Base	11.103800	3,351,648.72	13.400000	4,044,749.80	693,101.08	0.30
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	33,166.000	Local	69.896303	2,318,180.77	128.930000	4,276,092.38	1,957,911.61	0.32
		Base	69.896303	2,318,180.77	128.930000	4,276,092.38	1,957,911.61	0.32
02665T306	AMERICAN HOMES 4 RENT A REIT USD.01							
	144,622.000	Local	36.219372	5,238,118.01	35.240000	5,096,479.28	-141,638.73	0.38
		Base	36.219372	5,238,118.01	35.240000	5,096,479.28	-141,638.73	0.38
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
	52,095.000	Local	25.596561	1,333,452.82	25.450000	1,325,817.75	-7,635.07	0.10
		Base	25.596561	1,333,452.82	25.450000	1,325,817.75	-7,635.07	0.10
035710839	ANNALY CAPITAL MANAGEMENT IN REIT USD.01							
	230,288.000	Local	17.966108	4,137,378.97	19.010000	4,377,774.88	240,395.91	0.32
		Base	17.966108	4,137,378.97	19.010000	4,377,774.88	240,395.91	0.32
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01							
	134,374.000	Local	33.483149	4,499,264.67	25.880000	3,477,599.12	-1,021,665.55	0.26
		Base	33.483149	4,499,264.67	25.880000	3,477,599.12	-1,021,665.55	0.26
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	154,845.000	Local	7.476759	1,157,738.70	14.370000	2,225,122.65	1,067,383.95	0.16
		Base	7.476759	1,157,738.70	14.370000	2,225,122.65	1,067,383.95	0.16
03783C100	APPFOLIO INC A COMMON STOCK USD.0001							
	10,575.000	Local	236.460396	2,500,568.69	207.870000	2,198,225.25	-302,343.44	0.16
		Base	236.460396	2,500,568.69	207.870000	2,198,225.25	-302,343.44	0.16
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
	17,631.000	Local	196.693792	3,467,908.24	231.590000	4,083,163.29	615,255.05	0.30
		Base	196.693792	3,467,908.24	231.590000	4,083,163.29	615,255.05	0.30

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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	167.910000	5,123,773.65	3,163,840.68	0.38
		Base		64.228510	1,959,932.97	167.910000	5,123,773.65	3,163,840.68	0.38
03852U106	ARAMARK COMMON STOCK USD.01								
		Local	121,092.000	25.535175	3,092,105.47	37.830000	4,580,910.36	1,488,804.89	0.34
		Base		25.535175	3,092,105.47	37.830000	4,580,910.36	1,488,804.89	0.34
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	24,335.000	47.984053	1,167,691.93	118.670000	2,887,834.45	1,720,142.52	0.21
		Base		47.984053	1,167,691.93	118.670000	2,887,834.45	1,720,142.52	0.21
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001								
		Local	57,140.000	52.973049	3,026,880.00	19.230000	1,098,802.20	-1,928,077.80	0.08
		Base		52.973049	3,026,880.00	19.230000	1,098,802.20	-1,928,077.80	0.08
044186104	ASHLAND INC COMMON STOCK								
		Local	22,445.000	43.684794	980,505.20	84.570000	1,898,173.65	917,668.45	0.14
		Base		43.684794	980,505.20	84.570000	1,898,173.65	917,668.45	0.14
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	68,253.000	19.321052	1,318,719.73	23.740000	1,620,326.22	301,606.49	0.12
		Base		19.321052	1,318,719.73	23.740000	1,620,326.22	301,606.49	0.12
052800109	AUTOLIV INC COMMON STOCK USD1.0								
		Local	33,606.000	88.887842	2,987,164.83	92.880000	3,121,325.28	134,160.45	0.23
		Base		88.887842	2,987,164.83	92.880000	3,121,325.28	134,160.45	0.23
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	12,037.000	62.222416	748,971.22	155.470000	1,871,392.39	1,122,421.17	0.14
		Base		62.222416	748,971.22	155.470000	1,871,392.39	1,122,421.17	0.14
05352A100	AVANTOR INC COMMON STOCK USD.01								
		Local	312,482.000	22.561800	7,050,156.39	22.370000	6,990,222.34	-59,934.05	0.52
		Base		22.561800	7,050,156.39	22.370000	6,990,222.34	-59,934.05	0.52
05368V106	AVIENT CORP COMMON STOCK USD.01								
		Local	41,971.000	35.119463	1,473,998.97	46.610000	1,956,268.31	482,269.34	0.15
		Base		35.119463	1,473,998.97	46.610000	1,956,268.31	482,269.34	0.15

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Base Currency: 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								
		Local	7,868.000	52.739043	414,950.79	83.000000	653,044.00	238,093.21	0.05
		Base		52.739043	414,950.79	83.000000	653,044.00	238,093.21	0.05
053807103	AVNET INC COMMON STOCK USD1.0								
		Local	40,500.000	31.579375	1,278,964.67	54.210000	2,195,505.00	916,540.33	0.16
		Base		31.579375	1,278,964.67	54.210000	2,195,505.00	916,540.33	0.16
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01								
		Local	60,998.000	32.221664	1,965,457.08	84.730000	5,168,360.54	3,202,903.46	0.38
		Base		32.221664	1,965,457.08	84.730000	5,168,360.54	3,202,903.46	0.38
05605H100	BWX TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	42,020.000	69.777119	2,932,034.55	121.750000	5,115,935.00	2,183,900.45	0.38
		Base		69.777119	2,932,034.55	121.750000	5,115,935.00	2,183,900.45	0.38
06417N103	BANK OZK COMMON STOCK								
		Local	48,502.000	40.311506	1,955,188.64	43.750000	2,121,962.50	166,773.86	0.16
		Base		40.311506	1,955,188.64	43.750000	2,121,962.50	166,773.86	0.16
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	18,756.000	66.294569	1,243,420.93	113.870000	2,135,745.72	892,324.79	0.16
		Base		66.294569	1,243,420.93	113.870000	2,135,745.72	892,324.79	0.16
07831C103	BELLRING BRANDS INC COMMON STOCK USD.01								
		Local	59,405.000	19.774685	1,174,715.14	65.830000	3,910,631.15	2,735,916.01	0.29
		Base		19.774685	1,174,715.14	65.830000	3,910,631.15	2,735,916.01	0.29
08579W103	BERRY GLOBAL GROUP INC COMMON STOCK USD.01								
		Local	52,675.000	62.884787	3,312,456.18	70.450000	3,710,953.75	398,497.57	0.28
		Base		62.884787	3,312,456.18	70.450000	3,710,953.75	398,497.57	0.28
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	8,801.000	318.245800	2,800,881.29	358.190000	3,152,430.19	351,548.90	0.23
		Base		318.245800	2,800,881.29	358.190000	3,152,430.19	351,548.90	0.23
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001								
		Local	87,508.000	85.171426	7,453,181.11	65.890000	5,765,902.12	-1,687,278.99	0.43
		Base		85.171426	7,453,181.11	65.890000	5,765,902.12	-1,687,278.99	0.43

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	32,059.000	49.319244	1,581,125.65	59.190000	1,897,572.21	316,446.56	0.14
		Base		49.319244	1,581,125.65	59.190000	1,897,572.21	316,446.56	0.14
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	18,346.000	79.956623	1,466,884.21	75.510000	1,385,306.46	-81,577.75	0.10
		Base		79.956623	1,466,884.21	75.510000	1,385,306.46	-81,577.75	0.10
093671105	H+R BLOCK INC COMMON STOCK								
		Local	64,163.000	18.145326	1,164,258.55	59.730000	3,832,455.99	2,668,197.44	0.28
		Base		18.145326	1,164,258.55	59.730000	3,832,455.99	2,668,197.44	0.28
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,053.000	331.434357	1,343,303.45	291.070000	1,179,706.71	-163,596.74	0.09
		Base		331.434357	1,343,303.45	291.070000	1,179,706.71	-163,596.74	0.09
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	31,633.000	36.553929	1,156,310.45	69.290000	2,191,850.57	1,035,540.12	0.16
		Base		36.553929	1,156,310.45	69.290000	2,191,850.57	1,035,540.12	0.16
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	27,926.000	38.473113	1,074,400.15	47.300000	1,320,899.80	246,499.65	0.10
		Base		38.473113	1,074,400.15	47.300000	1,320,899.80	246,499.65	0.10
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	20,288.000	76.476881	1,551,562.96	102.790000	2,085,403.52	533,840.56	0.15
		Base		76.476881	1,551,562.96	102.790000	2,085,403.52	533,840.56	0.15
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	138,510.000	17.735396	2,456,529.72	26.950000	3,732,844.50	1,276,314.78	0.28
		Base		17.735396	2,456,529.72	26.950000	3,732,844.50	1,276,314.78	0.28
114340102	AZENTA INC COMMON STOCK USD.01								
		Local	22,484.000	77.226571	1,736,362.22	41.090000	923,867.56	-812,494.66	0.07
		Base		77.226571	1,736,362.22	41.090000	923,867.56	-812,494.66	0.07
116794108	BRUKER CORP COMMON STOCK USD.01								
		Local	50,798.000	80.347158	4,081,474.92	56.610000	2,875,674.78	-1,205,800.14	0.21
		Base		80.347158	4,081,474.92	56.610000	2,875,674.78	-1,205,800.14	0.21

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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	79.740000	2,427,205.86	1,368,497.44	0.18
		Base		34.781314	1,058,708.42	79.740000	2,427,205.86	1,368,497.44	0.18
122017106	BURLINGTON STORES INC COMMON STOCK USD.0001								
		Local	29,014.000	129.769795	3,765,140.84	247.770000	7,188,798.78	3,423,657.94	0.53
		Base		129.769795	3,765,140.84	247.770000	7,188,798.78	3,423,657.94	0.53
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	48,614.000	17.651262	858,098.43	34.400000	1,672,321.60	814,223.17	0.12
		Base		17.651262	858,098.43	34.400000	1,672,321.60	814,223.17	0.12
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	69,510.000	11.172627	776,609.32	34.030000	2,365,425.30	1,588,815.98	0.18
		Base		11.172627	776,609.32	34.030000	2,365,425.30	1,588,815.98	0.18
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	25,199.000	36.805301	927,456.77	107.830000	2,717,208.17	1,789,751.40	0.20
		Base		36.805301	927,456.77	107.830000	2,717,208.17	1,789,751.40	0.20
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	10,251.000	190.431368	1,952,111.95	552.560000	5,664,292.56	3,712,180.61	0.42
		Base		190.431368	1,952,111.95	552.560000	5,664,292.56	3,712,180.61	0.42
12740C103	CADENCE BANK COMMON STOCK USD2.5								
		Local	83,852.000	25.833041	2,166,152.16	33.430000	2,803,172.36	637,020.20	0.21
		Base		25.833041	2,166,152.16	33.430000	2,803,172.36	637,020.20	0.21
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	21,197.000	88.891704	1,884,237.45	422.230000	8,950,009.31	7,065,771.86	0.66
		Base		88.891704	1,884,237.45	422.230000	8,950,009.31	7,065,771.86	0.66
14316J108	CARLYLE GROUP INC/THE COMMON STOCK USD1.0								
		Local	96,644.000	44.653023	4,315,446.78	50.030000	4,835,099.32	519,652.54	0.36
		Base		44.653023	4,315,446.78	50.030000	4,835,099.32	519,652.54	0.36
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	16,608.000	59.721534	991,855.24	54.700000	908,457.60	-83,397.64	0.07
		Base		59.721534	991,855.24	54.700000	908,457.60	-83,397.64	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
147528103	CASEY S GENERAL STORES INC COMMON STOCK							
	17,058.000	Local	124.414416	2,122,261.10	394.020000	6,721,193.16	4,598,932.06	0.50
		Base	124.414416	2,122,261.10	394.020000	6,721,193.16	4,598,932.06	0.50
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001							
	71,775.000	Local	34.663167	2,487,948.78	30.080000	2,158,992.00	-328,956.78	0.16
		Base	34.663167	2,487,948.78	30.080000	2,158,992.00	-328,956.78	0.16
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
	87,561.000	Local	21.975969	1,924,237.79	28.220000	2,470,971.42	546,733.63	0.18
		Base	21.975969	1,924,237.79	28.220000	2,470,971.42	546,733.63	0.18
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
	19,326.000	Local	164.385471	3,176,913.61	120.720000	2,333,034.72	-843,878.89	0.17
		Base	164.385471	3,176,913.61	120.720000	2,333,034.72	-843,878.89	0.17
16359R103	CHEMED CORP COMMON STOCK USD1.0							
	6,918.000	Local	362.168572	2,505,482.18	540.240000	3,737,380.32	1,231,898.14	0.28
		Base	362.168572	2,505,482.18	540.240000	3,737,380.32	1,231,898.14	0.28
163851108	CHEMOURS CO/THE COMMON STOCK USD.01							
	68,610.000	Local	22.545109	1,546,819.91	18.160000	1,245,957.60	-300,862.31	0.09
		Base	22.545109	1,546,819.91	18.160000	1,245,957.60	-300,862.31	0.09
165167735	EXPAND ENERGY CORP COMMON STOCK USD.01							
	94,904.000	Local	77.562825	7,361,022.35	84.720000	8,040,266.88	679,244.53	0.60
		Base	77.562825	7,361,022.35	84.720000	8,040,266.88	679,244.53	0.60
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
	10,417.000	Local	106.714941	1,111,649.54	139.510000	1,453,275.67	341,626.13	0.11
		Base	106.714941	1,111,649.54	139.510000	1,453,275.67	341,626.13	0.11
171484108	CHURCHILL DOWNS INC COMMON STOCK							
	33,745.000	Local	45.946372	1,550,460.31	140.100000	4,727,674.50	3,177,214.19	0.35
		Base	45.946372	1,550,460.31	140.100000	4,727,674.50	3,177,214.19	0.35
171779309	CIENA CORP COMMON STOCK USD.01							
	66,053.000	Local	26.578837	1,755,611.91	63.510000	4,195,026.03	2,439,414.12	0.31
		Base	26.578837	1,755,611.91	63.510000	4,195,026.03	2,439,414.12	0.31

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172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	24,550.000	61.359286	1,506,370.46	109.820000	2,696,081.00	1,189,710.54	0.20
		Base		61.359286	1,506,370.46	109.820000	2,696,081.00	1,189,710.54	0.20
17888H103	CIVITAS RESOURCES INC COMMON STOCK								
		Local	41,589.000	79.993639	3,326,855.44	48.790000	2,029,127.31	-1,297,728.13	0.15
		Base		79.993639	3,326,855.44	48.790000	2,029,127.31	-1,297,728.13	0.15
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	23,320.000	55.082762	1,284,530.02	231.260000	5,392,983.20	4,108,453.18	0.40
		Base		55.082762	1,284,530.02	231.260000	5,392,983.20	4,108,453.18	0.40
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125								
		Local	215,130.000	17.182765	3,696,528.26	12.980000	2,792,387.40	-904,140.86	0.21
		Base		17.182765	3,696,528.26	12.980000	2,792,387.40	-904,140.86	0.21
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	2,709.000	615.939642	1,668,580.49	1,124.260000	3,045,620.34	1,377,039.85	0.23
		Base		615.939642	1,668,580.49	1,124.260000	3,045,620.34	1,377,039.85	0.23
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	78,829.000	30.165541	2,377,919.47	40.230000	3,171,290.67	793,371.20	0.24
		Base		30.165541	2,377,919.47	40.230000	3,171,290.67	793,371.20	0.24
19247G107	COHERENT CORP COMMON STOCK								
		Local	70,463.000	45.658961	3,217,267.37	92.440000	6,513,599.72	3,296,332.35	0.48
		Base		45.658961	3,217,267.37	92.440000	6,513,599.72	3,296,332.35	0.48
194014502	ENOVIS CORP COMMON STOCK USD.001								
		Local	25,671.000	53.274601	1,367,612.29	41.270000	1,059,442.17	-308,170.12	0.08
		Base		53.274601	1,367,612.29	41.270000	1,059,442.17	-308,170.12	0.08
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	96,286.000	27.040093	2,603,582.37	28.510000	2,745,113.86	141,531.49	0.20
		Base		27.040093	2,603,582.37	28.510000	2,745,113.86	141,531.49	0.20
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK								
		Local	15,071.000	92.955964	1,400,939.34	80.470000	1,212,763.37	-188,175.97	0.09
		Base		92.955964	1,400,939.34	80.470000	1,212,763.37	-188,175.97	0.09

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199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	16,347.000	212.462462	3,473,123.87	391.040000	6,392,330.88	2,919,207.01	0.47
		Base		212.462462	3,473,123.87	391.040000	6,392,330.88	2,919,207.01	0.47
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	53,921.000	32.969086	1,777,726.07	62.500000	3,370,062.50	1,592,336.43	0.25
		Base		32.969086	1,777,726.07	62.500000	3,370,062.50	1,592,336.43	0.25
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	52,855.000	18.694622	988,104.25	53.800000	2,843,599.00	1,855,494.75	0.21
		Base		18.694622	988,104.25	53.800000	2,843,599.00	1,855,494.75	0.21
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,092.000	64.782413	1,301,608.25	156.190000	3,138,169.48	1,836,561.23	0.23
		Base		64.782413	1,301,608.25	156.190000	3,138,169.48	1,836,561.23	0.23
20602D101	CONCENTRIX CORP COMMON STOCK								
		Local	21,620.000	62.621238	1,353,871.16	42.510000	919,066.20	-434,804.96	0.07
		Base		62.621238	1,353,871.16	42.510000	919,066.20	-434,804.96	0.07
21874C102	CORE + MAIN INC CLASS A COMMON STOCK USD.01								
		Local	88,673.000	40.037235	3,550,221.71	44.280000	3,926,440.44	376,218.73	0.29
		Base		40.037235	3,550,221.71	44.280000	3,926,440.44	376,218.73	0.29
22002T108	COPT DEFENSE PROPERTIES REIT USD.01								
		Local	51,673.000	29.651922	1,532,203.79	32.200000	1,663,870.60	131,666.81	0.12
		Base		29.651922	1,532,203.79	32.200000	1,663,870.60	131,666.81	0.12
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	167,535.000	5.047742	845,673.40	7.440000	1,246,460.40	400,787.00	0.09
		Base		5.047742	845,673.40	7.440000	1,246,460.40	400,787.00	0.09
222795502	COUSINS PROPERTIES INC REIT USD1.0								
		Local	69,930.000	36.176219	2,529,802.96	30.630000	2,141,955.90	-387,847.06	0.16
		Base		36.176219	2,529,802.96	30.630000	2,141,955.90	-387,847.06	0.16
224408104	CRANE CO COMMON STOCK USD1.0								
		Local	22,352.000	34.554626	772,364.99	157.280000	3,515,522.56	2,743,157.57	0.26
		Base		34.554626	772,364.99	157.280000	3,515,522.56	2,743,157.57	0.26

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224441105	CRANE NXT CO COMMON STOCK USD1.0							
	22,582.000	Local	19.262835	434,993.34	54.270000	1,225,525.14	790,531.80	0.09
		Base	19.262835	434,993.34	54.270000	1,225,525.14	790,531.80	0.09
227046109	CROCS INC COMMON STOCK USD.001							
	27,296.000	Local	104.806927	2,860,809.87	107.820000	2,943,054.72	82,244.85	0.22
		Base	104.806927	2,860,809.87	107.820000	2,943,054.72	82,244.85	0.22
228368106	CROWN HOLDINGS INC COMMON STOCK USD5.0							
	54,787.000	Local	88.144451	4,829,170.04	93.550000	5,125,323.85	296,153.81	0.38
		Base	88.144451	4,829,170.04	93.550000	5,125,323.85	296,153.81	0.38
229663109	CUBESMART REIT USD.01							
	103,510.000	Local	40.274977	4,168,862.87	47.840000	4,951,918.40	783,055.53	0.37
		Base	40.274977	4,168,862.87	47.840000	4,951,918.40	783,055.53	0.37
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	29,427.000	Local	80.529720	2,369,748.06	127.350000	3,747,528.45	1,377,780.39	0.28
		Base	80.529720	2,369,748.06	127.350000	3,747,528.45	1,377,780.39	0.28
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	17,604.000	Local	88.345381	1,555,232.09	344.960000	6,072,675.84	4,517,443.75	0.45
		Base	88.345381	1,555,232.09	344.960000	6,072,675.84	4,517,443.75	0.45
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
	54,081.000	Local	64.513373	3,488,947.70	51.000000	2,758,131.00	-730,816.70	0.20
		Base	64.513373	3,488,947.70	51.000000	2,758,131.00	-730,816.70	0.20
23345M107	DT MIDSTREAM INC COMMON STOCK USD.01							
	44,637.000	Local	42.190310	1,883,248.87	90.150000	4,024,025.55	2,140,776.68	0.30
		Base	42.190310	1,883,248.87	90.150000	4,024,025.55	2,140,776.68	0.30
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	73,094.000	Local	32.995823	2,411,796.65	39.110000	2,858,706.34	446,909.69	0.21
		Base	32.995823	2,411,796.65	39.110000	2,858,706.34	446,909.69	0.21
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
	93,175.000	Local	31.023592	2,890,623.19	23.170000	2,158,864.75	-731,758.44	0.16
		Base	31.023592	2,890,623.19	23.170000	2,158,864.75	-731,758.44	0.16

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253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	26,622.000	48.464946	1,290,233.78	195.750000	5,211,256.50	3,921,022.72	0.39
		Base		48.464946	1,290,233.78	195.750000	5,211,256.50	3,921,022.72	0.39
256163106	DOCUSIGN INC COMMON STOCK USD.0001								
		Local	94,096.000	68.952300	6,488,135.62	69.380000	6,528,380.48	40,244.86	0.48
		Base		68.952300	6,488,135.62	69.380000	6,528,380.48	40,244.86	0.48
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001								
		Local	27,430.000	83.355844	2,286,450.80	72.900000	1,999,647.00	-286,803.80	0.15
		Base		83.355844	2,286,450.80	72.900000	1,999,647.00	-286,803.80	0.15
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	55,343.000	33.298399	1,842,833.29	73.160000	4,048,893.88	2,206,060.59	0.30
		Base		33.298399	1,842,833.29	73.160000	4,048,893.88	2,206,060.59	0.30
26210C104	DROPBOX INC CLASS A COMMON STOCK USD.00001								
		Local	109,050.000	26.016956	2,837,149.04	25.850000	2,818,942.50	-18,206.54	0.21
		Base		26.016956	2,837,149.04	25.850000	2,818,942.50	-18,206.54	0.21
26603R106	DUOLINGO COMMON STOCK USD.0001								
		Local	17,208.000	192.514060	3,312,781.95	292.970000	5,041,427.76	1,728,645.81	0.37
		Base		192.514060	3,312,781.95	292.970000	5,041,427.76	1,728,645.81	0.37
26622P107	DOXIMITY INC CLASS A COMMON STOCK USD.001								
		Local	57,531.000	31.400312	1,806,491.37	41.740000	2,401,343.94	594,852.57	0.18
		Base		31.400312	1,806,491.37	41.740000	2,401,343.94	594,852.57	0.18
268150109	DYNATRACE INC COMMON STOCK USD.001								
		Local	136,929.000	38.938215	5,331,770.86	53.800000	7,366,780.20	2,035,009.34	0.55
		Base		38.938215	5,331,770.86	53.800000	7,366,780.20	2,035,009.34	0.55
26856L103	ELF BEAUTY INC COMMON STOCK USD.01								
		Local	25,918.000	161.619055	4,188,842.66	105.250000	2,727,869.50	-1,460,973.16	0.20
		Base		161.619055	4,188,842.66	105.250000	2,727,869.50	-1,460,973.16	0.20
26884U109	EPR PROPERTIES REIT USD.01								
		Local	34,804.000	53.962247	1,878,102.05	45.370000	1,579,057.48	-299,044.57	0.12
		Base		53.962247	1,878,102.05	45.370000	1,579,057.48	-299,044.57	0.12

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26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	15,453.000	Local	79.661348	1,231,006.81	285.460000	4,411,213.38	3,180,206.57	0.33
		Base	79.661348	1,231,006.81	285.460000	4,411,213.38	3,180,206.57	0.33
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	63,708.000	Local	31.583724	2,012,135.92	97.490000	6,210,892.92	4,198,757.00	0.46
		Base	31.583724	2,012,135.92	97.490000	6,210,892.92	4,198,757.00	0.46
277276101	EASTGROUP PROPERTIES INC REIT							
	22,361.000	Local	128.072640	2,863,832.30	171.280000	3,829,992.08	966,159.78	0.28
		Base	128.072640	2,863,832.30	171.280000	3,829,992.08	966,159.78	0.28
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	21,445.000	Local	65.049212	1,394,980.35	446.070000	9,565,971.15	8,170,990.80	0.71
		Base	65.049212	1,394,980.35	446.070000	9,565,971.15	8,170,990.80	0.71
29109X106	ASPEN TECHNOLOGY INC COMMON STOCK USD.0001							
	12,211.000	Local	184.908007	2,257,911.67	234.730000	2,866,288.03	608,376.36	0.21
		Base	184.908007	2,257,911.67	234.730000	2,866,288.03	608,376.36	0.21
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	46,251.000	Local	39.769642	1,839,385.71	99.460000	4,600,124.46	2,760,738.75	0.34
		Base	39.769642	1,839,385.71	99.460000	4,600,124.46	2,760,738.75	0.34
29275Y102	ENERSYS COMMON STOCK USD.01							
	18,498.000	Local	67.331529	1,245,498.63	96.860000	1,791,716.28	546,217.65	0.13
		Base	67.331529	1,245,498.63	96.860000	1,791,716.28	546,217.65	0.13
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01							
	79,033.000	Local	41.823538	3,305,439.66	20.970000	1,657,322.01	-1,648,117.65	0.12
		Base	41.823538	3,305,439.66	20.970000	1,657,322.01	-1,648,117.65	0.12
29452E101	EQUITABLE HOLDINGS INC COMMON STOCK USD.01							
	146,974.000	Local	34.291630	5,039,978.09	45.340000	6,663,801.16	1,623,823.07	0.49
		Base	34.291630	5,039,978.09	45.340000	6,663,801.16	1,623,823.07	0.49
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01							
	85,731.000	Local	69.638543	5,970,181.93	70.120000	6,011,457.72	41,275.79	0.45
		Base	69.638543	5,970,181.93	70.120000	6,011,457.72	41,275.79	0.45

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29605J106	ESAB CORP COMMON STOCK USD.001							
	26,114.000	Local	47.902181	1,250,917.55	123.040000	3,213,066.56	1,962,149.01	0.24
		Base	47.902181	1,250,917.55	123.040000	3,213,066.56	1,962,149.01	0.24
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	115,727.000	Local	29.559082	3,420,783.85	38.600000	4,467,062.20	1,046,278.35	0.33
		Base	29.559082	3,420,783.85	38.600000	4,467,062.20	1,046,278.35	0.33
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02							
	19,406.000	Local	128.576542	2,495,156.37	98.470000	1,910,908.82	-584,247.55	0.14
		Base	128.576542	2,495,156.37	98.470000	1,910,908.82	-584,247.55	0.14
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	16,387.000	Local	86.345028	1,414,935.97	264.170000	4,328,953.79	2,914,017.82	0.32
		Base	86.345028	1,414,935.97	264.170000	4,328,953.79	2,914,017.82	0.32
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	131,113.000	Local	20.656524	2,708,338.86	33.200000	4,352,951.60	1,644,612.74	0.32
		Base	20.656524	2,708,338.86	33.200000	4,352,951.60	1,644,612.74	0.32
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	74,188.000	Local	30.080152	2,231,586.35	41.670000	3,091,413.96	859,827.61	0.23
		Base	30.080152	2,231,586.35	41.670000	3,091,413.96	859,827.61	0.23
30214U102	EXPONENT INC COMMON STOCK USD.001							
	23,318.000	Local	97.914597	2,283,172.57	94.380000	2,200,752.84	-82,419.73	0.16
		Base	97.914597	2,283,172.57	94.380000	2,200,752.84	-82,419.73	0.16
302520101	FNB CORP COMMON STOCK USD.01							
	165,273.000	Local	12.150368	2,008,127.85	14.500000	2,396,458.50	388,330.65	0.18
		Base	12.150368	2,008,127.85	14.500000	2,396,458.50	388,330.65	0.18
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	16,217.000	Local	122.216137	1,981,979.09	195.080000	3,163,612.36	1,181,633.27	0.23
		Base	122.216137	1,981,979.09	195.080000	3,163,612.36	1,181,633.27	0.23
314211103	FEDERATED HERMES INC COMMON STOCK							
	36,178.000	Local	24.448148	884,485.10	40.130000	1,451,823.14	567,338.04	0.11
		Base	24.448148	884,485.10	40.130000	1,451,823.14	567,338.04	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
	119,408.000	Local	41.944151	5,008,467.21	60.170000	7,184,779.36	2,176,312.15	0.53
		Base	41.944151	5,008,467.21	60.170000	7,184,779.36	2,176,312.15	0.53
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	47,291.000	Local	28.522002	1,348,834.01	64.150000	3,033,717.65	1,684,883.64	0.22
		Base	28.522002	1,348,834.01	64.150000	3,033,717.65	1,684,883.64	0.22
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	59,094.000	Local	29.068584	1,717,778.88	36.140000	2,135,657.16	417,878.28	0.16
		Base	29.068584	1,717,778.88	36.140000	2,135,657.16	417,878.28	0.16
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	246,318.000	Local	12.637064	3,112,736.35	17.330000	4,268,690.94	1,155,954.59	0.32
		Base	12.637064	3,112,736.35	17.330000	4,268,690.94	1,155,954.59	0.32
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	60,829.000	Local	30.156677	1,834,400.52	52.490000	3,192,914.21	1,358,513.69	0.24
		Base	30.156677	1,834,400.52	52.490000	3,192,914.21	1,358,513.69	0.24
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01							
	37,407.000	Local	81.939405	3,065,107.34	103.470000	3,870,502.29	805,394.95	0.29
		Base	81.939405	3,065,107.34	103.470000	3,870,502.29	805,394.95	0.29
33829M101	FIVE BELOW COMMON STOCK USD.01							
	25,313.000	Local	88.328195	2,235,851.61	94.790000	2,399,419.27	163,567.66	0.18
		Base	88.328195	2,235,851.61	94.790000	2,399,419.27	163,567.66	0.18
339750101	FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001							
	49,256.000	Local	82.072235	4,042,550.03	103.050000	5,075,830.80	1,033,280.77	0.38
		Base	82.072235	4,042,550.03	103.050000	5,075,830.80	1,033,280.77	0.38
343412102	FLUOR CORP COMMON STOCK USD.01							
	78,731.000	Local	29.920739	2,355,689.73	52.280000	4,116,056.68	1,760,366.95	0.31
		Base	29.920739	2,355,689.73	52.280000	4,116,056.68	1,760,366.95	0.31
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	90,022.000	Local	16.765862	1,509,296.44	22.230000	2,001,189.06	491,892.62	0.15
		Base	16.765862	1,509,296.44	22.230000	2,001,189.06	491,892.62	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	60,385.000	39.068374	2,359,143.77	52.640000	3,178,666.40	819,522.63	0.24
		Base		39.068374	2,359,143.77	52.640000	3,178,666.40	819,522.63	0.24
34964C106	FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01								
		Local	57,045.000	56.695393	3,234,188.71	83.330000	4,753,559.85	1,519,371.14	0.35
		Base		56.695393	3,234,188.71	83.330000	4,753,559.85	1,519,371.14	0.35
35909D109	FRONTIER COMMUNICATIONS PARE COMMON STOCK USD.25								
		Local	101,678.000	22.226814	2,259,977.99	35.730000	3,632,954.94	1,372,976.95	0.27
		Base		22.226814	2,259,977.99	35.730000	3,632,954.94	1,372,976.95	0.27
361448103	GATX CORP COMMON STOCK USD.625								
		Local	16,363.000	48.267184	789,795.93	137.760000	2,254,166.88	1,464,370.95	0.17
		Base		48.267184	789,795.93	137.760000	2,254,166.88	1,464,370.95	0.17
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01								
		Local	54,911.000	32.397260	1,778,965.96	59.810000	3,284,226.91	1,505,260.95	0.24
		Base		32.397260	1,778,965.96	59.810000	3,284,226.91	1,505,260.95	0.24
36467J108	GAMING AND LEISURE PROPERTIE REIT								
		Local	126,121.000	47.355778	5,972,558.05	50.190000	6,330,012.99	357,454.94	0.47
		Base		47.355778	5,972,558.05	50.190000	6,330,012.99	357,454.94	0.47
36467W109	GAMESTOP CORP CLASS A GB REG COMMON STOCK USD.001								
		Local	178,275.000	42.030827	7,493,045.76	22.180000	3,954,139.50	-3,538,906.26	0.29
		Base		42.030827	7,493,045.76	22.180000	3,954,139.50	-3,538,906.26	0.29
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	101,713.000	15.338023	1,560,076.36	20.770000	2,112,579.01	552,502.65	0.16
		Base		15.338023	1,560,076.36	20.770000	2,112,579.01	552,502.65	0.16
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	105,817.000	14.973357	1,584,435.72	30.310000	3,207,313.27	1,622,877.55	0.24
		Base		14.973357	1,584,435.72	30.310000	3,207,313.27	1,622,877.55	0.24
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	52,121.000	38.019068	1,981,591.84	52.150000	2,718,110.15	736,518.31	0.20
		Base		38.019068	1,981,591.84	52.150000	2,718,110.15	736,518.31	0.20

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379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	51,929.000	Local	40.297129	2,092,589.60	73.540000	3,818,858.66	1,726,269.06	0.28
		Base	40.297129	2,092,589.60	73.540000	3,818,858.66	1,726,269.06	0.28
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	130,997.000	Local	17.014521	2,228,851.22	8.010000	1,049,285.97	-1,179,565.25	0.08
		Base	17.014521	2,228,851.22	8.010000	1,049,285.97	-1,179,565.25	0.08
384109104	GRACO INC COMMON STOCK USD1.0							
	77,647.000	Local	25.717260	1,996,868.09	81.450000	6,324,348.15	4,327,480.06	0.47
		Base	25.717260	1,996,868.09	81.450000	6,324,348.15	4,327,480.06	0.47
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	1,579.000	Local	462.937473	730,978.27	843.300000	1,331,570.70	600,592.43	0.10
		Base	462.937473	730,978.27	843.300000	1,331,570.70	600,592.43	0.10
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	13,352.000	Local	94.067931	1,255,995.01	137.110000	1,830,692.72	574,697.71	0.14
		Base	94.067931	1,255,995.01	137.110000	1,830,692.72	574,697.71	0.14
388689101	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01							
	137,944.000	Local	24.946317	3,441,194.73	28.260000	3,898,297.44	457,102.71	0.29
		Base	24.946317	3,441,194.73	28.260000	3,898,297.44	457,102.71	0.29
397624107	GREIF INC CL A COMMON STOCK							
	11,862.000	Local	50.719984	601,640.45	62.440000	740,663.28	139,022.83	0.05
		Base	50.719984	601,640.45	62.440000	740,663.28	139,022.83	0.05
403949100	HF SINCLAIR CORP COMMON STOCK							
	74,551.000	Local	39.233777	2,924,917.28	38.610000	2,878,414.11	-46,503.17	0.21
		Base	39.233777	2,924,917.28	38.610000	2,878,414.11	-46,503.17	0.21
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	23,523.000	Local	91.468749	2,151,619.38	71.160000	1,673,896.68	-477,722.70	0.12
		Base	91.468749	2,151,619.38	71.160000	1,673,896.68	-477,722.70	0.12
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	58,226.000	Local	42.558025	2,477,983.54	50.570000	2,944,488.82	466,505.28	0.22
		Base	42.558025	2,477,983.54	50.570000	2,944,488.82	466,505.28	0.22

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
407497106	HAMILTON LANE INC CLASS A COMMON STOCK USD.001								
		Local	18,631.000	165.513400	3,083,680.15	179.640000	3,346,872.84	263,192.69	0.25
		Base		165.513400	3,083,680.15	179.640000	3,346,872.84	263,192.69	0.25
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33								
		Local	39,688.000	33.970994	1,348,240.80	52.080000	2,066,951.04	718,710.24	0.15
		Base		33.970994	1,348,240.80	52.080000	2,066,951.04	718,710.24	0.15
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	16,540.000	70.535359	1,166,654.84	148.330000	2,453,378.20	1,286,723.36	0.18
		Base		70.535359	1,166,654.84	148.330000	2,453,378.20	1,286,723.36	0.18
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	54,448.000	24.869137	1,354,074.78	31.950000	1,739,613.60	385,538.82	0.13
		Base		24.869137	1,354,074.78	31.950000	1,739,613.60	385,538.82	0.13
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	39,994.000	79.715958	3,188,160.02	85.250000	3,409,488.50	221,328.48	0.25
		Base		79.715958	3,188,160.02	85.250000	3,409,488.50	221,328.48	0.25
42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	166,863.000	26.389028	4,403,352.30	17.180000	2,866,706.34	-1,536,645.96	0.21
		Base		26.389028	4,403,352.30	17.180000	2,866,706.34	-1,536,645.96	0.21
428291108	HEXCEL CORP COMMON STOCK USD.01								
		Local	37,575.000	44.215394	1,661,393.44	58.690000	2,205,276.75	543,883.31	0.16
		Base		44.215394	1,661,393.44	58.690000	2,205,276.75	543,883.31	0.16
43283X105	HILTON GRAND VACATIONS INC COMMON STOCK USD.01								
		Local	29,391.000	45.743515	1,344,447.64	36.880000	1,083,940.08	-260,507.56	0.08
		Base		45.743515	1,344,447.64	36.880000	1,083,940.08	-260,507.56	0.08
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	85,357.000	21.485959	1,833,977.00	27.290000	2,329,392.53	495,415.53	0.17
		Base		21.485959	1,833,977.00	27.290000	2,329,392.53	495,415.53	0.17
441593100	HOULIHAN LOKEY INC COMMON STOCK USD.001								
		Local	24,416.000	119.985224	2,929,559.23	172.770000	4,218,352.32	1,288,793.09	0.31
		Base		119.985224	2,929,559.23	172.770000	4,218,352.32	1,288,793.09	0.31

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
448579102	HYATT HOTELS CORP CL A COMMON STOCK USD.01								
		Local	20,651.000	102.996415	2,126,978.96	145.450000	3,003,687.95	876,708.99	0.22
		Base		102.996415	2,126,978.96	145.450000	3,003,687.95	876,708.99	0.22
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	12,603.000	93.516278	1,178,585.65	80.960000	1,020,338.88	-158,246.77	0.08
		Base		93.516278	1,178,585.65	80.960000	1,020,338.88	-158,246.77	0.08
45073V108	ITT INC COMMON STOCK USD1.0								
		Local	37,553.000	34.996456	1,314,221.90	140.120000	5,261,926.36	3,947,704.46	0.39
		Base		34.996456	1,314,221.90	140.120000	5,261,926.36	3,947,704.46	0.39
451107106	IDACORP INC COMMON STOCK								
		Local	24,478.000	59.304006	1,451,643.45	103.480000	2,532,983.44	1,081,339.99	0.19
		Base		59.304006	1,451,643.45	103.480000	2,532,983.44	1,081,339.99	0.19
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	73,221.000	106.789713	7,819,249.61	144.140000	10,554,074.94	2,734,825.33	0.78
		Base		106.789713	7,819,249.61	144.140000	10,554,074.94	2,734,825.33	0.78
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	103,289.000	21.870977	2,259,031.35	19.620000	2,026,530.18	-232,501.17	0.15
		Base		21.870977	2,259,031.35	19.620000	2,026,530.18	-232,501.17	0.15
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	29,905.000	58.930886	1,762,328.14	132.760000	3,970,187.80	2,207,859.66	0.29
		Base		58.930886	1,762,328.14	132.760000	3,970,187.80	2,207,859.66	0.29
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	16,391.000	92.681816	1,519,147.64	78.770000	1,291,119.07	-228,028.57	0.10
		Base		92.681816	1,519,147.64	78.770000	1,291,119.07	-228,028.57	0.10
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	50,025.000	60.514266	3,027,226.14	152.580000	7,632,814.50	4,605,588.36	0.57
		Base		60.514266	3,027,226.14	152.580000	7,632,814.50	4,605,588.36	0.57
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	24,584.000	25.474771	626,271.78	61.260000	1,506,015.84	879,744.06	0.11
		Base		25.474771	626,271.78	61.260000	1,506,015.84	879,744.06	0.11

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46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	54,414.000	40.658583	2,212,396.13	29.330000	1,595,962.62	-616,433.51	0.12
		Base		40.658583	2,212,396.13	29.330000	1,595,962.62	-616,433.51	0.12
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
		Local	74,617.000	19.016784	1,418,975.35	63.980000	4,773,995.66	3,355,020.31	0.35
		Base		19.016784	1,418,975.35	63.980000	4,773,995.66	3,355,020.31	0.35
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	21,816.000	106.598117	2,325,544.52	270.960000	5,911,263.36	3,585,718.84	0.44
		Base		106.598117	2,325,544.52	270.960000	5,911,263.36	3,585,718.84	0.44
48242W106	KBR INC COMMON STOCK USD.001								
		Local	61,155.000	28.605253	1,749,354.23	67.010000	4,097,996.55	2,348,642.32	0.30
		Base		28.605253	1,749,354.23	67.010000	4,097,996.55	2,348,642.32	0.30
48666K109	KB HOME COMMON STOCK USD1.0								
		Local	33,131.000	20.243865	670,699.50	78.500000	2,600,783.50	1,930,084.00	0.19
		Base		20.243865	670,699.50	78.500000	2,600,783.50	1,930,084.00	0.19
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	27,836.000	45.247685	1,259,514.55	62.270000	1,733,347.72	473,833.17	0.13
		Base		45.247685	1,259,514.55	62.270000	1,733,347.72	473,833.17	0.13
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	48,559.000	59.034472	2,866,654.93	40.220000	1,953,042.98	-913,611.95	0.14
		Base		59.034472	2,866,654.93	40.220000	1,953,042.98	-913,611.95	0.14
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	10,168.000	207.415513	2,109,000.94	428.110000	4,353,022.48	2,244,021.54	0.32
		Base		207.415513	2,109,000.94	428.110000	4,353,022.48	2,244,021.54	0.32
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	26,613.000	56.450992	1,502,330.24	114.760000	3,054,107.88	1,551,777.64	0.23
		Base		56.450992	1,502,330.24	114.760000	3,054,107.88	1,551,777.64	0.23
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	100,962.000	21.956077	2,216,729.49	25.670000	2,591,694.54	374,965.05	0.19
		Base		21.956077	2,216,729.49	25.670000	2,591,694.54	374,965.05	0.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
498894104	KNIFE RIVER CORP COMMON STOCK USD.01								
		Local	26,022.000	31.278617	813,932.18	97.320000	2,532,461.04	1,718,528.86	0.19
		Base		31.278617	813,932.18	97.320000	2,532,461.04	1,718,528.86	0.19
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01								
		Local	74,399.000	43.877107	3,264,412.90	52.080000	3,874,699.92	610,287.02	0.29
		Base		43.877107	3,264,412.90	52.080000	3,874,699.92	610,287.02	0.29
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01								
		Local	106,272.000	16.790658	1,784,376.81	22.890000	2,432,566.08	648,189.27	0.18
		Base		16.790658	1,784,376.81	22.890000	2,432,566.08	648,189.27	0.18
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	40,394.000	51.620359	2,085,152.77	132.000000	5,332,008.00	3,246,855.23	0.40
		Base		51.620359	2,085,152.77	132.000000	5,332,008.00	3,246,855.23	0.40
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	8,857.000	89.034453	788,578.15	173.600000	1,537,575.20	748,997.05	0.11
		Base		89.034453	788,578.15	173.600000	1,537,575.20	748,997.05	0.11
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	16,296.000	68.720977	1,119,877.04	175.770000	2,864,347.92	1,744,470.88	0.21
		Base		68.720977	1,119,877.04	175.770000	2,864,347.92	1,744,470.88	0.21
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	31,913.000	66.747407	2,130,110.01	109.840000	3,505,323.92	1,375,213.91	0.26
		Base		66.747407	2,130,110.01	109.840000	3,505,323.92	1,375,213.91	0.26
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	63,326.000	57.471334	3,639,429.72	50.660000	3,208,095.16	-431,334.56	0.24
		Base		57.471334	3,639,429.72	50.660000	3,208,095.16	-431,334.56	0.24
521865204	LEAR CORP COMMON STOCK USD.01								
		Local	25,858.000	134.732675	3,483,917.51	95.760000	2,476,162.08	-1,007,755.43	0.18
		Base		134.732675	3,483,917.51	95.760000	2,476,162.08	-1,007,755.43	0.18
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	14,741.000	106.665225	1,572,352.08	602.570000	8,882,484.37	7,310,132.29	0.66
		Base		106.665225	1,572,352.08	602.570000	8,882,484.37	7,310,132.29	0.66

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	26,050.000	Local	57.394392	1,495,123.90	192.560000	5,016,188.00	3,521,064.10	0.37
		Base	57.394392	1,495,123.90	192.560000	5,016,188.00	3,521,064.10	0.37
536797103	LITHIA MOTORS INC COMMON STOCK							
	45.000	Local	277.604222	12,492.19	332.370000	14,956.65	2,464.46	0.00
		Base	277.604222	12,492.19	332.370000	14,956.65	2,464.46	0.00
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	11,394.000	Local	169.680391	1,933,338.38	244.630000	2,787,314.22	853,975.84	0.21
		Base	169.680391	1,933,338.38	244.630000	2,787,314.22	853,975.84	0.21
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	28,748.000	Local	19.026919	546,985.87	98.900000	2,843,177.20	2,296,191.33	0.21
		Base	19.026919	546,985.87	98.900000	2,843,177.20	2,296,191.33	0.21
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	31,210.000	Local	61.206577	1,910,257.26	63.870000	1,993,382.70	83,125.44	0.15
		Base	61.206577	1,910,257.26	63.870000	1,993,382.70	83,125.44	0.15
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
	119,154.000	Local	12.790414	1,524,028.99	25.040000	2,983,616.16	1,459,587.17	0.22
		Base	12.790414	1,524,028.99	25.040000	2,983,616.16	1,459,587.17	0.22
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	30,928.000	Local	102.920028	3,183,110.64	99.330000	3,072,078.24	-111,032.40	0.23
		Base	102.920028	3,183,110.64	99.330000	3,072,078.24	-111,032.40	0.23
553498106	MSA SAFETY INC COMMON STOCK							
	18,088.000	Local	68.250647	1,234,517.70	165.950000	3,001,703.60	1,767,185.90	0.22
		Base	68.250647	1,234,517.70	165.950000	3,001,703.60	1,767,185.90	0.22
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	20,637.000	Local	66.908952	1,380,800.05	79.070000	1,631,767.59	250,967.54	0.12
		Base	66.908952	1,380,800.05	79.070000	1,631,767.59	250,967.54	0.12
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001							
	26,545.000	Local	61.517642	1,632,985.80	112.400000	2,983,658.00	1,350,672.20	0.22
		Base	61.517642	1,632,985.80	112.400000	2,983,658.00	1,350,672.20	0.22

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
55616P104	MACY S INC COMMON STOCK USD.01							
	127,050.000	Local	25.848593	3,284,063.76	15.340000	1,948,947.00	-1,335,116.76	0.14
		Base	25.848593	3,284,063.76	15.340000	1,948,947.00	-1,335,116.76	0.14
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	28,151.000	Local	69.818871	1,965,471.04	263.360000	7,413,847.36	5,448,376.32	0.55
		Base	69.818871	1,965,471.04	263.360000	7,413,847.36	5,448,376.32	0.55
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	21,809.000	Local	58.016408	1,265,279.84	62.850000	1,370,695.65	105,415.81	0.10
		Base	58.016408	1,265,279.84	62.850000	1,370,695.65	105,415.81	0.10
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	14,825.000	Local	114.613926	1,699,151.45	77.030000	1,141,969.75	-557,181.70	0.08
		Base	114.613926	1,699,151.45	77.030000	1,141,969.75	-557,181.70	0.08
574795100	MASIMO CORP COMMON STOCK USD.001							
	20,295.000	Local	115.539476	2,344,873.67	144.010000	2,922,682.95	577,809.28	0.22
		Base	115.539476	2,344,873.67	144.010000	2,922,682.95	577,809.28	0.22
576323109	MASTEC INC COMMON STOCK USD.1							
	28,286.000	Local	52.293779	1,479,181.82	122.890000	3,476,066.54	1,996,884.72	0.26
		Base	52.293779	1,479,181.82	122.890000	3,476,066.54	1,996,884.72	0.26
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	52,295.000	Local	59.942666	3,134,701.70	52.110000	2,725,092.45	-409,609.25	0.20
		Base	59.942666	3,134,701.70	52.110000	2,725,092.45	-409,609.25	0.20
577081102	MATTEL INC COMMON STOCK USD1.0							
	156,232.000	Local	12.260714	1,915,515.82	20.380000	3,184,008.16	1,268,492.34	0.24
		Base	12.260714	1,915,515.82	20.380000	3,184,008.16	1,268,492.34	0.24
577933104	MAXIMUS INC COMMON STOCK							
	27,660.000	Local	64.401088	1,781,334.10	86.440000	2,390,930.40	609,596.30	0.18
		Base	64.401088	1,781,334.10	86.440000	2,390,930.40	609,596.30	0.18
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	11,685.000	Local	135.324242	1,581,263.77	314.220000	3,671,660.70	2,090,396.93	0.27
		Base	135.324242	1,581,263.77	314.220000	3,671,660.70	2,090,396.93	0.27

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596278101	MIDDLEBY CORP COMMON STOCK USD.01								
		Local	24,715.000	85.261320	2,107,233.52	129.700000	3,205,535.50	1,098,301.98	0.24
		Base		85.261320	2,107,233.52	129.700000	3,205,535.50	1,098,301.98	0.24
617700109	MORNINGSTAR INC COMMON STOCK								
		Local	12,405.000	249.398323	3,093,786.20	328.050000	4,069,460.25	975,674.05	0.30
		Base		249.398323	3,093,786.20	328.050000	4,069,460.25	975,674.05	0.30
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	65,192.000	26.393824	1,720,666.19	31.480000	2,052,244.16	331,577.97	0.15
		Base		26.393824	1,720,666.19	31.480000	2,052,244.16	331,577.97	0.15
626755102	MURPHY USA INC COMMON STOCK USD.01								
		Local	8,571.000	77.829832	667,079.49	488.450000	4,186,504.95	3,519,425.46	0.31
		Base		77.829832	667,079.49	488.450000	4,186,504.95	3,519,425.46	0.31
62955J103	NOV INC COMMON STOCK USD.01								
		Local	180,963.000	12.954503	2,344,285.65	15.510000	2,806,736.13	462,450.48	0.21
		Base		12.954503	2,344,285.65	15.510000	2,806,736.13	462,450.48	0.21
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	41,991.000	47.029383	1,974,810.83	60.530000	2,541,715.23	566,904.40	0.19
		Base		47.029383	1,974,810.83	60.530000	2,541,715.23	566,904.40	0.19
637417106	NNN REIT INC REIT USD.01								
		Local	84,417.000	36.196581	3,055,606.80	43.440000	3,667,074.48	611,467.68	0.27
		Base		36.196581	3,055,606.80	43.440000	3,667,074.48	611,467.68	0.27
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		Local	32,116.000	47.220940	1,516,547.71	42.150000	1,353,689.40	-162,858.31	0.10
		Base		47.220940	1,516,547.71	42.150000	1,353,689.40	-162,858.31	0.10
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	90,637.000	25.459700	2,307,590.84	14.280000	1,294,296.36	-1,013,294.48	0.10
		Base		25.459700	2,307,590.84	14.280000	1,294,296.36	-1,013,294.48	0.10
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001								
		Local	46,413.000	95.533115	4,433,978.48	120.270000	5,582,091.51	1,148,113.03	0.41
		Base		95.533115	4,433,978.48	120.270000	5,582,091.51	1,148,113.03	0.41

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
			45,582.000	36.594891	1,668,068.31	45.890000	2,091,757.98	423,689.67	0.16
		Base		36.594891	1,668,068.31	45.890000	2,091,757.98	423,689.67	0.16
649445400	FLAGSTAR FINANCIAL INC COMMON STOCK USD.01								
			136,992.000	32.417092	4,440,882.27	10.120000	1,386,359.04	-3,054,523.23	0.10
		Base		32.417092	4,440,882.27	10.120000	1,386,359.04	-3,054,523.23	0.10
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
			75,128.000	22.227533	1,669,910.13	55.840000	4,195,147.52	2,525,237.39	0.31
		Base		22.227533	1,669,910.13	55.840000	4,195,147.52	2,525,237.39	0.31
651587107	NEWMARKET CORP COMMON STOCK								
			3,528.000	259.195255	914,440.86	524.970000	1,852,094.16	937,653.30	0.14
		Base		259.195255	914,440.86	524.970000	1,852,094.16	937,653.30	0.14
65290E101	NEXTRACKER INC CL A COMMON STOCK USD.0001								
			65,930.000	45.421656	2,994,649.76	39.820000	2,625,332.60	-369,317.16	0.19
		Base		45.421656	2,994,649.76	39.820000	2,625,332.60	-369,317.16	0.19
65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01								
			13,937.000	175.110819	2,440,519.48	175.920000	2,451,797.04	11,277.56	0.18
		Base		175.110819	2,440,519.48	175.920000	2,451,797.04	11,277.56	0.18
655664100	NORDSTROM INC COMMON STOCK								
			44,380.000	16.995388	754,255.34	22.610000	1,003,431.80	249,176.46	0.07
		Base		16.995388	754,255.34	22.610000	1,003,431.80	249,176.46	0.07
668074305	NORTHWESTERN ENERGY GROUP IN COMMON STOCK USD.01								
			28,176.000	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
67000B104	NOVANTA INC COMMON STOCK								
			16,503.000	133.627832	2,205,260.11	170.240000	2,809,470.72	604,210.61	0.21
		Base		133.627832	2,205,260.11	170.240000	2,809,470.72	604,210.61	0.21
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
			92,326.000	25.449993	2,349,696.07	39.990000	3,692,116.74	1,342,420.67	0.27
		Base		25.449993	2,349,696.07	39.990000	3,692,116.74	1,342,420.67	0.27

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674215207	CHORD ENERGY CORP COMMON STOCK								
		Local	28,443.000	152.409519	4,334,983.94	125.100000	3,558,219.30	-776,764.64	0.26
		Base		152.409519	4,334,983.94	125.100000	3,558,219.30	-776,764.64	0.26
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	146,611.000	16.363290	2,399,038.33	19.260000	2,823,727.86	424,689.53	0.21
		Base		16.363290	2,399,038.33	19.260000	2,823,727.86	424,689.53	0.21
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		Local	109,309.000	17.406666	1,902,705.28	34.930000	3,818,163.37	1,915,458.09	0.28
		Base		17.406666	1,902,705.28	34.930000	3,818,163.37	1,915,458.09	0.28
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	54,008.000	23.245552	1,255,445.75	41.030000	2,215,948.24	960,502.49	0.16
		Base		23.245552	1,255,445.75	41.030000	2,215,948.24	960,502.49	0.16
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		Local	28,133.000	68.618295	1,930,438.49	91.830000	2,583,453.39	653,014.90	0.19
		Base		68.618295	1,930,438.49	91.830000	2,583,453.39	653,014.90	0.19
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	118,513.000	30.475966	3,611,798.18	42.470000	5,033,247.11	1,421,448.93	0.37
		Base		30.475966	3,611,798.18	42.470000	5,033,247.11	1,421,448.93	0.37
68235P108	ONE GAS INC COMMON STOCK								
		Local	26,040.000	50.627644	1,318,343.84	71.270000	1,855,870.80	537,526.96	0.14
		Base		50.627644	1,318,343.84	71.270000	1,855,870.80	537,526.96	0.14
683344105	ONTO INNOVATION INC COMMON STOCK								
		Local	22,699.000	117.667446	2,670,933.36	198.330000	4,501,892.67	1,830,959.31	0.33
		Base		117.667446	2,670,933.36	198.330000	4,501,892.67	1,830,959.31	0.33
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001								
		Local	78,609.000	29.180339	2,293,837.29	23.040000	1,811,151.36	-482,685.93	0.13
		Base		29.180339	2,293,837.29	23.040000	1,811,151.36	-482,685.93	0.13
686688102	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	24,730.000	84.906558	2,099,739.19	79.020000	1,954,164.60	-145,574.59	0.14
		Base		84.906558	2,099,739.19	79.020000	1,954,164.60	-145,574.59	0.14

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688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	29,916.000	48.392494	1,447,709.85	102.240000	3,058,611.84	1,610,901.99	0.23
		Base		48.392494	1,447,709.85	102.240000	3,058,611.84	1,610,901.99	0.23
69047Q102	OVINTIV INC COMMON STOCK								
		Local	121,368.000	36.757641	4,461,201.37	39.200000	4,757,625.60	296,424.23	0.35
		Base		36.757641	4,461,201.37	39.200000	4,757,625.60	296,424.23	0.35
690742101	OWENS CORNING COMMON STOCK USD.001								
		Local	39,965.000	63.983250	2,557,090.60	176.790000	7,065,412.35	4,508,321.75	0.52
		Base		63.983250	2,557,090.60	176.790000	7,065,412.35	4,508,321.75	0.52
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	45,770.000	33.109299	1,515,412.62	28.520000	1,305,360.40	-210,052.22	0.10
		Base		33.109299	1,515,412.62	28.520000	1,305,360.40	-210,052.22	0.10
69349H107	TXNM ENERGY INC COMMON STOCK								
		Local	41,580.000	25.699489	1,068,584.74	43.540000	1,810,393.20	741,808.46	0.13
		Base		25.699489	1,068,584.74	43.540000	1,810,393.20	741,808.46	0.13
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	25,675.000	47.998201	1,232,353.81	98.460000	2,527,960.50	1,295,606.69	0.19
		Base		47.998201	1,232,353.81	98.460000	2,527,960.50	1,295,606.69	0.19
700517105	PARK HOTELS + RESORTS INC REIT USD.01								
		Local	96,027.000	21.733182	2,086,972.24	13.890000	1,333,815.03	-753,157.21	0.10
		Base		21.733182	2,086,972.24	13.890000	1,333,815.03	-753,157.21	0.10
70202L102	PARSONS CORP COMMON STOCK USD1.0								
		Local	21,475.000	102.454500	2,200,210.39	108.160000	2,322,736.00	122,525.61	0.17
		Base		102.454500	2,200,210.39	108.160000	2,322,736.00	122,525.61	0.17
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001								
		Local	19,922.000	149.983583	2,987,972.94	184.570000	3,677,003.54	689,030.60	0.27
		Base		149.983583	2,987,972.94	184.570000	3,677,003.54	689,030.60	0.27
70959W103	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001								
		Local	8,593.000	166.988757	1,434,934.39	150.570000	1,293,848.01	-141,086.38	0.10
		Base		166.988757	1,434,934.39	150.570000	1,293,848.01	-141,086.38	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
70975L107	PENUMBRA INC COMMON STOCK USD.001								
		Local	17,854.000	152.941760	2,730,622.18	228.870000	4,086,244.98	1,355,622.80	0.30
		Base		152.941760	2,730,622.18	228.870000	4,086,244.98	1,355,622.80	0.30
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01								
		Local	71,628.000	45.989231	3,294,116.63	81.250000	5,819,775.00	2,525,658.37	0.43
		Base		45.989231	3,294,116.63	81.250000	5,819,775.00	2,525,658.37	0.43
71424F105	PERMIAN RESOURCES CORP COMMON STOCK USD.0001								
		Local	291,686.000	14.186014	4,137,861.69	13.630000	3,975,680.18	-162,181.51	0.29
		Base		14.186014	4,137,861.69	13.630000	3,975,680.18	-162,181.51	0.29
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01								
		Local	18,529.000	29.261662	542,189.34	48.440000	897,544.76	355,355.42	0.07
		Base		29.261662	542,189.34	48.440000	897,544.76	355,355.42	0.07
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	35,173.000	62.620972	2,202,567.44	105.450000	3,708,992.85	1,506,425.41	0.27
		Base		62.620972	2,202,567.44	105.450000	3,708,992.85	1,506,425.41	0.27
72703H101	PLANET FITNESS INC CL A COMMON STOCK								
		Local	38,876.000	67.754919	2,634,040.25	78.520000	3,052,543.52	418,503.27	0.23
		Base		67.754919	2,634,040.25	78.520000	3,052,543.52	418,503.27	0.23
731068102	POLARIS INC COMMON STOCK USD.01								
		Local	24,087.000	66.263776	1,596,095.57	69.910000	1,683,922.17	87,826.60	0.12
		Base		66.263776	1,596,095.57	69.910000	1,683,922.17	87,826.60	0.12
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK								
		Local	47,374.000	48.205260	2,283,675.98	47.400000	2,245,527.60	-38,148.38	0.17
		Base		48.205260	2,283,675.98	47.400000	2,245,527.60	-38,148.38	0.17
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	21,753.000	41.998342	913,589.93	109.210000	2,375,645.13	1,462,055.20	0.18
		Base		41.998342	913,589.93	109.210000	2,375,645.13	1,462,055.20	0.18
737630103	POTLATCHDELTIC CORP REIT USD1.0								
		Local	35,756.000	40.915070	1,462,959.23	41.570000	1,486,376.92	23,417.69	0.11
		Base		40.915070	1,462,959.23	41.570000	1,486,376.92	23,417.69	0.11

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739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
	26,121.000	Local	91.401714	2,387,504.17	60.430000	1,578,492.03	-809,012.14	0.12
		Base	91.401714	2,387,504.17	60.430000	1,578,492.03	-809,012.14	0.12
74164M108	PRIMERICA INC COMMON STOCK							
	15,549.000	Local	61.389821	954,550.33	276.810000	4,304,118.69	3,349,568.36	0.32
		Base	61.389821	954,550.33	276.810000	4,304,118.69	3,349,568.36	0.32
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	43,786.000	Local	55.659049	2,437,087.12	73.200000	3,205,135.20	768,048.08	0.24
		Base	55.659049	2,437,087.12	73.200000	3,205,135.20	768,048.08	0.24
74624M102	PURE STORAGE INC CLASS A COMMON STOCK USD.0001							
	142,016.000	Local	51.938498	7,376,097.71	50.050000	7,107,900.80	-268,196.91	0.53
		Base	51.938498	7,376,097.71	50.050000	7,107,900.80	-268,196.91	0.53
74758T303	QUALYS INC COMMON STOCK USD.001							
	16,920.000	Local	109.504225	1,852,811.48	119.240000	2,017,540.80	164,729.32	0.15
		Base	109.504225	1,852,811.48	119.240000	2,017,540.80	164,729.32	0.15
74935Q107	RB GLOBAL INC COMMON STOCK							
	84,690.000	Local	77.854765	6,593,520.03	84.740000	7,176,630.60	583,110.57	0.53
		Base	77.854765	6,593,520.03	84.740000	7,176,630.60	583,110.57	0.53
749607107	RLI CORP COMMON STOCK USD1.0							
	19,134.000	Local	144.864195	2,771,831.51	155.970000	2,984,329.98	212,498.47	0.22
		Base	144.864195	2,771,831.51	155.970000	2,984,329.98	212,498.47	0.22
74967X103	RH COMMON STOCK USD.0001							
	6,867.000	Local	262.312481	1,801,299.81	318.050000	2,184,049.35	382,749.54	0.16
		Base	262.312481	1,801,299.81	318.050000	2,184,049.35	382,749.54	0.16
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	59,200.000	Local	40.484156	2,396,662.05	127.110000	7,524,912.00	5,128,249.95	0.56
		Base	40.484156	2,396,662.05	127.110000	7,524,912.00	5,128,249.95	0.56
750917106	RAMBUS INC COMMON STOCK USD.001							
	49,494.000	Local	67.909752	3,361,125.27	47.820000	2,366,803.08	-994,322.19	0.18
		Base	67.909752	3,361,125.27	47.820000	2,366,803.08	-994,322.19	0.18

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75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	111,274.000	Local	30.662985	3,411,992.97	30.030000	3,341,558.22	-70,434.75	0.25
		Base	30.662985	3,411,992.97	30.030000	3,341,558.22	-70,434.75	0.25
754907103	RAYONIER INC REIT							
	61,629.000	Local	26.152227	1,611,735.58	31.230000	1,924,673.67	312,938.09	0.14
		Base	26.152227	1,611,735.58	31.230000	1,924,673.67	312,938.09	0.14
75524B104	RBC BEARINGS INC COMMON STOCK USD.01							
	13,355.000	Local	234.325642	3,129,418.95	280.350000	3,744,074.25	614,655.30	0.28
		Base	234.325642	3,129,418.95	280.350000	3,744,074.25	614,655.30	0.28
758750103	REGAL REXNORD CORP COMMON STOCK USD.01							
	30,585.000	Local	110.349437	3,375,037.54	166.540000	5,093,625.90	1,718,588.36	0.38
		Base	110.349437	3,375,037.54	166.540000	5,093,625.90	1,718,588.36	0.38
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	30,271.000	Local	71.792929	2,173,243.74	211.080000	6,389,602.68	4,216,358.94	0.47
		Base	71.792929	2,173,243.74	211.080000	6,389,602.68	4,216,358.94	0.47
759509102	RELIANCE INC COMMON STOCK USD.001							
	25,288.000	Local	69.208056	1,750,133.32	286.340000	7,240,965.92	5,490,832.60	0.54
		Base	69.208056	1,750,133.32	286.340000	7,240,965.92	5,490,832.60	0.54
759916109	REPLIGEN CORP COMMON STOCK USD.01							
	23,941.000	Local	96.293221	2,305,356.00	134.270000	3,214,558.07	909,202.07	0.24
		Base	96.293221	2,305,356.00	134.270000	3,214,558.07	909,202.07	0.24
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
	100,687.000	Local	52.994412	5,335,848.33	42.890000	4,318,465.43	-1,017,382.90	0.32
		Base	52.994412	5,335,848.33	42.890000	4,318,465.43	-1,017,382.90	0.32
77634L105	R1 RCM INC COMMON STOCK USD.01							
	71,787.000	Local	20.432705	1,466,802.61	14.260000	1,023,682.62	-443,119.99	0.08
		Base	20.432705	1,466,802.61	14.260000	1,023,682.62	-443,119.99	0.08
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	30,217.000	Local	86.245884	2,606,091.87	146.060000	4,413,495.02	1,807,403.15	0.33
		Base	86.245884	2,606,091.87	146.060000	4,413,495.02	1,807,403.15	0.33

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78351F107	RYAN SPECIALTY HOLDINGS INC COMMON STOCK USD.001							
	47,021.000	Local	58.168875	2,735,158.67	65.870000	3,097,273.27	362,114.60	0.23
		Base	58.168875	2,735,158.67	65.870000	3,097,273.27	362,114.60	0.23
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	19,895.000	Local	67.460851	1,342,133.63	146.280000	2,910,240.60	1,568,106.97	0.22
		Base	67.460851	1,342,133.63	146.280000	2,910,240.60	1,568,106.97	0.22
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	45,375.000	Local	34.242974	1,553,774.94	74.760000	3,392,235.00	1,838,460.06	0.25
		Base	34.242974	1,553,774.94	74.760000	3,392,235.00	1,838,460.06	0.25
78442P106	SLM CORP COMMON STOCK USD.2							
	99,954.000	Local	10.315753	1,031,100.77	22.030000	2,201,986.62	1,170,885.85	0.16
		Base	10.315753	1,031,100.77	22.030000	2,201,986.62	1,170,885.85	0.16
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
	8,748.000	Local	541.421827	4,736,358.14	565.600000	4,947,868.80	211,510.66	0.37
		Base	541.421827	4,736,358.14	565.600000	4,947,868.80	211,510.66	0.37
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	107,675.000	Local	21.095084	2,271,413.21	19.400000	2,088,895.00	-182,518.21	0.15
		Base	21.095084	2,271,413.21	19.400000	2,088,895.00	-182,518.21	0.15
78709Y105	SAIA INC COMMON STOCK USD.001							
	12,222.000	Local	335.701836	4,102,947.84	488.610000	5,971,791.42	1,868,843.58	0.44
		Base	335.701836	4,102,947.84	488.610000	5,971,791.42	1,868,843.58	0.44
803607100	SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001							
	43,834.000	Local	123.048822	5,393,722.08	126.000000	5,523,084.00	129,361.92	0.41
		Base	123.048822	5,393,722.08	126.000000	5,523,084.00	129,361.92	0.41
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	23,548.000	Local	60.491452	1,424,452.72	144.290000	3,397,740.92	1,973,288.20	0.25
		Base	60.491452	1,424,452.72	144.290000	3,397,740.92	1,973,288.20	0.25
80874P109	LIGHT + WONDER INC COMMON STOCK USD.001							
	40,781.000	Local	53.463750	2,180,305.19	93.780000	3,824,442.18	1,644,136.99	0.28
		Base	53.463750	2,180,305.19	93.780000	3,824,442.18	1,644,136.99	0.28

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810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	19,588.000	Local	64.299576	1,259,500.10	86.980000	1,703,764.24	444,264.14	0.13
		Base	64.299576	1,259,500.10	86.980000	1,703,764.24	444,264.14	0.13
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
	27,961.000	Local	72.966538	2,040,217.38	90.820000	2,539,418.02	499,200.64	0.19
		Base	72.966538	2,040,217.38	90.820000	2,539,418.02	499,200.64	0.19
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
	66,929.000	Local	22.590686	1,511,971.99	81.650000	5,464,752.85	3,952,780.86	0.41
		Base	22.590686	1,511,971.99	81.650000	5,464,752.85	3,952,780.86	0.41
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
	14,841.000	Local	66.832890	991,866.92	103.860000	1,541,386.26	549,519.34	0.11
		Base	66.832890	991,866.92	103.860000	1,541,386.26	549,519.34	0.11
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
	37,301.000	Local	23.899659	891,481.17	51.740000	1,929,953.74	1,038,472.57	0.14
		Base	23.899659	891,481.17	51.740000	1,929,953.74	1,038,472.57	0.14
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
	19,380.000	Local	93.273912	1,807,648.42	179.790000	3,484,330.20	1,676,681.78	0.26
		Base	93.273912	1,807,648.42	179.790000	3,484,330.20	1,676,681.78	0.26
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
	60,922.000	Local	36.426376	2,219,167.68	61.460000	3,744,266.12	1,525,098.44	0.28
		Base	36.426376	2,219,167.68	61.460000	3,744,266.12	1,525,098.44	0.28
835495102	SONOCO PRODUCTS CO COMMON STOCK							
	45,163.000	Local	38.138621	1,722,454.52	52.520000	2,371,960.76	649,506.24	0.18
		Base	38.138621	1,722,454.52	52.520000	2,371,960.76	649,506.24	0.18
83601L102	SOTERA HEALTH CO COMMON STOCK USD.01							
	70,295.000	Local	17.957377	1,262,313.84	15.670000	1,101,522.65	-160,791.19	0.08
		Base	17.957377	1,262,313.84	15.670000	1,101,522.65	-160,791.19	0.08
840441109	SOUTHSTATE CORP COMMON STOCK USD2.5							
	35,027.000	Local	69.061966	2,419,033.48	97.530000	3,416,183.31	997,149.83	0.25
		Base	69.061966	2,419,033.48	97.530000	3,416,183.31	997,149.83	0.25

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844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK								
		Local	27,671.000	77.395816	2,141,619.62	73.250000	2,026,900.75	-114,718.87	0.15
		Base		77.395816	2,141,619.62	73.250000	2,026,900.75	-114,718.87	0.15
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	26,543.000	75.370495	2,000,559.05	63.860000	1,695,035.98	-305,523.07	0.13
		Base		75.370495	2,000,559.05	63.860000	1,695,035.98	-305,523.07	0.13
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	46,024.000	22.887912	1,053,393.24	128.430000	5,910,862.32	4,857,469.08	0.44
		Base		22.887912	1,053,393.24	128.430000	5,910,862.32	4,857,469.08	0.44
85254J102	STAG INDUSTRIAL INC REIT USD.01								
		Local	83,705.000	35.043937	2,933,352.72	37.280000	3,120,522.40	187,169.68	0.23
		Base		35.043937	2,933,352.72	37.280000	3,120,522.40	187,169.68	0.23
85571B105	STARWOOD PROPERTY TRUST INC REIT USD.01								
		Local	145,930.000	16.920275	2,469,175.78	19.740000	2,880,658.20	411,482.42	0.21
		Base		16.920275	2,469,175.78	19.740000	2,880,658.20	411,482.42	0.21
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	42,671.000	48.421501	2,066,193.85	61.470000	2,622,986.37	556,792.52	0.19
		Base		48.421501	2,066,193.85	61.470000	2,622,986.37	556,792.52	0.19
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	47,119.000	37.234523	1,754,453.47	103.620000	4,882,470.78	3,128,017.31	0.36
		Base		37.234523	1,754,453.47	103.620000	4,882,470.78	3,128,017.31	0.36
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	18,155.000	103.251212	1,874,525.75	68.670000	1,246,703.85	-627,821.90	0.09
		Base		103.251212	1,874,525.75	68.670000	1,246,703.85	-627,821.90	0.09
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	66,175.000	26.066361	1,724,941.46	49.870000	3,300,147.25	1,575,205.79	0.24
		Base		26.066361	1,724,941.46	49.870000	3,300,147.25	1,575,205.79	0.24
87162W100	TD SYNNEX CORP COMMON STOCK USD.001								
		Local	34,960.000	78.873194	2,757,406.87	115.350000	4,032,636.00	1,275,229.13	0.30
		Base		78.873194	2,757,406.87	115.350000	4,032,636.00	1,275,229.13	0.30

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87256C101	TKO GROUP HOLDINGS INC COMMON STOCK USD.00001							
	30,538.000	Local	79.742873	2,435,187.86	116.770000	3,565,922.26	1,130,734.40	0.26
		Base	79.742873	2,435,187.86	116.770000	3,565,922.26	1,130,734.40	0.26
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	47,914.000	Local	25.482171	1,220,952.75	68.500000	3,282,109.00	2,061,156.25	0.24
		Base	25.482171	1,220,952.75	68.500000	3,282,109.00	2,061,156.25	0.24
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	79,816.000	Local	17.412139	1,389,767.27	47.910000	3,823,984.56	2,434,217.29	0.28
		Base	17.412139	1,389,767.27	47.910000	3,823,984.56	2,434,217.29	0.28
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	44,044.000	Local	34.585878	1,523,300.42	155.020000	6,827,700.88	5,304,400.46	0.51
		Base	34.585878	1,523,300.42	155.020000	6,827,700.88	5,304,400.46	0.51
88076W103	TERADATA CORP COMMON STOCK USD.01							
	44,171.000	Local	30.120278	1,330,442.80	32.230000	1,423,631.33	93,188.53	0.11
		Base	30.120278	1,330,442.80	32.230000	1,423,631.33	93,188.53	0.11
880779103	TEREX CORP COMMON STOCK USD.01							
	30,750.000	Local	24.836065	763,709.01	51.710000	1,590,082.50	826,373.49	0.12
		Base	24.836065	763,709.01	51.710000	1,590,082.50	826,373.49	0.12
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	122,947.000	Local	17.391981	2,138,291.84	48.880000	6,009,649.36	3,871,357.52	0.45
		Base	17.391981	2,138,291.84	48.880000	6,009,649.36	3,871,357.52	0.45
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	21,234.000	Local	70.051189	1,487,466.94	76.950000	1,633,956.30	146,489.36	0.12
		Base	70.051189	1,487,466.94	76.950000	1,633,956.30	146,489.36	0.12
88262P102	TEXAS PACIFIC LAND CORP COMMON STOCK USD.01							
	8,662.000	Local	742.968570	6,435,593.75	1,166.000000	10,099,892.00	3,664,298.25	0.75
		Base	742.968570	6,435,593.75	1,166.000000	10,099,892.00	3,664,298.25	0.75
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	30,647.000	Local	54.370509	1,666,292.98	191.120000	5,857,254.64	4,190,961.66	0.43
		Base	54.370509	1,666,292.98	191.120000	5,857,254.64	4,190,961.66	0.43

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Base Currency: 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							
	24,452.000	Local	48.209768	1,178,825.25	104.080000	2,544,964.16	1,366,138.91	0.19
		Base	48.209768	1,178,825.25	104.080000	2,544,964.16	1,366,138.91	0.19
887389104	TIMKEN CO COMMON STOCK							
	29,336.000	Local	33.647865	987,093.77	83.000000	2,434,888.00	1,447,794.23	0.18
		Base	33.647865	987,093.77	83.000000	2,434,888.00	1,447,794.23	0.18
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
	47,182.000	Local	33.828448	1,596,093.83	146.440000	6,909,332.08	5,313,238.25	0.51
		Base	33.828448	1,596,093.83	146.440000	6,909,332.08	5,313,238.25	0.51
89055F103	TOPBUILD CORP COMMON STOCK							
	13,780.000	Local	131.887269	1,817,406.57	353.380000	4,869,576.40	3,052,169.83	0.36
		Base	131.887269	1,817,406.57	353.380000	4,869,576.40	3,052,169.83	0.36
891092108	TORO CO COMMON STOCK USD1.0							
	47,745.000	Local	47.763751	2,280,480.29	80.480000	3,842,517.60	1,562,037.31	0.28
		Base	47.763751	2,280,480.29	80.480000	3,842,517.60	1,562,037.31	0.28
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01							
	32,065.000	Local	43.513296	1,395,253.83	47.810000	1,533,027.65	137,773.82	0.11
		Base	43.513296	1,395,253.83	47.810000	1,533,027.65	137,773.82	0.11
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	49,966.000	Local	36.959385	1,846,712.62	70.850000	3,540,091.10	1,693,378.48	0.26
		Base	36.959385	1,846,712.62	70.850000	3,540,091.10	1,693,378.48	0.26
902681105	UGI CORP COMMON STOCK							
	98,680.000	Local	28.139614	2,776,817.09	23.910000	2,359,438.80	-417,378.29	0.17
		Base	28.139614	2,776,817.09	23.910000	2,359,438.80	-417,378.29	0.17
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
	20,389.000	Local	74.739755	1,523,868.86	109.730000	2,237,284.97	713,416.11	0.17
		Base	74.739755	1,523,868.86	109.730000	2,237,284.97	713,416.11	0.17
90278Q108	UFP INDUSTRIES INC COMMON STOCK							
	28,001.000	Local	84.239914	2,358,801.83	122.340000	3,425,642.34	1,066,840.51	0.25
		Base	84.239914	2,358,801.83	122.340000	3,425,642.34	1,066,840.51	0.25

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Base Currency: 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	8.550000	742,054.50	-23,092.44	0.06
		Base	8.816073	765,146.94	8.550000	742,054.50	-23,092.44	0.06
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
	59,520.000	Local	7.984993	475,266.81	7.900000	470,208.00	-5,058.81	0.03
		Base	7.984993	475,266.81	7.900000	470,208.00	-5,058.81	0.03
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	62,005.000	Local	36.048998	2,235,218.09	37.680000	2,336,348.40	101,130.31	0.17
		Base	36.048998	2,235,218.09	37.680000	2,336,348.40	101,130.31	0.17
912008109	US FOODS HOLDING CORP COMMON STOCK USD.01							
	112,409.000	Local	40.327980	4,533,227.90	61.650000	6,930,014.85	2,396,786.95	0.51
		Base	40.327980	4,533,227.90	61.650000	6,930,014.85	2,396,786.95	0.51
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	102,835.000	Local	22.690349	2,333,362.03	38.850000	3,995,139.75	1,661,777.72	0.30
		Base	22.690349	2,333,362.03	38.850000	3,995,139.75	1,661,777.72	0.30
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	20,450.000	Local	92.798241	1,897,724.02	373.970000	7,647,686.50	5,749,962.48	0.57
		Base	92.798241	1,897,724.02	373.970000	7,647,686.50	5,749,962.48	0.57
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	20,283.000	Local	109.182104	2,214,540.61	180.320000	3,657,430.56	1,442,889.95	0.27
		Base	109.182104	2,214,540.61	180.320000	3,657,430.56	1,442,889.95	0.27
91529Y106	UNUM GROUP COMMON STOCK USD.1							
	78,558.000	Local	27.136086	2,131,756.62	64.180000	5,041,852.44	2,910,095.82	0.37
		Base	27.136086	2,131,756.62	64.180000	5,041,852.44	2,910,095.82	0.37
91879Q109	VAIL RESORTS INC COMMON STOCK USD.01							
	17,293.000	Local	245.365713	4,243,109.28	165.690000	2,865,277.17	-1,377,832.11	0.21
		Base	245.365713	4,243,109.28	165.690000	2,865,277.17	-1,377,832.11	0.21
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	196,609.000	Local	10.626145	2,089,195.82	9.470000	1,861,887.23	-227,308.59	0.14
		Base	10.626145	2,089,195.82	9.470000	1,861,887.23	-227,308.59	0.14

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Base Currency: 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	311.680000	2,888,961.92	1,758,683.90	0.21
		Base		121.941743	1,130,278.02	311.680000	2,888,961.92	1,758,683.90	0.21
92047W101	VALVOLINE INC COMMON STOCK USD.01								
		Local	59,232.000	15.261276	903,955.90	40.280000	2,385,864.96	1,481,909.06	0.18
		Base		15.261276	903,955.90	40.280000	2,385,864.96	1,481,909.06	0.18
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	104.820000	17,190,165.54	1,380,513.72	1.27
		Base		96.402079	15,809,651.82	104.820000	17,190,165.54	1,380,513.72	1.27
927959106	VIPER ENERGY INC COMMON STOCK								
		Local	46,629.000	47.401997	2,210,307.72	51.900000	2,420,045.10	209,737.38	0.18
		Base		47.401997	2,210,307.72	51.900000	2,420,045.10	209,737.38	0.18
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	52,145.000	11.981771	624,789.46	16.960000	884,379.20	259,589.74	0.07
		Base		11.981771	624,789.46	16.960000	884,379.20	259,589.74	0.07
92839U206	VISTEON CORP COMMON STOCK								
		Local	12,689.000	118.177347	1,499,552.35	90.250000	1,145,182.25	-354,370.10	0.08
		Base		118.177347	1,499,552.35	90.250000	1,145,182.25	-354,370.10	0.08
928881101	VONTIER CORP COMMON STOCK USD.0001								
		Local	70,647.000	30.688989	2,168,085.03	37.080000	2,619,590.76	451,505.73	0.19
		Base		30.688989	2,168,085.03	37.080000	2,619,590.76	451,505.73	0.19
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	76,172.000	22.711206	1,729,958.02	41.410000	3,154,282.52	1,424,324.50	0.23
		Base		22.711206	1,729,958.02	41.410000	3,154,282.52	1,424,324.50	0.23
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01								
		Local	45,193.000	66.525209	3,006,473.78	80.300000	3,628,997.90	622,524.12	0.27
		Base		66.525209	3,006,473.78	80.300000	3,628,997.90	622,524.12	0.27
92936U109	WP CAREY INC REIT USD.001								
		Local	100,591.000	61.474291	6,183,760.44	55.720000	5,604,930.52	-578,829.92	0.42
		Base		61.474291	6,183,760.44	55.720000	5,604,930.52	-578,829.92	0.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
934550203	WARNER MUSIC GROUP CORP CL A COMMON STOCK								
		Local	65,087.000	30.470755	1,983,250.06	31.960000	2,080,180.52	96,930.46	0.15
		Base		30.470755	1,983,250.06	31.960000	2,080,180.52	96,930.46	0.15
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	15,990.000	158.761011	2,538,588.56	473.010000	7,563,429.90	5,024,841.34	0.56
		Base		158.761011	2,538,588.56	473.010000	7,563,429.90	5,024,841.34	0.56
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	12,593.000	151.901866	1,912,900.20	190.590000	2,400,099.87	487,199.67	0.18
		Base		151.901866	1,912,900.20	190.590000	2,400,099.87	487,199.67	0.18
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	78,794.000	38.160322	3,006,804.40	51.800000	4,081,529.20	1,074,724.80	0.30
		Base		38.160322	3,006,804.40	51.800000	4,081,529.20	1,074,724.80	0.30
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	78,472.000	9.662259	758,216.77	19.110000	1,499,599.92	741,383.15	0.11
		Base		9.662259	758,216.77	19.110000	1,499,599.92	741,383.15	0.11
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01								
		Local	20,562.000	169.001447	3,475,007.75	191.970000	3,947,287.14	472,279.39	0.29
		Base		169.001447	3,475,007.75	191.970000	3,947,287.14	472,279.39	0.29
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001								
		Local	50,140.000	84.227300	4,223,156.82	83.210000	4,172,149.40	-51,007.42	0.31
		Base		84.227300	4,223,156.82	83.210000	4,172,149.40	-51,007.42	0.31
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	155,257.000	17.720633	2,751,252.37	10.760000	1,670,565.32	-1,080,687.05	0.12
		Base		17.720633	2,751,252.37	10.760000	1,670,565.32	-1,080,687.05	0.12
960413102	WESTLAKE CORP COMMON STOCK USD.01								
		Local	15,367.000	94.672874	1,454,838.05	131.940000	2,027,521.98	572,683.93	0.15
		Base		94.672874	1,454,838.05	131.940000	2,027,521.98	572,683.93	0.15
96208T104	WEX INC COMMON STOCK USD.01								
		Local	18,884.000	104.925990	1,981,422.40	172.600000	3,259,378.40	1,277,956.00	0.24
		Base		104.925990	1,981,422.40	172.600000	3,259,378.40	1,277,956.00	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	25,231.000	109.645898	2,766,475.66	103.510000	2,611,660.81	-154,814.85	0.19
		Base		109.645898	2,766,475.66	103.510000	2,611,660.81	-154,814.85	0.19
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	59,117.000	24.751364	1,463,226.41	134.130000	7,929,363.21	6,466,136.80	0.59
		Base		24.751364	1,463,226.41	134.130000	7,929,363.21	6,466,136.80	0.59
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	13,469.000	139.388110	1,877,418.46	287.690000	3,874,896.61	1,997,478.15	0.29
		Base		139.388110	1,877,418.46	287.690000	3,874,896.61	1,997,478.15	0.29
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	30,566.000	72.571326	2,218,215.14	115.890000	3,542,293.74	1,324,078.60	0.26
		Base		72.571326	2,218,215.14	115.890000	3,542,293.74	1,324,078.60	0.26
980745103	WOODWARD INC COMMON STOCK USD.001455								
		Local	27,422.000	55.251870	1,515,116.78	164.090000	4,499,675.98	2,984,559.20	0.33
		Base		55.251870	1,515,116.78	164.090000	4,499,675.98	2,984,559.20	0.33
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	36,302.000	58.693995	2,130,709.39	88.320000	3,206,192.64	1,075,483.25	0.24
		Base		58.693995	2,130,709.39	88.320000	3,206,192.64	1,075,483.25	0.24
983793100	XPO INC COMMON STOCK USD.001								
		Local	53,499.000	27.336364	1,462,468.16	130.530000	6,983,224.47	5,520,756.31	0.52
		Base		27.336364	1,462,468.16	130.530000	6,983,224.47	5,520,756.31	0.52
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01								
		Local	38,909.000	73.106658	2,844,506.94	35.210000	1,369,985.89	-1,474,521.05	0.10
		Base		73.106658	2,844,506.94	35.210000	1,369,985.89	-1,474,521.05	0.10
989701107	ZIONS BANCORP NA COMMON STOCK USD.001								
		Local	67,887.000	41.386769	2,809,623.56	52.060000	3,534,197.22	724,573.66	0.26
		Base		41.386769	2,809,623.56	52.060000	3,534,197.22	724,573.66	0.26
98980F104	ZOOMINFO TECHNOLOGIES INC COMMON STOCK								
		Local	132,639.000	25.487247	3,380,602.99	11.050000	1,465,660.95	-1,914,942.04	0.11
		Base		25.487247	3,380,602.99	11.050000	1,465,660.95	-1,914,942.04	0.11

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G0508H110	ARCADIUM LITHIUM PLC COMMON STOCK USD1.0							
	494,296.000	Local	5.293480	2,616,546.08	5.390000	2,664,255.44	47,709.36	0.20
		Base	5.293480	2,616,546.08	5.390000	2,664,255.44	47,709.36	0.20
G0750C108	AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0							
	100,801.000	Local	30.573881	3,081,877.74	37.920000	3,822,373.92	740,496.18	0.28
		Base	30.573881	3,081,877.74	37.920000	3,822,373.92	740,496.18	0.28
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	54,141.000	Local	43.420970	2,350,854.75	19.740000	1,068,743.34	-1,282,111.41	0.08
		Base	43.420970	2,350,854.75	19.740000	1,068,743.34	-1,282,111.41	0.08
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
	48,836.000	Local	36.241797	1,769,904.38	60.010000	2,930,648.36	1,160,743.98	0.22
		Base	36.241797	1,769,904.38	60.010000	2,930,648.36	1,160,743.98	0.22
G3323L100	FABRINET COMMON STOCK USD.01							
	16,614.000	Local	227.466501	3,779,128.44	240.970000	4,003,475.58	224,347.14	0.30
		Base	227.466501	3,779,128.44	240.970000	4,003,475.58	224,347.14	0.30
G3922B107	GENPACT LTD COMMON STOCK USD.01							
	75,346.000	Local	44.545047	3,356,291.08	38.170000	2,875,956.82	-480,334.26	0.21
		Base	44.545047	3,356,291.08	38.170000	2,875,956.82	-480,334.26	0.21
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
	58,563.000	Local	26.737611	1,565,834.69	41.310000	2,419,237.53	853,402.84	0.18
		Base	26.737611	1,565,834.69	41.310000	2,419,237.53	853,402.84	0.18
G48833118	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001							
	33,626.000	Local	91.376399	3,072,622.78	79.000000	2,656,454.00	-416,168.78	0.20
		Base	91.376399	3,072,622.78	79.000000	2,656,454.00	-416,168.78	0.20
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
	28,385.000	Local	143.038865	4,060,158.17	110.030000	3,123,201.55	-936,956.62	0.23
		Base	143.038865	4,060,158.17	110.030000	3,123,201.55	-936,956.62	0.23
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	24,958.000	Local	70.199843	1,752,047.67	51.620000	1,288,331.96	-463,715.71	0.10
		Base	70.199843	1,752,047.67	51.620000	1,288,331.96	-463,715.71	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	76,399.000	Local	26.768258	2,045,068.11	74.570000	5,697,073.43	3,652,005.32	0.42
		Base	26.768258	2,045,068.11	74.570000	5,697,073.43	3,652,005.32	0.42
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	23,973.000	Local	135.415779	3,246,322.48	262.400000	6,290,515.20	3,044,192.72	0.47
		Base	135.415779	3,246,322.48	262.400000	6,290,515.20	3,044,192.72	0.47
G76279101	ROIVANT SCIENCES LTD COMMON STOCK USD.0000001							
	200,549.000	Local	10.766963	2,159,303.64	11.550000	2,316,340.95	157,037.31	0.17
		Base	10.766963	2,159,303.64	11.550000	2,316,340.95	157,037.31	0.17
G8060N102	SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01							
	69,386.000	Local	36.864863	2,557,905.37	34.340000	2,382,715.24	-175,190.13	0.18
		Base	36.864863	2,557,905.37	34.340000	2,382,715.24	-175,190.13	0.18
G9460G101	VALARIS LTD COMMON STOCK USD.01							
	30,620.000	Local	65.869555	2,016,925.77	50.600000	1,549,372.00	-467,553.77	0.11
		Base	65.869555	2,016,925.77	50.600000	1,549,372.00	-467,553.77	0.11
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
	62,702.000	Local	38.657787	2,423,920.59	25.630000	1,607,052.26	-816,868.33	0.12
		Base	38.657787	2,423,920.59	25.630000	1,607,052.26	-816,868.33	0.12
US DOLLAR Total								
	22,211,146.000	Local		935,980,287.01		1,338,033,658.06	402,053,371.05	99.19
		Base		935,980,287.01		1,338,033,658.06	402,053,371.05	99.19
EQUITY Total								
	22,211,146.000	Base		935,980,287.01		1,338,033,658.06	402,053,371.05	99.19

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Base Currency: 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									
		33,124,571.940	Base		946,893,712.95		1,348,947,084.00	402,053,371.05	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description			Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH											
US DOLLAR									Exchange Rate:	1.000000	
USD	US DOLLAR										
			4,684.010	Local	1.000000	4,684.01	1.000000	4,684.01	0.00		0.00
				Base	1.000000	4,684.01	1.000000	4,684.01	0.00		0.00
US DOLLAR Total											
			4,684.010	Local		4,684.01		4,684.01	0.00		0.00
				Base		4,684.01		4,684.01	0.00		0.00
CASH Total											
			4,684.010	Base		4,684.01		4,684.01	0.00		0.00
CASH EQUIVALENT											
US DOLLAR									Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT							4.775624	31 Dec 2030		
			5,402,655.760	Local	100.000000	5,402,655.76	100.000000	5,402,655.76	0.00		0.61
				Base	100.000000	5,402,655.76	100.000000	5,402,655.76	0.00		0.61
US DOLLAR Total											
			5,402,655.760	Local		5,402,655.76		5,402,655.76	0.00		0.61
				Base		5,402,655.76		5,402,655.76	0.00		0.61
CASH EQUIVALENT Total											
			5,402,655.760	Base		5,402,655.76		5,402,655.76	0.00		0.61
EQUITY											
US DOLLAR									Exchange Rate:	1.000000	
000361105	AAR CORP COMMON STOCK USD1.0										
			23,247.000	Local	30.849426	717,156.61	58.700000	1,364,598.90	647,442.29		0.15
				Base	30.849426	717,156.61	58.700000	1,364,598.90	647,442.29		0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
000899104	ADMA BIOLOGICS INC COMMON STOCK USD.0001							
	153,876.000	Local	20.432200	3,144,025.20	16.310000	2,509,717.56	-634,307.64	0.28
		Base	20.432200	3,144,025.20	16.310000	2,509,717.56	-634,307.64	0.28
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
	41,435.000	Local	31.241540	1,294,493.21	53.060000	2,198,541.10	904,047.89	0.25
		Base	31.241540	1,294,493.21	53.060000	2,198,541.10	904,047.89	0.25
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
	25,088.000	Local	41.081718	1,030,658.14	37.940000	951,838.72	-78,819.42	0.11
		Base	41.081718	1,030,658.14	37.940000	951,838.72	-78,819.42	0.11
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
	10,953.000	Local	52.042035	570,016.41	57.245000	627,004.49	56,988.08	0.07
		Base	52.042035	570,016.41	57.245000	627,004.49	56,988.08	0.07
002121101	A10 NETWORKS INC COMMON STOCK USD.00001							
	48,765.000	Local	14.074512	686,343.56	14.650000	714,407.25	28,063.69	0.08
		Base	14.074512	686,343.56	14.650000	714,407.25	28,063.69	0.08
002474104	AZZ INC COMMON STOCK USD1.0							
	19,684.000	Local	41.266731	812,294.34	76.180000	1,499,527.12	687,232.78	0.17
		Base	41.266731	812,294.34	76.180000	1,499,527.12	687,232.78	0.17
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01							
	47,615.000	Local	39.205876	1,866,787.77	50.860000	2,421,698.90	554,911.13	0.27
		Base	39.205876	1,866,787.77	50.860000	2,421,698.90	554,911.13	0.27
004239109	ACADIA REALTY TRUST REIT USD.001							
	69,537.000	Local	22.364186	1,555,138.43	24.490000	1,702,961.13	147,822.70	0.19
		Base	22.364186	1,555,138.43	24.490000	1,702,961.13	147,822.70	0.19
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
	69,092.000	Local	26.596899	1,837,632.96	49.200000	3,399,326.40	1,561,693.44	0.39
		Base	26.596899	1,837,632.96	49.200000	3,399,326.40	1,561,693.44	0.39
00653Q102	ADAPTHEALTH CORP COMMON STOCK USD.0001							
	69,765.000	Local	19.748659	1,377,765.21	10.290000	717,881.85	-659,883.36	0.08
		Base	19.748659	1,377,765.21	10.290000	717,881.85	-659,883.36	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001								
		Local	11,817.000	82.222179	971,619.49	124.420000	1,470,271.14	498,651.65	0.17
		Base		82.222179	971,619.49	124.420000	1,470,271.14	498,651.65	0.17
00676P107	ADEIA INC COMMON STOCK								
		Local	71,895.000	10.645607	765,365.92	12.430000	893,654.85	128,288.93	0.10
		Base		10.645607	765,365.92	12.430000	893,654.85	128,288.93	0.10
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
		Local	24,882.000	36.191938	900,527.81	80.920000	2,013,451.44	1,112,923.63	0.23
		Base		36.191938	900,527.81	80.920000	2,013,451.44	1,112,923.63	0.23
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	39,361.000	64.562824	2,541,257.32	35.690000	1,404,794.09	-1,136,463.23	0.16
		Base		64.562824	2,541,257.32	35.690000	1,404,794.09	-1,136,463.23	0.16
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	17,635.000	22.108137	389,877.00	28.370000	500,304.95	110,427.95	0.06
		Base		22.108137	389,877.00	28.370000	500,304.95	110,427.95	0.06
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	24,871.000	40.337510	1,003,234.20	108.530000	2,699,249.63	1,696,015.43	0.31
		Base		40.337510	1,003,234.20	108.530000	2,699,249.63	1,696,015.43	0.31
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	18,495.000	58.532273	1,082,554.39	214.960000	3,975,685.20	2,893,130.81	0.45
		Base		58.532273	1,082,554.39	214.960000	3,975,685.20	2,893,130.81	0.45
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	14,713.000	28.561088	420,219.29	100.040000	1,471,888.52	1,051,669.23	0.17
		Base		28.561088	420,219.29	100.040000	1,471,888.52	1,051,669.23	0.17
00912X302	AIR LEASE CORP COMMON STOCK USD.01								
		Local	68,382.000	50.030536	3,421,188.10	44.350000	3,032,741.70	-388,446.40	0.34
		Base		50.030536	3,421,188.10	44.350000	3,032,741.70	-388,446.40	0.34
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	6,847.000	91.638239	627,447.02	169.540000	1,160,840.38	533,393.36	0.13
		Base		91.638239	627,447.02	169.540000	1,160,840.38	533,393.36	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	32,513.000	50.784325	1,651,150.75	53.330000	1,733,918.29	82,767.54	0.20
		Base		50.784325	1,651,150.75	53.330000	1,733,918.29	82,767.54	0.20
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	83,287.000	40.325119	3,358,558.17	47.910000	3,990,280.17	631,722.00	0.45
		Base		40.325119	3,358,558.17	47.910000	3,990,280.17	631,722.00	0.45
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	20,598.000	50.064008	1,031,218.44	67.920000	1,399,016.16	367,797.72	0.16
		Base		50.064008	1,031,218.44	67.920000	1,399,016.16	367,797.72	0.16
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	47,943.000	20.085641	962,965.89	18.610000	892,219.23	-70,746.66	0.10
		Base		20.085641	962,965.89	18.610000	892,219.23	-70,746.66	0.10
01741R102	ATI INC COMMON STOCK USD.1								
		Local	82,168.000	14.847323	1,219,974.84	52.710000	4,331,075.28	3,111,100.44	0.49
		Base		14.847323	1,219,974.84	52.710000	4,331,075.28	3,111,100.44	0.49
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	9,576.000	101.288804	969,941.59	65.010000	622,535.76	-347,405.83	0.07
		Base		101.288804	969,941.59	65.010000	622,535.76	-347,405.83	0.07
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01								
		Local	32,796.000	35.185735	1,153,951.37	49.850000	1,634,880.60	480,929.23	0.19
		Base		35.185735	1,153,951.37	49.850000	1,634,880.60	480,929.23	0.19
020764106	ALPHA METALLURGICAL RESOURCE COMMON STOCK USD.01								
		Local	7,218.000	246.058008	1,776,046.70	208.300000	1,503,509.40	-272,537.30	0.17
		Base		246.058008	1,776,046.70	208.300000	1,503,509.40	-272,537.30	0.17
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	31,319.000	17.157849	537,366.68	11.310000	354,217.89	-183,148.79	0.04
		Base		17.157849	537,366.68	11.310000	354,217.89	-183,148.79	0.04
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	31,361.000	34.294352	1,075,505.18	26.950000	845,178.95	-230,326.23	0.10
		Base		34.294352	1,075,505.18	26.950000	845,178.95	-230,326.23	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	77,624.000	12.325560	956,759.26	5.650000	438,575.60	-518,183.66	0.05
		Base		12.325560	956,759.26	5.650000	438,575.60	-518,183.66	0.05
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	118,007.000	11.668733	1,376,992.21	19.590000	2,311,757.13	934,764.92	0.26
		Base		11.668733	1,376,992.21	19.590000	2,311,757.13	934,764.92	0.26
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	24,728.000	49.293879	1,218,939.05	82.460000	2,039,070.88	820,131.83	0.23
		Base		49.293879	1,218,939.05	82.460000	2,039,070.88	820,131.83	0.23
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,290.000	55.413551	570,205.44	90.710000	933,405.90	363,200.46	0.11
		Base		55.413551	570,205.44	90.710000	933,405.90	363,200.46	0.11
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	12,582.000	40.403711	508,359.49	54.050000	680,057.10	171,697.61	0.08
		Base		40.403711	508,359.49	54.050000	680,057.10	171,697.61	0.08
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	42,701.000	34.800154	1,486,001.38	61.990000	2,647,034.99	1,161,033.61	0.30
		Base		34.800154	1,486,001.38	61.990000	2,647,034.99	1,161,033.61	0.30
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	25,065.000	23.087441	578,686.72	50.530000	1,266,534.45	687,847.73	0.14
		Base		23.087441	578,686.72	50.530000	1,266,534.45	687,847.73	0.14
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	21,211.000	30.894332	655,299.68	45.400000	962,979.40	307,679.72	0.11
		Base		30.894332	655,299.68	45.400000	962,979.40	307,679.72	0.11
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	14,480.000	34.982636	506,548.57	74.840000	1,083,683.20	577,134.63	0.12
		Base		34.982636	506,548.57	74.840000	1,083,683.20	577,134.63	0.12
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	84,027.000	15.786132	1,326,461.29	8.890000	747,000.03	-579,461.26	0.08
		Base		15.786132	1,326,461.29	8.890000	747,000.03	-579,461.26	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03763A207	ASTRANA HEALTH INC COMMON STOCK USD.001							
	27,420.000	Local	73.003342	2,001,751.64	53.780000	1,474,647.60	-527,104.04	0.17
		Base	73.003342	2,001,751.64	53.780000	1,474,647.60	-527,104.04	0.17
03784Y200	APPLE HOSPITALITY REIT INC REIT							
	147,808.000	Local	15.606329	2,306,740.23	14.770000	2,183,124.16	-123,616.07	0.25
		Base	15.606329	2,306,740.23	14.770000	2,183,124.16	-123,616.07	0.25
038923108	ARBOR REALTY TRUST INC REIT USD.01							
	124,476.000	Local	13.849204	1,723,893.53	14.740000	1,834,776.24	110,882.71	0.21
		Base	13.849204	1,723,893.53	14.740000	1,834,776.24	110,882.71	0.21
03937C105	ARCBEST CORP COMMON STOCK USD.01							
	15,611.000	Local	40.040195	625,067.48	104.180000	1,626,353.98	1,001,286.50	0.18
		Base	40.040195	625,067.48	104.180000	1,626,353.98	1,001,286.50	0.18
03940R107	ARCH RESOURCES INC COMMON STOCK USD.01							
	11,939.000	Local	156.236629	1,865,309.11	146.760000	1,752,167.64	-113,141.47	0.20
		Base	156.236629	1,865,309.11	146.760000	1,752,167.64	-113,141.47	0.20
03957W106	ARCHROCK INC COMMON STOCK USD.01							
	111,530.000	Local	11.622353	1,296,241.03	20.020000	2,232,830.60	936,589.57	0.25
		Base	11.622353	1,296,241.03	20.020000	2,232,830.60	936,589.57	0.25
039653100	ARCOSA INC COMMON STOCK USD.01							
	32,206.000	Local	37.309204	1,201,580.22	93.640000	3,015,769.84	1,814,189.62	0.34
		Base	37.309204	1,201,580.22	93.640000	3,015,769.84	1,814,189.62	0.34
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001							
	35,612.000	Local	29.466947	1,049,376.90	15.300000	544,863.60	-504,513.30	0.06
		Base	29.466947	1,049,376.90	15.300000	544,863.60	-504,513.30	0.06
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
	65,975.000	Local	7.054535	465,422.96	10.160000	670,306.00	204,883.04	0.08
		Base	7.054535	465,422.96	10.160000	670,306.00	204,883.04	0.08
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
	44,808.000	Local	13.314737	596,606.73	10.830000	485,270.64	-111,336.09	0.06
		Base	13.314737	596,606.73	10.830000	485,270.64	-111,336.09	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
042315705	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	32,194.000	45.990610	1,480,621.70	18.750000	603,637.50	-876,984.20	0.07
		Base		45.990610	1,480,621.70	18.750000	603,637.50	-876,984.20	0.07
04247X102	ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01								
		Local	28,850.000	99.071421	2,858,210.50	139.550000	4,026,017.50	1,167,807.00	0.46
		Base		99.071421	2,858,210.50	139.550000	4,026,017.50	1,167,807.00	0.46
04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01								
		Local	46,146.000	38.095531	1,757,956.36	44.100000	2,035,038.60	277,082.24	0.23
		Base		38.095531	1,757,956.36	44.100000	2,035,038.60	277,082.24	0.23
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	13,190.000	98.819474	1,303,428.86	227.840000	3,005,209.60	1,701,780.74	0.34
		Base		98.819474	1,303,428.86	227.840000	3,005,209.60	1,701,780.74	0.34
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	15,053.000	39.256126	590,922.47	31.780000	478,384.34	-112,538.13	0.05
		Base		39.256126	590,922.47	31.780000	478,384.34	-112,538.13	0.05
04911A107	ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33								
		Local	59,273.000	31.000939	1,837,518.67	37.800000	2,240,519.40	403,000.73	0.25
		Base		31.000939	1,837,518.67	37.800000	2,240,519.40	403,000.73	0.25
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01								
		Local	30,334.000	35.952216	1,090,574.52	18.680000	566,639.12	-523,935.40	0.06
		Base		35.952216	1,090,574.52	18.680000	566,639.12	-523,935.40	0.06
05379B107	AVISTA CORP COMMON STOCK								
		Local	51,959.000	35.067460	1,822,070.14	37.480000	1,947,423.32	125,353.18	0.22
		Base		35.067460	1,822,070.14	37.480000	1,947,423.32	125,353.18	0.22
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	21,534.000	39.241096	845,017.76	85.310000	1,837,065.54	992,047.78	0.21
		Base		39.241096	845,017.76	85.310000	1,837,065.54	992,047.78	0.21
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01								
		Local	35,728.000	28.706620	1,025,630.12	67.720000	2,419,500.16	1,393,870.04	0.27
		Base		28.706620	1,025,630.12	67.720000	2,419,500.16	1,393,870.04	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05508R106	B+G FOODS INC COMMON STOCK USD.01							
	52,262.000	Local	22.489747	1,175,359.14	8.520000	445,272.24	-730,086.90	0.05
		Base	22.489747	1,175,359.14	8.520000	445,272.24	-730,086.90	0.05
056525108	BADGER METER INC COMMON STOCK USD1.0							
	19,417.000	Local	48.904064	949,570.21	200.050000	3,884,370.85	2,934,800.64	0.44
		Base	48.904064	949,570.21	200.050000	3,884,370.85	2,934,800.64	0.44
057665200	BALCHEM CORP COMMON STOCK USD.0667							
	21,419.000	Local	77.682281	1,663,876.77	167.330000	3,584,041.27	1,920,164.50	0.41
		Base	77.682281	1,663,876.77	167.330000	3,584,041.27	1,920,164.50	0.41
05945F103	BANCFIRST CORP COMMON STOCK USD1.0							
	13,080.000	Local	66.027183	863,635.55	108.710000	1,421,926.80	558,291.25	0.16
		Base	66.027183	863,635.55	108.710000	1,421,926.80	558,291.25	0.16
05969A105	BANCORP INC/THE COMMON STOCK USD1.0							
	32,322.000	Local	25.126976	812,154.13	50.260000	1,624,503.72	812,349.59	0.18
		Base	25.126976	812,154.13	50.260000	1,624,503.72	812,349.59	0.18
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
	90,922.000	Local	15.688667	1,426,445.01	15.360000	1,396,561.92	-29,883.09	0.16
		Base	15.688667	1,426,445.01	15.360000	1,396,561.92	-29,883.09	0.16
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
	26,229.000	Local	43.510861	1,141,246.38	72.230000	1,894,520.67	753,274.29	0.21
		Base	43.510861	1,141,246.38	72.230000	1,894,520.67	753,274.29	0.21
06652K103	BANKUNITED INC COMMON STOCK USD.01							
	49,351.000	Local	25.169269	1,242,128.60	35.340000	1,744,064.34	501,935.74	0.20
		Base	25.169269	1,242,128.60	35.340000	1,744,064.34	501,935.74	0.20
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
	22,747.000	Local	45.759078	1,040,881.75	64.040000	1,456,717.88	415,836.13	0.17
		Base	45.759078	1,040,881.75	64.040000	1,456,717.88	415,836.13	0.17
067806109	BARNES GROUP INC COMMON STOCK USD.01							
	30,163.000	Local	33.399147	1,007,418.46	46.760000	1,410,421.88	403,003.42	0.16
		Base	33.399147	1,007,418.46	46.760000	1,410,421.88	403,003.42	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5								
		Local	147,372.000	30.000500	4,421,233.69	28.380000	4,182,417.36	-238,816.33	0.47
		Base		30.000500	4,421,233.69	28.380000	4,182,417.36	-238,816.33	0.47
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	23,836.000	20.744614	494,468.61	43.300000	1,032,098.80	537,630.19	0.12
		Base		20.744614	494,468.61	43.300000	1,032,098.80	537,630.19	0.12
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	27,859.000	30.213207	841,709.73	27.230000	758,600.57	-83,109.16	0.09
		Base		30.213207	841,709.73	27.230000	758,600.57	-83,109.16	0.09
088929104	BGC GROUP INC A COMMON STOCK USD.01								
		Local	249,818.000	7.751928	1,936,571.11	9.370000	2,340,794.66	404,223.55	0.27
		Base		7.751928	1,936,571.11	9.370000	2,340,794.66	404,223.55	0.27
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001								
		Local	23,758.000	44.553266	1,058,496.50	23.400000	555,937.20	-502,559.30	0.06
		Base		44.553266	1,058,496.50	23.400000	555,937.20	-502,559.30	0.06
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	15,286.000	36.601571	559,491.61	37.090000	566,957.74	7,466.13	0.06
		Base		36.601571	559,491.61	37.090000	566,957.74	7,466.13	0.06
09239B109	BLACKLINE INC COMMON STOCK USD.01								
		Local	34,069.000	62.245527	2,120,642.85	55.370000	1,886,400.53	-234,242.32	0.21
		Base		62.245527	2,120,642.85	55.370000	1,886,400.53	-234,242.32	0.21
09257W100	BLACKSTONE MORTGAGE TRU CL A REIT USD.01								
		Local	114,621.000	21.993384	2,520,903.70	18.210000	2,087,248.41	-433,655.29	0.24
		Base		21.993384	2,520,903.70	18.210000	2,087,248.41	-433,655.29	0.24
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	49,925.000	18.371593	917,201.80	16.590000	828,255.75	-88,946.05	0.09
		Base		18.371593	917,201.80	16.590000	828,255.75	-88,946.05	0.09
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	25,693.000	43.655974	1,121,652.95	133.030000	3,417,939.79	2,296,286.84	0.39
		Base		43.655974	1,121,652.95	133.030000	3,417,939.79	2,296,286.84	0.39

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001								
		Local	20,138.000	46.926837	945,012.65	124.550000	2,508,187.90	1,563,175.25	0.28
		Base		46.926837	945,012.65	124.550000	2,508,187.90	1,563,175.25	0.28
10316T104	BOX INC CLASS A COMMON STOCK USD.0001								
		Local	96,048.000	28.259214	2,714,240.96	31.760000	3,050,484.48	336,243.52	0.35
		Base		28.259214	2,714,240.96	31.760000	3,050,484.48	336,243.52	0.35
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	29,009.000	38.326144	1,111,803.10	71.140000	2,063,700.26	951,897.16	0.23
		Base		38.326144	1,111,803.10	71.140000	2,063,700.26	951,897.16	0.23
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
		Local	113,729.000	9.998953	1,137,170.90	5.070000	576,606.03	-560,564.87	0.07
		Base		9.998953	1,137,170.90	5.070000	576,606.03	-560,564.87	0.07
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001								
		Local	18,353.000	13.101130	240,445.03	26.390000	484,335.67	243,890.64	0.05
		Base		13.101130	240,445.03	26.390000	484,335.67	243,890.64	0.05
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	29,372.000	26.227352	770,349.77	102.710000	3,016,798.12	2,246,448.35	0.34
		Base		26.227352	770,349.77	102.710000	3,016,798.12	2,246,448.35	0.34
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	16,248.000	29.644035	481,656.28	33.170000	538,946.16	57,289.88	0.06
		Base		29.644035	481,656.28	33.170000	538,946.16	57,289.88	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	58,698.000	11.675364	685,320.53	11.250000	660,352.50	-24,968.03	0.07
		Base		11.675364	685,320.53	11.250000	660,352.50	-24,968.03	0.07
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	19,747.000	36.108029	713,025.24	42.560000	840,432.32	127,407.08	0.10
		Base		36.108029	713,025.24	42.560000	840,432.32	127,407.08	0.10
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	18,654.000	34.695902	647,217.36	46.610000	869,462.94	222,245.58	0.10
		Base		34.695902	647,217.36	46.610000	869,462.94	222,245.58	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126402106	CSW INDUSTRIALS INC COMMON STOCK USD.01								
		Local	10,979.000	374.481700	4,111,434.58	353.100000	3,876,684.90	-234,749.68	0.44
		Base		374.481700	4,111,434.58	353.100000	3,876,684.90	-234,749.68	0.44
126501105	CTS CORP COMMON STOCK								
		Local	20,046.000	20.736115	415,676.16	49.490000	992,076.54	576,400.38	0.11
		Base		20.736115	415,676.16	49.490000	992,076.54	576,400.38	0.11
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	86,683.000	17.759388	1,539,437.04	19.430000	1,684,250.69	144,813.65	0.19
		Base		17.759388	1,539,437.04	19.430000	1,684,250.69	144,813.65	0.19
12662P108	CVR ENERGY INC COMMON STOCK USD.01								
		Local	22,565.000	26.396211	595,630.49	15.900000	358,783.50	-236,846.99	0.04
		Base		26.396211	595,630.49	15.900000	358,783.50	-236,846.99	0.04
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	3,042.000	388.392436	1,181,489.79	341.560000	1,039,025.52	-142,464.27	0.12
		Base		388.392436	1,181,489.79	341.560000	1,039,025.52	-142,464.27	0.12
127203107	CACTUS INC A COMMON STOCK USD.01								
		Local	43,889.000	52.208198	2,291,365.60	59.290000	2,602,178.81	310,813.21	0.30
		Base		52.208198	2,291,365.60	59.290000	2,602,178.81	310,813.21	0.30
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	26,869.000	35.832141	962,773.79	87.780000	2,358,560.82	1,395,787.03	0.27
		Base		35.832141	962,773.79	87.780000	2,358,560.82	1,395,787.03	0.27
129500104	CALERES INC COMMON STOCK USD.01								
		Local	23,192.000	18.490240	428,825.64	29.850000	692,281.20	263,455.56	0.08
		Base		18.490240	428,825.64	29.850000	692,281.20	263,455.56	0.08
13057Q305	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01								
		Local	45,934.000	44.289365	2,034,387.71	51.970000	2,387,189.98	352,802.27	0.27
		Base		44.289365	2,034,387.71	51.970000	2,387,189.98	352,802.27	0.27
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	38,835.000	39.606622	1,538,123.16	51.960000	2,017,866.60	479,743.44	0.23
		Base		39.606622	1,538,123.16	51.960000	2,017,866.60	479,743.44	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13100M509	CALIX INC COMMON STOCK								
		Local	38,662.000	32.076239	1,240,131.56	35.380000	1,367,861.56	127,730.00	0.16
		Base		32.076239	1,240,131.56	35.380000	1,367,861.56	127,730.00	0.16
131193104	TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01								
		Local	93,435.000	14.224542	1,329,070.07	9.710000	907,253.85	-421,816.22	0.10
		Base		14.224542	1,329,070.07	9.710000	907,253.85	-421,816.22	0.10
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01								
		Local	80,620.000	11.324471	912,978.84	6.445000	519,595.90	-393,382.94	0.06
		Base		11.324471	912,978.84	6.445000	519,595.90	-393,382.94	0.06
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	109,123.000	18.468011	2,015,284.73	32.670000	3,565,048.41	1,549,763.68	0.40
		Base		18.468011	2,015,284.73	32.670000	3,565,048.41	1,549,763.68	0.40
141788109	CARGURUS INC COMMON STOCK USD.001								
		Local	57,680.000	22.330435	1,288,019.49	31.020000	1,789,233.60	501,214.11	0.20
		Base		22.330435	1,288,019.49	31.020000	1,789,233.60	501,214.11	0.20
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	32,974.000	27.555183	908,604.62	149.500000	4,929,613.00	4,021,008.38	0.56
		Base		27.555183	908,604.62	149.500000	4,929,613.00	4,021,008.38	0.56
14575E105	CARS.COM INC COMMON STOCK USD.01								
		Local	40,098.000	15.606200	625,777.42	15.990000	641,167.02	15,389.60	0.07
		Base		15.606200	625,777.42	15.990000	641,167.02	15,389.60	0.07
14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	73,654.000	13.756155	1,013,195.82	21.800000	1,605,657.20	592,461.38	0.18
		Base		13.756155	1,013,195.82	21.800000	1,605,657.20	592,461.38	0.18
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	47,645.000	35.399790	1,686,623.00	45.980000	2,190,717.10	504,094.10	0.25
		Base		35.399790	1,686,623.00	45.980000	2,190,717.10	504,094.10	0.25
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,448.000	159.403056	868,427.85	409.795000	2,232,563.16	1,364,135.31	0.25
		Base		159.403056	868,427.85	409.795000	2,232,563.16	1,364,135.31	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15202L107	CENTERSPACE REIT								
		Local	10,101.000	76.615282	773,890.96	69.660000	703,635.66	-70,255.30	0.08
		Base		76.615282	773,890.96	69.660000	703,635.66	-70,255.30	0.08
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	6,290.000	21.518224	135,349.63	34.300000	215,747.00	80,397.37	0.02
		Base		21.518224	135,349.63	34.300000	215,747.00	80,397.37	0.02
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	36,022.000	20.069146	722,930.79	29.140000	1,049,681.08	326,750.29	0.12
		Base		20.069146	722,930.79	29.140000	1,049,681.08	326,750.29	0.12
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	17,867.000	22.088107	394,648.20	26.940000	481,336.98	86,688.78	0.05
		Base		22.088107	394,648.20	26.940000	481,336.98	86,688.78	0.05
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	34,303.000	12.056200	413,563.84	17.650000	605,447.95	191,884.11	0.07
		Base		12.056200	413,563.84	17.650000	605,447.95	191,884.11	0.07
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	18,205.000	37.290639	678,876.09	88.660000	1,614,055.30	935,179.21	0.18
		Base		37.290639	678,876.09	88.660000	1,614,055.30	935,179.21	0.18
15687V109	CERTARA INC COMMON STOCK USD.01								
		Local	72,223.000	22.822211	1,648,288.52	10.200000	736,674.60	-911,613.92	0.08
		Base		22.822211	1,648,288.52	10.200000	736,674.60	-911,613.92	0.08
157210105	CEVA INC COMMON STOCK USD.001								
		Local	15,637.000	27.839316	435,323.39	23.335000	364,889.40	-70,433.99	0.04
		Base		27.839316	435,323.39	23.335000	364,889.40	-70,433.99	0.04
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	30,898.000	28.121871	868,909.58	46.220000	1,428,105.56	559,195.98	0.16
		Base		28.121871	868,909.58	46.220000	1,428,105.56	559,195.98	0.16
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	22,874.000	29.742889	680,338.84	39.920000	913,130.08	232,791.24	0.10
		Base		29.742889	680,338.84	39.920000	913,130.08	232,791.24	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867								
		Local	14,821.000	100.672105	1,492,061.27	119.790000	1,775,407.59	283,346.32	0.20
		Base		100.672105	1,492,061.27	119.790000	1,775,407.59	283,346.32	0.20
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	70,497.000	16.306857	1,149,584.48	29.750000	2,097,285.75	947,701.27	0.24
		Base		16.306857	1,149,584.48	29.750000	2,097,285.75	947,701.27	0.24
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	9,706.000	56.611136	549,467.69	116.600000	1,131,719.60	582,251.91	0.13
		Base		56.611136	549,467.69	116.600000	1,131,719.60	582,251.91	0.13
18467V109	CLEAR SECURE INC CLASS A COMMON STOCK USD.00001								
		Local	60,901.000	31.391800	1,911,792.02	36.780000	2,239,938.78	328,146.76	0.25
		Base		31.391800	1,911,792.02	36.780000	2,239,938.78	328,146.76	0.25
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	10,980.000	35.538563	390,213.42	25.190000	276,586.20	-113,627.22	0.03
		Base		35.538563	390,213.42	25.190000	276,586.20	-113,627.22	0.03
18539C105	CLEARWAY ENERGY INC A COMMON STOCK USD.01								
		Local	22,851.000	23.638388	540,160.80	26.640000	608,750.64	68,589.84	0.07
		Base		23.638388	540,160.80	26.640000	608,750.64	68,589.84	0.07
18539C204	CLEARWAY ENERGY INC C COMMON STOCK								
		Local	54,682.000	24.975600	1,365,715.74	28.380000	1,551,875.16	186,159.42	0.18
		Base		24.975600	1,365,715.74	28.380000	1,551,875.16	186,159.42	0.18
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	27,838.000	51.649520	1,437,819.34	80.270000	2,234,556.26	796,736.92	0.25
		Base		51.649520	1,437,819.34	80.270000	2,234,556.26	796,736.92	0.25
19247A100	COHEN + STEERS INC COMMON STOCK USD.01								
		Local	17,687.000	70.037705	1,238,756.88	98.770000	1,746,944.99	508,188.11	0.20
		Base		70.037705	1,238,756.88	98.770000	1,746,944.99	508,188.11	0.20
192576106	COHU INC COMMON STOCK USD1.0								
		Local	30,976.000	19.126463	592,461.32	24.920000	771,921.92	179,460.60	0.09
		Base		19.126463	592,461.32	24.920000	771,921.92	179,460.60	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001								
		Local	21,267.000	22.684074	482,422.20	34.140000	726,055.38	243,633.18	0.08
		Base		22.684074	482,422.20	34.140000	726,055.38	243,633.18	0.08
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	87,586.000	48.025919	4,206,398.10	63.710000	5,580,104.06	1,373,705.96	0.63
		Base		48.025919	4,206,398.10	63.710000	5,580,104.06	1,373,705.96	0.63
203607106	COMMUNITY FINANCIAL SYSTEM I COMMON STOCK USD1.0								
		Local	34,688.000	45.448707	1,576,524.76	61.140000	2,120,824.32	544,299.56	0.24
		Base		45.448707	1,576,524.76	61.140000	2,120,824.32	544,299.56	0.24
205768302	COMSTOCK RESOURCES INC COMMON STOCK USD.5								
		Local	59,813.000	11.638720	696,146.74	11.560000	691,438.28	-4,708.46	0.08
		Base		11.638720	696,146.74	11.560000	691,438.28	-4,708.46	0.08
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	20,334.000	63.036868	1,281,791.67	68.240000	1,387,592.16	105,800.49	0.16
		Base		63.036868	1,281,791.67	68.240000	1,387,592.16	105,800.49	0.16
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	17,658.000	28.190647	497,790.44	110.920000	1,958,625.36	1,460,834.92	0.22
		Base		28.190647	497,790.44	110.920000	1,958,625.36	1,460,834.92	0.22
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	50,058.000	14.792452	740,480.56	4.635000	232,018.83	-508,461.73	0.03
		Base		14.792452	740,480.56	4.635000	232,018.83	-508,461.73	0.03
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	61,395.000	19.714377	1,210,364.18	48.970000	3,006,513.15	1,796,148.97	0.34
		Base		19.714377	1,210,364.18	48.970000	3,006,513.15	1,796,148.97	0.34
21867A105	CORE LABORATORIES INC COMMON STOCK USD.01								
		Local	30,971.000	21.456426	664,526.97	18.900000	585,351.90	-79,175.07	0.07
		Base		21.456426	664,526.97	18.900000	585,351.90	-79,175.07	0.07
21871N101	CORECIVIC INC COMMON STOCK USD.01								
		Local	72,798.000	10.293123	749,318.74	13.810000	1,005,340.38	256,021.64	0.11
		Base		10.293123	749,318.74	13.810000	1,005,340.38	256,021.64	0.11

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
219798105	QUIDELORTHO CORP COMMON STOCK USD.001							
	38,173.000	Local	39.304351	1,500,364.99	38.050000	1,452,482.65	-47,882.34	0.16
		Base	39.304351	1,500,364.99	38.050000	1,452,482.65	-47,882.34	0.16
22041X102	CORSAIR GAMING INC COMMON STOCK							
	29,565.000	Local	18.035819	533,228.99	6.415000	189,659.48	-343,569.51	0.02
		Base	18.035819	533,228.99	6.415000	189,659.48	-343,569.51	0.02
221006109	CORVEL CORP COMMON STOCK USD.0001							
	5,994.000	Local	78.425185	470,080.56	297.820000	1,785,133.08	1,315,052.52	0.20
		Base	78.425185	470,080.56	297.820000	1,785,133.08	1,315,052.52	0.20
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	14,657.000	Local	103.500146	1,517,001.64	47.570000	697,233.49	-819,768.15	0.08
		Base	103.500146	1,517,001.64	47.570000	697,233.49	-819,768.15	0.08
228903100	ARTIVION INC COMMON STOCK USD.01							
	24,891.000	Local	15.545164	386,934.68	26.330000	655,380.03	268,445.35	0.07
		Base	15.545164	386,934.68	26.330000	655,380.03	268,445.35	0.07
23128Q101	CURBLINE PROPERTIES CORP REIT USD.01							
	62,251.000	Local	21.921035	1,364,606.34	22.630000	1,408,740.13	44,133.79	0.16
		Base	21.921035	1,364,606.34	22.630000	1,408,740.13	44,133.79	0.16
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
	19,461.000	Local	29.576878	575,595.62	46.130000	897,735.93	322,140.31	0.10
		Base	29.576878	575,595.62	46.130000	897,735.93	322,140.31	0.10
23285D109	CYTEK BIOSCIENCES INC COMMON STOCK USD.001							
	70,321.000	Local	10.303651	724,563.02	4.945000	347,737.35	-376,825.67	0.04
		Base	10.303651	724,563.02	4.945000	347,737.35	-376,825.67	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
	8,443.000	Local	44.721658	377,584.96	49.080000	414,382.44	36,797.48	0.05
		Base	44.721658	377,584.96	49.080000	414,382.44	36,797.48	0.05
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
	119,369.000	Local	20.986545	2,505,142.94	19.860000	2,370,668.34	-134,474.60	0.27
		Base	20.986545	2,505,142.94	19.860000	2,370,668.34	-134,474.60	0.27

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
235825205	DANA INC COMMON STOCK USD.01								
		Local	85,182.000	16.234617	1,382,897.17	7.670000	653,345.94	-729,551.23	0.07
		Base		16.234617	1,382,897.17	7.670000	653,345.94	-729,551.23	0.07
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	20,893.000	32.963045	688,696.89	36.930000	771,578.49	82,881.60	0.09
		Base		32.963045	688,696.89	36.930000	771,578.49	82,881.60	0.09
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	29,187.000	28.075993	819,454.01	18.760000	547,548.12	-271,905.89	0.06
		Base		28.075993	819,454.01	18.760000	547,548.12	-271,905.89	0.06
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	136,827.000	9.512684	1,301,592.07	8.570000	1,172,607.39	-128,984.68	0.13
		Base		9.512684	1,301,592.07	8.570000	1,172,607.39	-128,984.68	0.13
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	24,040.000	14.993507	360,443.92	28.970000	696,438.80	335,994.88	0.08
		Base		14.993507	360,443.92	28.970000	696,438.80	335,994.88	0.08
25402D102	DIGITALOCEAN HOLDINGS INC COMMON STOCK USD.000025								
		Local	41,770.000	36.145747	1,509,807.86	39.580000	1,653,256.60	143,448.74	0.19
		Base		36.145747	1,509,807.86	39.580000	1,653,256.60	143,448.74	0.19
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01								
		Local	23,261.000	27.120809	630,857.14	30.070000	699,458.27	68,601.13	0.08
		Base		27.120809	630,857.14	30.070000	699,458.27	68,601.13	0.08
254543101	DIODES INC COMMON STOCK USD.667								
		Local	30,587.000	45.550158	1,393,242.67	58.480000	1,788,727.76	395,485.09	0.20
		Base		45.550158	1,393,242.67	58.480000	1,788,727.76	395,485.09	0.20
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	17,634.000	26.034842	459,098.40	58.340000	1,028,767.56	569,669.16	0.12
		Base		26.034842	459,098.40	58.340000	1,028,767.56	569,669.16	0.12
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	17,963.000	58.744382	1,055,225.34	114.030000	2,048,320.89	993,095.55	0.23
		Base		58.744382	1,055,225.34	114.030000	2,048,320.89	993,095.55	0.23

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
25862V105	DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001								
		Local	93,176.000	28.004323	2,609,330.83	17.050000	1,588,650.80	-1,020,680.03	0.18
		Base		28.004323	2,609,330.83	17.050000	1,588,650.80	-1,020,680.03	0.18
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	110,520.000	12.586290	1,391,036.80	17.790000	1,966,150.80	575,114.00	0.22
		Base		12.586290	1,391,036.80	17.790000	1,966,150.80	575,114.00	0.22
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333								
		Local	19,207.000	93.069624	1,787,588.27	174.330000	3,348,356.31	1,560,768.04	0.38
		Base		93.069624	1,787,588.27	174.330000	3,348,356.31	1,560,768.04	0.38
268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001								
		Local	80,456.000	10.676125	858,958.30	11.850000	953,403.60	94,445.30	0.11
		Base		10.676125	858,958.30	11.850000	953,403.60	94,445.30	0.11
268948106	EAGLE BANCORP INC COMMON STOCK USD.01								
		Local	19,922.000	50.136332	998,816.01	26.210000	522,155.62	-476,660.39	0.06
		Base		50.136332	998,816.01	26.210000	522,155.62	-476,660.39	0.06
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		Local	63,913.000	20.329168	1,299,298.10	13.560000	866,660.28	-432,637.82	0.10
		Base		20.329168	1,299,298.10	13.560000	866,660.28	-432,637.82	0.10
278768106	ECHOSTAR CORP A COMMON STOCK USD.001								
		Local	79,674.000	17.582105	1,400,836.67	25.060000	1,996,630.44	595,793.77	0.23
		Base		17.582105	1,400,836.67	25.060000	1,996,630.44	595,793.77	0.23
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	32,553.000	42.658588	1,388,665.00	34.950000	1,137,727.35	-250,937.65	0.13
		Base		42.658588	1,388,665.00	34.950000	1,137,727.35	-250,937.65	0.13
28852N109	ELLINGTON FINANCIAL INC REIT								
		Local	57,389.000	16.435321	943,206.65	12.090000	693,833.01	-249,373.64	0.08
		Base		16.435321	943,206.65	12.090000	693,833.01	-249,373.64	0.08
29082K105	EMBECTA CORP COMMON STOCK USD.01								
		Local	38,076.000	30.804098	1,172,896.84	14.080000	536,110.08	-636,786.76	0.06
		Base		30.804098	1,172,896.84	14.080000	536,110.08	-636,786.76	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	16,397.000	28.005686	459,209.24	48.720000	798,861.84	339,652.60	0.09
		Base		28.005686	459,209.24	48.720000	798,861.84	339,652.60	0.09
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	15,640.000	36.449465	570,069.63	45.680000	714,435.20	144,365.57	0.08
		Base		36.449465	570,069.63	45.680000	714,435.20	144,365.57	0.08
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	43,132.000	33.115939	1,428,356.70	32.070000	1,383,243.24	-45,113.46	0.16
		Base		33.115939	1,428,356.70	32.070000	1,383,243.24	-45,113.46	0.16
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2								
		Local	35,848.000	23.880164	856,056.12	44.120000	1,581,613.76	725,557.64	0.18
		Base		23.880164	856,056.12	44.120000	1,581,613.76	725,557.64	0.18
29355X107	ENPRO INC COMMON STOCK USD.01								
		Local	13,847.000	62.865759	870,502.17	145.610000	2,016,261.67	1,145,759.50	0.23
		Base		62.865759	870,502.17	145.610000	2,016,261.67	1,145,759.50	0.23
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	17,426.000	26.431737	460,599.45	86.910000	1,514,493.66	1,053,894.21	0.17
		Base		26.431737	460,599.45	86.910000	1,514,493.66	1,053,894.21	0.17
29404K106	ENVESTNET INC COMMON STOCK								
		Local	33,184.000	35.843433	1,189,428.49	62.780000	2,083,291.52	893,863.03	0.24
		Base		35.843433	1,189,428.49	62.780000	2,083,291.52	893,863.03	0.24
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	17,549.000	32.400048	568,588.45	88.950000	1,560,983.55	992,395.10	0.18
		Base		32.400048	568,588.45	88.950000	1,560,983.55	992,395.10	0.18
29430C102	VESTIS CORP COMMON STOCK USD.01								
		Local	75,517.000	19.951168	1,506,652.33	13.520000	1,020,989.84	-485,662.49	0.12
		Base		19.951168	1,506,652.33	13.520000	1,020,989.84	-485,662.49	0.12
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,002.000	54.695637	929,935.22	125.540000	2,134,431.08	1,204,495.86	0.24
		Base		54.695637	929,935.22	125.540000	2,134,431.08	1,204,495.86	0.24

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01								
		Local	115,749.000	23.605154	2,732,273.02	31.690000	3,668,085.81	935,812.79	0.42
		Base		23.605154	2,732,273.02	31.690000	3,668,085.81	935,812.79	0.42
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	14,931.000	21.318485	318,306.30	27.670000	413,140.77	94,834.47	0.05
		Base		21.318485	318,306.30	27.670000	413,140.77	94,834.47	0.05
29786A106	ETSY INC COMMON STOCK USD.001								
		Local	75,757.000	52.723000	3,994,136.31	51.440000	3,896,940.08	-97,196.23	0.44
		Base		52.723000	3,994,136.31	51.440000	3,896,940.08	-97,196.23	0.44
30040P103	EVERTEC INC COMMON STOCK USD.01								
		Local	42,237.000	26.482338	1,118,534.50	32.760000	1,383,684.12	265,149.62	0.16
		Base		26.482338	1,118,534.50	32.760000	1,383,684.12	265,149.62	0.16
30212W100	EXP WORLD HOLDINGS INC COMMON STOCK USD.00001								
		Local	55,820.000	18.605335	1,038,549.78	13.320000	743,522.40	-295,027.38	0.08
		Base		18.605335	1,038,549.78	13.320000	743,522.40	-295,027.38	0.08
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001								
		Local	86,045.000	12.082161	1,039,609.52	14.930000	1,284,651.85	245,042.33	0.15
		Base		12.082161	1,039,609.52	14.930000	1,284,651.85	245,042.33	0.15
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	34,177.000	15.355523	524,805.70	11.490000	392,693.73	-132,111.97	0.04
		Base		15.355523	524,805.70	11.490000	392,693.73	-132,111.97	0.04
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	23,094.000	33.384293	770,976.86	49.200000	1,136,224.80	365,247.94	0.13
		Base		33.384293	770,976.86	49.200000	1,136,224.80	365,247.94	0.13
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	40,367.000	22.644855	914,104.88	81.570000	3,292,736.19	2,378,631.31	0.37
		Base		22.644855	914,104.88	81.570000	3,292,736.19	2,378,631.31	0.37
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	107,500.000	8.029008	863,118.33	19.280000	2,072,600.00	1,209,481.67	0.24
		Base		8.029008	863,118.33	19.280000	2,072,600.00	1,209,481.67	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
318910106	FIRST BANCORP/NC COMMON STOCK								
		Local	27,251.000	36.279246	988,645.74	41.700000	1,136,366.70	147,720.96	0.13
		Base		36.279246	988,645.74	41.700000	1,136,366.70	147,720.96	0.13
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	67,368.000	9.742416	656,327.07	16.440000	1,107,529.92	451,202.85	0.13
		Base		9.742416	656,327.07	16.440000	1,107,529.92	451,202.85	0.13
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	63,035.000	20.894718	1,317,098.56	25.580000	1,612,435.30	295,336.74	0.18
		Base		20.894718	1,317,098.56	25.580000	1,612,435.30	295,336.74	0.18
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01								
		Local	84,427.000	19.420842	1,639,643.41	24.740000	2,088,723.98	449,080.57	0.24
		Base		19.420842	1,639,643.41	24.740000	2,088,723.98	449,080.57	0.24
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	54,402.000	18.356063	998,606.54	23.190000	1,261,582.38	262,975.84	0.14
		Base		18.356063	998,606.54	23.190000	1,261,582.38	262,975.84	0.14
346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	51,090.000	22.022704	1,125,139.97	37.980000	1,940,398.20	815,258.23	0.22
		Base		22.022704	1,125,139.97	37.980000	1,940,398.20	815,258.23	0.22
34965K107	FORTREA HOLDINGS INC COMMON STOCK USD.001								
		Local	59,152.000	31.876070	1,885,533.32	16.820000	994,936.64	-890,596.68	0.11
		Base		31.876070	1,885,533.32	16.820000	994,936.64	-890,596.68	0.11
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	12,618.000	47.434344	598,526.55	35.330000	445,793.94	-152,732.61	0.05
		Base		47.434344	598,526.55	35.330000	445,793.94	-152,732.61	0.05
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	75,761.000	22.316456	1,690,717.00	27.560000	2,087,973.16	397,256.16	0.24
		Base		22.316456	1,690,717.00	27.560000	2,087,973.16	397,256.16	0.24
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	27,518.000	46.523410	1,280,231.21	35.990000	990,372.82	-289,858.39	0.11
		Base		46.523410	1,280,231.21	35.990000	990,372.82	-289,858.39	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01								
		Local	54,022.000	15.148552	818,355.05	13.010000	702,826.22	-115,528.83	0.08
		Base		15.148552	818,355.05	13.010000	702,826.22	-115,528.83	0.08
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	25,930.000	45.644927	1,183,572.96	95.710000	2,481,760.30	1,298,187.34	0.28
		Base		45.644927	1,183,572.96	95.710000	2,481,760.30	1,298,187.34	0.28
35905A109	FRONTDOOR INC COMMON STOCK USD.01								
		Local	50,520.000	24.171743	1,221,156.47	49.690000	2,510,338.80	1,289,182.33	0.28
		Base		24.171743	1,221,156.47	49.690000	2,510,338.80	1,289,182.33	0.28
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001								
		Local	13,201.000	51.964694	685,985.92	21.450000	283,161.45	-402,824.47	0.03
		Base		51.964694	685,985.92	21.450000	283,161.45	-402,824.47	0.03
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	35,994.000	41.024230	1,476,626.12	73.180000	2,634,040.92	1,157,414.80	0.30
		Base		41.024230	1,476,626.12	73.180000	2,634,040.92	1,157,414.80	0.30
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	120,089.000	13.187182	1,583,635.52	18.110000	2,174,811.79	591,176.27	0.25
		Base		13.187182	1,583,635.52	18.110000	2,174,811.79	591,176.27	0.25
36162J106	GEO GROUP INC/THE COMMON STOCK USD.01								
		Local	89,798.000	9.212421	827,256.99	15.180000	1,363,133.64	535,876.65	0.15
		Base		9.212421	827,256.99	15.180000	1,363,133.64	535,876.65	0.15
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	26,136.000	30.618547	800,246.35	30.280000	791,398.08	-8,848.27	0.09
		Base		30.618547	800,246.35	30.280000	791,398.08	-8,848.27	0.09
36251C103	GMS INC COMMON STOCK USD.01								
		Local	26,177.000	29.478010	771,645.86	89.890000	2,353,050.53	1,581,404.67	0.27
		Base		29.478010	771,645.86	89.890000	2,353,050.53	1,581,404.67	0.27
37247D106	GENWORTH FINANCIAL INC COMMON STOCK USD.001								
		Local	285,216.000	4.148035	1,183,085.91	6.740000	1,922,355.84	739,269.93	0.22
		Base		4.148035	1,183,085.91	6.740000	1,922,355.84	739,269.93	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
37253A103	GENTHERM INC COMMON STOCK								
		Local	20,686.000	52.749457	1,091,175.26	41.950000	867,777.70	-223,397.56	0.10
		Base		52.749457	1,091,175.26	41.950000	867,777.70	-223,397.56	0.10
374297109	GETTY REALTY CORP REIT USD.01								
		Local	33,157.000	24.816801	822,850.67	31.390000	1,040,798.23	217,947.56	0.12
		Base		24.816801	822,850.67	31.390000	1,040,798.23	217,947.56	0.12
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	20,122.000	30.013789	603,937.47	67.490000	1,358,033.78	754,096.31	0.15
		Base		30.013789	603,937.47	67.490000	1,358,033.78	754,096.31	0.15
377322102	GLAUKOS CORP COMMON STOCK USD.001								
		Local	36,277.000	49.434028	1,793,318.22	132.250000	4,797,633.25	3,004,315.03	0.54
		Base		49.434028	1,793,318.22	132.250000	4,797,633.25	3,004,315.03	0.54
379378201	GLOBAL NET LEASE INC REIT USD.01								
		Local	130,644.000	13.270757	1,733,744.77	7.790000	1,017,716.76	-716,028.01	0.12
		Base		13.270757	1,733,744.77	7.790000	1,017,716.76	-716,028.01	0.12
38046C109	GOGO INC COMMON STOCK USD.0001								
		Local	39,391.000	21.074121	830,130.70	6.550000	258,011.05	-572,119.65	0.03
		Base		21.074121	830,130.70	6.550000	258,011.05	-572,119.65	0.03
381013101	GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01								
		Local	14,020.000	54.292330	761,178.47	29.375000	411,837.50	-349,340.97	0.05
		Base		54.292330	761,178.47	29.375000	411,837.50	-349,340.97	0.05
38267D109	GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01								
		Local	15,982.000	75.351831	1,204,272.97	108.900000	1,740,439.80	536,166.83	0.20
		Base		75.351831	1,204,272.97	108.900000	1,740,439.80	536,166.83	0.20
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	28,841.000	29.039408	837,525.58	84.050000	2,424,086.05	1,586,560.47	0.27
		Base		29.039408	837,525.58	84.050000	2,424,086.05	1,586,560.47	0.27
392709101	GREEN BRICK PARTNERS INC COMMON STOCK USD.01								
		Local	20,269.000	31.657052	641,656.79	69.010000	1,398,763.69	757,106.90	0.16
		Base		31.657052	641,656.79	69.010000	1,398,763.69	757,106.90	0.16

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001							
	35,459.000	Local	29.313144	1,039,414.76	11.360000	402,814.24	-636,600.52	0.05
		Base	29.313144	1,039,414.76	11.360000	402,814.24	-636,600.52	0.05
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
	42,684.000	Local	25.263138	1,078,331.79	12.230000	522,025.32	-556,306.47	0.06
		Base	25.263138	1,078,331.79	12.230000	522,025.32	-556,306.47	0.06
393657101	GREENBRIER COMPANIES INC COMMON STOCK							
	20,552.000	Local	33.810875	694,881.10	59.270000	1,218,117.04	523,235.94	0.14
		Base	33.810875	694,881.10	59.270000	1,218,117.04	523,235.94	0.14
398433102	GRIFFON CORP COMMON STOCK USD.25							
	26,994.000	Local	22.472422	606,620.57	62.880000	1,697,382.72	1,090,762.15	0.19
		Base	22.472422	606,620.57	62.880000	1,697,382.72	1,090,762.15	0.19
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	64,691.000	Local	22.080239	1,428,392.72	14.300000	925,081.30	-503,311.42	0.10
		Base	22.080239	1,428,392.72	14.300000	925,081.30	-503,311.42	0.10
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
	8,639.000	Local	99.384372	858,581.59	364.320000	3,147,360.48	2,288,778.89	0.36
		Base	99.384372	858,581.59	364.320000	3,147,360.48	2,288,778.89	0.36
401617105	GUESS? INC COMMON STOCK USD.01							
	18,728.000	Local	15.515728	290,578.55	16.990000	318,188.72	27,610.17	0.04
		Base	15.515728	290,578.55	16.990000	318,188.72	27,610.17	0.04
40416E103	HCI GROUP INC COMMON STOCK							
	5,573.000	Local	69.160908	385,433.74	113.310000	631,476.63	246,042.89	0.07
		Base	69.160908	385,433.74	113.310000	631,476.63	246,042.89	0.07
404251100	HNI CORP COMMON STOCK USD1.0							
	31,120.000	Local	41.156837	1,280,800.77	49.280000	1,533,593.60	252,792.83	0.17
		Base	41.156837	1,280,800.77	49.280000	1,533,593.60	252,792.83	0.17
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	59,313.000	Local	16.036025	951,144.74	8.730000	517,802.49	-433,342.25	0.06
		Base	16.036025	951,144.74	8.730000	517,802.49	-433,342.25	0.06

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410345102	HANESBRANDS INC COMMON STOCK USD.01							
	232,174.000	Local	5.190392	1,205,074.08	6.950000	1,613,609.30	408,535.22	0.18
		Base	5.190392	1,205,074.08	6.950000	1,613,609.30	408,535.22	0.18
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	19,853.000	Local	14.844918	294,716.15	22.870000	454,038.11	159,321.96	0.05
		Base	14.844918	294,716.15	22.870000	454,038.11	159,321.96	0.05
41068X100	HA SUSTAINABLE INFRASTRUCTUR COMMON STOCK USD.01							
	76,880.000	Local	23.711346	1,822,928.31	34.990000	2,690,031.20	867,102.89	0.31
		Base	23.711346	1,822,928.31	34.990000	2,690,031.20	867,102.89	0.31
413160102	HARMONIC INC COMMON STOCK USD.001							
	76,796.000	Local	7.480479	574,470.90	11.090000	851,667.64	277,196.74	0.10
		Base	7.480479	574,470.90	11.090000	851,667.64	277,196.74	0.10
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001							
	19,886.000	Local	39.055433	776,656.35	32.130000	638,937.18	-137,719.17	0.07
		Base	39.055433	776,656.35	32.130000	638,937.18	-137,719.17	0.07
415864107	ENVIRI CORP COMMON STOCK USD1.25							
	52,888.000	Local	13.638289	721,301.82	7.660000	405,122.08	-316,179.74	0.05
		Base	13.638289	721,301.82	7.660000	405,122.08	-316,179.74	0.05
420261109	HAWKINS INC COMMON STOCK USD.01							
	12,558.000	Local	26.306221	330,353.52	106.900000	1,342,450.20	1,012,096.68	0.15
		Base	26.306221	330,353.52	106.900000	1,342,450.20	1,012,096.68	0.15
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
	8,384.000	Local	45.854435	384,443.58	60.360000	506,058.24	121,614.66	0.06
		Base	45.854435	384,443.58	60.360000	506,058.24	121,614.66	0.06
421298100	HAYWARD HOLDINGS INC COMMON STOCK USD.001							
	93,735.000	Local	13.957941	1,308,347.62	16.260000	1,524,131.10	215,783.48	0.17
		Base	13.957941	1,308,347.62	16.260000	1,524,131.10	215,783.48	0.17
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	48,446.000	Local	17.165655	831,607.31	10.970000	531,452.62	-300,154.69	0.06
		Base	17.165655	831,607.31	10.970000	531,452.62	-300,154.69	0.06

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42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	15,859.000	25.672485	407,139.94	29.235000	463,637.87	56,497.93	0.05
		Base		25.672485	407,139.94	29.235000	463,637.87	56,497.93	0.05
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	28,501.000	17.216718	490,693.67	10.805000	307,953.31	-182,740.36	0.03
		Base		17.216718	490,693.67	10.805000	307,953.31	-182,740.36	0.03
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	13,413.000	25.590561	343,246.19	39.060000	523,911.78	180,665.59	0.06
		Base		25.590561	343,246.19	39.060000	523,911.78	180,665.59	0.06
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	94,359.000	5.750945	542,653.40	9.250000	872,820.75	330,167.35	0.10
		Base		5.750945	542,653.40	9.250000	872,820.75	330,167.35	0.10
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	65,196.000	25.103300	1,636,634.73	33.600000	2,190,585.60	553,950.87	0.25
		Base		25.103300	1,636,634.73	33.600000	2,190,585.60	553,950.87	0.25
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK								
		Local	22,773.000	29.251787	666,150.94	22.990000	523,551.27	-142,599.67	0.06
		Base		29.251787	666,150.94	22.990000	523,551.27	-142,599.67	0.06
42806J700	HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01								
		Local	80,922.000	3.496634	282,954.65	2.780000	224,963.16	-57,991.49	0.03
		Base		3.496634	282,954.65	2.780000	224,963.16	-57,991.49	0.03
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	69,985.000	21.548097	1,508,043.59	33.540000	2,347,296.90	839,253.31	0.27
		Base		21.548097	1,508,043.59	33.540000	2,347,296.90	839,253.31	0.27
431571108	HILLENBRAND INC COMMON STOCK								
		Local	46,362.000	28.359261	1,314,792.08	27.550000	1,277,273.10	-37,518.98	0.14
		Base		28.359261	1,314,792.08	27.550000	1,277,273.10	-37,518.98	0.14
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01								
		Local	30,446.000	34.596398	1,053,321.92	30.630000	932,560.98	-120,760.94	0.11
		Base		34.596398	1,053,321.92	30.630000	932,560.98	-120,760.94	0.11

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433000106	HIMS + HERS HEALTH INC COMMON STOCK USD.0001								
		Local	125,209.000	17.899100	2,241,128.41	18.830000	2,357,685.47	116,557.06	0.27
		Base		17.899100	2,241,128.41	18.830000	2,357,685.47	116,557.06	0.27
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	79,704.000	11.037458	879,729.59	12.390000	987,532.56	107,802.97	0.11
		Base		11.037458	879,729.59	12.390000	987,532.56	107,802.97	0.11
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	26,915.000	27.530106	740,972.81	37.240000	1,002,314.60	261,341.79	0.11
		Base		27.530106	740,972.81	37.240000	1,002,314.60	261,341.79	0.11
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	40,665.000	24.174788	983,067.74	43.390000	1,764,454.35	781,386.61	0.20
		Base		24.174788	983,067.74	43.390000	1,764,454.35	781,386.61	0.20
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01								
		Local	93,113.000	10.773345	1,003,138.50	4.320000	402,248.16	-600,890.34	0.05
		Base		10.773345	1,003,138.50	4.320000	402,248.16	-600,890.34	0.05
44891N208	IAC INC COMMON STOCK USD.0001								
		Local	46,670.000	53.338890	2,489,326.01	47.950000	2,237,826.50	-251,499.51	0.25
		Base		53.338890	2,489,326.01	47.950000	2,237,826.50	-251,499.51	0.25
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	16,125.000	115.391984	1,860,695.75	170.730000	2,753,021.25	892,325.50	0.31
		Base		115.391984	1,860,695.75	170.730000	2,753,021.25	892,325.50	0.31
44952J104	CRESCENT ENERGY INC A COMMON STOCK USD.0001								
		Local	101,225.000	12.919400	1,307,766.27	12.430000	1,258,226.75	-49,539.52	0.14
		Base		12.919400	1,307,766.27	12.430000	1,258,226.75	-49,539.52	0.14
453204109	IMPINJ INC COMMON STOCK USD.001								
		Local	15,035.000	217.174000	3,265,211.09	189.990000	2,856,499.65	-408,711.44	0.32
		Base		217.174000	3,265,211.09	189.990000	2,856,499.65	-408,711.44	0.32
45332Y109	INARI MEDICAL INC COMMON STOCK USD.001								
		Local	33,081.000	47.454178	1,569,831.65	48.400000	1,601,120.40	31,288.75	0.18
		Base		47.454178	1,569,831.65	48.400000	1,601,120.40	31,288.75	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	28,046.000	62.667546	1,757,573.99	62.900000	1,764,093.40	6,519.41	0.20
		Base		62.667546	1,757,573.99	62.900000	1,764,093.40	6,519.41	0.20
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01								
		Local	23,802.000	48.223871	1,147,824.57	58.360000	1,389,084.72	241,260.15	0.16
		Base		48.223871	1,147,824.57	58.360000	1,389,084.72	241,260.15	0.16
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	23,994.000	50.045567	1,200,793.33	41.790000	1,002,709.26	-198,084.07	0.11
		Base		50.045567	1,200,793.33	41.790000	1,002,709.26	-198,084.07	0.11
457651107	INNOVEX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	22,744.000	33.963282	772,460.88	14.190000	322,737.36	-449,723.52	0.04
		Base		33.963282	772,460.88	14.190000	322,737.36	-449,723.52	0.04
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	18,501.000	47.170902	872,708.85	174.920000	3,236,194.92	2,363,486.07	0.37
		Base		47.170902	872,708.85	174.920000	3,236,194.92	2,363,486.07	0.37
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	16,465.000	66.254438	1,090,879.32	107.780000	1,774,597.70	683,718.38	0.20
		Base		66.254438	1,090,879.32	107.780000	1,774,597.70	683,718.38	0.20
457730109	INSPIRE MEDICAL SYSTEMS INC COMMON STOCK USD.001								
		Local	19,688.000	213.402400	4,201,466.45	195.040000	3,839,947.52	-361,518.93	0.44
		Base		213.402400	4,201,466.45	195.040000	3,839,947.52	-361,518.93	0.44
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	12,837.000	34.552469	443,550.05	26.970000	346,213.89	-97,336.16	0.04
		Base		34.552469	443,550.05	26.970000	346,213.89	-97,336.16	0.04
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	15,381.000	67.318358	1,035,423.67	216.900000	3,336,138.90	2,300,715.23	0.38
		Base		67.318358	1,035,423.67	216.900000	3,336,138.90	2,300,715.23	0.38
45781M101	INNOVIVA INC COMMON STOCK USD.01								
		Local	36,346.000	12.280477	446,346.23	19.560000	710,927.76	264,581.53	0.08
		Base		12.280477	446,346.23	19.560000	710,927.76	264,581.53	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001								
		Local	18,704.000	111.647827	2,088,260.95	129.190000	2,416,369.76	328,108.81	0.27
		Base		111.647827	2,088,260.95	129.190000	2,416,369.76	328,108.81	0.27
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	44,047.000	28.476401	1,254,300.02	18.760000	826,321.72	-427,978.30	0.09
		Base		28.476401	1,254,300.02	18.760000	826,321.72	-427,978.30	0.09
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	22,136.000	52.634949	1,165,127.23	124.250000	2,750,398.00	1,585,270.77	0.31
		Base		52.634949	1,165,127.23	124.250000	2,750,398.00	1,585,270.77	0.31
458334109	INTERPARFUMS INC COMMON STOCK USD.001								
		Local	11,839.000	46.000210	544,596.49	121.070000	1,433,347.73	888,751.24	0.16
		Base		46.000210	544,596.49	121.070000	1,433,347.73	888,751.24	0.16
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	38,491.000	14.735570	567,186.84	17.470000	672,437.77	105,250.93	0.08
		Base		14.735570	567,186.84	17.470000	672,437.77	105,250.93	0.08
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	16,660.000	75.215547	1,253,091.01	150.440000	2,506,330.40	1,253,239.39	0.28
		Base		75.215547	1,253,091.01	150.440000	2,506,330.40	1,253,239.39	0.28
46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	92,801.000	11.278292	1,046,636.82	3.950000	366,563.95	-680,072.87	0.04
		Base		11.278292	1,046,636.82	3.950000	366,563.95	-680,072.87	0.04
465741106	ITRON INC COMMON STOCK								
		Local	29,684.000	49.404839	1,466,533.25	111.760000	3,317,483.84	1,850,950.59	0.38
		Base		49.404839	1,466,533.25	111.760000	3,317,483.84	1,850,950.59	0.38
46590V100	JBG SMITH PROPERTIES REIT USD.01								
		Local	57,112.000	13.941185	796,208.93	17.000000	970,904.00	174,695.07	0.11
		Base		13.941185	796,208.93	17.000000	970,904.00	174,695.07	0.11
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	10,259.000	98.573054	1,011,260.96	164.120000	1,683,707.08	672,446.12	0.19
		Base		98.573054	1,011,260.96	164.120000	1,683,707.08	672,446.12	0.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
	12,627.000	Local	86.123565	1,087,482.25	49.250000	621,879.75	-465,602.50	0.07
		Base	86.123565	1,087,482.25	49.250000	621,879.75	-465,602.50	0.07
46817M107	JACKSON FINANCIAL INC A COMMON STOCK USD.01							
	49,672.000	Local	44.334689	2,202,192.65	99.950000	4,964,716.40	2,762,523.75	0.56
		Base	44.334689	2,202,192.65	99.950000	4,964,716.40	2,762,523.75	0.56
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	196,915.000	Local	4.609237	907,627.97	5.700000	1,122,415.50	214,787.53	0.13
		Base	4.609237	907,627.97	5.700000	1,122,415.50	214,787.53	0.13
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
	21,021.000	Local	60.992419	1,282,121.64	111.420000	2,342,159.82	1,060,038.18	0.27
		Base	60.992419	1,282,121.64	111.420000	2,342,159.82	1,060,038.18	0.27
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01							
	29,537.000	Local	44.703300	1,320,401.37	46.270000	1,366,676.99	46,275.62	0.15
		Base	44.703300	1,320,401.37	46.270000	1,366,676.99	46,275.62	0.15
48238T109	OPENLANE INC COMMON STOCK USD.01							
	71,708.000	Local	15.595612	1,118,330.12	15.800000	1,132,986.40	14,656.28	0.13
		Base	15.595612	1,118,330.12	15.800000	1,132,986.40	14,656.28	0.13
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
	38,449.000	Local	18.818721	723,561.02	11.590000	445,623.91	-277,937.11	0.05
		Base	18.818721	723,561.02	11.590000	445,623.91	-277,937.11	0.05
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	10,523.000	Local	71.149047	748,701.42	74.260000	781,437.98	32,736.56	0.09
		Base	71.149047	748,701.42	74.260000	781,437.98	32,736.56	0.09
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
	21,303.000	Local	17.561197	374,106.17	19.990000	425,846.97	51,740.80	0.05
		Base	17.561197	374,106.17	19.990000	425,846.97	51,740.80	0.05
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	51,428.000	Local	25.856416	1,329,743.78	25.320000	1,302,156.96	-27,586.82	0.15
		Base	25.856416	1,329,743.78	25.320000	1,302,156.96	-27,586.82	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
489398107	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001							
	78,016.000	Local	15.727342	1,226,984.31	10.690000	833,991.04	-392,993.27	0.09
		Base	15.727342	1,226,984.31	10.690000	833,991.04	-392,993.27	0.09
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	58,377.000	Local	15.227924	888,960.51	17.320000	1,011,089.64	122,129.13	0.11
		Base	15.227924	888,960.51	17.320000	1,011,089.64	122,129.13	0.11
500255104	KOHLS CORP COMMON STOCK USD.01							
	73,416.000	Local	20.409321	1,498,370.71	18.480000	1,356,727.68	-141,643.03	0.15
		Base	20.409321	1,498,370.71	18.480000	1,356,727.68	-141,643.03	0.15
50050N103	KONTOOR BRANDS INC COMMON STOCK							
	33,086.000	Local	37.922768	1,254,712.71	85.630000	2,833,154.18	1,578,441.47	0.32
		Base	37.922768	1,254,712.71	85.630000	2,833,154.18	1,578,441.47	0.32
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	13,546.000	Local	30.929891	418,976.30	34.010000	460,699.46	41,723.16	0.05
		Base	30.929891	418,976.30	34.010000	460,699.46	41,723.16	0.05
500643200	KORN FERRY COMMON STOCK USD.01							
	34,826.000	Local	34.253896	1,192,926.17	70.650000	2,460,456.90	1,267,530.73	0.28
		Base	34.253896	1,192,926.17	70.650000	2,460,456.90	1,267,530.73	0.28
501147102	KRYSTAL BIOTECH INC COMMON STOCK USD.00001							
	16,691.000	Local	181.663081	3,032,138.49	172.530000	2,879,698.23	-152,440.26	0.33
		Base	181.663081	3,032,138.49	172.530000	2,879,698.23	-152,440.26	0.33
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	35,986.000	Local	22.920725	824,825.20	44.860000	1,614,331.96	789,506.76	0.18
		Base	22.920725	824,825.20	44.860000	1,614,331.96	789,506.76	0.18
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	13,652.000	Local	62.930542	859,127.76	101.560000	1,386,497.12	527,369.36	0.16
		Base	62.930542	859,127.76	101.560000	1,386,497.12	527,369.36	0.16
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	16,809.000	Local	65.149458	1,095,097.24	111.280000	1,870,505.52	775,408.28	0.21
		Base	65.149458	1,095,097.24	111.280000	1,870,505.52	775,408.28	0.21

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	28,712.000	35.821502	1,028,506.96	38.200000	1,096,798.40	68,291.44	0.12
		Base		35.821502	1,028,506.96	38.200000	1,096,798.40	68,291.44	0.12
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	27,765.000	19.505071	541,558.29	38.050000	1,056,458.25	514,899.96	0.12
		Base		19.505071	541,558.29	38.050000	1,056,458.25	514,899.96	0.12
511656100	LAKELAND FINANCIAL CORP COMMON STOCK								
		Local	16,839.000	70.562987	1,188,210.14	65.070000	1,095,713.73	-92,496.41	0.12
		Base		70.562987	1,188,210.14	65.070000	1,095,713.73	-92,496.41	0.12
516806205	VITAL ENERGY INC COMMON STOCK USD.01								
		Local	17,807.000	61.811097	1,100,670.20	27.270000	485,596.89	-615,073.31	0.06
		Base		61.811097	1,100,670.20	27.270000	485,596.89	-615,073.31	0.06
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	88,573.000	10.881684	963,823.42	12.000000	1,062,876.00	99,052.58	0.12
		Base		10.881684	963,823.42	12.000000	1,062,876.00	99,052.58	0.12
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	13,498.000	37.519727	506,441.27	88.390000	1,193,088.22	686,646.95	0.14
		Base		37.519727	506,441.27	88.390000	1,193,088.22	686,646.95	0.14
527064109	LESLIE S INC COMMON STOCK USD.001								
		Local	121,963.000	11.577293	1,412,001.37	2.690000	328,080.47	-1,083,920.90	0.04
		Base		11.577293	1,412,001.37	2.690000	328,080.47	-1,083,920.90	0.04
529043101	LXP INDUSTRIAL TRUST REIT USD.0001								
		Local	194,316.000	10.466623	2,033,832.26	9.440000	1,834,343.04	-199,489.22	0.21
		Base		10.466623	2,033,832.26	9.440000	1,834,343.04	-199,489.22	0.21
53115L104	LIBERTY ENERGY INC COMMON STOCK								
		Local	109,148.000	18.019213	1,966,761.03	17.070000	1,863,156.36	-103,604.67	0.21
		Base		18.019213	1,966,761.03	17.070000	1,863,156.36	-103,604.67	0.21
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	12,061.000	102.941642	1,241,579.14	105.700000	1,274,847.70	33,268.56	0.14
		Base		102.941642	1,241,579.14	105.700000	1,274,847.70	33,268.56	0.14

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	112,360.000	25.314161	2,844,299.13	34.750000	3,904,510.00	1,060,210.87	0.44
		Base		25.314161	2,844,299.13	34.750000	3,904,510.00	1,060,210.87	0.44
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	7,187.000	89.997127	646,809.35	119.700000	860,283.90	213,474.55	0.10
		Base		89.997127	646,809.35	119.700000	860,283.90	213,474.55	0.10
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	14,714.000	18.380283	270,447.49	21.580000	317,528.12	47,080.63	0.04
		Base		18.380283	270,447.49	21.580000	317,528.12	47,080.63	0.04
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1								
		Local	43,976.000	27.656309	1,216,213.86	25.030000	1,100,719.28	-115,494.58	0.12
		Base		27.656309	1,216,213.86	25.030000	1,100,719.28	-115,494.58	0.12
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	671,275.000	3.102347	2,082,527.88	6.390000	4,289,447.25	2,206,919.37	0.49
		Base		3.102347	2,082,527.88	6.390000	4,289,447.25	2,206,919.37	0.49
55277P104	MGE ENERGY INC COMMON STOCK USD1.0								
		Local	23,883.000	79.411605	1,896,587.36	90.490000	2,161,172.67	264,585.31	0.25
		Base		79.411605	1,896,587.36	90.490000	2,161,172.67	264,585.31	0.25
55303J106	MGP INGREDIENTS INC COMMON STOCK								
		Local	9,290.000	82.409612	765,585.30	48.040000	446,291.60	-319,293.70	0.05
		Base		82.409612	765,585.30	48.040000	446,291.60	-319,293.70	0.05
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	18,097.000	34.224565	619,361.95	151.590000	2,743,324.23	2,123,962.28	0.31
		Base		34.224565	619,361.95	151.590000	2,743,324.23	2,123,962.28	0.31
553368101	MP MATERIALS CORP COMMON STOCK USD.0001								
		Local	80,795.000	17.350000	1,401,793.25	17.990000	1,453,502.05	51,708.80	0.16
		Base		17.350000	1,401,793.25	17.990000	1,453,502.05	51,708.80	0.16
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	10,898.000	48.663937	530,339.58	131.000000	1,427,638.00	897,298.42	0.16
		Base		48.663937	530,339.58	131.000000	1,427,638.00	897,298.42	0.16

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554382101	MACERICH CO/THE REIT USD.01								
		Local	142,592.000	11.270998	1,607,154.21	18.700000	2,666,470.40	1,059,316.19	0.30
		Base		11.270998	1,607,154.21	18.700000	2,666,470.40	1,059,316.19	0.30
554489104	VERIS RESIDENTIAL INC REIT USD.01								
		Local	53,323.000	13.303994	709,408.88	16.470000	878,229.81	168,820.93	0.10
		Base		13.303994	709,408.88	16.470000	878,229.81	168,820.93	0.10
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	47,940.000	25.074296	1,202,061.75	44.970000	2,155,861.80	953,800.05	0.24
		Base		25.074296	1,202,061.75	44.970000	2,155,861.80	953,800.05	0.24
55825T103	MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01								
		Local	11,027.000	210.835714	2,324,885.42	222.700000	2,455,712.90	130,827.48	0.28
		Base		210.835714	2,324,885.42	222.700000	2,455,712.90	130,827.48	0.28
559663109	MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001								
		Local	124,220.000	26.166280	3,250,375.30	25.280000	3,140,281.60	-110,093.70	0.36
		Base		26.166280	3,250,375.30	25.280000	3,140,281.60	-110,093.70	0.36
565788106	MARA HOLDINGS INC COMMON STOCK USD.001								
		Local	194,406.000	17.277805	3,358,909.04	16.770000	3,260,188.62	-98,720.42	0.37
		Base		17.277805	3,358,909.04	16.770000	3,260,188.62	-98,720.42	0.37
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001								
		Local	15,847.000	36.405930	576,924.77	37.840000	599,650.48	22,725.71	0.07
		Base		36.405930	576,924.77	37.840000	599,650.48	22,725.71	0.07
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	12,966.000	18.719289	242,714.30	29.130000	377,699.58	134,985.28	0.04
		Base		18.719289	242,714.30	29.130000	377,699.58	134,985.28	0.04
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	38,161.000	11.806878	450,562.27	15.480000	590,732.28	140,170.01	0.07
		Base		11.806878	450,562.27	15.480000	590,732.28	140,170.01	0.07
57638P104	MASTERBRAND INC COMMON STOCK USD.01								
		Local	83,888.000	8.014132	672,289.50	17.960000	1,506,628.48	834,338.98	0.17
		Base		8.014132	672,289.50	17.960000	1,506,628.48	834,338.98	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
576690101	MATERION CORP COMMON STOCK							
	13,697.000	Local	49.248934	674,562.65	101.630000	1,392,026.11	717,463.46	0.16
		Base	49.248934	674,562.65	101.630000	1,392,026.11	717,463.46	0.16
57686G105	MATSON INC COMMON STOCK							
	22,168.000	Local	47.484946	1,052,646.28	154.890000	3,433,601.52	2,380,955.24	0.39
		Base	47.484946	1,052,646.28	154.890000	3,433,601.52	2,380,955.24	0.39
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
	20,200.000	Local	36.984762	747,092.20	23.290000	470,458.00	-276,634.20	0.05
		Base	36.984762	747,092.20	23.290000	470,458.00	-276,634.20	0.05
57776J100	MAXLINEAR INC COMMON STOCK							
	50,403.000	Local	31.362986	1,580,788.59	12.970000	653,726.91	-927,061.68	0.07
		Base	31.362986	1,580,788.59	12.970000	653,726.91	-927,061.68	0.07
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	396,144.000	Local	4.414209	1,748,662.48	4.630000	1,834,146.72	85,484.24	0.21
		Base	4.414209	1,748,662.48	4.630000	1,834,146.72	85,484.24	0.21
58502B106	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01							
	55,791.000	Local	23.030410	1,284,889.62	12.320000	687,345.12	-597,544.50	0.08
		Base	23.030410	1,284,889.62	12.320000	687,345.12	-597,544.50	0.08
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	33,336.000	Local	37.249764	1,241,758.14	32.350000	1,078,419.60	-163,338.54	0.12
		Base	37.249764	1,241,758.14	32.350000	1,078,419.60	-163,338.54	0.12
589400100	MERCURY GENERAL CORP COMMON STOCK							
	17,546.000	Local	31.699571	556,200.68	67.630000	1,186,635.98	630,435.30	0.13
		Base	31.699571	556,200.68	67.630000	1,186,635.98	630,435.30	0.13
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
	38,428.000	Local	37.357178	1,435,561.65	98.660000	3,791,306.48	2,355,744.83	0.43
		Base	37.357178	1,435,561.65	98.660000	3,791,306.48	2,355,744.83	0.43
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
	23,982.000	Local	59.523144	1,427,484.04	181.200000	4,345,538.40	2,918,054.36	0.49
		Base	59.523144	1,427,484.04	181.200000	4,345,538.40	2,918,054.36	0.49

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59064R109	MESA LABORATORIES INC COMMON STOCK							
	3,571.000	Local	232.989163	832,004.30	114.040000	407,236.84	-424,767.46	0.05
		Base	232.989163	832,004.30	114.040000	407,236.84	-424,767.46	0.05
59100U108	PATHWARD FINANCIAL INC COMMON STOCK USD.01							
	16,489.000	Local	30.935939	510,102.70	70.760000	1,166,761.64	656,658.94	0.13
		Base	30.935939	510,102.70	70.760000	1,166,761.64	656,658.94	0.13
596680108	MIDDLESEX WATER CO COMMON STOCK							
	11,771.000	Local	99.495524	1,171,161.81	61.190000	720,267.49	-450,894.32	0.08
		Base	99.495524	1,171,161.81	61.190000	720,267.49	-450,894.32	0.08
600544100	MILLERKNOLL INC COMMON STOCK USD.2							
	46,101.000	Local	20.700940	954,334.05	22.360000	1,030,818.36	76,484.31	0.12
		Base	20.700940	954,334.05	22.360000	1,030,818.36	76,484.31	0.12
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	21,237.000	Local	52.944962	1,124,392.16	75.290000	1,598,933.73	474,541.57	0.18
		Base	52.944962	1,124,392.16	75.290000	1,598,933.73	474,541.57	0.18
60646V105	MISTER CAR WASH INC COMMON STOCK USD.01							
	61,615.000	Local	8.005083	493,233.19	7.510000	462,728.65	-30,504.54	0.05
		Base	8.005083	493,233.19	7.510000	462,728.65	-30,504.54	0.05
60786M105	MOELIS + CO CLASS A COMMON STOCK USD.01							
	46,452.000	Local	45.162182	2,097,873.67	66.400000	3,084,412.80	986,539.13	0.35
		Base	45.162182	2,097,873.67	66.400000	3,084,412.80	986,539.13	0.35
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	8,405.000	Local	32.800416	275,687.50	78.510000	659,876.55	384,189.05	0.07
		Base	32.800416	275,687.50	78.510000	659,876.55	384,189.05	0.07
610236101	MONRO INC COMMON STOCK USD.01							
	19,753.000	Local	45.289357	894,600.66	27.410000	541,429.73	-353,170.93	0.06
		Base	45.289357	894,600.66	27.410000	541,429.73	-353,170.93	0.06
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	18,990.000	Local	61.912992	1,175,727.71	188.600000	3,581,514.00	2,405,786.29	0.41
		Base	61.912992	1,175,727.71	188.600000	3,581,514.00	2,405,786.29	0.41

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	74,814.000	17.532282	1,311,660.16	81.970000	6,132,503.58	4,820,843.42	0.70
		Base		17.532282	1,311,660.16	81.970000	6,132,503.58	4,820,843.42	0.70
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01								
		Local	42,571.000	32.344474	1,376,936.62	88.550000	3,769,662.05	2,392,725.43	0.43
		Base		32.344474	1,376,936.62	88.550000	3,769,662.05	2,392,725.43	0.43
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	24,573.000	15.542853	381,934.52	11.780000	289,469.94	-92,464.58	0.03
		Base		15.542853	381,934.52	11.780000	289,469.94	-92,464.58	0.03
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
		Local	59,958.000	21.218370	1,272,211.00	21.960000	1,316,677.68	44,466.68	0.15
		Base		21.218370	1,272,211.00	21.960000	1,316,677.68	44,466.68	0.15
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	31,141.000	29.181060	908,727.38	44.480000	1,385,151.68	476,424.30	0.16
		Base		29.181060	908,727.38	44.480000	1,385,151.68	476,424.30	0.16
62878D100	N ABLE INC COMMON STOCK USD.001								
		Local	46,469.000	13.149129	611,026.89	12.230000	568,315.87	-42,711.02	0.06
		Base		13.149129	611,026.89	12.230000	568,315.87	-42,711.02	0.06
62886E108	NCR VOYIX CORP COMMON STOCK USD.01								
		Local	95,971.000	16.497530	1,583,284.46	12.810000	1,229,388.51	-353,895.95	0.14
		Base		16.497530	1,583,284.46	12.810000	1,229,388.51	-353,895.95	0.14
629209305	NMI HOLDINGS INC COMMON STOCK USD.01								
		Local	52,598.000	17.919954	942,553.76	38.680000	2,034,490.64	1,091,936.88	0.23
		Base		17.919954	942,553.76	38.680000	2,034,490.64	1,091,936.88	0.23
62945V109	NV5 GLOBAL INC COMMON STOCK USD.01								
		Local	34,395.000	30.321910	1,042,922.08	22.850000	785,925.75	-256,996.33	0.09
		Base		30.321910	1,042,922.08	22.850000	785,925.75	-256,996.33	0.09
63001N106	NCR ATLEOS CORP COMMON STOCK USD.01								
		Local	47,745.000	23.971193	1,144,504.62	26.180000	1,249,964.10	105,459.48	0.14
		Base		23.971193	1,144,504.62	26.180000	1,249,964.10	105,459.48	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	25,033.000	34.723259	869,227.35	44.960000	1,125,483.68	256,256.33	0.13
		Base		34.723259	869,227.35	44.960000	1,125,483.68	256,256.33	0.13
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01								
		Local	15,445.000	27.576974	425,926.37	45.190000	697,959.55	272,033.18	0.08
		Base		27.576974	425,926.37	45.190000	697,959.55	272,033.18	0.08
635906100	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01								
		Local	8,146.000	95.797827	780,369.10	116.030000	945,180.38	164,811.28	0.11
		Base		95.797827	780,369.10	116.030000	945,180.38	164,811.28	0.11
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,375.000	86.764255	292,829.36	71.930000	242,763.75	-50,065.61	0.03
		Base		86.764255	292,829.36	71.930000	242,763.75	-50,065.61	0.03
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01								
		Local	51,914.000	26.433818	1,372,285.23	10.400000	539,905.60	-832,379.63	0.06
		Base		26.433818	1,372,285.23	10.400000	539,905.60	-832,379.63	0.06
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	52,006.000	18.140432	943,411.29	14.230000	740,045.38	-203,365.91	0.08
		Base		18.140432	943,411.29	14.230000	740,045.38	-203,365.91	0.08
64049M209	NEOGENOMICS INC COMMON STOCK USD.001								
		Local	84,607.000	19.150947	1,620,304.19	13.590000	1,149,809.13	-470,495.06	0.13
		Base		19.150947	1,620,304.19	13.590000	1,149,809.13	-470,495.06	0.13
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	47,082.000	29.983232	1,411,670.51	21.030000	990,134.46	-421,536.05	0.11
		Base		29.983232	1,411,670.51	21.030000	990,134.46	-421,536.05	0.11
649604840	NEW YORK MORTGAGE TRUST INC REIT USD.02								
		Local	59,798.000	18.842013	1,126,714.68	5.770000	345,034.46	-781,680.22	0.04
		Base		18.842013	1,126,714.68	5.770000	345,034.46	-781,680.22	0.04
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	274,634.000	8.947002	2,457,150.86	8.800000	2,416,779.20	-40,371.66	0.27
		Base		8.947002	2,457,150.86	8.800000	2,416,779.20	-40,371.66	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65341D102	NEXPOINT RESIDENTIAL REIT USD.01								
		Local	16,876.000	48.091785	811,596.97	41.650000	702,885.40	-108,711.57	0.08
		Base		48.091785	811,596.97	41.650000	702,885.40	-108,711.57	0.08
665531307	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	65,814.000	32.923007	2,166,794.79	36.250000	2,385,757.50	218,962.71	0.27
		Base		32.923007	2,166,794.79	36.250000	2,385,757.50	218,962.71	0.27
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	84,087.000	12.277093	1,032,343.95	13.290000	1,117,516.23	85,172.28	0.13
		Base		12.277093	1,032,343.95	13.290000	1,117,516.23	85,172.28	0.13
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
		Local	25,528.000	50.710031	1,294,525.67	38.890000	992,783.92	-301,741.75	0.11
		Base		50.710031	1,294,525.67	38.890000	992,783.92	-301,741.75	0.11
67011P100	DNOW INC COMMON STOCK USD.01								
		Local	70,289.000	9.215450	647,744.75	11.830000	831,518.87	183,774.12	0.09
		Base		9.215450	647,744.75	11.830000	831,518.87	183,774.12	0.09
67098H104	O I GLASS INC COMMON STOCK USD.01								
		Local	102,804.000	15.695741	1,613,584.92	11.110000	1,142,152.44	-471,432.48	0.13
		Base		15.695741	1,613,584.92	11.110000	1,142,152.44	-471,432.48	0.13
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	30,739.000	18.819451	578,491.10	40.270000	1,237,859.53	659,368.43	0.14
		Base		18.819451	578,491.10	40.270000	1,237,859.53	659,368.43	0.14
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	10,467.000	66.887193	700,108.25	132.210000	1,383,842.07	683,733.82	0.16
		Base		66.887193	700,108.25	132.210000	1,383,842.07	683,733.82	0.16
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	66,995.000	13.408745	898,318.87	24.400000	1,634,678.00	736,359.13	0.19
		Base		13.408745	898,318.87	24.400000	1,634,678.00	736,359.13	0.19
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	30,364.000	50.078926	1,520,596.50	48.640000	1,476,904.96	-43,691.54	0.17
		Base		50.078926	1,520,596.50	48.640000	1,476,904.96	-43,691.54	0.17

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68218J103	OMNIAB INC COMMON STOCK USD.0001								
		Local	62,740.000	8.780774	550,905.73	4.090000	256,606.60	-294,299.13	0.03
		Base		8.780774	550,905.73	4.090000	256,606.60	-294,299.13	0.03
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	18.780000	3,192,186.84	508,671.49	0.36
		Base		15.787427	2,683,515.35	18.780000	3,192,186.84	508,671.49	0.36
689648103	OTTER TAIL CORP COMMON STOCK USD5.0								
		Local	27,614.000	71.443843	1,972,850.27	78.520000	2,168,251.28	195,401.01	0.25
		Base		71.443843	1,972,850.27	78.520000	2,168,251.28	195,401.01	0.25
69007J106	OUTFRONT MEDIA INC REIT USD.01								
		Local	90,949.000	15.454799	1,405,598.52	17.760000	1,615,254.24	209,655.72	0.18
		Base		15.454799	1,405,598.52	17.760000	1,615,254.24	209,655.72	0.18
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	48,784.000	19.440050	948,363.41	12.710000	620,044.64	-328,318.77	0.07
		Base		19.440050	948,363.41	12.710000	620,044.64	-328,318.77	0.07
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	9,728.000	58.134434	565,531.77	72.620000	706,447.36	140,915.59	0.08
		Base		58.134434	565,531.77	72.620000	706,447.36	140,915.59	0.08
69318J100	PC CONNECTION INC COMMON STOCK USD.01								
		Local	8,158.000	50.756216	414,069.21	63.650000	519,256.70	105,187.49	0.06
		Base		50.756216	414,069.21	63.650000	519,256.70	105,187.49	0.06
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		Local	20,463.000	19.464641	398,304.94	28.320000	579,512.16	181,207.22	0.07
		Base		19.464641	398,304.94	28.320000	579,512.16	181,207.22	0.07

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69343T107	PJT PARTNERS INC A COMMON STOCK USD.01								
		Local	15,708.000	100.613757	1,580,440.89	138.960000	2,182,783.68	602,342.79	0.25
		Base		100.613757	1,580,440.89	138.960000	2,182,783.68	602,342.79	0.25
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	26,022.000	32.182949	837,464.71	20.160000	524,603.52	-312,861.19	0.06
		Base		32.182949	837,464.71	20.160000	524,603.52	-312,861.19	0.06
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		Local	63,658.000	31.490323	2,004,611.00	25.510000	1,623,915.58	-380,695.42	0.18
		Base		31.490323	2,004,611.00	25.510000	1,623,915.58	-380,695.42	0.18
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001								
		Local	30,452.000	41.426047	1,261,505.99	16.600000	505,503.20	-756,002.79	0.06
		Base		41.426047	1,261,505.99	16.600000	505,503.20	-756,002.79	0.06
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001								
		Local	17,287.000	82.958745	1,434,107.82	89.770000	1,551,853.99	117,746.17	0.18
		Base		82.958745	1,434,107.82	89.770000	1,551,853.99	117,746.17	0.18
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	21,539.000	71.494022	1,539,909.74	52.390000	1,128,428.21	-411,481.53	0.13
		Base		71.494022	1,539,909.74	52.390000	1,128,428.21	-411,481.53	0.13
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
		Local	37,188.000	17.836800	663,314.91	15.450000	574,554.60	-88,760.31	0.07
		Base		17.836800	663,314.91	15.450000	574,554.60	-88,760.31	0.07
700658107	PARK NATIONAL CORP COMMON STOCK								
		Local	9,597.000	96.996274	930,873.24	172.780000	1,658,169.66	727,296.42	0.19
		Base		96.996274	930,873.24	172.780000	1,658,169.66	727,296.42	0.19
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	14,789.000	51.329730	759,115.37	125.980000	1,863,118.22	1,104,002.85	0.21
		Base		51.329730	759,115.37	125.980000	1,863,118.22	1,104,002.85	0.21
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	51,790.000	27.524136	1,425,474.98	21.010000	1,088,107.90	-337,367.08	0.12
		Base		27.524136	1,425,474.98	21.010000	1,088,107.90	-337,367.08	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	236,129.000	8.196664	1,935,469.99	7.670000	1,811,109.43	-124,360.56	0.21
		Base		8.196664	1,935,469.99	7.670000	1,811,109.43	-124,360.56	0.21
70451X104	PAYONEER GLOBAL INC COMMON STOCK USD.01								
		Local	167,081.000	7.051870	1,178,233.46	8.620000	1,440,238.22	262,004.76	0.16
		Base		7.051870	1,178,233.46	8.620000	1,440,238.22	262,004.76	0.16
704551100	PEABODY ENERGY CORP COMMON STOCK								
		Local	83,116.000	25.040369	2,081,255.32	26.270000	2,183,457.32	102,202.00	0.25
		Base		25.040369	2,081,255.32	26.270000	2,183,457.32	102,202.00	0.25
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01								
		Local	79,554.000	14.235312	1,132,476.03	11.980000	953,056.92	-179,419.11	0.11
		Base		14.235312	1,132,476.03	11.980000	953,056.92	-179,419.11	0.11
707569109	PENN ENTERTAINMENT INC COMMON STOCK USD.01								
		Local	98,756.000	18.455304	1,822,572.02	19.750000	1,950,431.00	127,858.98	0.22
		Base		18.455304	1,822,572.02	19.750000	1,950,431.00	127,858.98	0.22
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	57,344.000	17.061183	978,356.48	13.480000	772,997.12	-205,359.36	0.09
		Base		17.061183	978,356.48	13.480000	772,997.12	-205,359.36	0.09
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01								
		Local	40,754.000	9.312872	379,536.78	22.350000	910,851.90	531,315.12	0.10
		Base		9.312872	379,536.78	22.350000	910,851.90	531,315.12	0.10
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	13,427.000	26.813410	360,023.65	23.120000	310,432.24	-49,591.41	0.04
		Base		26.813410	360,023.65	23.120000	310,432.24	-49,591.41	0.04
71844V201	PHILLIPS EDISON + COMPANY IN REIT USD.01								
		Local	80,872.000	33.819213	2,735,027.41	37.810000	3,057,770.32	322,742.91	0.35
		Base		33.819213	2,735,027.41	37.810000	3,057,770.32	322,742.91	0.35
71880K101	PHINIA INC COMMON STOCK USD.01								
		Local	28,835.000	33.943528	978,761.64	46.580000	1,343,134.30	364,372.66	0.15
		Base		33.943528	978,761.64	46.580000	1,343,134.30	364,372.66	0.15

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719405102	PHOTRONICS INC COMMON STOCK USD.01							
	41,827.000	Local	12.090936	505,727.60	22.800000	953,655.60	447,928.00	0.11
		Base	12.090936	505,727.60	22.800000	953,655.60	447,928.00	0.11
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
	10,453.000	Local	78.192573	817,346.97	283.640000	2,964,888.92	2,147,541.95	0.34
		Base	78.192573	817,346.97	283.640000	2,964,888.92	2,147,541.95	0.34
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
	103,102.000	Local	5.660988	583,659.20	7.210000	743,365.42	159,706.22	0.08
		Base	5.660988	583,659.20	7.210000	743,365.42	159,706.22	0.08
729132100	PLEXUS CORP COMMON STOCK USD.01							
	17,974.000	Local	51.654971	928,446.45	144.100000	2,590,053.40	1,661,606.95	0.29
		Base	51.654971	928,446.45	144.100000	2,590,053.40	1,661,606.95	0.29
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
	6,173.000	Local	42.689352	263,521.37	254.980000	1,573,991.54	1,310,470.17	0.18
		Base	42.689352	263,521.37	254.980000	1,573,991.54	1,310,470.17	0.18
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
	8,187.000	Local	63.343074	518,589.75	84.370000	690,737.19	172,147.44	0.08
		Base	63.343074	518,589.75	84.370000	690,737.19	172,147.44	0.08
74051N102	PREMIER INC CLASS A COMMON STOCK USD.01							
	69,200.000	Local	21.614102	1,495,695.84	20.150000	1,394,380.00	-101,315.84	0.16
		Base	21.614102	1,495,695.84	20.150000	1,394,380.00	-101,315.84	0.16
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
	32,716.000	Local	53.726221	1,757,707.06	73.750000	2,412,805.00	655,097.94	0.27
		Base	53.726221	1,757,707.06	73.750000	2,412,805.00	655,097.94	0.27
741511109	PRICESMART INC COMMON STOCK USD.0001							
	16,601.000	Local	69.489546	1,153,595.95	83.080000	1,379,211.08	225,615.13	0.16
		Base	69.489546	1,153,595.95	83.080000	1,379,211.08	225,615.13	0.16
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
	33,772.000	Local	31.995688	1,080,558.39	14.890000	502,865.08	-577,693.31	0.06
		Base	31.995688	1,080,558.39	14.890000	502,865.08	-577,693.31	0.06

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74276R102	PRIVIA HEALTH GROUP INC COMMON STOCK USD.01							
	67,743.000	Local	26.799878	1,815,504.13	18.360000	1,243,761.48	-571,742.65	0.14
		Base	26.799878	1,815,504.13	18.360000	1,243,761.48	-571,742.65	0.14
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
	420.000	Local	29.975952	12,589.90	43.670000	18,341.40	5,751.50	0.00
		Base	29.975952	12,589.90	43.670000	18,341.40	5,751.50	0.00
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
	28,240.000	Local	32.484756	917,369.51	64.090000	1,809,901.60	892,532.09	0.21
		Base	32.484756	917,369.51	64.090000	1,809,901.60	892,532.09	0.21
74340E103	PROGYNY INC COMMON STOCK USD.0001							
	51,850.000	Local	16.365600	848,556.36	15.050000	780,342.50	-68,213.86	0.09
		Base	16.365600	848,556.36	15.050000	780,342.50	-68,213.86	0.09
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
	52,949.000	Local	12.877903	681,872.06	6.910000	365,877.59	-315,994.47	0.04
		Base	12.877903	681,872.06	6.910000	365,877.59	-315,994.47	0.04
74366E102	PROTAGONIST THERAPEUTICS INC COMMON STOCK USD.00001							
	38,888.000	Local	33.823661	1,315,334.53	45.840000	1,782,625.92	467,291.39	0.20
		Base	33.823661	1,315,334.53	45.840000	1,782,625.92	467,291.39	0.20
743713109	PROTO LABS INC COMMON STOCK USD.001							
	16,602.000	Local	72.268635	1,199,803.87	27.400000	454,894.80	-744,909.07	0.05
		Base	72.268635	1,199,803.87	27.400000	454,894.80	-744,909.07	0.05
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
	86,143.000	Local	16.640340	1,433,448.79	18.680000	1,609,151.24	175,702.45	0.18
		Base	16.640340	1,433,448.79	18.680000	1,609,151.24	175,702.45	0.18
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0							
	9,105.000	Local	104.660392	952,932.87	151.580000	1,380,135.90	427,203.03	0.16
		Base	104.660392	952,932.87	151.580000	1,380,135.90	427,203.03	0.16
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
	31,195.000	Local	20.361233	635,168.66	29.060000	906,526.70	271,358.04	0.10
		Base	20.361233	635,168.66	29.060000	906,526.70	271,358.04	0.10

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
	36,493.000	Local	10.861194	396,357.57	21.000000	766,353.00	369,995.43	0.09
		Base	10.861194	396,357.57	21.000000	766,353.00	369,995.43	0.09
749660106	RPC INC COMMON STOCK USD.1							
	54,541.000	Local	5.629379	307,031.94	5.680000	309,792.88	2,760.94	0.04
		Base	5.629379	307,031.94	5.680000	309,792.88	2,760.94	0.04
74982T103	RXO INC COMMON STOCK USD.01							
	90,640.000	Local	18.703184	1,695,256.57	28.190000	2,555,141.60	859,885.03	0.29
		Base	18.703184	1,695,256.57	28.190000	2,555,141.60	859,885.03	0.29
750236101	RADIAN GROUP INC COMMON STOCK USD.001							
	99,303.000	Local	24.602323	2,443,084.53	34.910000	3,466,667.73	1,023,583.20	0.39
		Base	24.602323	2,443,084.53	34.910000	3,466,667.73	1,023,583.20	0.39
750491102	RADNET INC COMMON STOCK USD.0001							
	42,966.000	Local	23.848830	1,024,688.81	65.040000	2,794,508.64	1,769,819.83	0.32
		Base	23.848830	1,024,688.81	65.040000	2,794,508.64	1,769,819.83	0.32
75574U101	READY CAPITAL CORP REIT USD.0001							
	113,098.000	Local	11.946889	1,351,169.21	6.850000	774,721.30	-576,447.91	0.09
		Base	11.946889	1,351,169.21	6.850000	774,721.30	-576,447.91	0.09
758075402	REDWOOD TRUST INC REIT USD.01							
	87,286.000	Local	10.482920	915,012.15	7.320000	638,933.52	-276,078.63	0.07
		Base	10.482920	915,012.15	7.320000	638,933.52	-276,078.63	0.07
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
	30,018.000	Local	46.803553	1,404,949.05	8.590000	257,854.62	-1,147,094.43	0.03
		Base	46.803553	1,404,949.05	8.590000	257,854.62	-1,147,094.43	0.03
75970E107	RENASANT CORP COMMON STOCK USD5.0							
	41,959.000	Local	32.054870	1,344,990.29	34.110000	1,431,221.49	86,231.20	0.16
		Base	32.054870	1,344,990.29	34.110000	1,431,221.49	86,231.20	0.16
76009N100	UPBOUND GROUP INC COMMON STOCK USD.01							
	32,131.000	Local	24.032861	772,199.85	29.240000	939,510.44	167,310.59	0.11
		Base	24.032861	772,199.85	29.240000	939,510.44	167,310.59	0.11

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76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	96,658.000	15.413338	1,489,822.41	19.670000	1,901,262.86	411,440.45	0.22
		Base		15.413338	1,489,822.41	19.670000	1,901,262.86	411,440.45	0.22
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	84,142.000	15.714951	1,322,287.39	15.500000	1,304,201.00	-18,086.39	0.15
		Base		15.714951	1,322,287.39	15.500000	1,304,201.00	-18,086.39	0.15
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	10,169.000	23.285581	236,791.07	44.730000	454,859.37	218,068.30	0.05
		Base		23.285581	236,791.07	44.730000	454,859.37	218,068.30	0.05
770323103	ROBERT HALF INC COMMON STOCK USD.001								
		Local	67,535.000	63.496399	4,288,229.30	68.110000	4,599,808.85	311,579.55	0.52
		Base		63.496399	4,288,229.30	68.110000	4,599,808.85	311,579.55	0.52
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	11,174.000	107.051938	1,196,198.36	100.280000	1,120,528.72	-75,669.64	0.13
		Base		107.051938	1,196,198.36	100.280000	1,120,528.72	-75,669.64	0.13
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01								
		Local	40,844.000	46.786915	1,910,964.77	56.580000	2,310,953.52	399,988.75	0.26
		Base		46.786915	1,910,964.77	56.580000	2,310,953.52	399,988.75	0.26
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	25,256.000	27.072395	683,740.41	37.980000	959,222.88	275,482.47	0.11
		Base		27.072395	683,740.41	37.980000	959,222.88	275,482.47	0.11
784305104	SJW GROUP COMMON STOCK USD.001								
		Local	19,652.000	78.498517	1,542,652.86	55.660000	1,093,830.32	-448,822.54	0.12
		Base		78.498517	1,542,652.86	55.660000	1,093,830.32	-448,822.54	0.12
78440X887	SL GREEN REALTY CORP REIT USD.01								
		Local	42,789.000	24.628888	1,053,845.48	75.610000	3,235,276.29	2,181,430.81	0.37
		Base		24.628888	1,053,845.48	75.610000	3,235,276.29	2,181,430.81	0.37
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	75,536.000	18.453136	1,393,876.07	41.970000	3,170,245.92	1,776,369.85	0.36
		Base		18.453136	1,393,876.07	41.970000	3,170,245.92	1,776,369.85	0.36

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78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	24,490.000	62.021042	1,518,895.32	165.000000	4,040,850.00	2,521,954.68	0.46
		Base		62.021042	1,518,895.32	165.000000	4,040,850.00	2,521,954.68	0.46
78473E103	SPX TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	30,521.000	31.912584	974,003.99	143.490000	4,379,458.29	3,405,454.30	0.50
		Base		31.912584	974,003.99	143.490000	4,379,458.29	3,405,454.30	0.50
78573M104	SABRE CORP COMMON STOCK USD.01								
		Local	254,628.000	5.725548	1,457,884.80	3.200000	814,809.60	-643,075.20	0.09
		Base		5.725548	1,457,884.80	3.200000	814,809.60	-643,075.20	0.09
78646V107	SAFEHOLD INC REIT USD.001								
		Local	30,183.000	49.424238	1,491,771.77	21.280000	642,294.24	-849,477.53	0.07
		Base		49.424238	1,491,771.77	21.280000	642,294.24	-849,477.53	0.07
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	9,795.000	65.716424	643,692.37	78.265000	766,605.68	122,913.31	0.09
		Base		65.716424	643,692.37	78.265000	766,605.68	122,913.31	0.09
790148100	ST JOE CO/THE COMMON STOCK								
		Local	25,059.000	28.745813	720,341.33	51.700000	1,295,550.30	575,208.97	0.15
		Base		28.745813	720,341.33	51.700000	1,295,550.30	575,208.97	0.15
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	67,763.000	9.871999	668,956.24	13.000000	880,919.00	211,962.76	0.10
		Base		9.871999	668,956.24	13.000000	880,919.00	211,962.76	0.10
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	5,946.000	77.193835	458,994.54	82.510000	490,604.46	31,609.92	0.06
		Base		77.193835	458,994.54	82.510000	490,604.46	31,609.92	0.06
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	36,077.000	25.732556	928,353.44	70.100000	2,528,997.70	1,600,644.26	0.29
		Base		25.732556	928,353.44	70.100000	2,528,997.70	1,600,644.26	0.29
804395101	SAUL CENTERS INC REIT USD.01								
		Local	7,967.000	42.197171	336,184.86	39.140000	311,828.38	-24,356.48	0.04
		Base		42.197171	336,184.86	39.140000	311,828.38	-24,356.48	0.04

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
806037107	SCANSOURCE INC COMMON STOCK								
		Local	15,007.000	33.463944	502,193.41	42.410000	636,446.87	134,253.46	0.07
		Base		33.463944	502,193.41	42.410000	636,446.87	134,253.46	0.07
80689H102	SCHNEIDER NATIONAL INC CL B COMMON STOCK								
		Local	31,038.000	26.964937	836,937.72	28.280000	877,754.64	40,816.92	0.10
		Base		26.964937	836,937.72	28.280000	877,754.64	40,816.92	0.10
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	16,484.000	32.957410	543,269.94	24.830000	409,297.72	-133,972.22	0.05
		Base		32.957410	543,269.94	24.830000	409,297.72	-133,972.22	0.05
80810D103	SCHRODINGER INC COMMON STOCK USD.01								
		Local	36,547.000	45.518551	1,663,566.47	17.595000	643,044.47	-1,020,522.00	0.07
		Base		45.518551	1,663,566.47	17.595000	643,044.47	-1,020,522.00	0.07
808541106	MATIV HOLDINGS INC COMMON STOCK USD.1								
		Local	35,865.000	28.696596	1,029,203.42	15.450000	554,114.25	-475,089.17	0.06
		Base		28.696596	1,029,203.42	15.450000	554,114.25	-475,089.17	0.06
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	55,809.000	28.691245	1,601,229.70	26.700000	1,490,100.30	-111,129.40	0.17
		Base		28.691245	1,601,229.70	26.700000	1,490,100.30	-111,129.40	0.17
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	96,170.000	35.501262	3,414,156.33	36.180000	3,479,430.60	65,274.27	0.39
		Base		35.501262	3,414,156.33	36.180000	3,479,430.60	65,274.27	0.39
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	69,528.000	17.390811	1,209,148.28	32.080000	2,230,458.24	1,021,309.96	0.25
		Base		17.390811	1,209,148.28	32.080000	2,230,458.24	1,021,309.96	0.25
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	49,534.000	29.493618	1,460,936.88	44.190000	2,188,907.46	727,970.58	0.25
		Base		29.493618	1,460,936.88	44.190000	2,188,907.46	727,970.58	0.25
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	27,975.000	61.467949	1,719,565.87	75.480000	2,111,553.00	391,987.13	0.24
		Base		61.467949	1,719,565.87	75.480000	2,111,553.00	391,987.13	0.24

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81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
	109,516.000	Local	11.294306	1,236,907.23	3.200000	350,451.20	-886,456.03	0.04
		Base	11.294306	1,236,907.23	3.200000	350,451.20	-886,456.03	0.04
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
	33,119.000	Local	39.643532	1,312,954.15	83.140000	2,753,513.66	1,440,559.51	0.31
		Base	39.643532	1,312,954.15	83.140000	2,753,513.66	1,440,559.51	0.31
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
	26,396.000	Local	59.061076	1,558,976.15	121.670000	3,211,601.32	1,652,625.17	0.36
		Base	59.061076	1,558,976.15	121.670000	3,211,601.32	1,652,625.17	0.36
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
	30,263.000	Local	33.932376	1,026,895.49	13.840000	418,839.92	-608,055.57	0.05
		Base	33.932376	1,026,895.49	13.840000	418,839.92	-608,055.57	0.05
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
	11,654.000	Local	18.907894	220,352.60	34.270000	399,382.58	179,029.98	0.05
		Base	18.907894	220,352.60	34.270000	399,382.58	179,029.98	0.05
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01							
	16,134.000	Local	52.857084	852,796.20	32.090000	517,740.06	-335,056.14	0.06
		Base	52.857084	852,796.20	32.090000	517,740.06	-335,056.14	0.06
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
	82,886.000	Local	23.113412	1,915,778.26	23.200000	1,922,955.20	7,176.94	0.22
		Base	23.113412	1,915,778.26	23.200000	1,922,955.20	7,176.94	0.22
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001							
	60,158.000	Local	32.575106	1,959,653.25	33.660000	2,024,918.28	65,265.03	0.23
		Base	32.575106	1,959,653.25	33.660000	2,024,918.28	65,265.03	0.23
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001							
	10,699.000	Local	56.977743	609,604.87	27.220000	291,226.78	-318,378.09	0.03
		Base	56.977743	609,604.87	27.220000	291,226.78	-318,378.09	0.03
82981J851	SITE CENTERS CORP REIT USD.1							
	31,126.000	Local	39.437111	1,227,519.53	15.950000	496,459.70	-731,059.83	0.06
		Base	39.437111	1,227,519.53	15.950000	496,459.70	-731,059.83	0.06

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82982T106	SITIME CORP COMMON STOCK USD.0001								
		Local	12,370.000	117.024808	1,447,596.88	169.010000	2,090,653.70	643,056.82	0.24
		Base		117.024808	1,447,596.88	169.010000	2,090,653.70	643,056.82	0.24
83001C108	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK USD.025								
		Local	61,476.000	47.250924	2,904,797.79	39.410000	2,422,769.16	-482,028.63	0.27
		Base		47.250924	2,904,797.79	39.410000	2,422,769.16	-482,028.63	0.27
830879102	SKYWEST INC COMMON STOCK								
		Local	26,476.000	24.938985	660,284.56	95.200000	2,520,515.20	1,860,230.64	0.29
		Base		24.938985	660,284.56	95.200000	2,520,515.20	1,860,230.64	0.29
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	37,827.000	92.637334	3,504,192.45	17.060000	645,328.62	-2,858,863.83	0.07
		Base		92.637334	3,504,192.45	17.060000	645,328.62	-2,858,863.83	0.07
83417Q204	SOLARWINDS CORP COMMON STOCK USD.001								
		Local	35,788.000	12.822076	458,876.45	13.080000	468,107.04	9,230.59	0.05
		Base		12.822076	458,876.45	13.080000	468,107.04	9,230.59	0.05
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	9,625.000	23.904777	230,083.48	56.730000	546,026.25	315,942.77	0.06
		Base		23.904777	230,083.48	56.730000	546,026.25	315,942.77	0.06
83570H108	SONOS INC COMMON STOCK USD.001								
		Local	79,888.000	26.768085	2,138,448.80	12.530000	1,000,996.64	-1,137,452.16	0.11
		Base		26.768085	2,138,448.80	12.530000	1,000,996.64	-1,137,452.16	0.11
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	18,782.000	30.758263	577,701.70	32.400000	608,536.80	30,835.10	0.07
		Base		30.758263	577,701.70	32.400000	608,536.80	30,835.10	0.07
847215100	SPARTANNASH CO COMMON STOCK								
		Local	22,278.000	21.820722	486,122.05	21.040000	468,729.12	-17,392.93	0.05
		Base		21.820722	486,122.05	21.040000	468,729.12	-17,392.93	0.05
85208T107	SPRINKLR INC A COMMON STOCK USD.00003								
		Local	79,491.000	12.147648	965,628.67	7.430000	590,618.13	-375,010.54	0.07
		Base		12.147648	965,628.67	7.430000	590,618.13	-375,010.54	0.07

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852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
	32,462.000	Local	41.620805	1,351,094.57	28.990000	941,073.38	-410,021.19	0.11
		Base	41.620805	1,351,094.57	28.990000	941,073.38	-410,021.19	0.11
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
	13,618.000	Local	29.962752	408,032.76	32.190000	438,363.42	30,330.66	0.05
		Base	29.962752	408,032.76	32.190000	438,363.42	30,330.66	0.05
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
	7,826.000	Local	63.752061	498,923.63	183.880000	1,439,044.88	940,121.25	0.16
		Base	63.752061	498,923.63	183.880000	1,439,044.88	940,121.25	0.16
858586100	STEPAN CO COMMON STOCK USD1.0							
	13,959.000	Local	69.718470	973,200.12	72.340000	1,009,794.06	36,593.94	0.11
		Base	69.718470	973,200.12	72.340000	1,009,794.06	36,593.94	0.11
858927106	STELLAR BANCORP INC COMMON STOCK USD.01							
	31,478.000	Local	25.959029	817,138.31	27.220000	856,831.16	39,692.85	0.10
		Base	25.959029	817,138.31	27.220000	856,831.16	39,692.85	0.10
85914M107	STEPSTONE GROUP INC CLASS A COMMON STOCK USD.001							
	41,372.000	Local	47.377101	1,960,085.44	60.130000	2,487,698.36	527,612.92	0.28
		Base	47.377101	1,960,085.44	60.130000	2,487,698.36	527,612.92	0.28
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
	18,273.000	Local	34.750299	634,992.21	68.800000	1,257,182.40	622,190.19	0.14
		Base	34.750299	634,992.21	68.800000	1,257,182.40	622,190.19	0.14
861896108	STONEX GROUP INC COMMON STOCK USD.01							
	18,679.000	Local	29.891766	558,348.30	90.040000	1,681,857.16	1,123,508.86	0.19
		Base	29.891766	558,348.30	90.040000	1,681,857.16	1,123,508.86	0.19
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
	16,094.000	Local	76.856455	1,236,927.79	86.960000	1,399,534.24	162,606.45	0.16
		Base	76.856455	1,236,927.79	86.960000	1,399,534.24	162,606.45	0.16
86333M108	STRIDE INC COMMON STOCK USD.0001							
	28,089.000	Local	43.223020	1,214,091.42	93.280000	2,620,141.92	1,406,050.50	0.30
		Base	43.223020	1,214,091.42	93.280000	2,620,141.92	1,406,050.50	0.30

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864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
	11,127.000	Local	45.405624	505,228.38	39.320000	437,513.64	-67,714.74	0.05
		Base	45.405624	505,228.38	39.320000	437,513.64	-67,714.74	0.05
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
	71,521.000	Local	11.174043	799,178.72	6.120000	437,708.52	-361,470.20	0.05
		Base	11.174043	799,178.72	6.120000	437,708.52	-361,470.20	0.05
866683105	SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.01							
	25,798.000	Local	17.906868	461,961.39	14.050000	362,461.90	-99,499.49	0.04
		Base	17.906868	461,961.39	14.050000	362,461.90	-99,499.49	0.04
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
	55,516.000	Local	9.550579	530,209.97	10.310000	572,369.96	42,159.99	0.06
		Base	9.550579	530,209.97	10.310000	572,369.96	42,159.99	0.06
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	147,576.000	Local	13.341086	1,968,824.18	14.450000	2,132,473.20	163,649.02	0.24
		Base	13.341086	1,968,824.18	14.450000	2,132,473.20	163,649.02	0.24
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01							
	134,242.000	Local	10.845204	1,455,881.87	10.090000	1,354,501.78	-101,380.09	0.15
		Base	10.845204	1,455,881.87	10.090000	1,354,501.78	-101,380.09	0.15
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
	36,379.000	Local	22.327257	812,243.27	34.070000	1,239,432.53	427,189.26	0.14
		Base	22.327257	812,243.27	34.070000	1,239,432.53	427,189.26	0.14
871332102	SYLVAMO CORP COMMON STOCK USD1.0							
	22,736.000	Local	35.939388	817,117.93	85.020000	1,933,014.72	1,115,896.79	0.22
		Base	35.939388	817,117.93	85.020000	1,933,014.72	1,115,896.79	0.22
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	61,785.000	Local	33.649290	2,079,021.37	40.430000	2,497,967.55	418,946.18	0.28
		Base	33.649290	2,079,021.37	40.430000	2,497,967.55	418,946.18	0.28
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
	67,306.000	Local	12.675727	853,152.47	22.440000	1,510,346.64	657,194.17	0.17
		Base	12.675727	853,152.47	22.440000	1,510,346.64	657,194.17	0.17

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87484T108	TALOS ENERGY INC COMMON STOCK								
		Local	82,064.000	14.237590	1,168,393.58	10.220000	838,694.08	-329,699.50	0.10
		Base		14.237590	1,168,393.58	10.220000	838,694.08	-329,699.50	0.10
875372203	TANDEM DIABETES CARE INC COMMON STOCK								
		Local	43,218.000	40.185006	1,736,715.57	31.370000	1,355,748.66	-380,966.91	0.15
		Base		40.185006	1,736,715.57	31.370000	1,355,748.66	-380,966.91	0.15
875465106	TANGER INC REIT USD.01								
		Local	72,193.000	15.659216	1,130,485.77	33.230000	2,398,973.39	1,268,487.62	0.27
		Base		15.659216	1,130,485.77	33.230000	2,398,973.39	1,268,487.62	0.27
87874R100	TECHTARGET COMMON STOCK USD.001								
		Local	16,977.000	38.492867	653,493.40	28.945000	491,399.27	-162,094.13	0.06
		Base		38.492867	653,493.40	28.945000	491,399.27	-162,094.13	0.06
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	109,214.000	15.377100	1,679,394.60	16.430000	1,794,386.02	114,991.42	0.20
		Base		15.377100	1,679,394.60	16.430000	1,794,386.02	114,991.42	0.20
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	64,380.000	19.738937	1,270,792.77	29.750000	1,915,305.00	644,512.23	0.22
		Base		19.738937	1,270,792.77	29.750000	1,915,305.00	644,512.23	0.22
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	12,480.000	56.316369	702,828.29	87.560000	1,092,748.80	389,920.51	0.12
		Base		56.316369	702,828.29	87.560000	1,092,748.80	389,920.51	0.12
88322Q108	TG THERAPEUTICS INC COMMON STOCK USD.001								
		Local	88,073.000	22.264298	1,960,883.52	25.060000	2,207,109.38	246,225.86	0.25
		Base		22.264298	1,960,883.52	25.060000	2,207,109.38	246,225.86	0.25
88337F105	ODP CORP/THE COMMON STOCK USD.01								
		Local	67,671.000	25.919307	1,753,985.41	31.030000	2,099,831.13	345,845.72	0.24
		Base		25.919307	1,753,985.41	31.030000	2,099,831.13	345,845.72	0.24
886029206	THRYV HOLDINGS INC COMMON STOCK								
		Local	22,528.000	28.935876	651,867.42	14.380000	323,952.64	-327,914.78	0.04
		Base		28.935876	651,867.42	14.380000	323,952.64	-327,914.78	0.04

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88642R109	TIDEWATER INC COMMON STOCK								
		Local	31,882.000	92.277935	2,942,005.12	60.070000	1,915,151.74	-1,026,853.38	0.22
		Base		92.277935	2,942,005.12	60.070000	1,915,151.74	-1,026,853.38	0.22
887399103	METALLUS INC COMMON STOCK								
		Local	25,248.000	15.476538	390,751.62	14.090000	355,744.32	-35,007.30	0.04
		Base		15.476538	390,751.62	14.090000	355,744.32	-35,007.30	0.04
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	32,394.000	15.384278	498,358.29	6.440000	208,617.36	-289,740.93	0.02
		Base		15.384278	498,358.29	6.440000	208,617.36	-289,740.93	0.02
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	8,268.000	58.167950	480,932.61	64.540000	533,616.72	52,684.11	0.06
		Base		58.167950	480,932.61	64.540000	533,616.72	52,684.11	0.06
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	10,883.000	32.831933	357,309.93	29.170000	317,457.11	-39,852.82	0.04
		Base		32.831933	357,309.93	29.170000	317,457.11	-39,852.82	0.04
89377M109	TRANSMEDICS GROUP INC COMMON STOCK								
		Local	22,023.000	139.422916	3,070,510.87	81.970000	1,805,225.31	-1,265,285.56	0.20
		Base		139.422916	3,070,510.87	81.970000	1,805,225.31	-1,265,285.56	0.20
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	30,837.000	38.398402	1,184,091.53	36.380000	1,121,850.06	-62,241.47	0.13
		Base		38.398402	1,184,091.53	36.380000	1,121,850.06	-62,241.47	0.13
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	54,430.000	24.202118	1,317,321.26	34.280000	1,865,860.40	548,539.14	0.21
		Base		24.202118	1,317,321.26	34.280000	1,865,860.40	548,539.14	0.21
89679E300	TRIUMPH FINANCIAL INC COMMON STOCK USD.01								
		Local	14,469.000	51.871917	750,534.77	88.370000	1,278,625.53	528,090.76	0.14
		Base		51.871917	750,534.77	88.370000	1,278,625.53	528,090.76	0.14
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	51,050.000	12.853264	656,159.11	13.840000	706,532.00	50,372.89	0.08
		Base		12.853264	656,159.11	13.840000	706,532.00	50,372.89	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	72,276.000	16.181101	1,169,505.22	16.040000	1,159,307.04	-10,198.18	0.13
		Base		16.181101	1,169,505.22	16.040000	1,159,307.04	-10,198.18	0.13
898202106	TRUPANION INC COMMON STOCK USD.00001								
		Local	21,990.000	76.584972	1,684,103.54	54.780000	1,204,612.20	-479,491.34	0.14
		Base		76.584972	1,684,103.54	54.780000	1,204,612.20	-479,491.34	0.14
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	12,550.000	29.561210	370,993.19	32.980000	413,899.00	42,905.81	0.05
		Base		29.561210	370,993.19	32.980000	413,899.00	42,905.81	0.05
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	40,407.000	30.932352	1,249,883.55	34.720000	1,402,931.04	153,047.49	0.16
		Base		30.932352	1,249,883.55	34.720000	1,402,931.04	153,047.49	0.16
90187B804	TWO HARBORS INVESTMENT CORP REIT CNY1.0								
		Local	68,410.000	25.135834	1,719,542.40	11.500000	786,715.00	-932,827.40	0.09
		Base		25.135834	1,719,542.40	11.500000	786,715.00	-932,827.40	0.09
902673102	UFP TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	4,813.000	200.146584	963,305.51	267.000000	1,285,071.00	321,765.49	0.15
		Base		200.146584	963,305.51	267.000000	1,285,071.00	321,765.49	0.15
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
		Local	7,295.000	66.639416	486,134.54	36.940000	269,477.30	-216,657.24	0.03
		Base		66.639416	486,134.54	36.940000	269,477.30	-216,657.24	0.03
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,953.000	72.558779	722,177.53	80.180000	798,031.54	75,854.01	0.09
		Base		72.558779	722,177.53	80.180000	798,031.54	75,854.01	0.09
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	29,728.000	27.447254	815,951.96	33.450000	994,401.60	178,449.64	0.11
		Base		27.447254	815,951.96	33.450000	994,401.60	178,449.64	0.11
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	9,918.000	115.456698	1,145,099.53	179.810000	1,783,355.58	638,256.05	0.20
		Base		115.456698	1,145,099.53	179.810000	1,783,355.58	638,256.05	0.20

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
	78,695.000	Local	23.591150	1,856,505.55	28.460000	2,239,659.70	383,154.15	0.25
		Base	23.591150	1,856,505.55	28.460000	2,239,659.70	383,154.15	0.25
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
	14,050.000	Local	26.468604	371,883.89	19.640000	275,942.00	-95,941.89	0.03
		Base	26.468604	371,883.89	19.640000	275,942.00	-95,941.89	0.03
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
	39,261.000	Local	23.414631	919,281.82	20.340000	798,568.74	-120,713.08	0.09
		Base	23.414631	919,281.82	20.340000	798,568.74	-120,713.08	0.09
913259107	UNITIL CORP COMMON STOCK							
	10,678.000	Local	52.943846	565,334.39	57.890000	618,149.42	52,815.03	0.07
		Base	52.943846	565,334.39	57.890000	618,149.42	52,815.03	0.07
91325V108	UNITI GROUP INC REIT USD.0001							
	161,183.000	Local	8.841299	1,425,067.09	5.070000	817,197.81	-607,869.28	0.09
		Base	8.841299	1,425,067.09	5.070000	817,197.81	-607,869.28	0.09
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	16,302.000	Local	49.269751	803,195.48	50.920000	830,097.84	26,902.36	0.09
		Base	49.269751	803,195.48	50.920000	830,097.84	26,902.36	0.09
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
	8,411.000	Local	55.435905	466,271.40	39.560000	332,739.16	-133,532.24	0.04
		Base	55.435905	466,271.40	39.560000	332,739.16	-133,532.24	0.04
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	37,613.000	Local	21.256369	799,515.81	35.950000	1,352,187.35	552,671.54	0.15
		Base	21.256369	799,515.81	35.950000	1,352,187.35	552,671.54	0.15
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	80,102.000	Local	18.261111	1,462,751.52	22.240000	1,781,468.48	318,716.96	0.20
		Base	18.261111	1,462,751.52	22.240000	1,781,468.48	318,716.96	0.20
918204108	VF CORP COMMON STOCK							
	218,390.000	Local	13.860387	3,026,969.89	20.710000	4,522,856.90	1,495,887.01	0.51
		Base	13.860387	3,026,969.89	20.710000	4,522,856.90	1,495,887.01	0.51

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921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
		Local	32,844.000	95.991427	3,152,742.44	105.450000	3,463,399.80	310,657.36	0.39
		Base		95.991427	3,152,742.44	105.450000	3,463,399.80	310,657.36	0.39
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	37,488.000	28.197900	1,057,082.86	28.780000	1,078,904.64	21,821.78	0.12
		Base		28.197900	1,057,082.86	28.780000	1,078,904.64	21,821.78	0.12
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01								
		Local	35,873.000	25.640187	919,790.43	27.000000	968,571.00	48,780.57	0.11
		Base		25.640187	919,790.43	27.000000	968,571.00	48,780.57	0.11
92346J108	VERICEL CORP COMMON STOCK								
		Local	32,368.000	48.575743	1,572,299.65	44.040000	1,425,486.72	-146,812.93	0.16
		Base		48.575743	1,572,299.65	44.040000	1,425,486.72	-146,812.93	0.16
92511U102	VERRA MOBILITY CORP COMMON STOCK USD.0001								
		Local	108,704.000	17.319510	1,882,700.03	25.970000	2,823,042.88	940,342.85	0.32
		Base		17.319510	1,882,700.03	25.970000	2,823,042.88	940,342.85	0.32
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	13,972.000	28.878737	403,493.71	37.440000	523,111.68	119,617.97	0.06
		Base		28.878737	403,493.71	37.440000	523,111.68	119,617.97	0.06
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	55,675.000	27.588500	1,535,989.75	9.600000	534,480.00	-1,001,509.75	0.06
		Base		27.588500	1,535,989.75	9.600000	534,480.00	-1,001,509.75	0.06
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	146,502.000	9.494768	1,391,002.55	9.220000	1,350,748.44	-40,254.11	0.15
		Base		9.494768	1,391,002.55	9.220000	1,350,748.44	-40,254.11	0.15
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	15,184.000	35.996993	546,578.34	45.710000	694,060.64	147,482.30	0.08
		Base		35.996993	546,578.34	45.710000	694,060.64	147,482.30	0.08
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01								
		Local	51,691.000	19.010169	982,654.66	30.260000	1,564,169.66	581,515.00	0.18
		Base		19.010169	982,654.66	30.260000	1,564,169.66	581,515.00	0.18

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92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK								
		Local	60,438.000	20.807944	1,257,590.53	7.490000	452,680.62	-804,909.91	0.05
		Base		20.807944	1,257,590.53	7.490000	452,680.62	-804,909.91	0.05
928254101	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001								
		Local	54,110.000	23.197333	1,255,207.71	30.960000	1,675,245.60	420,037.89	0.19
		Base		23.197333	1,255,207.71	30.960000	1,675,245.60	420,037.89	0.19
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	4,395.000	133.294218	585,828.09	216.370000	950,946.15	365,118.06	0.11
		Base		133.294218	585,828.09	216.370000	950,946.15	365,118.06	0.11
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	38,560.000	21.699706	836,740.68	43.970000	1,695,483.20	858,742.52	0.19
		Base		21.699706	836,740.68	43.970000	1,695,483.20	858,742.52	0.19
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	8,944.000	119.836348	1,071,816.30	262.070000	2,343,954.08	1,272,137.78	0.27
		Base		119.836348	1,071,816.30	262.070000	2,343,954.08	1,272,137.78	0.27
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01								
		Local	39,128.000	47.591516	1,862,160.84	49.170000	1,923,923.76	61,762.92	0.22
		Base		47.591516	1,862,160.84	49.170000	1,923,923.76	61,762.92	0.22
92942W107	WK KELLOGG CO COMMON STOCK USD.0001								
		Local	43,667.000	11.089751	484,256.15	16.630000	726,182.21	241,926.06	0.08
		Base		11.089751	484,256.15	16.630000	726,182.21	241,926.06	0.08
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	29,047.000	14.014165	407,069.46	17.440000	506,579.68	99,510.22	0.06
		Base		14.014165	407,069.46	17.440000	506,579.68	99,510.22	0.06
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	21,166.000	50.351874	1,065,747.77	109.370000	2,314,925.42	1,249,177.65	0.26
		Base		50.351874	1,065,747.77	109.370000	2,314,925.42	1,249,177.65	0.26
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01								
		Local	34,535.000	22.746938	785,565.52	63.130000	2,180,194.55	1,394,629.03	0.25
		Base		22.746938	785,565.52	63.130000	2,180,194.55	1,394,629.03	0.25

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938824109	WAFD INC COMMON STOCK USD1.0							
	53,619.000	Local	29.926566	1,604,632.52	33.980000	1,821,973.62	217,341.10	0.21
		Base	29.926566	1,604,632.52	33.980000	1,821,973.62	217,341.10	0.21
939653101	ELME COMMUNITIES REIT USD.01							
	58,103.000	Local	25.220470	1,465,384.96	16.870000	980,197.61	-485,187.35	0.11
		Base	25.220470	1,465,384.96	16.870000	980,197.61	-485,187.35	0.11
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	40,804.000	Local	35.417444	1,445,173.38	36.890000	1,505,259.56	60,086.18	0.17
		Base	35.417444	1,445,173.38	36.890000	1,505,259.56	60,086.18	0.17
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
	17,617.000	Local	51.665873	910,197.69	51.520000	907,627.84	-2,569.85	0.10
		Base	51.665873	910,197.69	51.520000	907,627.84	-2,569.85	0.10
966084204	WHITESTONE REIT REIT USD.001							
	29,086.000	Local	11.524629	335,205.35	13.780000	400,805.08	65,599.73	0.05
		Base	11.524629	335,205.35	13.780000	400,805.08	65,599.73	0.05
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	27,216.000	Local	33.177883	902,969.26	49.300000	1,341,748.80	438,779.54	0.15
		Base	33.177883	902,969.26	49.300000	1,341,748.80	438,779.54	0.15
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
	19,115.000	Local	32.021504	612,091.04	56.040000	1,071,204.60	459,113.56	0.12
		Base	32.021504	612,091.04	56.040000	1,071,204.60	459,113.56	0.12
97717P104	WISDOMTREE INC COMMON STOCK USD.01							
	78,581.000	Local	7.180537	564,253.75	10.350000	813,313.35	249,059.60	0.09
		Base	7.180537	564,253.75	10.350000	813,313.35	249,059.60	0.09
977852102	WOLFSPEED INC COMMON STOCK USD.00125							
	83,087.000	Local	9.449700	785,147.23	13.310000	1,105,887.97	320,740.74	0.13
		Base	9.449700	785,147.23	13.310000	1,105,887.97	320,740.74	0.13
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
	52,821.000	Local	20.888479	1,103,350.34	15.390000	812,915.19	-290,435.15	0.09
		Base	20.888479	1,103,350.34	15.390000	812,915.19	-290,435.15	0.09

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981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	2,173.000	97.649876	212,193.18	114.100000	247,939.30	35,746.12	0.03
		Base		97.649876	212,193.18	114.100000	247,939.30	35,746.12	0.03
981475106	WORLD KINECT CORP COMMON STOCK USD.01								
		Local	39,012.000	30.516601	1,190,513.63	26.150000	1,020,163.80	-170,349.83	0.12
		Base		30.516601	1,190,513.63	26.150000	1,020,163.80	-170,349.83	0.12
981811102	WORTHINGTON ENTERPRISES INC COMMON STOCK								
		Local	20,518.000	61.699328	1,265,946.81	38.300000	785,839.40	-480,107.41	0.09
		Base		61.699328	1,265,946.81	38.300000	785,839.40	-480,107.41	0.09
982104101	WORTHINGTON STEEL INC COMMON STOCK USD.0001								
		Local	22,954.000	31.987136	734,232.71	38.240000	877,760.96	143,528.25	0.10
		Base		31.987136	734,232.71	38.240000	877,760.96	143,528.25	0.10
98379L100	XPEL INC COMMON STOCK								
		Local	14,963.000	60.086847	899,079.49	38.570000	577,122.91	-321,956.58	0.07
		Base		60.086847	899,079.49	38.570000	577,122.91	-321,956.58	0.07
984017103	XENIA HOTELS + RESORTS INC REIT USD.01								
		Local	67,314.000	18.726207	1,260,535.90	14.170000	953,839.38	-306,696.52	0.11
		Base		18.726207	1,260,535.90	14.170000	953,839.38	-306,696.52	0.11
98401F105	XENCOR INC COMMON STOCK USD.01								
		Local	40,821.000	37.079472	1,513,621.13	21.010000	857,649.21	-655,971.92	0.10
		Base		37.079472	1,513,621.13	21.010000	857,649.21	-655,971.92	0.10
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0								
		Local	76,327.000	16.147871	1,232,518.56	8.170000	623,591.59	-608,926.97	0.07
		Base		16.147871	1,232,518.56	8.170000	623,591.59	-608,926.97	0.07
985817105	YELP INC COMMON STOCK USD.000001								
		Local	44,172.000	29.608151	1,307,851.24	34.140000	1,508,032.08	200,180.84	0.17
		Base		29.608151	1,307,851.24	34.140000	1,508,032.08	200,180.84	0.17
98983L108	ZURN ELKAY WATER SOLUTIONS C COMMON STOCK USD.01								
		Local	94,788.000	36.342400	3,444,823.41	36.100000	3,421,846.80	-22,976.61	0.39
		Base		36.342400	3,444,823.41	36.100000	3,421,846.80	-22,976.61	0.39

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G0084W101	ADIENT PLC COMMON STOCK USD.001								
		Local	57,561.000	22.171800	1,276,230.98	19.530000	1,124,166.33	-152,064.65	0.13
		Base		22.171800	1,276,230.98	19.530000	1,124,166.33	-152,064.65	0.13
G01767105	ALKERMES PLC COMMON STOCK USD.01								
		Local	108,710.000	27.158338	2,952,382.92	25.700000	2,793,847.00	-158,535.92	0.32
		Base		27.158338	2,952,382.92	25.700000	2,793,847.00	-158,535.92	0.32
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
		Local	32,650.000	33.551103	1,095,443.52	83.460000	2,724,969.00	1,629,525.48	0.31
		Base		33.551103	1,095,443.52	83.460000	2,724,969.00	1,629,525.48	0.31
G2717B108	CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01								
		Local	151,346.000	11.617525	1,758,266.01	13.550000	2,050,738.30	292,472.29	0.23
		Base		11.617525	1,758,266.01	13.550000	2,050,738.30	292,472.29	0.23
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01								
		Local	22,153.000	30.959262	685,840.53	32.110000	711,332.83	25,492.30	0.08
		Base		30.959262	685,840.53	32.110000	711,332.83	25,492.30	0.08
G39108108	GATES INDUSTRIAL CORP PLC COMMON STOCK USD.01								
		Local	149,283.000	16.598927	2,477,937.58	19.350000	2,888,626.05	410,688.47	0.33
		Base		16.598927	2,477,937.58	19.350000	2,888,626.05	410,688.47	0.33
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	15,061.000	62.911700	947,513.12	63.650000	958,632.65	11,119.53	0.11
		Base		62.911700	947,513.12	63.650000	958,632.65	11,119.53	0.11
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
		Local	22,240.000	28.741531	639,211.66	27.260000	606,262.40	-32,949.26	0.07
		Base		28.741531	639,211.66	27.260000	606,262.40	-32,949.26	0.07
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK								
		Local	15,682.000	37.760014	592,152.54	33.040000	518,133.28	-74,019.26	0.06
		Base		37.760014	592,152.54	33.040000	518,133.28	-74,019.26	0.06
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	5,926.000	110.462717	654,602.06	74.410000	440,953.66	-213,648.40	0.05
		Base		110.462717	654,602.06	74.410000	440,953.66	-213,648.40	0.05

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
	29,448.000	Local	30.740001	905,231.55	91.680000	2,699,792.64	1,794,561.09	0.31
		Base	30.740001	905,231.55	91.680000	2,699,792.64	1,794,561.09	0.31
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1							
	64,309.000	Local	12.115121	779,111.32	13.140000	845,020.26	65,908.94	0.10
		Base	12.115121	779,111.32	13.140000	845,020.26	65,908.94	0.10
G8232Y101	PENGUIN SOLUTIONS INC COMMON STOCK USD.01							
	34,933.000	Local	22.262548	777,697.59	15.050000	525,741.65	-251,955.94	0.06
		Base	22.262548	777,697.59	15.050000	525,741.65	-251,955.94	0.06
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
	23,916.000	Local	14.842228	354,966.73	28.850000	689,976.60	335,009.87	0.08
		Base	14.842228	354,966.73	28.850000	689,976.60	335,009.87	0.08
US DOLLAR Total								
	28,634,521.000	Local		698,819,301.21		876,453,876.36	177,634,575.15	99.39
		Base		698,819,301.21		876,453,876.36	177,634,575.15	99.39
EQUITY Total								
	28,634,521.000	Base		698,819,301.21		876,453,876.36	177,634,575.15	99.39

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Base Currency: 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								
		34,041,860.770	Base	704,226,640.98		881,861,216.13	177,634,575.15	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			-1,105.710	Local	1.000000	-1,105.71	1.000000	-1,105.71	0.00	0.00
				Base	1.000000	-1,105.71	1.000000	-1,105.71	0.00	0.00
US DOLLAR Total										
			-1,105.710	Local		-1,105.71		-1,105.71	0.00	0.00
				Base		-1,105.71		-1,105.71	0.00	0.00
CASH Total										
			-1,105.710	Base		-1,105.71		-1,105.71	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0020A2L59	AT+T INC						4.900000	05 Nov 2024		
			15,000,000.000	Local	99.945556	14,991,833.33	99.945556	14,991,833.40	0.07	0.49
				Base	99.945556	14,991,833.33	99.945556	14,991,833.40	0.07	0.49
0347M2M37	ANGLESEA FDG PLC + ANG						4.860000	03 Dec 2024		
			10,000,000.000	Local	99.568000	9,956,800.00	99.568000	9,956,800.00	0.00	0.33
				Base	99.568000	9,956,800.00	99.568000	9,956,800.00	0.00	0.33
06741FML8	BARCLAYS BK PLC / BARCLAYS US						4.750000	20 Dec 2024		
			10,000,000.000	Local	99.353472	9,935,347.22	99.353472	9,935,347.20	-0.02	0.33
				Base	99.353472	9,935,347.22	99.353472	9,935,347.20	-0.02	0.33
38346LLC8	GOTHAM FDG CORP						5.360000	12 Nov 2024		
			15,000,000.000	Local	99.836222	14,975,433.33	99.836222	14,975,433.30	-0.03	0.49
				Base	99.836222	14,975,433.33	99.836222	14,975,433.30	-0.03	0.49
40060WLK6	GTA FDG LLC DISC						5.350000	19 Nov 2024		
			10,000,000.000	Local	99.732500	9,973,250.00	99.732500	9,973,250.00	0.00	0.33
				Base	99.732500	9,973,250.00	99.732500	9,973,250.00	0.00	0.33

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588LL49	HALKIN FINANCE LLC USC					4.840000	04 Nov 2024		
		Local	20,000,000.000	99.959667	19,991,933.33	99.959667	19,991,933.40	0.07	0.65
		Base		99.959667	19,991,933.33	99.959667	19,991,933.40	0.07	0.65
40588LL80	HALKIN FINANCE LLC USC					4.850000	08 Nov 2024		
		Local	20,000,000.000	99.905694	19,981,138.89	99.905694	19,981,138.80	-0.09	0.65
		Base		99.905694	19,981,138.89	99.905694	19,981,138.80	-0.09	0.65
4499929H1	ILA FINANCIAL SQUARE GOVT					4.775624	31 Dec 2030		
		Local	82,009,810.810	100.000000	82,009,810.81	100.000000	82,009,810.81	0.00	2.68
		Base		100.000000	82,009,810.81	100.000000	82,009,810.81	0.00	2.68
56274LLF9	MANHATTAN ASSET FDG.					5.160000	15 Nov 2024		
		Local	10,000,000.000	99.799333	9,979,933.33	99.799333	9,979,933.30	-0.03	0.33
		Base		99.799333	9,979,933.33	99.799333	9,979,933.30	-0.03	0.33
56274LNG5	MANHATTAN ASSET FDG.					4.680000	16 Jan 2025		
		Local	15,000,000.000	99.012000	14,851,800.00	98.991300	14,848,695.00	-3,105.00	0.49
		Base		99.012000	14,851,800.00	98.991300	14,848,695.00	-3,105.00	0.49
57978CLV1	MCCORMICK + COMPANY					4.780000	29 Nov 2024		
		Local	30,000,000.000	99.628222	29,888,466.66	99.628222	29,888,466.60	-0.06	0.98
		Base		99.628222	29,888,466.66	99.628222	29,888,466.60	-0.06	0.98
70109LLT1	PARKER HANNIFIN CORP					4.800000	27 Nov 2024		
		Local	10,000,000.000	99.653333	9,965,333.33	99.653333	9,965,333.30	-0.03	0.33
		Base		99.653333	9,965,333.33	99.653333	9,965,333.30	-0.03	0.33
70109LMH6	PARKER HANNIFIN CORP					4.750000	17 Dec 2024		
		Local	5,000,000.000	99.393056	4,969,652.78	99.393056	4,969,652.80	0.02	0.16
		Base		99.393056	4,969,652.78	99.393056	4,969,652.80	0.02	0.16
912797MC8	TREASURY BILL 11/24 0.00000					4.642500	19 Nov 2024		
		Local	25,000,000.000	99.767875	24,941,968.75	99.767875	24,941,968.75	0.00	0.82
		Base		99.767875	24,941,968.75	99.767875	24,941,968.75	0.00	0.82
92866BLJ2	VOLKSWAGEN GROUP OF AM					4.940000	18 Nov 2024		
		Local	10,000,000.000	99.766722	9,976,672.22	99.766722	9,976,672.20	-0.02	0.33
		Base		99.766722	9,976,672.22	99.766722	9,976,672.20	-0.02	0.33

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Base Currency: 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									
			287,009,810.810		286,389,373.98		286,386,268.86	-3,105.12	9.37
		Base			286,389,373.98		286,386,268.86	-3,105.12	9.37
CASH EQUIVALENT Total									
			287,009,810.810	Base	286,389,373.98		286,386,268.86	-3,105.12	9.37
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	108.310000	30,675,774.82	-5,619,225.15	1.00
		Base		128.150355	36,294,999.97	108.310000	30,675,774.82	-5,619,225.15	1.00
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE								
			177,300.000	Local	26.344842	4,670,940.41	25.390000	4,501,647.00	-169,293.41	0.15
		Base		26.344842	4,670,940.41	25.390000	4,501,647.00	-169,293.41	0.15
78464A664	SPDR PORTFOLIO LONG TERM TREAS SPDR PORT LNG TRM TRSRY								
			622,165.000	Local	29.576310	18,401,344.62	27.470000	17,090,872.55	-1,310,472.07	0.56
		Base		29.576310	18,401,344.62	27.470000	17,090,872.55	-1,310,472.07	0.56
US DOLLAR Total									
			1,082,687.000	Local		59,367,285.00		52,268,294.37	-7,098,990.63	1.71
		Base			59,367,285.00		52,268,294.37	-7,098,990.63	1.71
EQUITY Total									
			1,082,687.000	Base	59,367,285.00		52,268,294.37	-7,098,990.63	1.71
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
			7,500,000.000	Local	99.973593	7,498,019.51	95.280321	7,146,024.08	-351,995.43	0.23
		Base		99.973593	7,498,019.51	95.280321	7,146,024.08	-351,995.43	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00108WAR1	AEP TEXAS INC SR UNSECURED 06/33 5.4				5.400000	01 Jun 2033		
	7,000,000.000	Local	99.856304	6,989,941.25	100.250885	7,017,561.95	27,620.70	0.23
		Base	99.856304	6,989,941.25	100.250885	7,017,561.95	27,620.70	0.23
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
	10,205,000.000	Local	100.094553	10,214,649.10	98.240577	10,025,450.88	-189,198.22	0.33
		Base	100.094553	10,214,649.10	98.240577	10,025,450.88	-189,198.22	0.33
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15				5.150000	15 Nov 2046		
	10,062,000.000	Local	99.867640	10,048,681.94	93.905044	9,448,725.53	-599,956.41	0.31
		Base	99.867640	10,048,681.94	93.905044	9,448,725.53	-599,956.41	0.31
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	10,000,000.000	Local	99.733679	9,973,367.91	83.396031	8,339,603.10	-1,633,764.81	0.27
		Base	99.733679	9,973,367.91	83.396031	8,339,603.10	-1,633,764.81	0.27
01882YAF3	ALLIANT ENERGY FINANCE COMPANY GUAR 144A 06/27 5.4				5.400000	06 Jun 2027		
	7,000,000.000	Local	99.950179	6,996,512.53	101.034038	7,072,382.66	75,870.13	0.23
		Base	99.950179	6,996,512.53	101.034038	7,072,382.66	75,870.13	0.23
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	10,000,000.000	Local	99.996678	9,999,667.83	95.662172	9,566,217.20	-433,450.63	0.31
		Base	99.996678	9,999,667.83	95.662172	9,566,217.20	-433,450.63	0.31
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	10,000,000.000	Local	99.984524	9,998,452.44	96.911246	9,691,124.60	-307,327.84	0.32
		Base	99.984524	9,998,452.44	96.911246	9,691,124.60	-307,327.84	0.32
025537AX9	AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.625				5.625000	01 Mar 2033		
	10,000,000.000	Local	99.678332	9,967,833.24	102.111033	10,211,103.30	243,270.06	0.33
		Base	99.678332	9,967,833.24	102.111033	10,211,103.30	243,270.06	0.33
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038		
	5,000,000.000	Local	99.836319	4,991,815.95	127.161648	6,358,082.40	1,366,266.45	0.21
		Base	99.836319	4,991,815.95	127.161648	6,358,082.40	1,366,266.45	0.21
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				5.795543	04 Nov 2026		
	14,000,000.000	Local	100.000000	14,000,000.00	100.075925	14,010,629.50	10,629.50	0.46
		Base	100.000000	14,000,000.00	100.075925	14,010,629.50	10,629.50	0.46

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
025816DN6	AMERICAN EXPRESS CO SR UNSECURED 10/31 VAR					6.489000	30 Oct 2031		
		Local	5,000,000.000	100.000000	5,000,000.00	107.715339	5,385,766.95	385,766.95	0.18
		Base		100.000000	5,000,000.00	107.715339	5,385,766.95	385,766.95	0.18
02582JJV3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 3 A					3.750000	15 Aug 2027		
		Local	10,000,000.000	98.899197	9,889,919.70	99.313370	9,931,337.00	41,417.30	0.33
Original Face:		Base	10,000,000.000	98.899197	9,889,919.70	99.313370	9,931,337.00	41,417.30	0.33
026351AZ9	COREBRIDGE LIFE HOLDINGS COMPANY GUAR 02/29 6.625					6.625000	15 Feb 2029		
		Local	3,000,000.000	99.973957	2,999,218.71	104.092104	3,122,763.12	123,544.41	0.10
		Base		99.973957	2,999,218.71	104.092104	3,122,763.12	123,544.41	0.10
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	7,546,000.000	99.058730	7,474,971.75	91.035834	6,869,564.03	-605,407.72	0.22
		Base		99.058730	7,474,971.75	91.035834	6,869,564.03	-605,407.72	0.22
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
		Local	5,000,000.000	99.935542	4,996,777.10	90.005685	4,500,284.25	-496,492.85	0.15
		Base		99.935542	4,996,777.10	90.005685	4,500,284.25	-496,492.85	0.15
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.884672	4,994,233.62	94.212378	4,710,618.90	-283,614.72	0.15
		Base		99.884672	4,994,233.62	94.212378	4,710,618.90	-283,614.72	0.15
039482AE4	ARCHER DANIELS MIDLAND C SR UNSECURED 08/33 4.5					4.500000	15 Aug 2033		
		Local	10,000,000.000	99.188744	9,918,874.43	96.934859	9,693,485.90	-225,388.53	0.32
		Base		99.188744	9,918,874.43	96.934859	9,693,485.90	-225,388.53	0.32
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
		Local	10,000,000.000	99.998726	9,999,872.56	97.808961	9,780,896.10	-218,976.46	0.32
		Base		99.998726	9,999,872.56	97.808961	9,780,896.10	-218,976.46	0.32
053332BB7	AUTOZONE INC SR UNSECURED 08/32 4.75					4.750000	01 Aug 2032		
		Local	5,000,000.000	99.922668	4,996,133.41	97.611927	4,880,596.35	-115,537.06	0.16
		Base		99.922668	4,996,133.41	97.611927	4,880,596.35	-115,537.06	0.16
053332BK7	AUTOZONE INC SR UNSECURED 07/34 5.4					5.400000	15 Jul 2034		
		Local	10,000,000.000	99.824712	9,982,471.19	100.633002	10,063,300.20	80,829.01	0.33
		Base		99.824712	9,982,471.19	100.633002	10,063,300.20	80,829.01	0.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05613MAE9	BMW VEHICLE LEASE TRUST BMWLT 2024 2 A4					4.210000	25 Feb 2028		
		Local	5,250,000.000	99.992866	5,249,625.47	98.790940	5,186,524.35	-63,101.12	0.17
Original Face:		Base	5,250,000.000	99.992866	5,249,625.47	98.790940	5,186,524.35	-63,101.12	0.17
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4					1.400000	14 May 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	95.357692	14,303,653.80	-696,346.20	0.47
		Base		100.000000	15,000,000.00	95.357692	14,303,653.80	-696,346.20	0.47
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4					4.000000	22 Jan 2025		
		Local	10,000,000.000	99.822686	9,982,268.62	99.763313	9,976,331.30	-5,937.32	0.33
		Base		99.822686	9,982,268.62	99.763313	9,976,331.30	-5,937.32	0.33
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	10,500,000.000	103.238595	10,840,052.52	98.468844	10,339,228.62	-500,823.90	0.34
		Base		103.238595	10,840,052.52	98.468844	10,339,228.62	-500,823.90	0.34
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	100.530710	5,026,535.49	98.235697	4,911,784.85	-114,750.64	0.16
		Base		100.530710	5,026,535.49	98.235697	4,911,784.85	-114,750.64	0.16
06055JBB4	BANK OF AMERICA CORP SR UNSECURED 05/26 5.5					5.500000	19 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.966600	9,896,660.00	-103,340.00	0.32
		Base		100.000000	10,000,000.00	98.966600	9,896,660.00	-103,340.00	0.32
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4					5.400000	31 Jan 2028		
		Local	7,500,000.000	100.000000	7,500,000.00	100.024597	7,501,844.78	1,844.78	0.25
		Base		100.000000	7,500,000.00	100.024597	7,501,844.78	1,844.78	0.25
06418GAD9	BANK OF NOVA SCOTIA SR UNSECURED 06/28 5.25					5.250000	12 Jun 2028		
		Local	3,000,000.000	99.873617	2,996,208.52	101.789419	3,053,682.57	57,474.05	0.10
		Base		99.873617	2,996,208.52	101.789419	3,053,682.57	57,474.05	0.10
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
		Local	3,000,000.000	99.987155	2,999,614.65	98.233207	2,946,996.21	-52,618.44	0.10
		Base		99.987155	2,999,614.65	98.233207	2,946,996.21	-52,618.44	0.10
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	10,000,000.000	99.957160	9,995,715.96	89.192407	8,919,240.70	-1,076,475.26	0.29
		Base		99.957160	9,995,715.96	89.192407	8,919,240.70	-1,076,475.26	0.29

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
097023CU7	BOEING CO SR UNSECURED 05/27 5.04					5.040000	01 May 2027		
		Local	30,000,000.000	100.000000	30,000,000.00	99.575883	29,872,764.90	-127,235.10	0.98
		Base		100.000000	30,000,000.00	99.575883	29,872,764.90	-127,235.10	0.98
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	5,000,000.000	113.606491	5,680,324.55	96.177702	4,808,885.10	-871,439.45	0.16
		Base		113.606491	5,680,324.55	96.177702	4,808,885.10	-871,439.45	0.16
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
		Local	5,000,000.000	100.000000	5,000,000.00	94.396304	4,719,815.20	-280,184.80	0.15
		Base		100.000000	5,000,000.00	94.396304	4,719,815.20	-280,184.80	0.15
097023DH5	BOEING CO/THE SR UNSECURED 144A 05/27 6.259					6.259000	01 May 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	102.289211	2,045,784.22	45,784.22	0.07
		Base		100.000000	2,000,000.00	102.289211	2,045,784.22	45,784.22	0.07
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A					4.500000	25 Sep 2062		
		Local	10,151,067.590	91.433619	9,281,488.49	94.270800	9,569,492.63	288,004.14	0.31
Original Face:		Base	10,000,000.000	91.433619	9,281,488.49	94.270800	9,569,492.63	288,004.14	0.31
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A					6.250000	25 Jan 2063		
		Local	7,564,851.780	95.258759	7,206,183.96	97.537030	7,378,531.75	172,347.79	0.24
Original Face:		Base	8,035,647.000	95.258759	7,206,183.96	97.537030	7,378,531.75	172,347.79	0.24
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	13,783,459.950	94.019739	12,959,173.08	89.012380	12,268,985.75	-690,187.33	0.40
Original Face:		Base	19,500,000.000	94.019739	12,959,173.08	89.012380	12,268,985.75	-690,187.33	0.40
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	7,902,614.370	98.226595	7,762,468.98	92.150190	7,282,274.16	-480,194.82	0.24
Original Face:		Base	10,000,000.000	98.226595	7,762,468.98	92.150190	7,282,274.16	-480,194.82	0.24
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
		Local	11,473,694.490	90.791262	10,417,112.00	89.451000	10,263,334.46	-153,777.54	0.34
Original Face:		Base	14,200,000.000	90.791262	10,417,112.00	89.451000	10,263,334.46	-153,777.54	0.34
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.590000	10 Nov 2047		
		Local	219,769.900	101.875270	223,891.18	99.831640	219,399.90	-4,491.28	0.01
Original Face:		Base	3,300,000.000	101.875270	223,891.18	99.831640	219,399.90	-4,491.28	0.01

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12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3					5.600000	15 Feb 2029		
		Local	10,000,000.000	99.990454	9,999,045.40	101.550620	10,155,062.00	156,016.60	0.33
Original Face:		Base	10,000,000.000	99.990454	9,999,045.40	101.550620	10,155,062.00	156,016.60	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	99.661704	2,989,851.11	72.811321	2,184,339.63	-805,511.48	0.07
		Base		99.661704	2,989,851.11	72.811321	2,184,339.63	-805,511.48	0.07
14913UAR1	CATERPILLAR FINL SERVICE SR UNSECURED 10/27 4.4					4.400000	15 Oct 2027		
		Local	10,000,000.000	99.953142	9,995,314.16	99.910511	9,991,051.10	-4,263.06	0.33
		Base		99.953142	9,995,314.16	99.910511	9,991,051.10	-4,263.06	0.33
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	97.892900	9,789,290.00	-210,710.00	0.32
		Base		100.000000	10,000,000.00	97.892900	9,789,290.00	-210,710.00	0.32
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	10,000,000.000	103.850790	10,385,078.98	96.288946	9,628,894.60	-756,184.38	0.32
		Base		103.850790	10,385,078.98	96.288946	9,628,894.60	-756,184.38	0.32
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6					5.688440	14 May 2029		
		Local	10,000,000.000	100.881670	10,088,167.00	101.019450	10,101,945.00	13,778.00	0.33
Original Face:		Base	10,000,000.000	100.881670	10,088,167.00	101.019450	10,101,945.00	13,778.00	0.33
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR					5.477072	06 Oct 2028		
		Local	15,000,000.000	100.000000	15,000,000.00	97.669056	14,650,358.40	-349,641.60	0.48
		Base		100.000000	15,000,000.00	97.669056	14,650,358.40	-349,641.60	0.48
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	97.888165	4,894,408.25	-105,591.75	0.16
		Base		100.000000	5,000,000.00	97.888165	4,894,408.25	-105,591.75	0.16
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183000	10 Feb 2048		
		Local	5,000,000.000	102.110661	5,105,533.05	99.639110	4,981,955.50	-123,577.55	0.16
Original Face:		Base	5,000,000.000	102.110661	5,105,533.05	99.639110	4,981,955.50	-123,577.55	0.16

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205887CJ9	CONAGRA BRANDS INC SR UNSECURED 10/26 5.3				5.300000	01 Oct 2026		
	10,000,000.000	Local	99.909596	9,990,959.61	100.936466	10,093,646.60	102,686.99	0.33
		Base	99.909596	9,990,959.61	100.936466	10,093,646.60	102,686.99	0.33
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
	10,000,000.000	Local	99.829596	9,982,959.61	105.259407	10,525,940.70	542,981.09	0.34
		Base	99.829596	9,982,959.61	105.259407	10,525,940.70	542,981.09	0.34
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5				5.000000	02 Feb 2026		
	6,000,000.000	Local	99.925556	5,995,533.36	99.983534	5,999,012.04	3,478.68	0.20
		Base	99.925556	5,995,533.36	99.983534	5,999,012.04	3,478.68	0.20
21036PBP2	CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9				4.900000	01 May 2033		
	5,000,000.000	Local	99.389601	4,969,480.05	98.159988	4,907,999.40	-61,480.65	0.16
		Base	99.389601	4,969,480.05	98.159988	4,907,999.40	-61,480.65	0.16
231021AW6	CUMMINS INC SR UNSECURED 02/34 5.15				5.150000	20 Feb 2034		
	5,000,000.000	Local	99.686110	4,984,305.50	101.816172	5,090,808.60	106,503.10	0.17
		Base	99.686110	4,984,305.50	101.816172	5,090,808.60	106,503.10	0.17
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45				1.450000	15 Apr 2026		
	5,000,000.000	Local	99.987298	4,999,364.91	95.374427	4,768,721.35	-230,643.56	0.16
		Base	99.987298	4,999,364.91	95.374427	4,768,721.35	-230,643.56	0.16
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
	13,000,000.000	Local	99.822807	12,976,964.86	87.910877	11,428,414.01	-1,548,550.85	0.37
		Base	99.822807	12,976,964.86	87.910877	11,428,414.01	-1,548,550.85	0.37
291011BP8	EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875				0.875000	15 Oct 2026		
	5,000,000.000	Local	93.081395	4,654,069.77	93.679546	4,683,977.30	29,907.53	0.15
		Base	93.081395	4,654,069.77	93.679546	4,683,977.30	29,907.53	0.15
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	96.478256	4,823,912.80	-176,087.20	0.16
		Base	100.000000	5,000,000.00	96.478256	4,823,912.80	-176,087.20	0.16
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
	18,576.050	Local	100.091785	18,593.10	102.742102	19,085.42	492.32	0.00
Original Face:	5,000,000.000	Base	100.091785	18,593.10	102.742102	19,085.42	492.32	0.00

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31288Q3M0	FED HM LN PC POOL 841704 FH 01/54 FLOATING VAR					6.041000	01 Jan 2054		
		Local	8,418,008.300	100.765625	8,482,458.67	101.006808	8,502,761.48	20,302.81	0.28
	Original Face:	Base	10,000,000.000	100.765625	8,482,458.67	101.006808	8,502,761.48	20,302.81	0.28
31288Q3N8	FED HM LN PC POOL 841705 FH 02/54 FLOATING VAR					5.710000	01 Feb 2054		
		Local	9,634,494.400	100.958589	9,726,849.61	100.196429	9,653,419.34	-73,430.27	0.32
	Original Face:	Base	10,000,000.000	100.958589	9,726,849.61	100.196429	9,653,419.34	-73,430.27	0.32
31288Q4V9	FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR					5.814000	01 Apr 2054		
		Local	4,535,424.700	99.698618	4,521,755.75	100.331030	4,550,438.32	28,682.57	0.15
	Original Face:	Base	5,000,000.000	99.698618	4,521,755.75	100.331030	4,550,438.32	28,682.57	0.15
31288RB49	FED HM LN PC POOL 841859 FH 10/54 FLOATING VAR					5.647000	01 Oct 2054		
		Local	12,524,027.530	101.902544	12,762,302.67	100.253851	12,555,819.90	-206,482.77	0.41
	Original Face:	Base	12,669,500.000	101.902544	12,762,302.67	100.253851	12,555,819.90	-206,482.77	0.41
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	1,023,660.600	91.088815	932,440.31	90.551895	926,944.07	-5,496.24	0.03
	Original Face:	Base	10,000,000.000	91.088815	932,440.31	90.551895	926,944.07	-5,496.24	0.03
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.500000	01 Feb 2026		
		Local	54,358.900	100.453762	54,605.56	99.955293	54,334.60	-270.96	0.00
	Original Face:	Base	5,085,000.000	100.453762	54,605.56	99.955293	54,334.60	-270.96	0.00
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	624,660.400	101.884909	636,434.68	97.499761	609,042.40	-27,392.28	0.02
	Original Face:	Base	5,000,000.000	101.884909	636,434.68	97.499761	609,042.40	-27,392.28	0.02
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.500000	01 Oct 2047		
		Local	646,109.250	105.805969	683,622.15	96.746095	625,085.47	-58,536.68	0.02
	Original Face:	Base	5,000,000.000	105.805969	683,622.15	96.746095	625,085.47	-58,536.68	0.02
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.000000	01 Apr 2033		
		Local	1,065,289.610	101.997119	1,086,564.71	94.657649	1,008,378.10	-78,186.61	0.03
	Original Face:	Base	7,000,000.000	101.997119	1,086,564.71	94.657649	1,008,378.10	-78,186.61	0.03
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
		Local	785,912.140	100.629352	790,858.29	93.281730	733,112.44	-57,745.85	0.02
	Original Face:	Base	3,550,000.000	100.629352	790,858.29	93.281730	733,112.44	-57,745.85	0.02

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3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
	780,569.100	Local	102.248771	798,122.31	95.248336	743,479.08	-54,643.23	0.02
Original Face:	5,000,000.000	Base	102.248771	798,122.31	95.248336	743,479.08	-54,643.23	0.02
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	434,949.020	Local	103.325755	449,414.36	100.892477	438,830.84	-10,583.52	0.01
Original Face:	10,300,000.000	Base	103.325755	449,414.36	100.892477	438,830.84	-10,583.52	0.01
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
	216,349.940	Local	99.769674	215,851.63	100.066733	216,494.32	642.69	0.01
Original Face:	14,598,876.000	Base	99.769674	215,851.63	100.066733	216,494.32	642.69	0.01
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
	215,392.940	Local	99.763321	214,883.15	99.931477	215,245.35	362.20	0.01
Original Face:	11,774,977.000	Base	99.763321	214,883.15	99.931477	215,245.35	362.20	0.01
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	124,268.630	Local	99.725876	123,927.98	100.686132	125,121.28	1,193.30	0.00
Original Face:	3,598,890.000	Base	99.725876	123,927.98	100.686132	125,121.28	1,193.30	0.00
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	50,113.660	Local	99.780279	50,003.55	99.526036	49,876.14	-127.41	0.00
Original Face:	6,241,535.000	Base	99.780279	50,003.55	99.526036	49,876.14	-127.41	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	53,799.650	Local	100.143347	53,876.77	99.691460	53,633.66	-243.11	0.00
Original Face:	5,000,000.000	Base	100.143347	53,876.77	99.691460	53,633.66	-243.11	0.00
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	116,433.450	Local	100.547626	117,071.07	101.624766	118,325.22	1,254.15	0.00
Original Face:	5,000,000.000	Base	100.547626	117,071.07	101.624766	118,325.22	1,254.15	0.00
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	97,372.000	Local	100.372951	97,735.15	101.588105	98,918.37	1,183.22	0.00
Original Face:	5,000,000.000	Base	100.372951	97,735.15	101.588105	98,918.37	1,183.22	0.00
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				7.151000	01 Jan 2037		
	299,722.380	Local	102.478987	307,152.46	103.468902	310,119.46	2,967.00	0.01
Original Face:	6,000,000.000	Base	102.478987	307,152.46	103.468902	310,119.46	2,967.00	0.01

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31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					6.030000	01 Oct 2036		
		Local	255,002.900	102.427388	261,192.81	103.327758	263,488.78	2,295.97	0.01
	Original Face:	Base	5,000,000.000	102.427388	261,192.81	103.327758	263,488.78	2,295.97	0.01
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	727,104.040	99.959864	726,812.21	96.279829	700,054.53	-26,757.68	0.02
	Original Face:	Base	8,208,821.000	99.959864	726,812.21	96.279829	700,054.53	-26,757.68	0.02
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9					0.900000	26 Feb 2027		
		Local	13,860,000.000	93.203628	12,918,022.79	92.555222	12,828,153.77	-89,869.02	0.42
		Base		93.203628	12,918,022.79	92.555222	12,828,153.77	-89,869.02	0.42
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75					0.750000	24 Feb 2026		
		Local	10,000,000.000	98.230064	9,823,006.36	95.462244	9,546,224.40	-276,781.96	0.31
		Base		98.230064	9,823,006.36	95.462244	9,546,224.40	-276,781.96	0.31
3130AMR53	FEDERAL HOME LOAN BANK BONDS 12/24 0.62					0.620000	09 Dec 2024		
		Local	10,000,000.000	99.835330	9,983,532.99	99.563069	9,956,306.90	-27,226.09	0.33
		Base		99.835330	9,983,532.99	99.563069	9,956,306.90	-27,226.09	0.33
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32					2.320000	28 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.060785	4,953,039.25	-46,960.75	0.16
		Base		100.000000	5,000,000.00	99.060785	4,953,039.25	-46,960.75	0.16
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.500000	01 Dec 2033		
		Local	774,802.650	102.448826	793,776.22	96.175124	745,167.41	-48,608.81	0.02
	Original Face:	Base	5,000,000.000	102.448826	793,776.22	96.175124	745,167.41	-48,608.81	0.02
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	1,030,286.870	108.145518	1,114,209.07	97.150847	1,000,932.42	-113,276.65	0.03
	Original Face:	Base	7,231,153.000	108.145518	1,114,209.07	97.150847	1,000,932.42	-113,276.65	0.03
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.000000	15 Aug 2044		
		Local	1,433,663.120	99.807545	1,430,903.96	90.523392	1,297,800.49	-133,103.47	0.04
	Original Face:	Base	8,000,000.000	99.807545	1,430,903.96	90.523392	1,297,800.49	-133,103.47	0.04
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
		Local	639,481.680	102.172691	653,375.64	98.006124	626,731.21	-26,644.43	0.02
	Original Face:	Base	6,000,000.000	102.172691	653,375.64	98.006124	626,731.21	-26,644.43	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
		Local	1,193,999.600	100.334663	1,197,995.48	92.986931	1,110,263.58	-87,731.90	0.04
	Original Face:	Base	5,000,000.000	100.334663	1,197,995.48	92.986931	1,110,263.58	-87,731.90	0.04
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.030000	06 Oct 2025		
		Local	5,000,000.000	101.501914	5,075,095.69	100.620084	5,031,004.20	-44,091.49	0.16
		Base		101.501914	5,075,095.69	100.620084	5,031,004.20	-44,091.49	0.16
3133BS3B6	FED HM LN PC POOL QF5294 FR 01/53 FIXED 6.5					6.500000	01 Jan 2053		
		Local	8,261,687.470	103.291214	8,533,597.31	102.360693	8,456,720.55	-76,876.76	0.28
	Original Face:	Base	10,193,893.000	103.291214	8,533,597.31	102.360693	8,456,720.55	-76,876.76	0.28
3133BUNK9	FED HM LN PC POOL QF6694 FR 01/53 FIXED 7					7.000000	01 Jan 2053		
		Local	13,553,728.110	103.860896	14,077,023.43	103.897410	14,081,972.46	4,949.03	0.46
	Original Face:	Base	19,717,301.000	103.860896	14,077,023.43	103.897410	14,081,972.46	4,949.03	0.46
3133BW6T5	FED HM LN PC POOL QF8982 FR 03/53 FIXED 4.5					4.500000	01 Mar 2053		
		Local	6,442,948.510	98.305302	6,333,759.98	95.768260	6,170,299.68	-163,460.30	0.20
	Original Face:	Base	7,006,501.000	98.305302	6,333,759.98	95.768260	6,170,299.68	-163,460.30	0.20
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75					2.750000	12 Jun 2034		
		Local	4,240,000.000	111.732562	4,737,460.63	85.859267	3,640,432.92	-1,097,027.71	0.12
		Base		111.732562	4,737,460.63	85.859267	3,640,432.92	-1,097,027.71	0.12
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45					1.450000	11 Jun 2030		
		Local	4,000,000.000	89.886280	3,595,451.18	85.103363	3,404,134.52	-191,316.66	0.11
		Base		89.886280	3,595,451.18	85.103363	3,404,134.52	-191,316.66	0.11
3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68					1.680000	29 Apr 2030		
		Local	3,500,000.000	91.340718	3,196,925.13	86.551087	3,029,288.05	-167,637.08	0.10
		Base		91.340718	3,196,925.13	86.551087	3,029,288.05	-167,637.08	0.10
3133EM6A5	FEDERAL FARM CREDIT BANK BONDS 09/30 1.57					1.570000	23 Sep 2030		
		Local	3,771,000.000	89.149995	3,361,846.30	85.160188	3,211,390.69	-150,455.61	0.11
		Base		89.149995	3,361,846.30	85.160188	3,211,390.69	-150,455.61	0.11
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74					1.740000	03 Jun 2030		
		Local	3,135,000.000	90.605490	2,840,482.12	86.757242	2,719,839.54	-120,642.58	0.09
		Base		90.605490	2,840,482.12	86.757242	2,719,839.54	-120,642.58	0.09

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3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94				1.940000	30 Jun 2031		
	9,000,000.000	Local	90.562544	8,150,629.00	84.943268	7,644,894.12	-505,734.88	0.25
		Base	90.562544	8,150,629.00	84.943268	7,644,894.12	-505,734.88	0.25
3133ENDJ6	FEDERAL FARM CREDIT BANK BONDS 11/24 VAR				4.900000	08 Nov 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000597	10,000,059.70	59.70	0.33
		Base	100.000000	10,000,000.00	100.000597	10,000,059.70	59.70	0.33
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12				2.120000	12 Jan 2032		
	5,729,000.000	Local	90.692164	5,195,754.09	84.508878	4,841,513.62	-354,240.47	0.16
		Base	90.692164	5,195,754.09	84.508878	4,841,513.62	-354,240.47	0.16
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1				2.100000	13 Jan 2031		
	7,100,000.000	Local	92.652660	6,578,338.88	86.835648	6,165,331.01	-413,007.87	0.20
		Base	92.652660	6,578,338.88	86.835648	6,165,331.01	-413,007.87	0.20
3133EPN50	FEDERAL FARM CREDIT BANK BONDS 12/28 4.25				4.250000	15 Dec 2028		
	5,000,000.000	Local	99.619805	4,980,990.24	100.126658	5,006,332.90	25,342.66	0.16
		Base	99.619805	4,980,990.24	100.126658	5,006,332.90	25,342.66	0.16
3133ERLN9	FEDERAL FARM CREDIT BANK BONDS 01/28 5.05				5.050000	18 Jan 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	100.312776	10,031,277.60	31,277.60	0.33
		Base	100.000000	10,000,000.00	100.312776	10,031,277.60	31,277.60	0.33
3133KQSY3	FED HM LN PC POOL RA8635 FR 03/53 FIXED 6				6.000000	01 Mar 2053		
	11,434,967.080	Local	101.973062	11,660,586.10	100.758091	11,521,654.54	-138,931.56	0.38
Original Face:	12,845,689.000	Base	101.973062	11,660,586.10	100.758091	11,521,654.54	-138,931.56	0.38
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
	5,000,000.000	Local	122.577179	6,128,858.93	112.198466	5,609,923.30	-518,935.63	0.18
		Base	122.577179	6,128,858.93	112.198466	5,609,923.30	-518,935.63	0.18
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	5,000,000.000	Local	99.927063	4,996,353.15	96.259950	4,812,997.50	-183,355.65	0.16
		Base	99.927063	4,996,353.15	96.259950	4,812,997.50	-183,355.65	0.16
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.635589	25 Mar 2052		
	191,394.700	Local	107.593784	205,928.80	103.160380	197,443.50	-8,485.30	0.01
Original Face:	4,261,779.000	Base	107.593784	205,928.80	103.160380	197,443.50	-8,485.30	0.01

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3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	296,663.700	102.347399	303,627.58	98.338510	291,734.66	-11,892.92	0.01
Original Face:		Base	5,000,000.000	102.347399	303,627.58	98.338510	291,734.66	-11,892.92	0.01
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	2,850,984.300	98.651100	2,812,527.36	89.781270	2,559,649.91	-252,877.45	0.08
Original Face:		Base	30,000,000.000	98.651100	2,812,527.36	89.781270	2,559,649.91	-252,877.45	0.08
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	247,218.000	100.669603	248,873.38	96.824460	239,367.49	-9,505.89	0.01
Original Face:		Base	5,000,000.000	100.669603	248,873.38	96.824460	239,367.49	-9,505.89	0.01
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	746,580.900	99.940747	746,138.53	93.119460	695,212.10	-50,926.43	0.02
Original Face:		Base	6,000,000.000	99.940747	746,138.53	93.119460	695,212.10	-50,926.43	0.02
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	612,609.500	99.453903	609,264.06	94.933950	581,574.40	-27,689.66	0.02
Original Face:		Base	5,000,000.000	99.453903	609,264.06	94.933950	581,574.40	-27,689.66	0.02
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	427,029.420	100.661957	429,856.17	92.359480	394,402.15	-35,454.02	0.01
Original Face:		Base	6,000,000.000	100.661957	429,856.17	92.359480	394,402.15	-35,454.02	0.01
3136AGDC3	FANNIE MAE FNR 2013 97 JF					5.321300	25 Apr 2038		
		Local	678,245.800	99.895694	677,538.35	98.831090	670,317.72	-7,220.63	0.02
Original Face:		Base	5,000,000.000	99.895694	677,538.35	98.831090	670,317.72	-7,220.63	0.02
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	127,834.150	104.667649	133,801.00	98.705770	126,179.68	-7,621.32	0.00
Original Face:		Base	5,000,000.000	104.667649	133,801.00	98.705770	126,179.68	-7,621.32	0.00
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
		Local	6,733.700	102.118598	6,876.36	99.581890	6,705.55	-170.81	0.00
Original Face:		Base	5,000,000.000	102.118598	6,876.36	99.581890	6,705.55	-170.81	0.00
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	205,906.850	101.501276	208,998.08	98.392230	202,596.34	-6,401.74	0.01
Original Face:		Base	5,000,000.000	101.501276	208,998.08	98.392230	202,596.34	-6,401.74	0.01

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3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	177,081.550	101.198098	179,203.16	98.676010	174,737.01	-4,466.15	0.01
Original Face:		Base	5,000,000.000	101.198098	179,203.16	98.676010	174,737.01	-4,466.15	0.01
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	282,681.660	101.399274	286,637.15	98.376640	278,092.72	-8,544.43	0.01
Original Face:		Base	6,000,000.000	101.399274	286,637.15	98.376640	278,092.72	-8,544.43	0.01
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	1,059,410.460	88.704327	939,742.92	100.000000	1,059,410.46	119,667.54	0.03
Original Face:		Base	6,000,000.000	88.704327	939,742.92	100.000000	1,059,410.46	119,667.54	0.03
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	6,383,797.960	101.481812	6,478,393.87	98.428060	6,283,448.49	-194,945.38	0.21
Original Face:		Base	10,692,273.000	101.481812	6,478,393.87	98.428060	6,283,448.49	-194,945.38	0.21
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
		Local	869,390.250	106.169786	923,029.77	94.496080	821,539.71	-101,490.06	0.03
Original Face:		Base	4,600,000.000	106.169786	923,029.77	94.496080	821,539.71	-101,490.06	0.03
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	940,401.120	100.771506	947,656.37	96.021840	902,990.46	-44,665.91	0.03
Original Face:		Base	6,000,000.000	100.771506	947,656.37	96.021840	902,990.46	-44,665.91	0.03
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	1,009,649.700	101.096329	1,020,718.78	90.992970	918,710.25	-102,008.53	0.03
Original Face:		Base	6,000,000.000	101.096329	1,020,718.78	90.992970	918,710.25	-102,008.53	0.03
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	1,682,749.500	99.217697	1,669,585.30	90.992970	1,531,183.75	-138,401.55	0.05
Original Face:		Base	10,000,000.000	99.217697	1,669,585.30	90.992970	1,531,183.75	-138,401.55	0.05
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	841,374.750	99.885790	840,413.82	90.992970	765,591.87	-74,821.95	0.03
Original Face:		Base	5,000,000.000	99.885790	840,413.82	90.992970	765,591.87	-74,821.95	0.03
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	3,353,414.050	103.219307	3,461,370.74	90.205490	3,024,963.58	-436,407.16	0.10
Original Face:		Base	5,000,000.000	103.219307	3,461,370.74	90.205490	3,024,963.58	-436,407.16	0.10

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3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	4,693,605.560	103.455415	4,855,789.09	90.424720	4,244,179.69	-611,609.40	0.14
Original Face:		Base	7,000,000.000	103.455415	4,855,789.09	90.424720	4,244,179.69	-611,609.40	0.14
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
		Local	2,605,455.800	100.383366	2,615,444.22	72.045080	1,877,102.72	-738,341.50	0.06
Original Face:		Base	5,000,000.000	100.383366	2,615,444.22	72.045080	1,877,102.72	-738,341.50	0.06
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
		Local	4,070,157.840	100.547979	4,092,461.43	92.463580	3,763,413.65	-329,047.78	0.12
Original Face:		Base	5,173,000.000	100.547979	4,092,461.43	92.463580	3,763,413.65	-329,047.78	0.12
3136BMS41	FANNIE MAE FNR 2022 36 VA					4.500000	25 Jul 2033		
		Local	4,987,309.340	102.008808	5,087,494.79	97.143000	4,844,821.91	-242,672.88	0.16
Original Face:		Base	6,075,000.000	102.008808	5,087,494.79	97.143000	4,844,821.91	-242,672.88	0.16
3136BP6R7	FANNIE MAE FNR 2023 25 MZ					5.500000	25 Jun 2053		
		Local	4,680,923.000	99.925585	4,677,439.67	98.072140	4,590,681.36	-86,758.31	0.15
Original Face:		Base	4,330,819.000	99.925585	4,677,439.67	98.072140	4,590,681.36	-86,758.31	0.15
3136BQAC3	FANNIE MAE FNR 2023 32 BD					5.500000	25 Jul 2042		
		Local	9,318,266.320	98.697094	9,196,858.07	99.944830	9,313,125.43	116,267.36	0.30
Original Face:		Base	11,000,000.000	98.697094	9,196,858.07	99.944830	9,313,125.43	116,267.36	0.30
3136BQUH0	FANNIE MAE FNR 2023 53 C					6.500000	25 Apr 2049		
		Local	3,345,252.630	100.400028	3,358,634.59	102.402310	3,425,615.97	66,981.38	0.11
Original Face:		Base	5,482,000.000	100.400028	3,358,634.59	102.402310	3,425,615.97	66,981.38	0.11
3136BR3U9	FANNIE MAE FNR 2024 36 B					5.500000	25 Jul 2051		
		Local	9,086,702.600	99.208578	9,014,788.48	101.081520	9,184,977.11	170,188.63	0.30
Original Face:		Base	10,000,000.000	99.208578	9,014,788.48	101.081520	9,184,977.11	170,188.63	0.30
3136BRKK2	FANNIE MAE FNR 2024 9 NA					5.500000	25 Sep 2045		
		Local	8,643,864.800	99.170247	8,572,142.03	100.897070	8,721,406.32	149,264.29	0.29
Original Face:		Base	10,000,000.000	99.170247	8,572,142.03	100.897070	8,721,406.32	149,264.29	0.29
3136BSMH5	FANNIE MAE FNR 2024 41 GP					5.500000	25 May 2046		
		Local	9,759,442.000	99.720884	9,732,201.88	100.081710	9,767,416.44	35,214.56	0.32
Original Face:		Base	10,000,000.000	99.720884	9,732,201.88	100.081710	9,767,416.44	35,214.56	0.32

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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	9,436,984.300	100.234038	9,459,070.43	98.928000	9,335,819.83	-123,250.60	0.31
Original Face:		Base	10,000,000.000	100.234038	9,459,070.43	98.928000	9,335,819.83	-123,250.60	0.31
3136BTLW1	FANNIE MAE FNR 2024 81 DA					5.000000	25 Jun 2048		
		Local	10,000,000.000	99.843760	9,984,375.96	98.640250	9,864,025.00	-120,350.96	0.32
Original Face:		Base	10,000,000.000	99.843760	9,984,375.96	98.640250	9,864,025.00	-120,350.96	0.32
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	78,837.430	99.915548	78,770.85	99.940303	78,790.37	19.52	0.00
Original Face:		Base	6,625,000.000	99.915548	78,770.85	99.940303	78,790.37	19.52	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	89,414.520	99.959604	89,378.40	101.007487	90,315.36	936.96	0.00
Original Face:		Base	6,000,000.000	99.959604	89,378.40	101.007487	90,315.36	936.96	0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	133,347.620	103.119816	137,507.82	98.767660	131,704.32	-5,803.50	0.00
Original Face:		Base	7,703,000.000	103.119816	137,507.82	98.767660	131,704.32	-5,803.50	0.00
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	357,640.400	102.359792	366,079.97	97.563290	348,925.74	-17,154.23	0.01
Original Face:		Base	10,000,000.000	102.359792	366,079.97	97.563290	348,925.74	-17,154.23	0.01
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	591,220.110	101.977387	602,910.82	90.213670	533,361.36	-69,549.46	0.02
Original Face:		Base	13,000,000.000	101.977387	602,910.82	90.213670	533,361.36	-69,549.46	0.02
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	60,661.770	100.211797	60,790.25	98.039950	59,472.77	-1,317.48	0.00
Original Face:		Base	3,000,000.000	100.211797	60,790.25	98.039950	59,472.77	-1,317.48	0.00
3137AMF85	FREDDIE MAC FHR 4023 EA					3.500000	15 Aug 2041		
		Local	114,774.750	102.378920	117,505.15	98.722810	113,308.86	-4,196.29	0.00
Original Face:		Base	12,500,000.000	102.378920	117,505.15	98.722810	113,308.86	-4,196.29	0.00
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	427,802.200	105.059698	449,447.70	96.401480	412,407.65	-37,040.05	0.01
Original Face:		Base	5,000,000.000	105.059698	449,447.70	96.401480	412,407.65	-37,040.05	0.01

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3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
		Local	751,820.000	100.556261	756,002.08	99.479520	747,906.93	-8,095.15	0.02
Original Face:		Base	8,000,000.000	100.556261	756,002.08	99.479520	747,906.93	-8,095.15	0.02
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	590,297.050	101.730702	600,513.33	89.516470	528,413.08	-72,100.25	0.02
Original Face:		Base	5,000,000.000	101.730702	600,513.33	89.516470	528,413.08	-72,100.25	0.02
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
		Local	55,233.600	102.962001	56,869.62	98.669770	54,498.87	-2,370.75	0.00
Original Face:		Base	5,000,000.000	102.962001	56,869.62	98.669770	54,498.87	-2,370.75	0.00
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	564,397.350	100.488670	567,155.39	94.597370	533,905.05	-33,250.34	0.02
Original Face:		Base	5,000,000.000	100.488670	567,155.39	94.597370	533,905.05	-33,250.34	0.02
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	685,056.600	102.248840	700,462.43	95.106780	651,535.27	-48,927.16	0.02
Original Face:		Base	5,000,000.000	102.248840	700,462.43	95.106780	651,535.27	-48,927.16	0.02
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	531,264.900	103.587517	550,324.12	97.186760	516,319.14	-34,004.98	0.02
Original Face:		Base	5,000,000.000	103.587517	550,324.12	97.186760	516,319.14	-34,004.98	0.02
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	1,405,962.900	102.067403	1,435,029.82	95.826690	1,347,287.71	-87,742.11	0.04
Original Face:		Base	10,000,000.000	102.067403	1,435,029.82	95.826690	1,347,287.71	-87,742.11	0.04
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	83,002.700	101.017666	83,847.39	99.460400	82,554.82	-1,292.57	0.00
Original Face:		Base	5,000,000.000	101.017666	83,847.39	99.460400	82,554.82	-1,292.57	0.00
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	99.157245	1,769,934.02	91.008410	1,624,479.19	-145,454.83	0.05
Original Face:		Base	1,784,977.000	99.157245	1,769,934.02	91.008410	1,624,479.19	-145,454.83	0.05
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		Local	534,262.510	100.324956	535,998.63	98.804620	527,876.04	-8,122.59	0.02
Original Face:		Base	5,183,921.000	100.324956	535,998.63	98.804620	527,876.04	-8,122.59	0.02

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3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	172,952.300	100.588486	173,970.10	98.003370	169,499.08	-4,471.02	0.01
Original Face:		Base	5,000,000.000	100.588486	173,970.10	98.003370	169,499.08	-4,471.02	0.01
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.000000	15 Oct 2026		
		Local	502,063.240	100.925144	506,708.05	98.674340	495,407.59	-11,300.46	0.02
Original Face:		Base	2,579,263.000	100.925144	506,708.05	98.674340	495,407.59	-11,300.46	0.02
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.000000	15 Jun 2043		
		Local	37,895.200	102.316309	38,772.97	99.543470	37,722.20	-1,050.77	0.00
Original Face:		Base	5,000,000.000	102.316309	38,772.97	99.543470	37,722.20	-1,050.77	0.00
3137BVHB5	FREDDIE MAC FHR 4662 VZ					3.500000	15 Feb 2047		
		Local	6,536,361.610	83.086470	5,430,832.16	89.754450	5,866,675.41	435,843.25	0.19
Original Face:		Base	5,000,000.000	83.086470	5,430,832.16	89.754450	5,866,675.41	435,843.25	0.19
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375					0.375000	23 Sep 2025		
		Local	10,000,000.000	99.946203	9,994,620.28	96.546128	9,654,612.80	-340,007.48	0.32
		Base		99.946203	9,994,620.28	96.546128	9,654,612.80	-340,007.48	0.32
3137FBBW5	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1					2.952000	25 Feb 2027		
		Local	1,431,253.070	97.794220	1,399,682.78	98.158200	1,404,892.25	5,209.47	0.05
Original Face:		Base	3,867,000.000	97.794220	1,399,682.78	98.158200	1,404,892.25	5,209.47	0.05
3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
		Local	1,636,749.150	100.529096	1,645,409.13	87.738070	1,436,052.11	-209,357.02	0.05
Original Face:		Base	5,000,000.000	100.529096	1,645,409.13	87.738070	1,436,052.11	-209,357.02	0.05
3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
		Local	3,168,477.480	99.642649	3,157,154.89	97.481650	3,088,684.13	-68,470.76	0.10
Original Face:		Base	6,000,000.000	99.642649	3,157,154.89	97.481650	3,088,684.13	-68,470.76	0.10
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
		Local	1,424,042.100	110.799662	1,577,833.84	101.327620	1,442,947.97	-134,885.87	0.05
Original Face:		Base	10,000,000.000	110.799662	1,577,833.84	101.327620	1,442,947.97	-134,885.87	0.05
3137FWR85	FREDDIE MAC FHR 5028 BD					2.000000	25 Oct 2040		
		Local	1,507,696.100	101.908134	1,536,464.96	95.060500	1,433,223.45	-103,241.51	0.05
Original Face:		Base	5,000,000.000	101.908134	1,536,464.96	95.060500	1,433,223.45	-103,241.51	0.05

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3137H2B78	FREDDIE MAC FHR 5139 DH					2.000000	25 Feb 2051		
		Local	7,966,438.800	102.596831	8,173,313.79	83.722070	6,669,667.47	-1,503,646.32	0.22
Original Face:		Base	10,000,000.000	102.596831	8,173,313.79	83.722070	6,669,667.47	-1,503,646.32	0.22
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					5.363340	25 Oct 2026		
		Local	2,906,788.680	99.757328	2,899,734.73	99.485750	2,891,840.52	-7,894.21	0.09
Original Face:		Base	6,000,000.000	99.757328	2,899,734.73	99.485750	2,891,840.52	-7,894.21	0.09
3137H8QV6	FREDDIE MAC FHR 5250 MA					4.000000	25 May 2052		
		Local	8,178,871.100	97.464684	7,971,510.88	96.681870	7,907,485.52	-64,025.36	0.26
Original Face:		Base	10,000,000.000	97.464684	7,971,510.88	96.681870	7,907,485.52	-64,025.36	0.26
3137H94L0	FREDDIE MAC FHR 5268 CA					5.000000	25 Mar 2039		
		Local	4,423,934.130	100.142727	4,430,248.29	99.084610	4,383,437.88	-46,810.41	0.14
Original Face:		Base	10,963,000.000	100.142727	4,430,248.29	99.084610	4,383,437.88	-46,810.41	0.14
3137H9KJ7	FREDDIE MAC FHR 5282 MA					5.500000	25 Jun 2042		
		Local	7,938,051.500	100.139797	7,949,148.63	100.230700	7,956,364.58	7,215.95	0.26
Original Face:		Base	10,000,000.000	100.139797	7,949,148.63	100.230700	7,956,364.58	7,215.95	0.26
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
		Local	9,667,729.600	99.820438	9,650,370.00	99.100380	9,580,756.77	-69,613.23	0.31
Original Face:		Base	10,000,000.000	99.820438	9,650,370.00	99.100380	9,580,756.77	-69,613.23	0.31
3137HBX90	FREDDIE MAC FHR 5388 DA					6.000000	25 Jul 2048		
		Local	8,455,683.100	100.246838	8,476,554.97	100.980010	8,538,549.64	61,994.67	0.28
Original Face:		Base	10,000,000.000	100.246838	8,476,554.97	100.980010	8,538,549.64	61,994.67	0.28
3137HCM41	FREDDIE MAC FHR 5407 MA					6.000000	25 May 2050		
		Local	2,668,087.920	99.844804	2,663,947.15	101.225770	2,700,792.54	36,845.39	0.09
Original Face:		Base	3,000,000.000	99.844804	2,663,947.15	101.225770	2,700,792.54	36,845.39	0.09
3137HCNX6	FREDDIE MAC FHR 5413 L					6.000000	25 Sep 2050		
		Local	13,879,634.400	99.883758	13,863,500.47	100.730640	13,981,044.56	117,544.09	0.46
Original Face:		Base	15,000,000.000	99.883758	13,863,500.47	100.730640	13,981,044.56	117,544.09	0.46
3137HCRL8	FREDDIE MAC FHR 5411 BY					6.000000	25 May 2054		
		Local	10,000,000.000	103.835790	10,383,579.04	100.659100	10,065,910.00	-317,669.04	0.33
Original Face:		Base	10,000,000.000	103.835790	10,383,579.04	100.659100	10,065,910.00	-317,669.04	0.33

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3137HDGM6	FREDDIE MAC FHR 5423 BA					6.000000	25 Sep 2048		
		Local	9,048,795.900	99.759682	9,027,049.98	101.011300	9,140,306.37	113,256.39	0.30
Original Face:		Base	10,000,000.000	99.759682	9,027,049.98	101.011300	9,140,306.37	113,256.39	0.30
3137HFFV2	FREDDIE MAC FHR 5452 CB					5.000000	25 Aug 2051		
		Local	9,614,357.300	99.391130	9,555,818.38	98.913210	9,509,869.43	-45,948.95	0.31
Original Face:		Base	10,000,000.000	99.391130	9,555,818.38	98.913210	9,509,869.43	-45,948.95	0.31
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
		Local	896,130.900	103.172242	924,558.34	95.377032	854,703.06	-69,855.28	0.03
Original Face:		Base	10,000,000.000	103.172242	924,558.34	95.377032	854,703.06	-69,855.28	0.03
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
		Local	163,099.440	100.650493	164,160.39	98.369128	160,439.50	-3,720.89	0.01
Original Face:		Base	7,000,000.000	100.650493	164,160.39	98.369128	160,439.50	-3,720.89	0.01
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					7.289000	01 Nov 2035		
		Local	212,816.000	102.297774	217,706.03	101.703804	216,441.97	-1,264.06	0.01
Original Face:		Base	5,000,000.000	102.297774	217,706.03	101.703804	216,441.97	-1,264.06	0.01
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
		Local	1,315,794.800	104.435295	1,374,154.18	97.889671	1,288,027.20	-86,126.98	0.04
Original Face:		Base	20,000,000.000	104.435295	1,374,154.18	97.889671	1,288,027.20	-86,126.98	0.04
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					7.185000	01 May 2036		
		Local	253,888.850	102.431387	260,061.87	103.375225	262,458.17	2,396.30	0.01
Original Face:		Base	5,000,000.000	102.431387	260,061.87	103.375225	262,458.17	2,396.30	0.01
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					7.351000	01 Oct 2037		
		Local	101,205.440	104.733155	105,995.65	101.523770	102,747.58	-3,248.07	0.00
Original Face:		Base	4,000,000.000	104.733155	105,995.65	101.523770	102,747.58	-3,248.07	0.00
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
		Local	518,922.160	102.657379	532,711.89	97.646525	506,709.46	-26,002.43	0.02
Original Face:		Base	8,000,000.000	102.657379	532,711.89	97.646525	506,709.46	-26,002.43	0.02
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					7.129000	01 Aug 2037		
		Local	54,839.000	104.906362	57,529.60	100.664111	55,203.19	-2,326.41	0.00
Original Face:		Base	5,000,000.000	104.906362	57,529.60	100.664111	55,203.19	-2,326.41	0.00

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3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.000000	01 Mar 2028		
		Local	257,261.460	100.941284	259,683.02	97.783881	251,560.24	-8,122.78	0.01
	Original Face:	Base	6,000,000.000	100.941284	259,683.02	97.783881	251,560.24	-8,122.78	0.01
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.500000	01 Apr 2026		
		Local	129,577.100	100.855136	130,685.16	99.091741	128,400.20	-2,284.96	0.00
	Original Face:	Base	10,000,000.000	100.855136	130,685.16	99.091741	128,400.20	-2,284.96	0.00
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.500000	01 Dec 2034		
		Local	722,192.760	103.025734	744,044.39	95.699724	691,136.48	-52,907.91	0.02
	Original Face:	Base	6,000,000.000	103.025734	744,044.39	95.699724	691,136.48	-52,907.91	0.02
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.500000	01 May 2045		
		Local	1,371,897.200	104.067999	1,427,705.97	91.475270	1,254,946.67	-172,759.30	0.04
	Original Face:	Base	6,750,000.000	104.067999	1,427,705.97	91.475270	1,254,946.67	-172,759.30	0.04
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
		Local	846,139.000	102.254615	865,216.18	94.725967	801,513.35	-63,702.83	0.03
	Original Face:	Base	7,000,000.000	102.254615	865,216.18	94.725967	801,513.35	-63,702.83	0.03
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
		Local	5,617,000.000	99.925403	5,612,809.86	96.823920	5,438,599.59	-174,210.27	0.18
	Original Face:	Base	5,617,000.000	99.925403	5,612,809.86	96.823920	5,438,599.59	-174,210.27	0.18
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
		Local	827,650.290	100.782747	834,128.70	93.823688	776,532.03	-57,596.67	0.03
	Original Face:	Base	5,948,304.000	100.782747	834,128.70	93.823688	776,532.03	-57,596.67	0.03
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
		Local	1,284,968.640	101.573043	1,305,181.75	93.262350	1,198,391.95	-106,789.80	0.04
	Original Face:	Base	7,922,201.000	101.573043	1,305,181.75	93.262350	1,198,391.95	-106,789.80	0.04
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
		Local	777,018.420	101.469652	788,437.89	96.356449	748,707.36	-39,730.53	0.02
	Original Face:	Base	6,000,000.000	101.469652	788,437.89	96.356449	748,707.36	-39,730.53	0.02
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
		Local	1,696,997.010	102.974266	1,747,470.22	97.596698	1,656,213.05	-91,257.17	0.05
	Original Face:	Base	11,523,254.000	102.974266	1,747,470.22	97.596698	1,656,213.05	-91,257.17	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
		Local	2,256,075.840	113.946228	2,570,713.32	102.319730	2,308,410.71	-262,302.61	0.08
Original Face:		Base	41,000,000.000	113.946228	2,570,713.32	102.319730	2,308,410.71	-262,302.61	0.08
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	66,519.400	101.029023	67,203.90	103.990900	69,174.12	1,970.22	0.00
Original Face:		Base	5,000,000.000	101.029023	67,203.90	103.990900	69,174.12	1,970.22	0.00
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	219,774.020	105.587994	232,054.98	99.962000	219,690.51	-12,364.47	0.01
Original Face:		Base	5,855,000.000	105.587994	232,054.98	99.962000	219,690.51	-12,364.47	0.01
31396Q5U9	FANNIE MAE FNR 2009 69 WA					5.993161	25 Sep 2039		
		Local	159,192.000	103.748850	165,159.87	101.014240	160,806.59	-4,353.28	0.01
Original Face:		Base	5,000,000.000	103.748850	165,159.87	101.014240	160,806.59	-4,353.28	0.01
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.589611	25 Aug 2039		
		Local	445,602.900	102.009116	454,555.58	100.161160	446,321.03	-8,234.55	0.01
Original Face:		Base	10,000,000.000	102.009116	454,555.58	100.161160	446,321.03	-8,234.55	0.01
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	1,365,638.960	101.426796	1,385,123.84	98.820090	1,349,525.65	-35,598.19	0.04
Original Face:		Base	8,609,641.000	101.426796	1,385,123.84	98.820090	1,349,525.65	-35,598.19	0.04
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
		Local	272,787.750	99.897114	272,507.09	98.814610	269,554.15	-2,952.94	0.01
Original Face:		Base	5,000,000.000	99.897114	272,507.09	98.814610	269,554.15	-2,952.94	0.01
31398NWN0	FANNIE MAE FNR 2010 111 WA					5.983204	25 Oct 2040		
		Local	335,279.450	106.330987	356,505.95	101.721370	341,050.85	-15,455.10	0.01
Original Face:		Base	5,000,000.000	106.330987	356,505.95	101.721370	341,050.85	-15,455.10	0.01
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	461,447.100	99.765408	460,364.58	99.804550	460,545.20	180.62	0.02
Original Face:		Base	11,959,998.000	99.765408	460,364.58	99.804550	460,545.20	180.62	0.02
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	51,253.200	99.574153	51,034.94	99.282238	50,885.32	-149.62	0.00
Original Face:		Base	5,000,000.000	99.574153	51,034.94	99.282238	50,885.32	-149.62	0.00

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31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	78,292.570	100.390663	78,598.43	101.007149	79,081.09	482.66	0.00
	Original Face:	Base	6,500,000.000	100.390663	78,598.43	101.007149	79,081.09	482.66	0.00
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	145,233.600	100.093319	145,369.13	101.006590	146,695.51	1,326.38	0.00
	Original Face:	Base	8,000,000.000	100.093319	145,369.13	101.006590	146,695.51	1,326.38	0.00
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	10,620.720	100.312597	10,653.92	101.320192	10,760.93	107.01	0.00
	Original Face:	Base	5,457,127.000	100.312597	10,653.92	101.320192	10,760.93	107.01	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	176,751.600	100.354430	177,378.06	101.073537	178,649.09	1,271.03	0.01
	Original Face:	Base	5,000,000.000	100.354430	177,378.06	101.073537	178,649.09	1,271.03	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	145,923.040	100.652563	146,875.28	101.009274	147,395.80	520.52	0.00
	Original Face:	Base	10,547,657.000	100.652563	146,875.28	101.009274	147,395.80	520.52	0.00
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
		Local	213,369.980	100.362642	214,143.75	101.459798	216,484.75	2,341.00	0.01
	Original Face:	Base	17,500,000.000	100.362642	214,143.75	101.459798	216,484.75	2,341.00	0.01
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
		Local	36,973.850	102.370567	37,850.34	100.615483	37,201.42	-648.92	0.00
	Original Face:	Base	9,397,749.000	102.370567	37,850.34	100.615483	37,201.42	-648.92	0.00
3140A8ST0	FNMA POOL DA7729 FN 01/54 FIXED 6					6.000000	01 Jan 2054		
		Local	3,303,220.300	99.901215	3,299,957.21	99.663316	3,292,098.89	-7,858.32	0.11
	Original Face:	Base	4,303,991.000	99.901215	3,299,957.21	99.663316	3,292,098.89	-7,858.32	0.11
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
		Local	3,325,184.990	104.470782	3,473,846.75	94.169370	3,131,305.76	-342,540.99	0.10
	Original Face:	Base	15,243,777.000	104.470782	3,473,846.75	94.169370	3,131,305.76	-342,540.99	0.10
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.000000	01 Nov 2036		
		Local	485,091.080	100.452606	487,286.63	92.593990	449,165.19	-38,121.44	0.01
	Original Face:	Base	4,744,826.000	100.452606	487,286.63	92.593990	449,165.19	-38,121.44	0.01

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3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
		Local	565,343.010	100.472736	568,015.59	92.380898	522,268.95	-45,746.64	0.02
Original Face:		Base	4,166,154.000	100.472736	568,015.59	92.380898	522,268.95	-45,746.64	0.02
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.500000	01 Apr 2047		
		Local	1,932,480.200	102.120640	1,973,461.15	90.808036	1,754,847.32	-218,613.83	0.06
Original Face:		Base	10,000,000.000	102.120640	1,973,461.15	90.808036	1,754,847.32	-218,613.83	0.06
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.500000	01 May 2047		
		Local	2,868,588.120	106.833963	3,064,626.38	96.034392	2,754,831.16	-309,795.22	0.09
Original Face:		Base	9,938,165.000	106.833963	3,064,626.38	96.034392	2,754,831.16	-309,795.22	0.09
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.500000	01 Apr 2047		
		Local	1,642,970.260	106.827777	1,755,148.61	96.034493	1,577,818.16	-177,330.45	0.05
Original Face:		Base	6,864,195.000	106.827777	1,755,148.61	96.034493	1,577,818.16	-177,330.45	0.05
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
		Local	889,296.620	104.516422	929,461.01	96.340019	856,748.53	-72,712.48	0.03
Original Face:		Base	11,668,342.000	104.516422	929,461.01	96.340019	856,748.53	-72,712.48	0.03
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.000000	01 Nov 2031		
		Local	1,504,787.900	99.895725	1,503,218.78	96.025436	1,444,979.14	-58,239.64	0.05
Original Face:		Base	10,000,000.000	99.895725	1,503,218.78	96.025436	1,444,979.14	-58,239.64	0.05
3140JCL28	FNMA POOL BM7544 FN 06/54 FLOATING VAR					4.337000	01 Jun 2054		
		Local	12,547,627.140	97.757812	12,266,285.81	96.478938	12,105,817.41	-160,468.40	0.40
Original Face:		Base	12,975,347.000	97.757812	12,266,285.81	96.478938	12,105,817.41	-160,468.40	0.40
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	9,163,929.030	105.610955	9,678,112.98	85.338031	7,820,316.60	-1,857,796.38	0.26
Original Face:		Base	12,784,918.000	105.610955	9,678,112.98	85.338031	7,820,316.60	-1,857,796.38	0.26
3140LWXJ1	FNMA POOL BT7880 FN 06/52 FIXED 5					5.000000	01 Jun 2052		
		Local	4,319,534.420	98.514293	4,255,358.80	96.313157	4,160,279.97	-95,078.83	0.14
Original Face:		Base	4,455,713.000	98.514293	4,255,358.80	96.313157	4,160,279.97	-95,078.83	0.14
3140N9NR3	FNMA POOL BX4899 FN 01/53 FIXED 6.5					6.500000	01 Jan 2053		
		Local	10,910,683.600	103.194600	11,259,236.30	103.032353	11,241,534.04	-17,702.26	0.37
Original Face:		Base	11,591,129.000	103.194600	11,259,236.30	103.032353	11,241,534.04	-17,702.26	0.37

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3140NEMK8	FNMA POOL BX9361 FN 03/53 FIXED 4.5					4.500000	01 Mar 2053		
		Local	4,836,558.260	96.483621	4,666,486.52	93.431782	4,518,882.57	-147,603.95	0.15
Original Face:		Base	4,949,005.000	96.483621	4,666,486.52	93.431782	4,518,882.57	-147,603.95	0.15
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
		Local	822,237.900	100.428267	825,759.27	95.771788	787,471.94	-38,287.33	0.03
Original Face:		Base	6,000,000.000	100.428267	825,759.27	95.771788	787,471.94	-38,287.33	0.03
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.500000	01 Aug 2039		
		Local	338,447.930	103.882467	351,588.06	100.765053	341,037.24	-10,550.82	0.01
Original Face:		Base	9,100,000.000	103.882467	351,588.06	100.765053	341,037.24	-10,550.82	0.01
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.000000	01 Mar 2026		
		Local	49,208.340	100.255627	49,334.13	99.160393	48,795.18	-538.95	0.00
Original Face:		Base	7,060,000.000	100.255627	49,334.13	99.160393	48,795.18	-538.95	0.00
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026		
		Local	65,874.300	100.700577	66,335.80	99.156152	65,318.42	-1,017.38	0.00
Original Face:		Base	6,000,000.000	100.700577	66,335.80	99.156152	65,318.42	-1,017.38	0.00
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
		Local	638,516.450	103.291646	659,534.15	95.375774	608,990.01	-50,544.14	0.02
Original Face:		Base	5,000,000.000	103.291646	659,534.15	95.375774	608,990.01	-50,544.14	0.02
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
		Local	1,526,482.860	102.820309	1,569,534.39	89.161410	1,361,033.64	-208,500.75	0.04
Original Face:		Base	7,000,000.000	102.820309	1,569,534.39	89.161410	1,361,033.64	-208,500.75	0.04
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	3,924.270	100.035675	3,925.67	99.569219	3,907.36	-18.31	0.00
Original Face:		Base	7,000,000.000	100.035675	3,925.67	99.569219	3,907.36	-18.31	0.00
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
		Local	345,023.320	103.385052	356,702.54	98.081704	338,404.75	-18,297.79	0.01
Original Face:		Base	6,100,000.000	103.385052	356,702.54	98.081704	338,404.75	-18,297.79	0.01
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
		Local	616,647.760	100.830828	621,771.04	97.396017	600,590.36	-21,180.68	0.02
Original Face:		Base	9,500,000.000	100.830828	621,771.04	97.396017	600,590.36	-21,180.68	0.02

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31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
	571,890.900	Local	101.885854	582,675.93	96.062453	549,372.43	-33,303.50	0.02
Original Face:	5,000,000.000	Base	101.885854	582,675.93	96.062453	549,372.43	-33,303.50	0.02
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	940,373.830	Local	102.667386	965,457.23	97.776811	919,467.54	-45,989.69	0.03
Original Face:	7,899,440.000	Base	102.667386	965,457.23	97.776811	919,467.54	-45,989.69	0.03
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
	1,060,645.760	Local	104.067364	1,103,786.08	98.868126	1,048,640.59	-55,145.49	0.03
Original Face:	8,000,000.000	Base	104.067364	1,103,786.08	98.868126	1,048,640.59	-55,145.49	0.03
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
	1,029,192.060	Local	101.385542	1,043,451.95	96.065852	988,702.12	-54,749.83	0.03
Original Face:	6,000,000.000	Base	101.385542	1,043,451.95	96.065852	988,702.12	-54,749.83	0.03
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
	756,033.100	Local	101.495034	767,336.05	95.618513	722,907.61	-44,428.44	0.02
Original Face:	5,000,000.000	Base	101.495034	767,336.05	95.618513	722,907.61	-44,428.44	0.02
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033		
	497,069.650	Local	102.139561	507,704.76	98.394756	489,090.47	-18,614.29	0.02
Original Face:	5,000,000.000	Base	102.139561	507,704.76	98.394756	489,090.47	-18,614.29	0.02
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				6.976000	01 Feb 2037		
	142,716.550	Local	102.212869	145,874.68	103.001788	147,000.60	1,125.92	0.00
Original Face:	5,000,000.000	Base	102.212869	145,874.68	103.001788	147,000.60	1,125.92	0.00
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
	151,403.180	Local	103.712313	157,023.74	100.301660	151,859.90	-5,163.84	0.00
Original Face:	3,262,241.000	Base	103.712313	157,023.74	100.301660	151,859.90	-5,163.84	0.00
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				6.961000	01 Jan 2037		
	247,069.570	Local	102.202655	252,511.66	103.416454	255,510.59	2,998.93	0.01
Original Face:	6,271,091.000	Base	102.202655	252,511.66	103.416454	255,510.59	2,998.93	0.01
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
	60,240.360	Local	100.516182	60,551.31	99.090656	59,692.57	-858.74	0.00
Original Face:	12,000,000.000	Base	100.516182	60,551.31	99.090656	59,692.57	-858.74	0.00

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31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
	10,000,000.000	Local	99.194206	9,919,420.64	94.397021	9,439,702.10	-479,718.54	0.31
		Base	99.194206	9,919,420.64	94.397021	9,439,702.10	-479,718.54	0.31
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4				4.000000	26 May 2025		
	4,000,000.000	Local	101.255611	4,050,224.42	99.135322	3,965,412.88	-84,811.54	0.13
		Base	101.255611	4,050,224.42	99.135322	3,965,412.88	-84,811.54	0.13
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
	5,000,000.000	Local	99.760088	4,988,004.41	106.452847	5,322,642.35	334,637.94	0.17
		Base	99.760088	4,988,004.41	106.452847	5,322,642.35	334,637.94	0.17
341081GM3	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3				5.300000	01 Apr 2053		
	5,000,000.000	Local	99.513795	4,975,689.77	99.160817	4,958,040.85	-17,648.92	0.16
		Base	99.513795	4,975,689.77	99.160817	4,958,040.85	-17,648.92	0.16
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027		
	4,000,000.000	Local	98.668897	3,946,755.89	96.635950	3,865,438.00	-81,317.89	0.13
Original Face:	4,000,000.000	Base	98.668897	3,946,755.89	96.635950	3,865,438.00	-81,317.89	0.13
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	13,750,000.000	Local	99.930493	13,740,442.84	96.621940	13,285,516.75	-454,926.09	0.43
Original Face:	13,750,000.000	Base	99.930493	13,740,442.84	96.621940	13,285,516.75	-454,926.09	0.43
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,090,000.000	Local	102.208092	6,224,472.79	99.655730	6,069,033.96	-155,438.83	0.20
Original Face:	6,090,000.000	Base	102.208092	6,224,472.79	99.655730	6,069,033.96	-155,438.83	0.20
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
	937,709.860	Local	108.950258	1,021,637.31	103.978265	975,014.44	-46,622.87	0.03
Original Face:	8,707,929.000	Base	108.950258	1,021,637.31	103.978265	975,014.44	-46,622.87	0.03
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
	4,267,089.760	Local	104.808584	4,472,276.36	93.491515	3,989,366.86	-482,909.50	0.13
Original Face:	11,805,572.000	Base	104.808584	4,472,276.36	93.491515	3,989,366.86	-482,909.50	0.13
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
	589,478.100	Local	100.000000	589,478.10	89.221046	525,938.53	-63,539.57	0.02
Original Face:	10,000,000.000	Base	100.000000	589,478.10	89.221046	525,938.53	-63,539.57	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
		Local	6,320,446.290	110.637562	6,992,787.69	93.346711	5,899,928.73	-1,092,858.96	0.19
	Original Face:	Base	9,821,806.000	110.637562	6,992,787.69	93.346711	5,899,928.73	-1,092,858.96	0.19
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3					3.000000	20 Jun 2051		
		Local	11,440,063.010	106.082058	12,135,854.31	87.810795	10,045,610.28	-2,090,244.03	0.33
	Original Face:	Base	12,889,444.000	106.082058	12,135,854.31	87.810795	10,045,610.28	-2,090,244.03	0.33
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5					3.500000	20 Jul 2051		
		Local	8,164,422.500	108.351801	8,846,298.84	90.479358	7,387,117.06	-1,459,181.78	0.24
	Original Face:	Base	10,000,000.000	108.351801	8,846,298.84	90.479358	7,387,117.06	-1,459,181.78	0.24
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3					3.000000	20 May 2051		
		Local	8,067,868.390	105.751940	8,531,927.31	89.772328	7,242,713.27	-1,289,214.04	0.24
	Original Face:	Base	10,204,176.000	105.751940	8,531,927.31	89.772328	7,242,713.27	-1,289,214.04	0.24
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5					3.500000	20 Jun 2051		
		Local	10,068,118.550	108.131365	10,886,794.05	91.034611	9,165,472.56	-1,721,321.49	0.30
	Original Face:	Base	12,373,645.000	108.131365	10,886,794.05	91.034611	9,165,472.56	-1,721,321.49	0.30
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	770,285.280	107.096729	824,950.34	101.515989	781,962.72	-42,987.62	0.03
	Original Face:	Base	6,000,000.000	107.096729	824,950.34	101.515989	781,962.72	-42,987.62	0.03
3618AW5S9	GNMA II POOL CS4457 G2 08/53 FIXED 6					6.000000	20 Aug 2053		
		Local	10,286,056.990	100.357018	10,322,780.07	101.277449	10,417,456.12	94,676.05	0.34
	Original Face:	Base	10,422,298.000	100.357018	10,322,780.07	101.277449	10,417,456.12	94,676.05	0.34
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5					5.000000	20 May 2063		
		Local	3,969,665.900	97.913603	3,886,842.90	96.863012	3,845,137.96	-41,704.94	0.13
	Original Face:	Base	5,000,000.000	97.913603	3,886,842.90	96.863012	3,845,137.96	-41,704.94	0.13
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	1,670,047.910	104.734871	1,749,122.53	93.328347	1,558,628.11	-190,494.42	0.05
	Original Face:	Base	5,682,660.000	104.734871	1,749,122.53	93.328347	1,558,628.11	-190,494.42	0.05
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	517,095.920	104.961927	542,753.84	95.517458	493,916.88	-48,836.96	0.02
	Original Face:	Base	5,271,946.000	104.961927	542,753.84	95.517458	493,916.88	-48,836.96	0.02

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36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	3,329,293.370	104.781543	3,488,484.96	93.325927	3,107,093.90	-381,391.06	0.10
Original Face:		Base	8,934,236.000	104.781543	3,488,484.96	93.325927	3,107,093.90	-381,391.06	0.10
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	71,075.900	100.602637	71,504.23	101.972047	72,477.55	973.32	0.00
Original Face:		Base	7,000,000.000	100.602637	71,504.23	101.972047	72,477.55	973.32	0.00
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	216,445.550	101.147245	218,928.71	99.283987	214,895.77	-4,032.94	0.01
Original Face:		Base	22,821,698.000	101.147245	218,928.71	99.283987	214,895.77	-4,032.94	0.01
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	84,138.150	102.124672	85,925.81	89.728747	75,496.11	-10,429.70	0.00
Original Face:		Base	5,000,000.000	102.124672	85,925.81	89.728747	75,496.11	-10,429.70	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	760,373.570	100.490004	764,099.43	97.215695	739,202.45	-24,896.98	0.02
Original Face:		Base	13,640,889.000	100.490004	764,099.43	97.215695	739,202.45	-24,896.98	0.02
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	473,639.000	106.436068	504,122.73	98.193177	465,081.18	-39,041.55	0.02
Original Face:		Base	5,000,000.000	106.436068	504,122.73	98.193177	465,081.18	-39,041.55	0.02
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	1,333,127.700	105.208735	1,402,566.79	94.887703	1,264,974.25	-137,592.54	0.04
Original Face:		Base	10,000,000.000	105.208735	1,402,566.79	94.887703	1,264,974.25	-137,592.54	0.04
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR					6.926000	20 Mar 2070		
		Local	4,398,549.040	105.879463	4,657,160.09	104.646060	4,602,908.27	-54,251.82	0.15
Original Face:		Base	6,631,731.000	105.879463	4,657,160.09	104.646060	4,602,908.27	-54,251.82	0.15
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR					7.490000	20 Apr 2070		
		Local	5,143,573.910	111.117331	5,715,402.06	106.719610	5,489,202.02	-226,200.04	0.18
Original Face:		Base	10,005,856.000	111.117331	5,715,402.06	106.719610	5,489,202.02	-226,200.04	0.18
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5					3.500000	20 May 2050		
		Local	3,549,498.430	106.099952	3,766,016.12	89.250136	3,167,932.18	-598,083.94	0.10
Original Face:		Base	7,538,423.000	106.099952	3,766,016.12	89.250136	3,167,932.18	-598,083.94	0.10

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3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR					7.418000	20 May 2070		
		Local	4,431,407.000	109.873938	4,868,961.40	104.521890	4,631,790.35	-237,171.05	0.15
Original Face:		Base	10,000,000.000	109.873938	4,868,961.40	104.521890	4,631,790.35	-237,171.05	0.15
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR					7.553000	20 Oct 2070		
		Local	3,924,108.900	108.059342	4,240,366.25	102.984140	4,041,209.80	-199,156.45	0.13
Original Face:		Base	10,000,000.000	108.059342	4,240,366.25	102.984140	4,041,209.80	-199,156.45	0.13
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE					4.539000	20 Jan 2071		
		Local	2,177,908.940	111.772664	2,434,306.85	98.369880	2,142,406.41	-291,900.44	0.07
Original Face:		Base	6,168,892.000	111.772664	2,434,306.85	98.369880	2,142,406.41	-291,900.44	0.07
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE					4.523000	20 Aug 2071		
		Local	3,771,154.400	109.158004	4,116,516.88	98.636380	3,719,730.18	-396,786.70	0.12
Original Face:		Base	10,000,000.000	109.158004	4,116,516.88	98.636380	3,719,730.18	-396,786.70	0.12
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR					6.088000	20 Feb 2072		
		Local	9,892,120.400	107.359494	10,620,130.38	103.151220	10,203,842.88	-416,287.50	0.33
Original Face:		Base	10,000,000.000	107.359494	10,620,130.38	103.151220	10,203,842.88	-416,287.50	0.33
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.529000	20 Oct 2067		
		Local	6,205,914.000	102.194011	6,342,072.42	98.618240	6,120,163.16	-221,909.26	0.20
Original Face:		Base	18,000,000.000	102.194011	6,342,072.42	98.618240	6,120,163.16	-221,909.26	0.20
3622AC2P4	GNMA II POOL 787182 G2 11/73 VARIABLE					4.520000	20 Nov 2073		
		Local	5,289,851.390	96.513809	5,105,437.07	96.945170	5,128,255.42	22,818.35	0.17
Original Face:		Base	5,709,398.000	96.513809	5,105,437.07	96.945170	5,128,255.42	22,818.35	0.17
3622ADFD5	GNMA II POOL 787464 G2 06/54 FLOATING VAR					4.010000	20 Jun 2054		
		Local	13,237,742.570	97.060380	12,848,603.20	97.152365	12,860,779.98	12,176.78	0.42
Original Face:		Base	13,363,186.000	97.060380	12,848,603.20	97.152365	12,860,779.98	12,176.78	0.42
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	67,829.590	100.577167	68,221.08	101.972712	69,167.67	946.59	0.00
Original Face:		Base	7,322,535.000	100.577167	68,221.08	101.972712	69,167.67	946.59	0.00
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	342,001.790	103.957804	355,537.55	100.460756	343,577.58	-11,959.97	0.01
Original Face:		Base	8,800,000.000	103.957804	355,537.55	100.460756	343,577.58	-11,959.97	0.01

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369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5					3.500000	15 May 2025		
		Local	10,000,000.000	99.061460	9,906,145.96	99.437374	9,943,737.40	37,591.44	0.33
		Base		99.061460	9,906,145.96	99.437374	9,943,737.40	37,591.44	0.33
373334KS9	GEORGIA POWER CO SR UNSECURED 05/28 4.65					4.650000	16 May 2028		
		Local	5,000,000.000	99.908368	4,995,418.38	100.098614	5,004,930.70	9,512.32	0.16
		Base		99.908368	4,995,418.38	100.098614	5,004,930.70	9,512.32	0.16
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					5.802211	10 Sep 2027		
		Local	10,000,000.000	99.770481	9,977,048.08	100.142867	10,014,286.70	37,238.62	0.33
		Base		99.770481	9,977,048.08	100.142867	10,014,286.70	37,238.62	0.33
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4					1.400000	16 Jun 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	94.408991	9,440,899.10	-559,100.90	0.31
		Base		100.000000	10,000,000.00	94.408991	9,440,899.10	-559,100.90	0.31
38150AHL2	GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45					1.450000	28 Aug 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	93.093946	9,309,394.60	-690,605.40	0.30
		Base		100.000000	10,000,000.00	93.093946	9,309,394.60	-690,605.40	0.30
38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5					5.000000	30 Jun 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	97.781199	9,778,119.90	-221,880.10	0.32
		Base		100.000000	10,000,000.00	97.781199	9,778,119.90	-221,880.10	0.32
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.500000	16 Apr 2042		
		Local	310,664.830	105.116694	326,560.60	94.492530	293,555.06	-33,005.54	0.01
Original Face:		Base	2,500,000.000	105.116694	326,560.60	94.492530	293,555.06	-33,005.54	0.01
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
		Local	2,161,135.200	104.954477	2,268,208.15	93.178700	2,013,717.68	-254,490.47	0.07
Original Face:		Base	8,000,000.000	104.954477	2,268,208.15	93.178700	2,013,717.68	-254,490.47	0.07
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					6.521670	20 Apr 2067		
		Local	4,400,433.800	103.219398	4,542,101.27	100.832920	4,437,085.89	-105,015.38	0.15
Original Face:		Base	10,000,000.000	103.219398	4,542,101.27	100.832920	4,437,085.89	-105,015.38	0.15
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
		Local	161,830.400	102.712346	166,219.80	94.565600	153,035.89	-13,183.91	0.01
Original Face:		Base	10,000,000.000	102.712346	166,219.80	94.565600	153,035.89	-13,183.91	0.01

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38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					6.508820	20 Dec 2066		
		Local	4,865,475.300	100.926068	4,910,532.92	100.059930	4,868,391.18	-42,141.74	0.16
Original Face:		Base	10,000,000.000	100.926068	4,910,532.92	100.059930	4,868,391.18	-42,141.74	0.16
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.662480	20 Aug 2034		
		Local	310,278.100	104.862680	325,365.93	101.417860	314,677.41	-10,688.52	0.01
Original Face:		Base	5,000,000.000	104.862680	325,365.93	101.417860	314,677.41	-10,688.52	0.01
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.856040	20 Apr 2037		
		Local	632,687.900	106.037299	670,885.16	102.137600	646,212.24	-24,672.92	0.02
Original Face:		Base	10,000,000.000	106.037299	670,885.16	102.137600	646,212.24	-24,672.92	0.02
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
		Local	48,107.280	100.748681	48,467.45	98.593240	47,430.53	-1,036.92	0.00
Original Face:		Base	6,500,000.000	100.748681	48,467.45	98.593240	47,430.53	-1,036.92	0.00
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	4,035,260.770	96.807672	3,906,442.03	93.009940	3,753,193.62	-153,248.41	0.12
Original Face:		Base	5,429,000.000	96.807672	3,906,442.03	93.009940	3,753,193.62	-153,248.41	0.12
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	1,164,112.110	101.275766	1,178,963.46	95.987170	1,117,398.27	-61,565.19	0.04
Original Face:		Base	3,000,000.000	101.275766	1,178,963.46	95.987170	1,117,398.27	-61,565.19	0.04
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA					2.600000	16 Aug 2034		
		Local	1,258,290.520	95.871393	1,206,340.65	87.331680	1,098,886.25	-107,454.40	0.04
Original Face:		Base	2,000,000.000	95.871393	1,206,340.65	87.331680	1,098,886.25	-107,454.40	0.04
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.044620	20 Nov 2042		
		Local	1,062,708.980	111.001039	1,179,618.01	98.952530	1,051,577.42	-128,040.59	0.03
Original Face:		Base	5,010,613.000	111.001039	1,179,618.01	98.952530	1,051,577.42	-128,040.59	0.03
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	3,039,451.220	101.232421	3,076,910.05	95.785598	2,911,356.53	-165,553.52	0.10
Original Face:		Base	6,068,715.000	101.232421	3,076,910.05	95.785598	2,911,356.53	-165,553.52	0.10
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	2,876,254.440	101.748647	2,926,549.98	97.958446	2,817,534.15	-109,015.83	0.09
Original Face:		Base	23,575,000.000	101.748647	2,926,549.98	97.958446	2,817,534.15	-109,015.83	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA					2.500000	20 Jul 2069		
		Local	2,343,344.570	102.220775	2,395,384.97	97.998420	2,296,440.65	-98,944.32	0.08
Original Face:		Base	19,739,472.000	102.220775	2,395,384.97	97.998420	2,296,440.65	-98,944.32	0.08
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					6.309830	20 Aug 2069		
		Local	5,064,927.400	102.492636	5,191,177.61	100.623370	5,096,500.64	-94,676.97	0.17
Original Face:		Base	10,000,000.000	102.492636	5,191,177.61	100.623370	5,096,500.64	-94,676.97	0.17
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA					2.250000	20 Jul 2069		
		Local	1,340,976.700	101.854172	1,365,840.71	97.973280	1,313,798.86	-52,041.85	0.04
Original Face:		Base	10,000,000.000	101.854172	1,365,840.71	97.973280	1,313,798.86	-52,041.85	0.04
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
		Local	2,499,331.670	100.245556	2,505,468.94	97.446720	2,435,516.73	-69,952.21	0.08
Original Face:		Base	11,000,000.000	100.245556	2,505,468.94	97.446720	2,435,516.73	-69,952.21	0.08
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB					3.430630	20 Jul 2070		
		Local	13,829,151.960	116.139451	16,061,101.14	84.711355	11,714,862.01	-4,346,239.13	0.38
Original Face:		Base	13,083,197.000	116.139451	16,061,101.14	84.711355	11,714,862.01	-4,346,239.13	0.38
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					6.309830	20 Aug 2070		
		Local	3,069,041.650	103.454696	3,175,067.71	101.135220	3,103,882.02	-71,185.69	0.10
Original Face:		Base	5,000,000.000	103.454696	3,175,067.71	101.135220	3,103,882.02	-71,185.69	0.10
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					6.459830	20 Aug 2070		
		Local	3,070,311.400	104.412896	3,205,801.06	101.662050	3,121,341.51	-84,459.55	0.10
Original Face:		Base	5,000,000.000	104.412896	3,205,801.06	101.662050	3,121,341.51	-84,459.55	0.10
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF					6.359830	20 Sep 2070		
		Local	6,522,902.400	104.184469	6,795,851.21	100.776980	6,573,584.05	-222,267.16	0.22
Original Face:		Base	10,000,000.000	104.184469	6,795,851.21	100.776980	6,573,584.05	-222,267.16	0.22
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA					5.615330	20 Jun 2048		
		Local	2,098,900.500	105.497453	2,214,286.56	100.248610	2,104,118.58	-110,167.98	0.07
Original Face:		Base	10,000,000.000	105.497453	2,214,286.56	100.248610	2,104,118.58	-110,167.98	0.07
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA					4.496850	20 Feb 2049		
		Local	2,039,626.100	103.962584	2,120,448.00	95.008680	1,937,821.83	-182,626.17	0.06
Original Face:		Base	10,000,000.000	103.962584	2,120,448.00	95.008680	1,937,821.83	-182,626.17	0.06

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38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE					3.000000	20 Aug 2049		
		Local	715,848.900	101.586866	727,208.46	88.297880	632,079.40	-95,129.06	0.02
Original Face:		Base	10,000,000.000	101.586866	727,208.46	88.297880	632,079.40	-95,129.06	0.02
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					5.960700	20 Jun 2034		
		Local	321,401.780	103.275088	331,927.97	101.796810	327,176.76	-4,751.21	0.01
Original Face:		Base	6,317,173.000	103.275088	331,927.97	101.796810	327,176.76	-4,751.21	0.01
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA					4.712510	20 Dec 2041		
		Local	944,132.630	103.965901	981,576.00	98.826840	933,056.44	-48,519.56	0.03
Original Face:		Base	11,457,930.000	103.965901	981,576.00	98.826840	933,056.44	-48,519.56	0.03
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT					5.485330	20 Jan 2050		
		Local	3,098,075.360	111.704610	3,460,692.99	100.505160	3,113,725.60	-346,967.39	0.10
Original Face:		Base	8,141,884.000	111.704610	3,460,692.99	100.505160	3,113,725.60	-346,967.39	0.10
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE					1.500000	20 Apr 2051		
		Local	4,716,126.500	100.293177	4,729,953.10	79.000950	3,725,784.74	-1,004,168.36	0.12
Original Face:		Base	10,000,000.000	100.293177	4,729,953.10	79.000950	3,725,784.74	-1,004,168.36	0.12
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE					2.000000	20 May 2051		
		Local	5,225,034.500	102.379944	5,349,387.39	81.916400	4,280,160.16	-1,069,227.23	0.14
Original Face:		Base	10,000,000.000	102.379944	5,349,387.39	81.916400	4,280,160.16	-1,069,227.23	0.14
38383HGM5	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 207 BT					7.000000	20 Dec 2062		
		Local	5,328,551.700	104.702124	5,579,106.82	105.175600	5,604,336.22	25,229.40	0.18
Original Face:		Base	10,000,000.000	104.702124	5,579,106.82	105.175600	5,604,336.22	25,229.40	0.18
38383WQ82	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 47 AQ					5.000000	20 Jun 2048		
		Local	8,330,684.700	99.107028	8,256,294.02	100.088590	8,338,064.85	81,770.83	0.27
Original Face:		Base	10,000,000.000	99.107028	8,256,294.02	100.088590	8,338,064.85	81,770.83	0.27
38383X3N2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 55 PT					5.500000	20 Apr 2063		
		Local	6,689,904.260	100.679887	6,735,388.08	99.352580	6,646,592.48	-88,795.60	0.22
Original Face:		Base	9,550,638.000	100.679887	6,735,388.08	99.352580	6,646,592.48	-88,795.60	0.22
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	9,699,025.400	102.739928	9,964,771.67	101.866110	9,880,019.88	-84,751.79	0.32
Original Face:		Base	20,000,000.000	102.739928	9,964,771.67	101.866110	9,880,019.88	-84,751.79	0.32

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38383YMW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 159 DB					4.500000	20 Dec 2047		
		Local	4,936,759.080	97.929449	4,834,540.95	98.703590	4,872,758.44	38,217.49	0.16
Original Face:		Base	6,000,000.000	97.929449	4,834,540.95	98.703590	4,872,758.44	38,217.49	0.16
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA					4.500000	20 Oct 2048		
		Local	3,966,408.250	98.266484	3,897,649.91	99.177710	3,933,792.87	36,142.96	0.13
Original Face:		Base	5,000,000.000	98.266484	3,897,649.91	99.177710	3,933,792.87	36,142.96	0.13
38384ABL6	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 63 B					6.000000	20 Dec 2049		
		Local	7,288,206.700	101.403733	7,390,513.64	100.960450	7,358,206.28	-32,307.36	0.24
Original Face:		Base	10,000,000.000	101.403733	7,390,513.64	100.960450	7,358,206.28	-32,307.36	0.24
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA					6.000000	20 Feb 2050		
		Local	7,320,380.800	100.603783	7,364,580.05	100.967900	7,391,234.77	26,654.72	0.24
Original Face:		Base	10,000,000.000	100.603783	7,364,580.05	100.967900	7,391,234.77	26,654.72	0.24
38384AJ20	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 KA					5.500000	20 Jun 2042		
		Local	7,181,616.600	99.880000	7,172,998.64	100.349850	7,206,741.49	33,742.85	0.24
Original Face:		Base	10,000,000.000	99.880000	7,172,998.64	100.349850	7,206,741.49	33,742.85	0.24
38384AP31	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 82 MC					5.500000	20 Jul 2048		
		Local	8,935,944.100	99.832596	8,920,985.01	101.286770	9,050,929.15	129,944.14	0.30
Original Face:		Base	10,000,000.000	99.832596	8,920,985.01	101.286770	9,050,929.15	129,944.14	0.30
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	7,530,061.100	99.609893	7,500,685.79	100.422610	7,561,883.89	61,198.10	0.25
Original Face:		Base	10,000,000.000	99.609893	7,500,685.79	100.422610	7,561,883.89	61,198.10	0.25
38384BBV2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 AT					4.000000	20 Jun 2063		
		Local	10,032,336.470	93.812004	9,411,535.92	92.704630	9,300,440.40	-111,095.52	0.30
Original Face:		Base	10,966,749.000	93.812004	9,411,535.92	92.704630	9,300,440.40	-111,095.52	0.30
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA					6.000000	20 Nov 2049		
		Local	14,512,336.400	99.854578	14,491,232.26	100.948160	14,649,936.57	158,704.31	0.48
Original Face:		Base	20,000,000.000	99.854578	14,491,232.26	100.948160	14,649,936.57	158,704.31	0.48
38384BXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 VB					6.000000	20 May 2034		
		Local	4,571,903.900	101.607368	4,645,391.20	102.176790	4,671,424.65	26,033.45	0.15
Original Face:		Base	5,000,000.000	101.607368	4,645,391.20	102.176790	4,671,424.65	26,033.45	0.15

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38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA					6.000000	20 Nov 2049		
		Local	7,254,362.600	99.977016	7,252,695.25	100.934860	7,322,180.73	69,485.48	0.24
Original Face:		Base	10,000,000.000	99.977016	7,252,695.25	100.934860	7,322,180.73	69,485.48	0.24
38384DPU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 148 LC					6.000000	20 Sep 2049		
		Local	3,109,474.800	99.489232	3,093,592.59	101.430530	3,153,956.77	60,364.18	0.10
Original Face:		Base	10,000,000.000	99.489232	3,093,592.59	101.430530	3,153,956.77	60,364.18	0.10
38384DQQ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 147 BD					6.000000	20 Mar 2051		
		Local	8,473,506.540	99.815339	8,457,859.26	101.113290	8,567,841.24	109,981.98	0.28
Original Face:		Base	10,394,000.000	99.815339	8,457,859.26	101.113290	8,567,841.24	109,981.98	0.28
38384DZ42	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 170 QV					6.500000	20 Aug 2034		
		Local	7,531,570.740	102.222745	7,698,978.36	101.241780	7,625,096.28	-73,882.08	0.25
Original Face:		Base	8,020,882.000	102.222745	7,698,978.36	101.241780	7,625,096.28	-73,882.08	0.25
38384DZ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 170 QB					6.500000	20 Dec 2049		
		Local	537,035.920	101.062650	542,742.73	100.262530	538,445.80	-4,296.93	0.02
Original Face:		Base	4,199,126.000	101.062650	542,742.73	100.262530	538,445.80	-4,296.93	0.02
38384E4Z5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 136 PA					7.000000	20 Jun 2053		
		Local	3,605,946.600	101.472334	3,659,038.19	102.166420	3,684,066.55	25,028.36	0.12
Original Face:		Base	10,000,000.000	101.472334	3,659,038.19	102.166420	3,684,066.55	25,028.36	0.12
38384EJU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 134 BA					6.000000	20 Sep 2045		
		Local	6,849,038.100	99.836229	6,837,821.36	100.403180	6,876,652.05	38,830.69	0.23
Original Face:		Base	10,000,000.000	99.836229	6,837,821.36	100.403180	6,876,652.05	38,830.69	0.23
38384EL29	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 LA					6.500000	20 Apr 2050		
		Local	1,235,941.400	100.922144	1,247,338.56	100.232480	1,238,814.72	-8,523.84	0.04
Original Face:		Base	10,000,000.000	100.922144	1,247,338.56	100.232480	1,238,814.72	-8,523.84	0.04
38384EL52	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 JZ					6.000000	20 Sep 2053		
		Local	3,201,194.390	99.970981	3,200,265.44	102.489460	3,280,886.84	80,621.40	0.11
Original Face:		Base	3,000,221.000	99.970981	3,200,265.44	102.489460	3,280,886.84	80,621.40	0.11
38384GNL0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 187 CD					6.000000	20 Apr 2049		
		Local	6,717,216.510	100.870323	6,775,678.02	100.681790	6,763,013.82	-12,664.20	0.22
Original Face:		Base	9,000,000.000	100.870323	6,775,678.02	100.681790	6,763,013.82	-12,664.20	0.22

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38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA					5.000000	20 Jun 2044		
		Local	7,853,037.900	98.749542	7,754,838.94	100.100630	7,860,940.41	106,101.47	0.26
	Original Face:	Base	10,000,000.000	98.749542	7,754,838.94	100.100630	7,860,940.41	106,101.47	0.26
38384HJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 183 XD					4.500000	20 Dec 2053		
		Local	9,255,819.100	97.192298	8,995,943.29	97.711980	9,044,044.11	48,100.82	0.30
	Original Face:	Base	10,000,000.000	97.192298	8,995,943.29	97.711980	9,044,044.11	48,100.82	0.30
38384HSD1	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 5 MH					5.500000	20 Oct 2048		
		Local	7,852,951.800	99.969199	7,850,532.98	100.343760	7,879,947.11	29,414.13	0.26
	Original Face:	Base	10,000,000.000	99.969199	7,850,532.98	100.343760	7,879,947.11	29,414.13	0.26
38384JH98	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 22 HA					5.000000	20 Feb 2039		
		Local	3,937,328.800	99.199618	3,905,815.12	99.695470	3,925,338.45	19,523.33	0.13
	Original Face:	Base	5,000,000.000	99.199618	3,905,815.12	99.695470	3,925,338.45	19,523.33	0.13
38384KYJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 51 PC					5.000000	20 Jul 2053		
		Local	6,731,429.850	99.781391	6,716,714.37	98.488980	6,629,716.60	-86,997.77	0.22
	Original Face:	Base	6,853,948.000	99.781391	6,716,714.37	98.488980	6,629,716.60	-86,997.77	0.22
38384PPX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 97 D					4.500000	20 Dec 2050		
		Local	4,943,063.560	99.544104	4,920,528.34	98.592980	4,873,513.67	-47,014.67	0.16
	Original Face:	Base	5,000,000.000	99.544104	4,920,528.34	98.592980	4,873,513.67	-47,014.67	0.16
38384Q4H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 117 CD					5.000000	20 Jan 2052		
		Local	8,257,685.030	99.782014	8,239,684.41	98.579000	8,140,343.33	-99,341.08	0.27
	Original Face:	Base	8,288,360.000	99.782014	8,239,684.41	98.579000	8,140,343.33	-99,341.08	0.27
38384UQY8	GOVERNMENT NATIONAL MORTGAGE 12/51 5					5.000000	20 Dec 2051		
		Local	4,951,779.800	99.672862	4,935,580.64	98.987660	4,901,650.95	-33,929.69	0.16
	Original Face:	Base	5,000,000.000	99.672862	4,935,580.64	98.987660	4,901,650.95	-33,929.69	0.16
38384VMF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 125 D					4.500000	20 Dec 2051		
		Local	4,943,150.450	99.407571	4,913,865.77	97.773530	4,833,092.69	-80,773.08	0.16
	Original Face:	Base	4,974,099.000	99.407571	4,913,865.77	97.773530	4,833,092.69	-80,773.08	0.16
38384WAN5	GOVERNMENT NATIONAL MORTGAGE 07/50 5					5.000000	20 Jul 2050		
		Local	9,964,647.810	100.000000	9,964,647.81	98.561240	9,821,280.44	-143,367.37	0.32
	Original Face:	Base	10,000,000.000	100.000000	9,964,647.81	98.561240	9,821,280.44	-143,367.37	0.32

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38384WEC5	GOVERNMENT NATIONAL MORTGAGE 07/53 4				4.000000	20 Jul 2053		
	9,813,467.610	Local	98.362012	9,652,724.18	97.533750	9,571,442.97	-81,281.21	0.31
Original Face:	10,000,000.000	Base	98.362012	9,652,724.18	97.533750	9,571,442.97	-81,281.21	0.31
41284VAC6	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/28 6.5				6.500000	10 Mar 2028		
	20,000,000.000	Local	99.774809	19,954,961.79	102.641892	20,528,378.40	573,416.61	0.67
		Base	99.774809	19,954,961.79	102.641892	20,528,378.40	573,416.61	0.67
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
	5,000,000.000	Local	99.976178	4,998,808.90	98.972762	4,948,638.10	-50,170.80	0.16
		Base	99.976178	4,998,808.90	98.972762	4,948,638.10	-50,170.80	0.16
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
	4,000,000.000	Local	99.999346	3,999,973.84	99.879521	3,995,180.84	-4,793.00	0.13
		Base	99.999346	3,999,973.84	99.879521	3,995,180.84	-4,793.00	0.13
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25				4.250000	15 Jan 2029		
	15,000,000.000	Local	99.825687	14,973,852.98	99.302498	14,895,374.70	-78,478.28	0.49
		Base	99.825687	14,973,852.98	99.302498	14,895,374.70	-78,478.28	0.49
438516CM6	HONEYWELL INTERNATIONAL SR UNSECURED 01/34 4.5				4.500000	15 Jan 2034		
	10,000,000.000	Local	99.217781	9,921,778.11	97.311308	9,731,130.80	-190,647.31	0.32
		Base	99.217781	9,921,778.11	97.311308	9,731,130.80	-190,647.31	0.32
458140CN8	INTEL CORP SR UNSECURED 02/31 5				5.000000	21 Feb 2031		
	5,000,000.000	Local	99.664065	4,983,203.23	99.068838	4,953,441.90	-29,761.33	0.16
		Base	99.664065	4,983,203.23	99.068838	4,953,441.90	-29,761.33	0.16
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
	10,000,000.000	Local	106.759600	10,675,960.00	105.730758	10,573,075.80	-102,884.20	0.35
		Base	106.759600	10,675,960.00	105.730758	10,573,075.80	-102,884.20	0.35
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038		
	5,000,000.000	Local	99.479073	4,973,953.64	111.997350	5,599,867.50	625,913.86	0.18
		Base	99.479073	4,973,953.64	111.997350	5,599,867.50	625,913.86	0.18
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.582210	10 Dec 2025		
	10,000,000.000	Local	100.005374	10,000,537.38	100.044500	10,004,450.00	3,912.62	0.33
		Base	100.005374	10,000,537.38	100.044500	10,004,450.00	3,912.62	0.33

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478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	98.960570	4,948,028.49	103.776179	5,188,808.95	240,780.46	0.17
		Base		98.960570	4,948,028.49	103.776179	5,188,808.95	240,780.46	0.17
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
		Local	10,000,000.000	99.972567	9,997,256.65	91.414919	9,141,491.90	-855,764.75	0.30
		Base		99.972567	9,997,256.65	91.414919	9,141,491.90	-855,764.75	0.30
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	7,500,000.000	99.474057	7,460,554.26	68.775927	5,158,194.53	-2,302,359.73	0.17
		Base		99.474057	7,460,554.26	68.775927	5,158,194.53	-2,302,359.73	0.17
487836BP2	KELLANOVA SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
		Local	5,000,000.000	99.985405	4,999,270.25	97.986886	4,899,344.30	-99,925.95	0.16
		Base		99.985405	4,999,270.25	97.986886	4,899,344.30	-99,925.95	0.16
487836BZ0	KELLANOVA SR UNSECURED 03/33 5.25					5.250000	01 Mar 2033		
		Local	1,000,000.000	99.846537	998,465.37	101.234237	1,012,342.37	13,877.00	0.03
		Base		99.846537	998,465.37	101.234237	1,012,342.37	13,877.00	0.03
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	10,000,000.000	99.867870	9,986,787.01	93.909635	9,390,963.50	-595,823.51	0.31
		Base		99.867870	9,986,787.01	93.909635	9,390,963.50	-595,823.51	0.31
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
		Local	10,000,000.000	99.892837	9,989,283.71	102.419421	10,241,942.10	252,658.39	0.34
		Base		99.892837	9,989,283.71	102.419421	10,241,942.10	252,658.39	0.34
49327M3H5	KEY BANK NA SR UNSECURED 01/33 5					5.000000	26 Jan 2033		
		Local	5,000,000.000	99.586670	4,979,333.48	96.519796	4,825,989.80	-153,343.68	0.16
		Base		99.586670	4,979,333.48	96.519796	4,825,989.80	-153,343.68	0.16
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875					2.875000	07 Feb 2050		
		Local	4,000,000.000	99.730491	3,989,219.63	68.368845	2,734,753.80	-1,254,465.83	0.09
		Base		99.730491	3,989,219.63	68.368845	2,734,753.80	-1,254,465.83	0.09
494553AE0	KINDER MORGAN INC SR UNSECURED 02/34 5.4					5.400000	01 Feb 2034		
		Local	15,000,000.000	99.705138	14,955,770.70	99.700366	14,955,054.90	-715.80	0.49
		Base		99.705138	14,955,770.70	99.700366	14,955,054.90	-715.80	0.49

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532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	15,000,000.000	98.949268	14,842,390.16	59.162736	8,874,410.40	-5,967,979.76	0.29
		Base		98.949268	14,842,390.16	59.162736	8,874,410.40	-5,967,979.76	0.29
539830CA5	LOCKHEED MARTIN CORP SR UNSECURED 02/34 4.75					4.750000	15 Feb 2034		
		Local	10,000,000.000	99.708792	9,970,879.17	98.838085	9,883,808.50	-87,070.67	0.32
		Base		99.708792	9,970,879.17	98.838085	9,883,808.50	-87,070.67	0.32
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3					1.300000	15 Apr 2028		
		Local	5,000,000.000	99.967229	4,998,361.43	89.356083	4,467,804.15	-530,557.28	0.15
		Base		99.967229	4,998,361.43	89.356083	4,467,804.15	-530,557.28	0.15
579780AT4	MCCORMICK + CO SR UNSECURED 04/33 4.95					4.950000	15 Apr 2033		
		Local	5,000,000.000	99.944081	4,997,204.06	99.386203	4,969,310.15	-27,893.91	0.16
		Base		99.944081	4,997,204.06	99.386203	4,969,310.15	-27,893.91	0.16
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
		Local	5,000,000.000	99.792136	4,989,606.82	109.409263	5,470,463.15	480,856.33	0.18
		Base		99.792136	4,989,606.82	109.409263	5,470,463.15	480,856.33	0.18
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
		Local	5,000,000.000	105.322723	5,266,136.14	97.329570	4,866,478.50	-399,657.64	0.16
		Base		105.322723	5,266,136.14	97.329570	4,866,478.50	-399,657.64	0.16
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3					0.460000	15 Jun 2026		
		Local	3,169,832.500	99.217700	3,145,034.91	98.999960	3,138,132.91	-6,902.00	0.10
Original Face:		Base	18,150,000.000	99.217700	3,145,034.91	98.999960	3,138,132.91	-6,902.00	0.10
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		Local	10,000,000.000	107.274524	10,727,452.41	104.241936	10,424,193.60	-303,258.81	0.34
		Base		107.274524	10,727,452.41	104.241936	10,424,193.60	-303,258.81	0.34
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875					1.875000	15 Oct 2032		
		Local	16,500,000.000	99.844245	16,474,300.38	81.316237	13,417,179.11	-3,057,121.27	0.44
		Base		99.844245	16,474,300.38	81.316237	13,417,179.11	-3,057,121.27	0.44
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
		Local	10,000,000.000	99.949199	9,994,919.90	96.396127	9,639,612.70	-355,307.20	0.32
		Base		99.949199	9,994,919.90	96.396127	9,639,612.70	-355,307.20	0.32

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63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05					5.050000	15 Sep 2028		
		Local	15,000,000.000	99.990983	14,998,647.52	101.448159	15,217,223.85	218,576.33	0.50
		Base		99.990983	14,998,647.52	101.448159	15,217,223.85	218,576.33	0.50
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.800141	4,990,007.07	91.042880	4,552,144.00	-437,863.07	0.15
		Base		99.800141	4,990,007.07	91.042880	4,552,144.00	-437,863.07	0.15
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6					3.600000	01 May 2030		
		Local	7,000,000.000	99.798206	6,985,874.43	93.708649	6,559,605.43	-426,269.00	0.21
		Base		99.798206	6,985,874.43	93.708649	6,559,605.43	-426,269.00	0.21
65473PAP0	NISOURCE INC SR UNSECURED 06/33 5.4					5.400000	30 Jun 2033		
		Local	5,000,000.000	99.667632	4,983,381.61	101.061857	5,053,092.85	69,711.24	0.17
		Base		99.667632	4,983,381.61	101.061857	5,053,092.85	69,711.24	0.17
65480WAD3	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A3					4.910000	15 Nov 2027		
		Local	9,190,000.000	99.646913	9,157,551.35	100.275110	9,215,282.61	57,731.26	0.30
Original Face:		Base	9,190,000.000	99.646913	9,157,551.35	100.275110	9,215,282.61	57,731.26	0.30
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		Local	5,000,000.000	99.960545	4,998,027.27	96.517878	4,825,893.90	-172,133.37	0.16
		Base		99.960545	4,998,027.27	96.517878	4,825,893.90	-172,133.37	0.16
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	5,000,000.000	99.791716	4,989,585.79	86.786574	4,339,328.70	-650,257.09	0.14
		Base		99.791716	4,989,585.79	86.786574	4,339,328.70	-650,257.09	0.14
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	5,000,000.000	99.914173	4,995,708.66	99.072697	4,953,634.85	-42,073.81	0.16
		Base		99.914173	4,995,708.66	99.072697	4,953,634.85	-42,073.81	0.16
665859AX2	NORTHERN TRUST CORP SUBORDINATED 11/32 6.125					6.125000	02 Nov 2032		
		Local	10,000,000.000	99.700626	9,970,062.60	107.494247	10,749,424.70	779,362.10	0.35
		Base		99.700626	9,970,062.60	107.494247	10,749,424.70	779,362.10	0.35
677415CV1	OHIO POWER COMPANY SR UNSECURED 06/33 5					5.000000	01 Jun 2033		
		Local	5,000,000.000	99.583458	4,979,172.92	98.683597	4,934,179.85	-44,993.07	0.16
		Base		99.583458	4,979,172.92	98.683597	4,934,179.85	-44,993.07	0.16

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68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	10,000,000.000	99.986627	9,998,662.72	95.795922	9,579,592.20	-419,070.52	0.31
		Base		99.986627	9,998,662.72	95.795922	9,579,592.20	-419,070.52	0.31
6944PL2M0	PACIFIC LIFE GF II SR SECURED 144A 03/25 VAR					5.655248	30 Mar 2025		
		Local	15,000,000.000	100.004056	15,000,608.36	100.207712	15,031,156.80	30,548.44	0.49
		Base		100.004056	15,000,608.36	100.207712	15,031,156.80	30,548.44	0.49
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	105.934961	5,296,748.04	91.264266	4,563,213.30	-733,534.74	0.15
		Base		105.934961	5,296,748.04	91.264266	4,563,213.30	-733,534.74	0.15
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	106.591285	3,197,738.54	106.441378	3,193,241.34	-4,497.20	0.10
		Base		106.591285	3,197,738.54	106.441378	3,193,241.34	-4,497.20	0.10
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	20,000,000.000	99.825973	19,965,194.52	85.505853	17,101,170.60	-2,864,023.92	0.56
		Base		99.825973	19,965,194.52	85.505853	17,101,170.60	-2,864,023.92	0.56
73328NAF8	PORSCHE INNOVATIVE LEASE OWNER PILOT 2024 2A A4 144A					4.260000	20 Sep 2030		
		Local	5,000,000.000	99.993485	4,999,674.25	98.919780	4,945,989.00	-53,685.25	0.16
Original Face:		Base	5,000,000.000	99.993485	4,999,674.25	98.919780	4,945,989.00	-53,685.25	0.16
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	7,500,000.000	99.988509	7,499,138.20	95.532436	7,164,932.70	-334,205.50	0.23
		Base		99.988509	7,499,138.20	95.532436	7,164,932.70	-334,205.50	0.23
744448CY5	PUBLIC SERVICE COLORADO 1ST MORTGAGE 04/53 5.25					5.250000	01 Apr 2053		
		Local	5,000,000.000	99.313925	4,965,696.24	95.663031	4,783,151.55	-182,544.69	0.16
		Base		99.313925	4,965,696.24	95.663031	4,783,151.55	-182,544.69	0.16
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	15,000,000.000	99.928381	14,989,257.13	87.215148	13,082,272.20	-1,906,984.93	0.43
		Base		99.928381	14,989,257.13	87.215148	13,082,272.20	-1,906,984.93	0.43
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR					5.125047	18 Nov 2027		
		Local	7,500,000.000	100.000000	7,500,000.00	98.137774	7,360,333.05	-139,666.95	0.24
		Base		100.000000	7,500,000.00	98.137774	7,360,333.05	-139,666.95	0.24

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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	99.622335	14,943,350.25	-56,649.75	0.49
		Base		100.000000	15,000,000.00	99.622335	14,943,350.25	-56,649.75	0.49
78014RKV1	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					4.857000	14 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.022944	10,002,294.40	2,294.40	0.33
		Base		100.000000	10,000,000.00	100.022944	10,002,294.40	2,294.40	0.33
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
		Local	10,000,000.000	99.952175	9,995,217.49	95.618804	9,561,880.40	-433,337.09	0.31
		Base		99.952175	9,995,217.49	95.618804	9,561,880.40	-433,337.09	0.31
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					6.083406	03 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.825087	5,041,254.35	41,254.35	0.17
		Base		100.000000	5,000,000.00	100.825087	5,041,254.35	41,254.35	0.17
808513CG8	CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875					5.875000	24 Aug 2026		
		Local	12,000,000.000	99.947556	11,993,706.74	102.069921	12,248,390.52	254,683.78	0.40
		Base		99.947556	11,993,706.74	102.069921	12,248,390.52	254,683.78	0.40
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	106.185285	15,927,792.75	927,792.75	0.52
		Base		100.000000	15,000,000.00	106.185285	15,927,792.75	927,792.75	0.52
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25					4.250000	08 Aug 2025		
		Local	7,000,000.000	99.997044	6,999,793.10	99.665825	6,976,607.75	-23,185.35	0.23
		Base		99.997044	6,999,793.10	99.665825	6,976,607.75	-23,185.35	0.23
83164M6H7	SBA POOL 510772 SBA 03/46 FLOATING VAR					6.575000	25 Mar 2046		
		Local	2,292,928.810	103.185475	2,365,969.49	105.386099	2,416,428.23	50,458.74	0.08
Original Face:		Base	6,137,472.000	103.185475	2,365,969.49	105.386099	2,416,428.23	50,458.74	0.08
83164M6Y0	SBA POOL 510787 SBA 04/46 FLOATING VAR					6.575000	25 Apr 2046		
		Local	4,372,912.260	103.186014	4,512,233.84	105.226335	4,601,455.30	89,221.46	0.15
Original Face:		Base	8,000,000.000	103.186014	4,512,233.84	105.226335	4,601,455.30	89,221.46	0.15
83164NA49	SBA POOL 510827 SBA 02/32 FLOATING VAR					8.325000	25 Feb 2032		
		Local	5,539,004.850	105.400561	5,838,142.19	105.444828	5,840,594.14	2,451.95	0.19
Original Face:		Base	12,000,000.000	105.400561	5,838,142.19	105.444828	5,840,594.14	2,451.95	0.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83164NAH0	SBA POOL 510808 SBA 06/46 FLOATING VAR				7.325000	25 Jun 2046		
	6,849,985.470	Local	104.882277	7,184,420.74	103.696493	7,103,194.70	-81,226.04	0.23
Original Face:	13,550,000.000	Base	104.882277	7,184,420.74	103.696493	7,103,194.70	-81,226.04	0.23
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR				8.125000	25 Dec 2041		
	4,512,002.030	Local	111.323077	5,022,899.51	110.597425	4,990,158.06	-32,741.45	0.16
Original Face:	10,000,000.000	Base	111.323077	5,022,899.51	110.597425	4,990,158.06	-32,741.45	0.16
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR				8.875000	25 Feb 2032		
	3,793,952.950	Local	109.183456	4,142,368.95	107.765584	4,088,575.55	-53,793.40	0.13
Original Face:	10,000,000.000	Base	109.183456	4,142,368.95	107.765584	4,088,575.55	-53,793.40	0.13
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR				8.125000	25 Jan 2032		
	5,446,443.340	Local	107.030020	5,829,329.41	104.932091	5,715,066.88	-114,262.53	0.19
Original Face:	10,000,000.000	Base	107.030020	5,829,329.41	104.932091	5,715,066.88	-114,262.53	0.19
8316A0DK3	SBA POOL 530105 SBA 03/47 FLOATING VAR				6.250000	25 Mar 2047		
	6,160,662.700	Local	102.497043	6,314,497.09	103.566584	6,380,387.91	65,890.82	0.21
Original Face:	10,000,000.000	Base	102.497043	6,314,497.09	103.566584	6,380,387.91	65,890.82	0.21
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				5.250000	25 May 2047		
	3,305,072.280	Local	100.000000	3,305,072.28	99.467977	3,287,488.54	-17,583.74	0.11
Original Face:	5,000,000.000	Base	100.000000	3,305,072.28	99.467977	3,287,488.54	-17,583.74	0.11
8316A0HT0	SBA POOL 530241 SBA 10/32 FLOATING VAR				5.500000	25 Oct 2032		
	6,379,750.770	Local	99.743739	6,363,401.96	99.491718	6,347,323.65	-16,078.31	0.21
Original Face:	10,000,000.000	Base	99.743739	6,363,401.96	99.491718	6,347,323.65	-16,078.31	0.21
8316A0JJ0	SBA POOL 530264 SBA 12/32 FLOATING VAR				5.600000	25 Dec 2032		
	6,913,881.610	Local	99.949693	6,910,403.42	99.201458	6,858,671.36	-51,732.06	0.22
Original Face:	10,000,000.000	Base	99.949693	6,910,403.42	99.201458	6,858,671.36	-51,732.06	0.22
8316A0M72	SBA POOL 530381 SBA 09/48 FLOATING VAR				6.350000	25 Sep 2048		
	3,090,347.010	Local	102.354572	3,163,111.47	102.659801	3,172,544.09	9,432.62	0.10
Original Face:	3,250,000.000	Base	102.354572	3,163,111.47	102.659801	3,172,544.09	9,432.62	0.10
8316A0PZ7	SBA POOL 530439 SBA 10/33 FLOATING VAR				5.550000	25 Oct 2033		
	12,935,770.200	Local	100.000000	12,935,770.20	99.643413	12,889,642.93	-46,127.27	0.42
Original Face:	15,000,000.000	Base	100.000000	12,935,770.20	99.643413	12,889,642.93	-46,127.27	0.42

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842587DL8	SOUTHERN CO SR UNSECURED 10/32 5.7					5.700000	15 Oct 2032		
		Local	10,000,000.000	99.909618	9,990,961.84	104.603998	10,460,399.80	469,437.96	0.34
		Base		99.909618	9,990,961.84	104.603998	10,460,399.80	469,437.96	0.34
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.929415	4,996,470.76	85.961519	4,298,075.95	-698,394.81	0.14
		Base		99.929415	4,996,470.76	85.961519	4,298,075.95	-698,394.81	0.14
863667BE0	STRYKER CORP SR UNSECURED 09/29 4.25					4.250000	11 Sep 2029		
		Local	10,000,000.000	99.796342	9,979,634.18	97.974119	9,797,411.90	-182,222.28	0.32
		Base		99.796342	9,979,634.18	97.974119	9,797,411.90	-182,222.28	0.32
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		Local	5,000,000.000	104.690546	5,234,527.28	110.577263	5,528,863.15	294,335.87	0.18
		Base		104.690546	5,234,527.28	110.577263	5,528,863.15	294,335.87	0.18
89114YNX5	TORONTO DOMINION BANK SR UNSECURED 02/25 VAR					5.004000	10 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000411	10,000,041.10	41.10	0.33
		Base		100.000000	10,000,000.00	100.000411	10,000,041.10	41.10	0.33
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	5,000,000.000	99.987815	4,999,390.74	94.265405	4,713,270.25	-286,120.49	0.15
		Base		99.987815	4,999,390.74	94.265405	4,713,270.25	-286,120.49	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	94.395020	4,247,775.90	-252,224.10	0.14
		Base		100.000000	4,500,000.00	94.395020	4,247,775.90	-252,224.10	0.14
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457					1.457000	01 Jul 2028		
		Local	2,375,000.000	100.058847	2,376,397.61	89.780120	2,132,277.85	-244,119.76	0.07
		Base		100.058847	2,376,397.61	89.780120	2,132,277.85	-244,119.76	0.07
90291UAD4	USAA AUTO OWNER TRUST USAOT 2022 A A4 144A					4.910000	16 Apr 2029		
		Local	7,000,000.000	99.996342	6,999,743.94	100.095400	7,006,678.00	6,934.06	0.23
Original Face:		Base	7,000,000.000	99.996342	6,999,743.94	100.095400	7,006,678.00	6,934.06	0.23
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
		Local	10,000,000.000	99.941873	9,994,187.34	99.441772	9,944,177.20	-50,010.14	0.33
		Base		99.941873	9,994,187.34	99.441772	9,944,177.20	-50,010.14	0.33

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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	99.647734	4,982,386.70	-17,613.30	0.16
		Base		100.000000	5,000,000.00	99.647734	4,982,386.70	-17,613.30	0.16
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.200000	15 Jan 2038		
		Local	5,000,000.000	99.774202	4,988,710.09	109.678452	5,483,922.60	495,212.51	0.18
		Base		99.774202	4,988,710.09	109.678452	5,483,922.60	495,212.51	0.18
912810ES3	US TREASURY N/B 11/24 7.5					7.500000	15 Nov 2024		
		Local	5,000,000.000	100.188164	5,009,408.20	100.113670	5,005,683.50	-3,724.70	0.16
		Base		100.188164	5,009,408.20	100.113670	5,005,683.50	-3,724.70	0.16
912810EV6	US TREASURY N/B 08/25 6.875					6.875000	15 Aug 2025		
		Local	12,500,000.000	102.828794	12,853,599.24	102.203125	12,775,390.63	-78,208.61	0.42
		Base		102.828794	12,853,599.24	102.203125	12,775,390.63	-78,208.61	0.42
912810EW4	US TREASURY N/B 02/26 6					6.000000	15 Feb 2026		
		Local	12,500,000.000	103.061461	12,882,682.59	102.324219	12,790,527.38	-92,155.21	0.42
		Base		103.061461	12,882,682.59	102.324219	12,790,527.38	-92,155.21	0.42
912810EX2	US TREASURY N/B 08/26 6.75					6.750000	15 Aug 2026		
		Local	20,000,000.000	106.973396	21,394,679.18	104.582031	20,916,406.20	-478,272.98	0.68
		Base		106.973396	21,394,679.18	104.582031	20,916,406.20	-478,272.98	0.68
912810EY0	US TREASURY N/B 11/26 6.5					6.500000	15 Nov 2026		
		Local	12,500,000.000	108.406831	13,550,853.89	105.046875	13,130,859.38	-419,994.51	0.43
		Base		108.406831	13,550,853.89	105.046875	13,130,859.38	-419,994.51	0.43
912810FA1	US TREASURY N/B 08/27 6.375					6.375000	15 Aug 2027		
		Local	15,000,000.000	106.643286	15,996,492.91	105.914062	15,887,109.30	-109,383.61	0.52
		Base		106.643286	15,996,492.91	105.914062	15,887,109.30	-109,383.61	0.52
912810FB9	US TREASURY N/B 11/27 6.125					6.125000	15 Nov 2027		
		Local	15,000,000.000	111.381460	16,707,218.98	105.675781	15,851,367.15	-855,851.83	0.52
		Base		111.381460	16,707,218.98	105.675781	15,851,367.15	-855,851.83	0.52
912810FE3	US TREASURY N/B 08/28 5.5					5.500000	15 Aug 2028		
		Local	22,500,000.000	110.467025	24,855,080.60	105.015625	23,628,515.63	-1,226,564.97	0.77
		Base		110.467025	24,855,080.60	105.015625	23,628,515.63	-1,226,564.97	0.77

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912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	110.541130	19,344,697.76	104.058594	18,210,253.95	-1,134,443.81	0.60
		Base	110.541130	19,344,697.76	104.058594	18,210,253.95	-1,134,443.81	0.60
912810RJ9	US TREASURY N/B 11/44 3				3.000000	15 Nov 2044		
	5,000,000.000	Local	85.459714	4,272,985.70	78.796875	3,939,843.75	-333,141.95	0.13
		Base	85.459714	4,272,985.70	78.796875	3,939,843.75	-333,141.95	0.13
912810RM2	US TREASURY N/B 05/45 3				3.000000	15 May 2045		
	5,000,000.000	Local	84.385734	4,219,286.69	78.511719	3,925,585.95	-293,700.74	0.13
		Base	84.385734	4,219,286.69	78.511719	3,925,585.95	-293,700.74	0.13
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042		
	25,000,000.000	Local	87.465688	21,866,421.90	73.675781	18,418,945.25	-3,447,476.65	0.60
		Base	87.465688	21,866,421.90	73.675781	18,418,945.25	-3,447,476.65	0.60
912810TK4	US TREASURY N/B 08/42 3.375				3.375000	15 Aug 2042		
	10,000,000.000	Local	89.631731	8,963,173.05	85.492188	8,549,218.80	-413,954.25	0.28
		Base	89.631731	8,963,173.05	85.492188	8,549,218.80	-413,954.25	0.28
912810TQ1	US TREASURY N/B 02/43 3.875				3.875000	15 Feb 2043		
	15,000,000.000	Local	98.391639	14,758,745.86	91.453125	13,717,968.75	-1,040,777.11	0.45
		Base	98.391639	14,758,745.86	91.453125	13,717,968.75	-1,040,777.11	0.45
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	10,000,000.000	Local	98.387426	9,838,742.59	94.625000	9,462,500.00	-376,242.59	0.31
		Base	98.387426	9,838,742.59	94.625000	9,462,500.00	-376,242.59	0.31
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	100.019678	2,500,491.95	99.904866	2,497,621.65	-2,870.30	0.08
		Base	100.019678	2,500,491.95	99.904866	2,497,621.65	-2,870.30	0.08
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	98.971713	9,897,171.33	95.847656	9,584,765.60	-312,405.73	0.31
		Base	98.971713	9,897,171.33	95.847656	9,584,765.60	-312,405.73	0.31
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.958392	9,995,839.17	95.871094	9,587,109.40	-408,729.77	0.31
		Base	99.958392	9,995,839.17	95.871094	9,587,109.40	-408,729.77	0.31

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912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	5,000,000.000	Local	99.981806	4,999,090.29	97.312500	4,865,625.00	-133,465.29	0.16
		Base	99.981806	4,999,090.29	97.312500	4,865,625.00	-133,465.29	0.16
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	10,000,000.000	Local	96.603685	9,660,368.54	96.645312	9,664,531.20	4,162.66	0.32
		Base	96.603685	9,660,368.54	96.645312	9,664,531.20	4,162.66	0.32
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	5,000,000.000	Local	99.849957	4,992,497.83	96.046094	4,802,304.70	-190,193.13	0.16
		Base	99.849957	4,992,497.83	96.046094	4,802,304.70	-190,193.13	0.16
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	10,000,000.000	Local	99.965318	9,996,531.79	99.108594	9,910,859.40	-85,672.39	0.32
		Base	99.965318	9,996,531.79	99.108594	9,910,859.40	-85,672.39	0.32
91282CEM9	US TREASURY N/B 04/29 2.875				2.875000	30 Apr 2029		
	10,000,000.000	Local	99.267106	9,926,710.55	94.726562	9,472,656.20	-454,054.35	0.31
		Base	99.267106	9,926,710.55	94.726562	9,472,656.20	-454,054.35	0.31
91282CEN7	US TREASURY N/B 04/27 2.75				2.750000	30 Apr 2027		
	10,000,000.000	Local	99.340468	9,934,046.83	96.730469	9,673,046.90	-260,999.93	0.32
		Base	99.340468	9,934,046.83	96.730469	9,673,046.90	-260,999.93	0.32
91282CEV9	US TREASURY N/B 06/29 3.25				3.250000	30 Jun 2029		
	25,000,000.000	Local	97.542932	24,385,732.94	96.101562	24,025,390.50	-360,342.44	0.79
		Base	97.542932	24,385,732.94	96.101562	24,025,390.50	-360,342.44	0.79
91282CFL0	US TREASURY N/B 09/29 3.875				3.875000	30 Sep 2029		
	30,000,000.000	Local	98.070186	29,421,055.85	98.664062	29,599,218.60	178,162.75	0.97
		Base	98.070186	29,421,055.85	98.664062	29,599,218.60	178,162.75	0.97
91282CFM8	US TREASURY N/B 09/27 4.125				4.125000	30 Sep 2027		
	5,000,000.000	Local	99.388144	4,969,407.22	99.988281	4,999,414.05	30,006.83	0.16
		Base	99.388144	4,969,407.22	99.988281	4,999,414.05	30,006.83	0.16
91282CFP1	US TREASURY N/B 10/25 4.25				4.250000	15 Oct 2025		
	5,000,000.000	Local	99.293503	4,964,675.13	99.928906	4,996,445.30	31,770.17	0.16
		Base	99.293503	4,964,675.13	99.928906	4,996,445.30	31,770.17	0.16

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91282CFV8	US TREASURY N/B 11/32 4.125					4.125000	15 Nov 2032		
		Local	5,000,000.000	99.911876	4,995,593.81	99.246094	4,962,304.70	-33,289.11	0.16
		Base		99.911876	4,995,593.81	99.246094	4,962,304.70	-33,289.11	0.16
91282CFW6	US TREASURY N/B 11/25 4.5					4.500000	15 Nov 2025		
		Local	10,000,000.000	99.916712	9,991,671.21	100.167969	10,016,796.90	25,125.69	0.33
		Base		99.916712	9,991,671.21	100.167969	10,016,796.90	25,125.69	0.33
91282CGG0	US TREASURY N/B 01/25 4.125					4.125000	31 Jan 2025		
		Local	5,000,000.000	99.999423	4,999,971.14	99.863281	4,993,164.05	-6,807.09	0.16
		Base		99.999423	4,999,971.14	99.863281	4,993,164.05	-6,807.09	0.16
91282CGV7	US TREASURY N/B 04/26 3.75					3.750000	15 Apr 2026		
		Local	10,000,000.000	100.039767	10,003,976.70	99.320312	9,932,031.20	-71,945.50	0.33
		Base		100.039767	10,003,976.70	99.320312	9,932,031.20	-71,945.50	0.33
91282CHF1	US TREASURY N/B 05/30 3.75					3.750000	31 May 2030		
		Local	5,000,000.000	99.916802	4,995,840.09	97.812500	4,890,625.00	-105,215.09	0.16
		Base		99.916802	4,995,840.09	97.812500	4,890,625.00	-105,215.09	0.16
91282CHJ3	US TREASURY N/B 06/30 3.75					3.750000	30 Jun 2030		
		Local	10,000,000.000	98.233929	9,823,392.85	97.761719	9,776,171.90	-47,220.95	0.32
		Base		98.233929	9,823,392.85	97.761719	9,776,171.90	-47,220.95	0.32
91282CJB8	US TREASURY N/B 09/25 5					5.000000	30 Sep 2025		
		Local	10,000,000.000	100.144953	10,014,495.26	100.550781	10,055,078.10	40,582.84	0.33
		Base		100.144953	10,014,495.26	100.550781	10,055,078.10	40,582.84	0.33
91282CJJ1	US TREASURY N/B 11/33 4.5					4.500000	15 Nov 2033		
		Local	10,000,000.000	103.581448	10,358,144.75	101.664062	10,166,406.20	-191,738.55	0.33
		Base		103.581448	10,358,144.75	101.664062	10,166,406.20	-191,738.55	0.33
91282CKS9	US TREASURY N/B 05/26 4.875					4.875000	31 May 2026		
		Local	5,000,000.000	100.480658	5,024,032.89	100.976562	5,048,828.10	24,795.21	0.17
		Base		100.480658	5,024,032.89	100.976562	5,048,828.10	24,795.21	0.17
91282CKY6	US TREASURY N/B 06/26 4.625					4.625000	30 Jun 2026		
		Local	10,000,000.000	100.922187	10,092,218.71	100.652344	10,065,234.40	-26,984.31	0.33
		Base		100.922187	10,092,218.71	100.652344	10,065,234.40	-26,984.31	0.33

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030		
	20,000,000.000	Local	99.888096	19,977,619.22	102.660897	20,532,179.40	554,560.18	0.67
		Base	99.888096	19,977,619.22	102.660897	20,532,179.40	554,560.18	0.67
91324PER9	UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35				5.350000	15 Feb 2033		
	20,000,000.000	Local	99.689865	19,937,973.04	102.880491	20,576,098.20	638,125.16	0.67
		Base	99.689865	19,937,973.04	102.880491	20,576,098.20	638,125.16	0.67
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	5,000,000.000	Local	99.934743	4,996,737.16	83.366704	4,168,335.20	-828,401.96	0.14
		Base	99.934743	4,996,737.16	83.366704	4,168,335.20	-828,401.96	0.14
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				5.657420	20 Mar 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.458516	15,068,777.40	68,777.40	0.49
		Base	100.000000	15,000,000.00	100.458516	15,068,777.40	68,777.40	0.49
92343VGT5	VERIZON COMMUNICATIONS SR UNSECURED 05/33 5.05				5.050000	09 May 2033		
	15,000,000.000	Local	99.856272	14,978,440.78	100.086080	15,012,912.00	34,471.22	0.49
		Base	99.856272	14,978,440.78	100.086080	15,012,912.00	34,471.22	0.49
92348KBG7	VERIZON MASTER TRUST VZMT 2023 1 A				4.490000	22 Jan 2029		
	10,000,000.000	Local	99.984812	9,998,481.20	99.897360	9,989,736.00	-8,745.20	0.33
Original Face:	10,000,000.000	Base	99.984812	9,998,481.20	99.897360	9,989,736.00	-8,745.20	0.33
92826CAE2	VISA INC SR UNSECURED 12/35 4.15				4.150000	14 Dec 2035		
	6,853,000.000	Local	91.215361	6,250,988.70	94.525740	6,477,848.96	226,860.26	0.21
		Base	91.215361	6,250,988.70	94.525740	6,477,848.96	226,860.26	0.21
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	102.755151	5,137,757.55	87.990443	4,399,522.15	-738,235.40	0.14
		Base	102.755151	5,137,757.55	87.990443	4,399,522.15	-738,235.40	0.14
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
	5,000,000.000	Local	99.977345	4,998,867.25	103.687008	5,184,350.40	185,483.15	0.17
		Base	99.977345	4,998,867.25	103.687008	5,184,350.40	185,483.15	0.17
931142FB4	WALMART INC SR UNSECURED 04/28 3.9				3.900000	15 Apr 2028		
	5,000,000.000	Local	99.868955	4,993,447.74	98.660881	4,933,044.05	-60,403.69	0.16
		Base	99.868955	4,993,447.74	98.660881	4,933,044.05	-60,403.69	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142FC2	WALMART INC SR UNSECURED 04/30 4				4.000000	15 Apr 2030		
	5,000,000.000	Local	99.844985	4,992,249.23	98.476896	4,923,844.80	-68,404.43	0.16
		Base	99.844985	4,992,249.23	98.476896	4,923,844.80	-68,404.43	0.16
94106LBY4	WASTE MANAGEMENT INC COMPANY GUAR 07/31 4.95				4.950000	03 Jul 2031		
	7,000,000.000	Local	99.417120	6,959,198.42	100.873611	7,061,152.77	101,954.35	0.23
		Base	99.417120	6,959,198.42	100.873611	7,061,152.77	101,954.35	0.23
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	15,000,000.000	Local	98.427130	14,764,069.50	98.898616	14,834,792.40	70,722.90	0.49
		Base	98.427130	14,764,069.50	98.898616	14,834,792.40	70,722.90	0.49
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55				3.550000	29 Sep 2025		
	7,000,000.000	Local	98.254483	6,877,813.83	99.027343	6,931,914.01	54,100.18	0.23
		Base	98.254483	6,877,813.83	99.027343	6,931,914.01	54,100.18	0.23
95000U3B7	WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR				4.897000	25 Jul 2033		
	5,000,000.000	Local	92.618443	4,630,922.14	98.126307	4,906,315.35	275,393.21	0.16
		Base	92.618443	4,630,922.14	98.126307	4,906,315.35	275,393.21	0.16
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
	7,000,000.000	Local	99.940716	6,995,850.14	97.710096	6,839,706.72	-156,143.42	0.22
		Base	99.940716	6,995,850.14	97.710096	6,839,706.72	-156,143.42	0.22
976656CS5	WISCONSIN ELECTRIC POWER SR UNSECURED 10/34 4.6				4.600000	01 Oct 2034		
	3,000,000.000	Local	99.981151	2,999,434.54	96.900757	2,907,022.71	-92,411.83	0.10
		Base	99.981151	2,999,434.54	96.900757	2,907,022.71	-92,411.83	0.10
US DOLLAR Total								
	2,788,590,245.010	Local		2,801,196,188.87		2,716,337,313.92	-84,858,874.95	88.91
Original Face:	2,515,899,879.000	Base		2,801,196,188.87		2,716,337,313.92	-84,858,874.95	88.91
FIXED INCOME Total								
	2,788,590,245.010	Base		2,801,196,188.87		2,716,337,313.92	-84,858,874.95	88.91
Original Face:	2,515,899,879.000							

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Base Currency: USD - US DOLLAR

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

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Base Currency: 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										
			3,076,681,637.110	Base		3,146,951,742.14		3,054,990,771.44	-91,960,970.70	100.00
	Original Face:		2,515,899,879.000							

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Base Currency: 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									
			59,750.000	Local	1.000000	59,750.00	1.000000	59,750.00	0.00	0.01
				Base	1.000000	59,750.00	1.000000	59,750.00	0.00	0.01
US DOLLAR Total										
			59,750.000	Local		59,750.00		59,750.00	0.00	0.01
				Base		59,750.00		59,750.00	0.00	0.01
CASH Total										
			59,750.000	Base		59,750.00		59,750.00	0.00	0.01
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0020A2L83	AT+T INC						4.920000	08 Nov 2024		
			5,000,000.000	Local	99.904333	4,995,216.66	99.904333	4,995,216.66	0.00	0.72
				Base	99.904333	4,995,216.66	99.904333	4,995,216.66	0.00	0.72
02665JMB3	AMERICAN HONDA FINAN						4.870000	11 Dec 2024		
			3,000,000.000	Local	99.458889	2,983,766.67	99.458889	2,983,766.67	0.00	0.43
				Base	99.458889	2,983,766.67	99.458889	2,983,766.67	0.00	0.43
02665JMG2	AMERICAN HONDA FINAN						4.870000	16 Dec 2024		
			5,000,000.000	Local	99.391250	4,969,562.50	99.391250	4,969,562.50	0.00	0.72
				Base	99.391250	4,969,562.50	99.391250	4,969,562.50	0.00	0.72
26244HN33	DUKE ENERGY CORP						4.770000	03 Jan 2025		
			5,000,000.000	Local	99.165250	4,958,262.50	99.154252	4,957,712.60	-549.90	0.72
				Base	99.165250	4,958,262.50	99.154252	4,957,712.60	-549.90	0.72
38346LN36	GOTHAM FDG CORP						4.710000	03 Jan 2025		
			5,000,000.000	Local	99.175750	4,958,787.50	99.162074	4,958,103.70	-683.80	0.72
				Base	99.175750	4,958,787.50	99.162074	4,958,103.70	-683.80	0.72

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
41282JL41	HARLEY DAVIDSON FND CP					5.950000	04 Nov 2024		
		Local	5,000,000.000	99.950417	4,997,520.83	99.950417	4,997,520.85	0.02	0.72
		Base		99.950417	4,997,520.83	99.950417	4,997,520.85	0.02	0.72
41282JMD0	HARLEY DAVIDSON FND CP					5.400000	13 Dec 2024		
		Local	5,000,000.000	99.370000	4,968,500.00	99.370000	4,968,500.00	0.00	0.72
		Base		99.370000	4,968,500.00	99.370000	4,968,500.00	0.00	0.72
49271JL47	KEURIG DR PEPPER					4.900000	04 Nov 2024		
		Local	5,000,000.000	99.959167	4,997,958.33	99.959167	4,997,958.35	0.02	0.72
		Base		99.959167	4,997,958.33	99.959167	4,997,958.35	0.02	0.72
49271JLE5	KEURIG DR PEPPER					4.840000	14 Nov 2024		
		Local	5,000,000.000	99.825222	4,991,261.11	99.825222	4,991,261.11	0.00	0.72
		Base		99.825222	4,991,261.11	99.825222	4,991,261.11	0.00	0.72
56274LNQ3	MANHATTAN ASSET FDG.					4.660000	24 Jan 2025		
		Local	5,000,000.000	98.912667	4,945,633.33	98.890278	4,944,513.90	-1,119.43	0.72
		Base		98.912667	4,945,633.33	98.890278	4,944,513.90	-1,119.43	0.72
57978CLV1	MCCORMICK + COMPANY					5.310000	29 Nov 2024		
		Local	5,000,000.000	99.587000	4,979,350.00	99.587000	4,979,350.00	0.00	0.72
		Base		99.587000	4,979,350.00	99.587000	4,979,350.00	0.00	0.72
76076FL11	REPUBLIC SVCS INC 11/24 ZCP					4.880000	01 Nov 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.72
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.72
91842JLK3	VW CR INC					4.970000	19 Nov 2024		
		Local	5,000,000.000	99.751500	4,987,575.00	99.751500	4,987,575.00	0.00	0.72
		Base		99.751500	4,987,575.00	99.751500	4,987,575.00	0.00	0.72
91842JLN7	VW CR INC					4.960000	22 Nov 2024		
		Local	5,000,000.000	99.710667	4,985,533.33	99.710667	4,985,533.35	0.02	0.72
		Base		99.710667	4,985,533.33	99.710667	4,985,533.35	0.02	0.72
94107MM45	WASTE MANAGEMENT INC					4.840000	04 Dec 2024		
		Local	5,000,000.000	99.556333	4,977,816.67	99.556333	4,977,816.65	-0.02	0.72
		Base		99.556333	4,977,816.67	99.556333	4,977,816.65	-0.02	0.72

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QHR003	SOUTH STREET REPO				4.880000	01 Nov 2024		
	106,567,510.840	Local	100.000000	106,567,510.84	100.000000	106,567,510.84	0.00	15.44
		Base	100.000000	106,567,510.84	100.000000	106,567,510.84	0.00	15.44
US DOLLAR Total								
	179,567,510.840	Local		179,264,255.27		179,261,902.18	-2,353.09	25.97
		Base		179,264,255.27		179,261,902.18	-2,353.09	25.97
CASH EQUIVALENT Total								
	179,567,510.840	Base		179,264,255.27		179,261,902.18	-2,353.09	25.97
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	99.973593	2,499,339.83	95.280321	2,382,008.03	-117,331.80	0.35
		Base	99.973593	2,499,339.83	95.280321	2,382,008.03	-117,331.80	0.35
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	3,000,000.000	Local	99.953499	2,998,604.98	95.967801	2,879,034.03	-119,570.95	0.42
		Base	99.953499	2,998,604.98	95.967801	2,879,034.03	-119,570.95	0.42
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	3,000,000.000	Local	99.984524	2,999,535.72	96.911246	2,907,337.38	-92,198.34	0.42
		Base	99.984524	2,999,535.72	96.911246	2,907,337.38	-92,198.34	0.42
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	3,000,000.000	Local	99.894897	2,996,846.91	97.648922	2,929,467.66	-67,379.25	0.42
		Base	99.894897	2,996,846.91	97.648922	2,929,467.66	-67,379.25	0.42
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025		
	3,000,000.000	Local	99.997744	2,999,932.33	100.192020	3,005,760.60	5,828.27	0.44
		Base	99.997744	2,999,932.33	100.192020	3,005,760.60	5,828.27	0.44
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				5.740000	04 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.175200	3,005,256.00	5,256.00	0.44
		Base	100.000000	3,000,000.00	100.175200	3,005,256.00	5,256.00	0.44

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Base Currency: 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		
	2,000,000.000	Local	99.973878	1,999,477.56	99.492715	1,989,854.30	-9,623.26	0.29
		Base	99.973878	1,999,477.56	99.492715	1,989,854.30	-9,623.26	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	101.048815	5,052,440.75	52,440.75	0.73
		Base	100.000000	5,000,000.00	101.048815	5,052,440.75	52,440.75	0.73
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	100.778811	2,015,576.22	15,576.22	0.29
		Base	100.000000	2,000,000.00	100.778811	2,015,576.22	15,576.22	0.29
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A				4.950000	15 Oct 2027		
	2,500,000.000	Local	99.998315	2,499,957.87	100.346420	2,508,660.50	8,702.63	0.36
Original Face:	2,500,000.000	Base	99.998315	2,499,957.87	100.346420	2,508,660.50	8,702.63	0.36
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
	3,000,000.000	Local	99.994675	2,999,840.25	99.330725	2,979,921.75	-19,918.50	0.43
		Base	99.994675	2,999,840.25	99.330725	2,979,921.75	-19,918.50	0.43
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				5.740000	12 Jan 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.507766	3,015,232.98	15,232.98	0.44
		Base	100.000000	3,000,000.00	100.507766	3,015,232.98	15,232.98	0.44
031162DN7	AMGEN INC SR UNSECURED 03/26 5.507				5.507000	02 Mar 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.023266	2,000,465.32	465.32	0.29
		Base	100.000000	2,000,000.00	100.023266	2,000,465.32	465.32	0.29
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15				5.150000	02 Mar 2028		
	2,000,000.000	Local	99.879139	1,997,582.78	101.355536	2,027,110.72	29,527.94	0.29
		Base	99.879139	1,997,582.78	101.355536	2,027,110.72	29,527.94	0.29
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
	5,000,000.000	Local	99.981276	4,999,063.82	98.252549	4,912,627.45	-86,436.37	0.71
		Base	99.981276	4,999,063.82	98.252549	4,912,627.45	-86,436.37	0.71
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
	5,000,000.000	Local	99.942826	4,997,141.28	95.486607	4,774,330.35	-222,810.93	0.69
		Base	99.942826	4,997,141.28	95.486607	4,774,330.35	-222,810.93	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
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
		Local	3,000,000.000	99.934026	2,998,020.78	99.417330	2,982,519.90	-15,500.88	0.43
		Base		99.934026	2,998,020.78	99.417330	2,982,519.90	-15,500.88	0.43
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05					5.050000	15 Jul 2026		
		Local	3,000,000.000	99.928165	2,997,844.96	100.767764	3,023,032.92	25,187.96	0.44
		Base		99.928165	2,997,844.96	100.767764	3,023,032.92	25,187.96	0.44
053332BJ0	AUTOZONE INC SR UNSECURED 07/29 5.1					5.100000	15 Jul 2029		
		Local	2,000,000.000	99.897597	1,997,951.93	100.988554	2,019,771.08	21,819.15	0.29
		Base		99.897597	1,997,951.93	100.988554	2,019,771.08	21,819.15	0.29
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.850000	23 Dec 2025		
		Local	3,000,000.000	99.925536	2,997,766.07	95.358298	2,860,748.94	-137,017.13	0.41
		Base		99.925536	2,997,766.07	95.358298	2,860,748.94	-137,017.13	0.41
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					0.750000	26 Jan 2026		
		Local	3,000,000.000	99.098128	2,972,943.83	94.990817	2,849,724.51	-123,219.32	0.41
		Base		99.098128	2,972,943.83	94.990817	2,849,724.51	-123,219.32	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	100.573218	5,028,660.90	28,660.90	0.73
		Base		100.000000	5,000,000.00	100.573218	5,028,660.90	28,660.90	0.73
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					5.220000	13 Feb 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.71
		Base		100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.71
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	97.287161	4,114,274.04	-114,725.96	0.60
		Base		100.000000	4,229,000.00	97.287161	4,114,274.04	-114,725.96	0.60
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05					1.050000	19 Feb 2027		
		Local	3,000,000.000	90.730933	2,721,928.00	91.471098	2,744,132.94	22,204.94	0.40
		Base		90.730933	2,721,928.00	91.471098	2,744,132.94	22,204.94	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
		Local	1,000,000.000	99.973534	999,735.34	100.319635	1,003,196.35	3,461.01	0.15
		Base		99.973534	999,735.34	100.319635	1,003,196.35	3,461.01	0.15
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	98.452906	1,969,058.12	-30,941.88	0.29
		Base		100.000000	2,000,000.00	98.452906	1,969,058.12	-30,941.88	0.29
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					5.430000	25 Apr 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.174342	3,005,230.26	5,230.26	0.44
		Base		100.000000	3,000,000.00	100.174342	3,005,230.26	5,230.26	0.44
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8					0.800000	30 Dec 2025		
		Local	2,420,000.000	99.549641	2,409,101.31	94.820931	2,294,666.53	-114,434.78	0.33
		Base		99.549641	2,409,101.31	94.820931	2,294,666.53	-114,434.78	0.33
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					5.270000	10 Jan 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.040387	3,001,211.61	1,211.61	0.43
		Base		100.000000	3,000,000.00	100.040387	3,001,211.61	1,211.61	0.43
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR					5.967000	18 Feb 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.027459	3,000,823.77	823.77	0.43
		Base		100.000000	3,000,000.00	100.027459	3,000,823.77	823.77	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	99.809706	1,996,194.12	-3,805.88	0.29
		Base		100.000000	2,000,000.00	99.809706	1,996,194.12	-3,805.88	0.29
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	5,000,000.000	99.996743	4,999,837.15	99.702493	4,985,124.65	-14,712.50	0.72
		Base		99.996743	4,999,837.15	99.702493	4,985,124.65	-14,712.50	0.72
096919AB1	BMW VEHICLE OWNER TRUST BMWOT 2024 A A2A					5.420000	25 Feb 2027		
		Local	5,000,000.000	99.998472	4,999,923.60	100.434130	5,021,706.50	21,782.90	0.73
Original Face:		Base	5,000,000.000	99.998472	4,999,923.60	100.434130	5,021,706.50	21,782.90	0.73
110122ED6	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/26 4.95					4.950000	20 Feb 2026		
		Local	3,000,000.000	99.965528	2,998,965.83	100.639824	3,019,194.72	20,228.89	0.44
		Base		99.965528	2,998,965.83	100.639824	3,019,194.72	20,228.89	0.44

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5					5.000000	20 Feb 2026		
		Local	3,000,000.000	99.846171	2,995,385.12	100.037205	3,001,116.15	5,731.03	0.43
		Base		99.846171	2,995,385.12	100.037205	3,001,116.15	5,731.03	0.43
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2					5.900000	16 Feb 2027		
		Local	2,303,130.890	99.998750	2,303,102.10	100.367970	2,311,605.72	8,503.62	0.33
Original Face:		Base	5,000,000.000	99.998750	2,303,102.10	100.367970	2,311,605.72	8,503.62	0.33
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	0.29
		Base		100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.29
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					3.830000	09 May 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.667181	2,990,015.43	-9,984.57	0.43
		Base		100.000000	3,000,000.00	99.667181	2,990,015.43	-9,984.57	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	99.865816	2,995,974.48	-4,025.52	0.43
		Base		100.000000	3,000,000.00	99.865816	2,995,974.48	-4,025.52	0.43
13607XMK0	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 VAR					5.235000	02 Sep 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.035013	3,001,050.39	1,050.39	0.43
		Base		100.000000	3,000,000.00	100.035013	3,001,050.39	1,050.39	0.43
14041NGE5	CAPITAL ONE MULTI ASSET EXECUT COMET 2024 A1 A					3.920000	17 Sep 2029		
		Local	5,000,000.000	99.981132	4,999,056.60	98.486210	4,924,310.50	-74,746.10	0.71
Original Face:		Base	5,000,000.000	99.981132	4,999,056.60	98.486210	4,924,310.50	-74,746.10	0.71
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5					4.500000	24 Jun 2026		
		Local	2,000,000.000	99.893228	1,997,864.55	100.111395	2,002,227.90	4,363.35	0.29
		Base		99.893228	1,997,864.55	100.111395	2,002,227.90	4,363.35	0.29
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
		Local	3,000,000.000	99.976503	2,999,295.10	99.361205	2,980,836.15	-18,458.95	0.43
		Base		99.976503	2,999,295.10	99.361205	2,980,836.15	-18,458.95	0.43

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14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8				4.800000	06 Jan 2026		
	3,000,000.000	Local	99.989756	2,999,692.68	100.395012	3,011,850.36	12,157.68	0.44
		Base	99.989756	2,999,692.68	100.395012	3,011,850.36	12,157.68	0.44
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687				0.687000	12 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.029542	4,851,477.10	-148,522.90	0.70
		Base	100.000000	5,000,000.00	97.029542	4,851,477.10	-148,522.90	0.70
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	100.593401	3,017,802.03	17,802.03	0.44
		Base	100.000000	3,000,000.00	100.593401	3,017,802.03	17,802.03	0.44
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	93.822248	2,814,667.44	-185,332.56	0.41
		Base	100.000000	3,000,000.00	93.822248	2,814,667.44	-185,332.56	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	97.130383	4,856,519.15	-143,480.85	0.70
		Base	100.000000	5,000,000.00	97.130383	4,856,519.15	-143,480.85	0.70
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR				5.281000	21 Feb 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.923067	2,997,692.01	-2,307.99	0.43
		Base	100.000000	3,000,000.00	99.923067	2,997,692.01	-2,307.99	0.43
18978JAB4	CNH EQUIPMENT TRUST CNH 2024 B A2A				5.420000	15 Oct 2027		
	3,000,000.000	Local	99.993856	2,999,815.68	100.527310	3,015,819.30	16,003.62	0.44
Original Face:	3,000,000.000	Base	99.993856	2,999,815.68	100.527310	3,015,819.30	16,003.62	0.44
231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9				4.900000	20 Feb 2029		
	1,000,000.000	Local	99.835634	998,356.34	101.181591	1,011,815.91	13,459.57	0.15
		Base	99.835634	998,356.34	101.181591	1,011,815.91	13,459.57	0.15
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5				4.500000	08 Jan 2027		
	2,000,000.000	Local	99.917746	1,998,354.92	100.257529	2,005,150.58	6,795.66	0.29
		Base	99.917746	1,998,354.92	100.257529	2,005,150.58	6,795.66	0.29
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
	2,000,000.000	Local	99.960487	1,999,209.74	95.194366	1,903,887.32	-95,322.42	0.28
		Base	99.960487	1,999,209.74	95.194366	1,903,887.32	-95,322.42	0.28

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31288Q4V9	FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR					5.821000	01 Apr 2054		
		Local	2,721,254.820	99.698618	2,713,053.46	100.331030	2,730,262.99	17,209.53	0.40
	Original Face:	Base	3,000,000.000	99.698618	2,713,053.46	100.331030	2,730,262.99	17,209.53	0.40
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.000000	01 Mar 2041		
		Local	243,781.530	102.591004	250,097.92	95.497224	232,804.59	-17,293.33	0.03
	Original Face:	Base	2,090,000.000	102.591004	250,097.92	95.497224	232,804.59	-17,293.33	0.03
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	79,295.600	100.359616	79,580.76	98.417365	78,040.64	-1,540.12	0.01
	Original Face:	Base	5,000,000.000	100.359616	79,580.76	98.417365	78,040.64	-1,540.12	0.01
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	334,954.100	100.767711	337,525.58	96.992389	324,879.98	-12,645.60	0.05
	Original Face:	Base	5,000,000.000	100.767711	337,525.58	96.992389	324,879.98	-12,645.60	0.05
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.000000	01 Jul 2025		
		Local	11,385.300	100.130607	11,400.17	99.555155	11,334.65	-65.52	0.00
	Original Face:	Base	6,000,000.000	100.130607	11,400.17	99.555155	11,334.65	-65.52	0.00
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.500000	01 Sep 2025		
		Local	12,646.050	100.209947	12,672.60	99.337574	12,562.28	-110.32	0.00
	Original Face:	Base	5,000,000.000	100.209947	12,672.60	99.337574	12,562.28	-110.32	0.00
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
		Local	478,241.800	102.898770	492,104.93	92.204001	440,958.07	-51,146.86	0.06
	Original Face:	Base	5,000,000.000	102.898770	492,104.93	92.204001	440,958.07	-51,146.86	0.06
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
		Local	447,372.480	102.718422	459,533.95	95.500527	427,243.08	-32,290.87	0.06
	Original Face:	Base	5,700,000.000	102.718422	459,533.95	95.500527	427,243.08	-32,290.87	0.06
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	158,726.600	102.572713	162,810.18	94.788183	150,454.06	-12,356.12	0.02
	Original Face:	Base	2,000,000.000	102.572713	162,810.18	94.788183	150,454.06	-12,356.12	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	95.279737	2,858,392.11	-141,607.89	0.41
		Base		100.000000	3,000,000.00	95.279737	2,858,392.11	-141,607.89	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	23 Mar 2026		
	2,925,000.000	Local	100.000000	2,925,000.00	95.514295	2,793,793.13	-131,206.87	0.40
Original Face:	3,000,000.000	Base	100.000000	2,925,000.00	95.514295	2,793,793.13	-131,206.87	0.40
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	97.542994	2,926,289.82	-73,710.18	0.42
		Base	100.000000	3,000,000.00	97.542994	2,926,289.82	-73,710.18	0.42
3130AQQU0	FEDERAL HOME LOAN BANK BONDS 08/25 1.55				1.550000	25 Aug 2025		
	3,240,000.000	Local	97.538730	3,160,254.85	97.690752	3,165,180.36	4,925.51	0.46
		Base	97.538730	3,160,254.85	97.690752	3,165,180.36	4,925.51	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	96.995556	4,364,800.02	-135,199.98	0.63
		Base	100.000000	4,500,000.00	96.995556	4,364,800.02	-135,199.98	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	99.506592	2,487,664.80	-12,335.20	0.36
		Base	100.000000	2,500,000.00	99.506592	2,487,664.80	-12,335.20	0.36
3130AUSF2	FEDERAL HOME LOAN BANK BONDS 08/25 5				5.000000	21 Aug 2025		
	2,745,000.000	Local	99.974283	2,744,294.06	99.954249	2,743,744.14	-549.92	0.40
		Base	99.974283	2,744,294.06	99.954249	2,743,744.14	-549.92	0.40
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025		
	3,000,000.000	Local	99.991804	2,999,754.13	97.029444	2,910,883.32	-88,870.81	0.42
		Base	99.991804	2,999,754.13	97.029444	2,910,883.32	-88,870.81	0.42
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025		
	3,000,000.000	Local	99.992794	2,999,783.82	97.386706	2,921,601.18	-78,182.64	0.42
		Base	99.992794	2,999,783.82	97.386706	2,921,601.18	-78,182.64	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	95.764773	2,872,943.19	-127,056.81	0.42
		Base	100.000000	3,000,000.00	95.764773	2,872,943.19	-127,056.81	0.42
3133EP5M3	FEDERAL FARM CREDIT BANK BONDS 03/26 VAR				4.975000	18 Mar 2026		
	3,000,000.000	Local	100.006255	3,000,187.66	99.996047	2,999,881.41	-306.25	0.43
		Base	100.006255	3,000,187.66	99.996047	2,999,881.41	-306.25	0.43

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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	100.145465	5,007,273.25	7,273.25	0.73
		Base		100.000000	5,000,000.00	100.145465	5,007,273.25	7,273.25	0.73
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	1,219,416.840	101.786805	1,241,205.44	87.099174	1,062,102.00	-179,103.44	0.15
Original Face:		Base	2,000,000.000	101.786805	1,241,205.44	87.099174	1,062,102.00	-179,103.44	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	97.942878	2,938,286.34	-61,713.66	0.43
		Base		100.000000	3,000,000.00	97.942878	2,938,286.34	-61,713.66	0.43
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65					0.650000	22 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	96.446925	4,822,346.25	-177,653.75	0.70
		Base		100.000000	5,000,000.00	96.446925	4,822,346.25	-177,653.75	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	96.030546	2,880,916.38	-119,083.62	0.42
		Base		100.000000	3,000,000.00	96.030546	2,880,916.38	-119,083.62	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	99.594285	1,991,885.70	-8,114.30	0.29
		Base		100.000000	2,000,000.00	99.594285	1,991,885.70	-8,114.30	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	99.952418	4,997,620.90	-2,379.10	0.72
		Base		100.000000	5,000,000.00	99.952418	4,997,620.90	-2,379.10	0.72
3135G07K3	FANNIE MAE NOTES 09/26 VAR					4.950000	11 Sep 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	99.983338	1,999,666.76	-333.24	0.29
		Base		100.000000	2,000,000.00	99.983338	1,999,666.76	-333.24	0.29
3136BBHC9	FANNIE MAE FNR 2020 54 GY					2.000000	25 Jun 2044		
		Local	1,227,053.220	102.209108	1,254,160.15	92.287920	1,132,421.89	-121,738.26	0.16
Original Face:		Base	3,000,000.000	102.209108	1,254,160.15	92.287920	1,132,421.89	-121,738.26	0.16
3136BJK53	FANNIE MAE FNR 2021 74 BA					2.000000	25 Jun 2050		
		Local	2,213,579.910	101.622278	2,249,490.34	82.018040	1,815,534.86	-433,955.48	0.26
Original Face:		Base	3,000,000.000	101.622278	2,249,490.34	82.018040	1,815,534.86	-433,955.48	0.26

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3136G4D75	FANNIE MAE NOTES 07/25 0.6					0.600000	29 Jul 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	97.246431	2,917,392.93	-82,607.07	0.42
		Base		100.000000	3,000,000.00	97.246431	2,917,392.93	-82,607.07	0.42
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
		Local	506,596.380	99.908096	506,130.80	96.916430	490,975.13	-15,155.67	0.07
Original Face:		Base	8,190,000.000	99.908096	506,130.80	96.916430	490,975.13	-15,155.67	0.07
3137FVUG5	FREDDIE MAC FHR 5016 BA					2.000000	25 Sep 2044		
		Local	1,093,335.360	102.254199	1,117,981.31	91.623090	1,001,747.64	-116,233.67	0.15
Original Face:		Base	3,000,000.000	102.254199	1,117,981.31	91.623090	1,001,747.64	-116,233.67	0.15
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	76,806.290	100.457176	77,157.43	97.321306	74,748.88	-2,408.55	0.01
Original Face:		Base	1,500,000.000	100.457176	77,157.43	97.321306	74,748.88	-2,408.55	0.01
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR					5.399000	01 May 2053		
		Local	1,716,620.540	100.215918	1,720,327.03	100.362649	1,722,845.85	2,518.82	0.25
Original Face:		Base	2,000,000.000	100.215918	1,720,327.03	100.362649	1,722,845.85	2,518.82	0.25
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		Local	18,862.670	101.102177	19,070.57	97.890748	18,464.81	-605.76	0.00
Original Face:		Base	983,845.000	101.102177	19,070.57	97.890748	18,464.81	-605.76	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	501,087.500	102.839642	515,316.59	95.376231	477,918.37	-37,398.22	0.07
Original Face:		Base	5,200,000.000	102.839642	515,316.59	95.376231	477,918.37	-37,398.22	0.07
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		Local	74,541.080	100.413356	74,849.20	97.866982	72,951.11	-1,898.09	0.01
Original Face:		Base	2,680,283.000	100.413356	74,849.20	97.866982	72,951.11	-1,898.09	0.01
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	712,557.750	100.725391	717,726.58	97.451836	694,400.61	-23,325.97	0.10
Original Face:		Base	15,000,000.000	100.725391	717,726.58	97.451836	694,400.61	-23,325.97	0.10
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	311,147.170	100.467538	312,601.90	96.878043	301,433.29	-11,168.61	0.04
Original Face:		Base	4,200,000.000	100.467538	312,601.90	96.878043	301,433.29	-11,168.61	0.04

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31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	1,793.950	100.037348	1,794.62	99.569219	1,786.22	-8.40	0.00
	Original Face:	Base	3,200,000.000	100.037348	1,794.62	99.569219	1,786.22	-8.40	0.00
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
		Local	12,353.780	100.825820	12,455.80	98.532959	12,172.54	-283.26	0.00
	Original Face:	Base	765,534.000	100.825820	12,455.80	98.532959	12,172.54	-283.26	0.00
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	181,414.480	100.724082	182,728.07	97.451966	176,791.98	-5,936.09	0.03
	Original Face:	Base	5,157,070.000	100.724082	182,728.07	97.451966	176,791.98	-5,936.09	0.03
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
		Local	2,662.500	100.081127	2,664.66	99.724571	2,655.17	-9.49	0.00
	Original Face:	Base	5,000,000.000	100.081127	2,664.66	99.724571	2,655.17	-9.49	0.00
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
		Local	14,168.600	100.236227	14,202.07	99.378881	14,080.60	-121.47	0.00
	Original Face:	Base	5,000,000.000	100.236227	14,202.07	99.378881	14,080.60	-121.47	0.00
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
		Local	114,194.860	102.682932	117,258.63	95.378324	108,917.14	-8,341.49	0.02
	Original Face:	Base	2,000,000.000	102.682932	117,258.63	95.378324	108,917.14	-8,341.49	0.02
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
		Local	47,198.950	102.537387	48,396.57	97.890328	46,203.21	-2,193.36	0.01
	Original Face:	Base	5,000,000.000	102.537387	48,396.57	97.890328	46,203.21	-2,193.36	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
		Local	727,229.720	105.034890	763,844.94	97.837742	711,505.14	-52,339.80	0.10
	Original Face:	Base	14,750,000.000	105.034890	763,844.94	97.837742	711,505.14	-52,339.80	0.10
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
		Local	9,308.620	100.171884	9,324.62	98.954340	9,211.28	-113.34	0.00
	Original Face:	Base	2,000,000.000	100.171884	9,324.62	98.954340	9,211.28	-113.34	0.00
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	94.968238	1,899,364.76	-100,635.24	0.28
		Base		100.000000	2,000,000.00	94.968238	1,899,364.76	-100,635.24	0.28

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3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.531000	20 Oct 2067		
		Local	1,034,319.000	102.194012	1,057,012.08	98.618240	1,020,027.19	-36,984.89	0.15
Original Face:		Base	3,000,000.000	102.194012	1,057,012.08	98.618240	1,020,027.19	-36,984.89	0.15
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR					1.250000	24 Nov 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	96.195820	2,885,874.60	-114,125.40	0.42
		Base		100.000000	3,000,000.00	96.195820	2,885,874.60	-114,125.40	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	95.202826	2,856,084.78	-143,915.22	0.41
		Base		100.000000	3,000,000.00	95.202826	2,856,084.78	-143,915.22	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	94.408991	2,832,269.73	-167,730.27	0.41
		Base		100.000000	3,000,000.00	94.408991	2,832,269.73	-167,730.27	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	99.350045	2,980,501.35	-19,498.65	0.43
		Base		100.000000	3,000,000.00	99.350045	2,980,501.35	-19,498.65	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	99.057226	4,952,861.30	-47,138.70	0.72
		Base		100.000000	5,000,000.00	99.057226	4,952,861.30	-47,138.70	0.72
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
		Local	98,481.960	99.432576	97,923.15	98.442540	96,948.14	-975.01	0.01
Original Face:		Base	3,000,000.000	99.432576	97,923.15	98.442540	96,948.14	-975.01	0.01
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
		Local	486,800.490	102.654400	499,722.12	96.393580	469,244.42	-30,477.70	0.07
Original Face:		Base	3,000,000.000	102.654400	499,722.12	96.393580	469,244.42	-30,477.70	0.07
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	122,004.430	100.380347	122,468.47	97.958446	119,513.64	-2,954.83	0.02
Original Face:		Base	1,000,000.000	100.380347	122,468.47	97.958446	119,513.64	-2,954.83	0.02
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	1,454,853.810	103.065693	1,499,455.16	101.866110	1,482,002.98	-17,452.18	0.21
Original Face:		Base	3,000,000.000	103.065693	1,499,455.16	101.866110	1,482,002.98	-17,452.18	0.21

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38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	2,259,018.330	99.651561	2,251,147.02	100.422610	2,268,565.17	17,418.15	0.33
Original Face:		Base	3,000,000.000	99.651561	2,251,147.02	100.422610	2,268,565.17	17,418.15	0.33
41285JAB4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2023 A A2A					5.320000	15 Jun 2026		
		Local	189,477.410	99.999889	189,477.20	100.000910	189,479.13	1.93	0.03
Original Face:		Base	4,500,000.000	99.999889	189,477.20	100.000910	189,479.13	1.93	0.03
437076CU4	HOME DEPOT INC SR UNSECURED 04/25 5.125					5.125000	30 Apr 2025		
		Local	2,000,000.000	99.976505	1,999,530.10	100.255960	2,005,119.20	5,589.10	0.29
		Base		99.976505	1,999,530.10	100.255960	2,005,119.20	5,589.10	0.29
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		Local	3,000,000.000	99.705530	2,991,165.89	101.223546	3,036,706.38	45,540.49	0.44
		Base		99.705530	2,991,165.89	101.223546	3,036,706.38	45,540.49	0.44
437930AB6	HONDA AUTO RECEIVABLES OWNER T HAROT 2024 2 A2					5.480000	18 Nov 2026		
		Local	5,500,000.000	99.998668	5,499,926.74	100.472260	5,525,974.30	26,047.56	0.80
Original Face:		Base	5,500,000.000	99.998668	5,499,926.74	100.472260	5,525,974.30	26,047.56	0.80
459200KM2	IBM CORP SR UNSECURED 02/27 2.2					2.200000	09 Feb 2027		
		Local	2,000,000.000	99.993451	1,999,869.01	94.935133	1,898,702.66	-101,166.35	0.28
		Base		99.993451	1,999,869.01	94.935133	1,898,702.66	-101,166.35	0.28
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.458506	2,983,755.18	-16,244.82	0.43
		Base		100.000000	3,000,000.00	99.458506	2,983,755.18	-16,244.82	0.43
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
		Local	2,000,000.000	99.913853	1,998,277.05	99.895842	1,997,916.84	-360.21	0.29
		Base		99.913853	1,998,277.05	99.895842	1,997,916.84	-360.21	0.29
47786WAB6	JOHN DEERE OWNER TRUST JDOT 2024 B A2A					5.420000	17 May 2027		
		Local	5,000,000.000	99.994908	4,999,745.40	100.559510	5,027,975.50	28,230.10	0.73
Original Face:		Base	5,000,000.000	99.994908	4,999,745.40	100.559510	5,027,975.50	28,230.10	0.73
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2					5.760000	17 Aug 2026		
		Local	2,554,747.010	99.995789	2,554,639.44	100.260250	2,561,395.74	6,756.30	0.37
Original Face:		Base	5,000,000.000	99.995789	2,554,639.44	100.260250	2,561,395.74	6,756.30	0.37

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47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3					2.320000	15 Sep 2026		
		Local	771,850.990	99.990566	771,778.17	98.887640	763,265.23	-8,512.94	0.11
	Original Face:	Base	2,000,000.000	99.990566	771,778.17	98.887640	763,265.23	-8,512.94	0.11
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
		Local	1,630,592.880	99.996682	1,630,538.78	100.142380	1,632,914.52	2,375.74	0.24
	Original Face:	Base	4,000,000.000	99.996682	1,630,538.78	100.142380	1,632,914.52	2,375.74	0.24
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	2,000,000.000	99.981922	1,999,638.44	96.803930	1,936,078.60	-63,559.84	0.28
		Base		99.981922	1,999,638.44	96.803930	1,936,078.60	-63,559.84	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	96.076545	1,921,530.90	-78,469.10	0.28
		Base		100.000000	2,000,000.00	96.076545	1,921,530.90	-78,469.10	0.28
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8					4.800000	01 Apr 2026		
		Local	3,000,000.000	99.991467	2,999,744.01	100.247073	3,007,412.19	7,668.18	0.44
		Base		99.991467	2,999,744.01	100.247073	3,007,412.19	7,668.18	0.44
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	2,000,000.000	99.947390	1,998,947.80	99.194203	1,983,884.06	-15,063.74	0.29
		Base		99.947390	1,998,947.80	99.194203	1,983,884.06	-15,063.74	0.29
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8					4.800000	14 Aug 2028		
		Local	2,000,000.000	99.972765	1,999,455.29	100.587329	2,011,746.58	12,291.29	0.29
		Base		99.972765	1,999,455.29	100.587329	2,011,746.58	12,291.29	0.29
58013MFX7	MCDONALD S CORP SR UNSECURED 05/29 5					5.000000	17 May 2029		
		Local	1,000,000.000	99.654582	996,545.82	101.237426	1,012,374.26	15,828.44	0.15
		Base		99.654582	996,545.82	101.237426	1,012,374.26	15,828.44	0.15
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05					4.050000	25 Aug 2025		
		Local	3,000,000.000	99.988948	2,999,668.45	99.652673	2,989,580.19	-10,088.26	0.43
		Base		99.988948	2,999,668.45	99.652673	2,989,580.19	-10,088.26	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	99.743773	1,994,875.46	-5,124.54	0.29
		Base		100.000000	2,000,000.00	99.743773	1,994,875.46	-5,124.54	0.29

& Issue has redenominated but Local is not converted
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Base Currency: 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	99.953109	2,998,593.27	100.965005	3,028,950.15	30,356.88	0.44
		Base	99.953109	2,998,593.27	100.965005	3,028,950.15	30,356.88	0.44
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8				4.800000	15 Mar 2028		
	2,000,000.000	Local	99.888030	1,997,760.59	100.704686	2,014,093.72	16,333.13	0.29
		Base	99.888030	1,997,760.59	100.704686	2,014,093.72	16,333.13	0.29
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6				5.600000	13 Nov 2026		
	2,000,000.000	Local	99.975887	1,999,517.73	101.881568	2,037,631.36	38,113.63	0.30
		Base	99.975887	1,999,517.73	101.881568	2,037,631.36	38,113.63	0.30
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1				5.100000	06 May 2027		
	3,000,000.000	Local	99.947252	2,998,417.57	101.293156	3,038,794.68	40,377.11	0.44
		Base	99.947252	2,998,417.57	101.293156	3,038,794.68	40,377.11	0.44
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
	3,000,000.000	Local	99.981336	2,999,440.07	98.555579	2,956,667.37	-42,772.70	0.43
		Base	99.981336	2,999,440.07	98.555579	2,956,667.37	-42,772.70	0.43
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025		
	5,000,000.000	Local	99.983887	4,999,194.35	99.351409	4,967,570.45	-31,623.90	0.72
		Base	99.983887	4,999,194.35	99.351409	4,967,570.45	-31,623.90	0.72
64953BBP2	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/27 VAR				5.460000	28 Jun 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	99.943826	4,997,191.30	-2,808.70	0.72
		Base	100.000000	5,000,000.00	99.943826	4,997,191.30	-2,808.70	0.72
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025		
	2,000,000.000	Local	100.043264	2,000,865.28	100.325932	2,006,518.64	5,653.36	0.29
		Base	100.043264	2,000,865.28	100.325932	2,006,518.64	5,653.36	0.29
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	1,000,000.000	Local	99.914177	999,141.77	99.072697	990,726.97	-8,414.80	0.14
		Base	99.914177	999,141.77	99.072697	990,726.97	-8,414.80	0.14
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	2,000,000.000	Local	99.986627	1,999,732.54	95.795922	1,915,918.44	-83,814.10	0.28
		Base	99.986627	1,999,732.54	95.795922	1,915,918.44	-83,814.10	0.28

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45					4.450000	30 Mar 2026		
		Local	2,000,000.000	99.967381	1,999,347.61	100.045162	2,000,903.24	1,555.63	0.29
		Base		99.967381	1,999,347.61	100.045162	2,000,903.24	1,555.63	0.29
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR					5.210000	13 Feb 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.189000	2,003,780.00	3,780.00	0.29
		Base		100.000000	2,000,000.00	100.189000	2,003,780.00	3,780.00	0.29
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	3,000,000.000	99.998761	2,999,962.82	97.669351	2,930,080.53	-69,882.29	0.42
		Base		99.998761	2,999,962.82	97.669351	2,930,080.53	-69,882.29	0.42
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	2,000,000.000	99.988509	1,999,770.18	95.532436	1,910,648.72	-89,121.46	0.28
		Base		99.988509	1,999,770.18	95.532436	1,910,648.72	-89,121.46	0.28
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75					5.750000	08 Nov 2026		
		Local	3,000,000.000	99.937761	2,998,132.83	102.123363	3,063,700.89	65,568.06	0.44
		Base		99.937761	2,998,132.83	102.123363	3,063,700.89	65,568.06	0.44
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					5.370000	10 Mar 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.182281	3,005,468.43	5,468.43	0.44
		Base		100.000000	3,000,000.00	100.182281	3,005,468.43	5,468.43	0.44
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					3.722220	27 Mar 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.560000	2,986,800.00	-13,200.00	0.43
		Base		100.000000	3,000,000.00	99.560000	2,986,800.00	-13,200.00	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	97.634000	2,929,020.00	-70,980.00	0.42
		Base		100.000000	3,000,000.00	97.634000	2,929,020.00	-70,980.00	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	99.622335	4,981,116.75	-18,883.25	0.72
		Base		100.000000	5,000,000.00	99.622335	4,981,116.75	-18,883.25	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	98.524689	4,926,234.45	-73,765.55	0.71
		Base		100.000000	5,000,000.00	98.524689	4,926,234.45	-73,765.55	0.71

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Base Currency: 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					5.730000	17 Oct 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.993550	4,999,677.50	-322.50	0.72
		Base		100.000000	5,000,000.00	99.993550	4,999,677.50	-322.50	0.72
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.860000	03 Mar 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	100.825087	3,024,752.61	24,752.61	0.44
		Base		100.000000	3,000,000.00	100.825087	3,024,752.61	24,752.61	0.44
824348BS4	SHERWIN WILLIAMS CO SR UNSECURED 03/28 4.55					4.550000	01 Mar 2028		
		Local	2,000,000.000	99.997182	1,999,943.63	99.729941	1,994,598.82	-5,344.81	0.29
		Base		99.997182	1,999,943.63	99.729941	1,994,598.82	-5,344.81	0.29
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR					5.900000	25 Jul 2032		
		Local	1,478,238.620	100.000000	1,478,238.62	99.603851	1,472,382.59	-5,856.03	0.21
Original Face:		Base	2,000,000.000	100.000000	1,478,238.62	99.603851	1,472,382.59	-5,856.03	0.21
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15					5.150000	06 Oct 2025		
		Local	2,000,000.000	99.930245	1,998,604.90	100.475647	2,009,512.94	10,908.04	0.29
		Base		99.930245	1,998,604.90	100.475647	2,009,512.94	10,908.04	0.29
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	2,000,000.000	99.985520	1,999,710.40	99.067982	1,981,359.64	-18,350.76	0.29
		Base		99.985520	1,999,710.40	99.067982	1,981,359.64	-18,350.76	0.29
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464					5.464000	13 Jan 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.862919	3,025,887.57	25,887.57	0.44
		Base		100.000000	3,000,000.00	100.862919	3,025,887.57	25,887.57	0.44
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3					1.300000	30 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	93.538887	2,806,166.61	-193,833.39	0.41
		Base		100.000000	3,000,000.00	93.538887	2,806,166.61	-193,833.39	0.41
89114X6S7	TORONTO DOMINION BANK SR UNSECURED 03/28 5.6					5.600000	14 Mar 2028		
		Local	2,000,000.000	100.000000	2,000,000.00	100.424395	2,008,487.90	8,487.90	0.29
		Base		100.000000	2,000,000.00	100.424395	2,008,487.90	8,487.90	0.29
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	99.397924	1,987,958.48	-12,041.52	0.29
		Base		100.000000	2,000,000.00	99.397924	1,987,958.48	-12,041.52	0.29

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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					5.830000	06 Jun 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.426085	3,012,782.55	12,782.55	0.44
		Base		100.000000	3,000,000.00	100.426085	3,012,782.55	12,782.55	0.44
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156					5.156000	10 Jan 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	101.068430	3,032,052.90	32,052.90	0.44
		Base		100.000000	3,000,000.00	101.068430	3,032,052.90	32,052.90	0.44
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	5,000,000.000	99.996186	4,999,809.29	99.130786	4,956,539.30	-43,269.99	0.72
		Base		99.996186	4,999,809.29	99.130786	4,956,539.30	-43,269.99	0.72
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	3,000,000.000	99.995532	2,999,865.95	96.991301	2,909,739.03	-90,126.92	0.42
		Base		99.995532	2,999,865.95	96.991301	2,909,739.03	-90,126.92	0.42
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65					3.650000	18 Aug 2025		
		Local	3,000,000.000	99.975181	2,999,255.43	99.333366	2,980,000.98	-19,254.45	0.43
		Base		99.975181	2,999,255.43	99.333366	2,980,000.98	-19,254.45	0.43
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4					5.400000	10 Nov 2025		
		Local	3,000,000.000	99.957563	2,998,726.89	100.940574	3,028,217.22	29,490.33	0.44
		Base		99.957563	2,998,726.89	100.940574	3,028,217.22	29,490.33	0.44
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8					4.800000	10 Jan 2025		
		Local	2,000,000.000	99.995757	1,999,915.13	100.001636	2,000,032.72	117.59	0.29
		Base		99.995757	1,999,915.13	100.001636	2,000,032.72	117.59	0.29
89239TAB8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 D A2A					4.550000	16 Aug 2027		
		Local	4,600,000.000	99.993636	4,599,707.26	99.931130	4,596,831.98	-2,875.28	0.67
Original Face:		Base	4,600,000.000	99.993636	4,599,707.26	99.931130	4,596,831.98	-2,875.28	0.67
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	3,000,000.000	99.985455	2,999,563.64	98.818351	2,964,550.53	-35,013.11	0.43
		Base		99.985455	2,999,563.64	98.818351	2,964,550.53	-35,013.11	0.43
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR					5.900000	28 Oct 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.919411	3,027,582.33	27,582.33	0.44
		Base		100.000000	3,000,000.00	100.919411	3,027,582.33	27,582.33	0.44

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Base Currency: 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		
	988,965.920	Local	99.998401	988,950.11	100.150700	990,456.29	1,506.18	0.14
Original Face:	2,750,000.000	Base	99.998401	988,950.11	100.150700	990,456.29	1,506.18	0.14
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	2,000,000.000	Local	99.941874	1,998,837.47	99.441772	1,988,835.44	-10,002.03	0.29
		Base	99.941874	1,998,837.47	99.441772	1,988,835.44	-10,002.03	0.29
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25				5.250000	01 Jun 2027		
	5,000,000.000	Local	99.748238	4,987,411.90	101.917163	5,095,858.15	108,446.25	0.74
		Base	99.748238	4,987,411.90	101.917163	5,095,858.15	108,446.25	0.74
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	99.647734	4,982,386.70	-17,613.30	0.72
		Base	100.000000	5,000,000.00	99.647734	4,982,386.70	-17,613.30	0.72
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
	3,000,000.000	Local	99.987908	2,999,637.23	98.329110	2,949,873.30	-49,763.93	0.43
		Base	99.987908	2,999,637.23	98.329110	2,949,873.30	-49,763.93	0.43
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	3,000,000.000	Local	98.355155	2,950,654.65	97.312500	2,919,375.00	-31,279.65	0.42
		Base	98.355155	2,950,654.65	97.312500	2,919,375.00	-31,279.65	0.42
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	2,000,000.000	Local	99.860268	1,997,205.36	95.171875	1,903,437.50	-93,767.86	0.28
		Base	99.860268	1,997,205.36	95.171875	1,903,437.50	-93,767.86	0.28
91282CCJ8	US TREASURY N/B 06/26 0.875				0.875000	30 Jun 2026		
	3,000,000.000	Local	96.511439	2,895,343.16	94.695312	2,840,859.36	-54,483.80	0.41
		Base	96.511439	2,895,343.16	94.695312	2,840,859.36	-54,483.80	0.41
91282CJW2	US TREASURY N/B 01/29 4				4.000000	31 Jan 2029		
	2,000,000.000	Local	98.965474	1,979,309.48	99.335938	1,986,718.76	7,409.28	0.29
		Base	98.965474	1,979,309.48	99.335938	1,986,718.76	7,409.28	0.29
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15				5.150000	15 Oct 2025		
	2,000,000.000	Local	99.996959	1,999,939.17	100.635387	2,012,707.74	12,768.57	0.29
		Base	99.996959	1,999,939.17	100.635387	2,012,707.74	12,768.57	0.29

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Base Currency: 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					5.600000	20 Mar 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.458516	3,013,755.48	13,755.48	0.44
		Base		100.000000	3,000,000.00	100.458516	3,013,755.48	13,755.48	0.44
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	5,000,000.000	97.563022	4,878,151.10	95.819430	4,790,971.50	-87,179.60	0.69
		Base		97.563022	4,878,151.10	95.819430	4,790,971.50	-87,179.60	0.69
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A					4.890000	13 Apr 2028		
		Local	3,000,000.000	99.999606	2,999,988.18	100.037630	3,001,128.90	1,140.72	0.43
Original Face:		Base	3,000,000.000	99.999606	2,999,988.18	100.037630	3,001,128.90	1,140.72	0.43
92348KCQ4	VERIZON MASTER TRUST VZMT 2024 3 A1A					5.340000	22 Apr 2030		
		Local	4,250,000.000	99.981598	4,249,217.91	101.788940	4,326,029.95	76,812.04	0.63
Original Face:		Base	4,250,000.000	99.981598	4,249,217.91	101.788940	4,326,029.95	76,812.04	0.63
92348KCU5	VERIZON MASTER TRUST VZMT 2024 4 A1A					5.210000	20 Jun 2029		
		Local	5,000,000.000	99.995389	4,999,769.45	100.857140	5,042,857.00	43,087.55	0.73
Original Face:		Base	5,000,000.000	99.995389	4,999,769.45	100.857140	5,042,857.00	43,087.55	0.73
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
		Local	5,000,000.000	99.904472	4,995,223.60	101.063711	5,053,185.55	57,961.95	0.73
		Base		99.904472	4,995,223.60	101.063711	5,053,185.55	57,961.95	0.73
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
		Local	2,000,000.000	99.977983	1,999,559.65	99.522254	1,990,445.08	-9,114.57	0.29
		Base		99.977983	1,999,559.65	99.522254	1,990,445.08	-9,114.57	0.29
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95					4.950000	03 Jul 2027		
		Local	3,000,000.000	99.891458	2,996,743.73	101.056490	3,031,694.70	34,950.97	0.44
		Base		99.891458	2,996,743.73	101.056490	3,031,694.70	34,950.97	0.44
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	5,000,000.000	98.207949	4,910,397.43	98.898616	4,944,930.80	34,533.37	0.72
		Base		98.207949	4,910,397.43	98.898616	4,944,930.80	34,533.37	0.72
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45					5.450000	07 Aug 2026		
		Local	3,000,000.000	99.995131	2,999,853.92	101.507990	3,045,239.70	45,385.78	0.44
		Base		99.995131	2,999,853.92	101.507990	3,045,239.70	45,385.78	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR					5.870000	07 Aug 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.833889	3,025,016.67	25,016.67	0.44
		Base		100.000000	3,000,000.00	100.833889	3,025,016.67	25,016.67	0.44
94988J6F9	WELLS FARGO BANK NA SR UNSECURED 12/26 5.254					5.254000	11 Dec 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	101.506173	3,045,185.19	45,185.19	0.44
		Base		100.000000	3,000,000.00	101.506173	3,045,185.19	45,185.19	0.44
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2					6.200000	20 Oct 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	100.817672	3,024,530.16	24,530.16	0.44
		Base		100.000000	3,000,000.00	100.817672	3,024,530.16	24,530.16	0.44
95001HJ77	WELLS FARGO FIN LLC SR UNSECURED 09/27 4.7					4.700000	03 Sep 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	98.784592	1,975,691.84	-24,308.16	0.29
		Base		100.000000	2,000,000.00	98.784592	1,975,691.84	-24,308.16	0.29
95001KRH9	WELLS FARGO BANK NA					5.700000	15 Nov 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.998050	4,999,902.50	-97.50	0.72
		Base		100.000000	5,000,000.00	99.998050	4,999,902.50	-97.50	0.72
US DOLLAR Total									
		Local	517,551,070.190		516,953,303.19		510,983,362.40	-5,969,940.79	74.02
Original Face:		Base	219,516,732.000		516,953,303.19		510,983,362.40	-5,969,940.79	74.02
FIXED INCOME Total									
		Base	517,551,070.190		516,953,303.19		510,983,362.40	-5,969,940.79	74.02
Original Face:			219,516,732.000						

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Base Currency: 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									
		697,178,331.030	Base		696,277,308.46		690,305,014.58	-5,972,293.88	100.00
	Original Face:	219,516,732.000							

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Base Currency: 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	0.02
				Base	1.000000	49,999.99	1.000000	49,999.99	0.00	0.02
US DOLLAR Total										
			49,999.990	Local		49,999.99		49,999.99	0.00	0.02
				Base		49,999.99		49,999.99	0.00	0.02
CASH Total										
			49,999.990	Base		49,999.99		49,999.99	0.00	0.02
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
979QHR003	SOUTH STREET REPO						4.900000	01 Nov 2024		
			100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	45.31
				Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	45.31
985FHY004	MITSUBISHI UFJ REPO						4.820000	01 Nov 2024		
			39,132,785.220	Local	100.000000	39,132,785.22	100.000000	39,132,785.22	0.00	17.73
				Base	100.000000	39,132,785.22	100.000000	39,132,785.22	0.00	17.73
US DOLLAR Total										
			139,132,785.220	Local		139,132,785.22		139,132,785.22	0.00	63.04
				Base		139,132,785.22		139,132,785.22	0.00	63.04
CASH EQUIVALENT Total										
			139,132,785.220	Base		139,132,785.22		139,132,785.22	0.00	63.04
FIXED INCOME										
US DOLLAR									Exchange Rate:	1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.000000	15 Aug 2027		
		Local	176,513.500	101.291669	178,793.47	98.233781	173,395.89	-5,397.58	0.08
Original Face:		Base	5,000,000.000	101.291669	178,793.47	98.233781	173,395.89	-5,397.58	0.08
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.500000	20 Apr 2027		
		Local	115,929.950	100.922945	116,999.92	97.717679	113,284.06	-3,715.86	0.05
Original Face:		Base	4,372,786.000	100.922945	116,999.92	97.717679	113,284.06	-3,715.86	0.05
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.500000	20 May 2027		
		Local	161,693.800	100.828974	163,034.20	97.720408	158,007.84	-5,026.36	0.07
Original Face:		Base	5,000,000.000	100.828974	163,034.20	97.720408	158,007.84	-5,026.36	0.07
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
		Local	94,736.490	101.404316	96,066.89	98.375048	93,197.07	-2,869.82	0.04
Original Face:		Base	4,169,641.000	101.404316	96,066.89	98.375048	93,197.07	-2,869.82	0.04
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
		Local	147,218.460	100.939678	148,601.84	87.195123	128,367.32	-20,234.52	0.06
Original Face:		Base	2,000,000.000	100.939678	148,601.84	87.195123	128,367.32	-20,234.52	0.06
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
		Local	59,936.290	100.841160	60,440.45	98.483861	59,027.57	-1,412.88	0.03
Original Face:		Base	2,910,888.000	100.841160	60,440.45	98.483861	59,027.57	-1,412.88	0.03
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					3.625000	20 Sep 2040		
		Local	286,535.340	102.438226	293,521.72	101.595644	291,107.42	-2,414.30	0.13
Original Face:		Base	9,450,000.000	102.438226	293,521.72	101.595644	291,107.42	-2,414.30	0.13
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
		Local	72,533.830	100.470208	72,874.89	97.401529	70,649.06	-2,225.83	0.03
Original Face:		Base	2,500,000.000	100.470208	72,874.89	97.401529	70,649.06	-2,225.83	0.03
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	83,613.350	100.490029	84,023.08	97.215695	81,285.30	-2,737.78	0.04
Original Face:		Base	1,500,000.000	100.490029	84,023.08	97.215695	81,285.30	-2,737.78	0.04
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.531000	20 Oct 2067		
		Local	1,034,319.000	101.985538	1,054,855.80	98.618240	1,020,027.19	-34,828.61	0.46
Original Face:		Base	3,000,000.000	101.985538	1,054,855.80	98.618240	1,020,027.19	-34,828.61	0.46

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
	256,503.560	Local	104.278755	267,478.72	94.639881	242,754.66	-24,724.06	0.11
Original Face:	5,872,458.000	Base	104.278755	267,478.72	94.639881	242,754.66	-24,724.06	0.11
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
	16,125.610	Local	103.361857	16,667.73	100.497540	16,205.84	-461.89	0.01
Original Face:	1,000,000.000	Base	103.361857	16,667.73	100.497540	16,205.84	-461.89	0.01
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
	36,548.860	Local	102.508532	37,465.70	100.375728	36,686.18	-779.52	0.02
Original Face:	2,000,000.000	Base	102.508532	37,465.70	100.375728	36,686.18	-779.52	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				6.009830	20 Sep 2063		
	59,816.450	Local	100.387485	60,048.23	100.067520	59,856.84	-191.39	0.03
Original Face:	1,500,000.000	Base	100.387485	60,048.23	100.067520	59,856.84	-191.39	0.03
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				5.959830	20 Feb 2064		
	80,158.860	Local	100.342021	80,433.02	99.990200	80,151.00	-282.02	0.04
Original Face:	1,530,000.000	Base	100.342021	80,433.02	99.990200	80,151.00	-282.02	0.04
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				6.722550	20 Jun 2067		
	407,762.950	Local	101.848984	415,302.42	100.958590	411,671.72	-3,630.70	0.19
Original Face:	1,200,000.000	Base	101.848984	415,302.42	100.958590	411,671.72	-3,630.70	0.19
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	703,160.570	Local	101.671823	714,916.17	93.887040	660,176.65	-54,739.52	0.30
Original Face:	4,400,000.000	Base	101.671823	714,916.17	93.887040	660,176.65	-54,739.52	0.30
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
	124,891.910	Local	100.511763	125,531.06	90.678370	113,249.95	-12,281.11	0.05
Original Face:	1,000,000.000	Base	100.511763	125,531.06	90.678370	113,249.95	-12,281.11	0.05
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	45,584.440	Local	101.109260	46,090.09	95.884900	43,708.59	-2,381.50	0.02
Original Face:	1,000,000.000	Base	101.109260	46,090.09	95.884900	43,708.59	-2,381.50	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	178,389.810	Local	100.627413	179,509.05	87.958210	156,908.48	-22,600.57	0.07
Original Face:	1,000,000.000	Base	100.627413	179,509.05	87.958210	156,908.48	-22,600.57	0.07

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38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	26,493.980	Local	100.693931	26,677.83	97.079140	25,720.13	-957.70	0.01
Original Face:	1,000,000.000	Base	100.693931	26,677.83	97.079140	25,720.13	-957.70	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA				1.625000	20 Jan 2070		
	651,559.120	Local	100.765051	656,543.88	97.542510	635,547.12	-20,996.76	0.29
Original Face:	4,000,000.000	Base	100.765051	656,543.88	97.542510	635,547.12	-20,996.76	0.29
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	486,800.490	Local	102.654400	499,722.12	96.393580	469,244.42	-30,477.70	0.21
Original Face:	3,000,000.000	Base	102.654400	499,722.12	96.393580	469,244.42	-30,477.70	0.21
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	244,008.860	Local	100.320439	244,790.76	97.958446	239,027.29	-5,763.47	0.11
Original Face:	2,000,000.000	Base	100.320439	244,790.76	97.958446	239,027.29	-5,763.47	0.11
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	190,057.700	Local	100.062439	190,176.37	98.418490	187,051.92	-3,124.45	0.08
Original Face:	2,000,000.000	Base	100.062439	190,176.37	98.418490	187,051.92	-3,124.45	0.08
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.771680	20 Apr 2071		
	397,178.960	Local	107.275348	426,075.11	98.049290	389,431.15	-36,643.96	0.18
Original Face:	1,978,780.000	Base	107.275348	426,075.11	98.049290	389,431.15	-36,643.96	0.18
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
	768,780.140	Local	101.956699	783,822.85	77.125510	592,925.60	-190,897.25	0.27
Original Face:	2,000,000.000	Base	101.956699	783,822.85	77.125510	592,925.60	-190,897.25	0.27
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
	2,142,623.770	Local	101.257697	2,169,571.49	78.468370	1,681,281.95	-488,289.54	0.76
Original Face:	3,185,000.000	Base	101.257697	2,169,571.49	78.468370	1,681,281.95	-488,289.54	0.76
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
	967,858.300	Local	102.082378	988,012.77	79.167690	766,231.06	-221,781.71	0.35
Original Face:	2,000,000.000	Base	102.082378	988,012.77	79.167690	766,231.06	-221,781.71	0.35
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.447660	20 Jun 2036		
	981,101.960	Local	103.447603	1,014,926.46	91.018060	892,979.97	-121,946.49	0.40
Original Face:	2,000,000.000	Base	103.447603	1,014,926.46	91.018060	892,979.97	-121,946.49	0.40

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA					2.000000	20 Jun 2051		
		Local	2,311,121.130	102.578801	2,370,720.35	86.794790	2,005,932.73	-364,787.62	0.91
Original Face:		Base	3,000,000.000	102.578801	2,370,720.35	86.794790	2,005,932.73	-364,787.62	0.91
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA					4.566160	20 Dec 2071		
		Local	1,235,955.480	100.944787	1,247,632.63	98.861280	1,221,881.41	-25,751.22	0.55
Original Face:		Base	3,000,000.000	100.944787	1,247,632.63	98.861280	1,221,881.41	-25,751.22	0.55
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	1,939,805.080	103.065692	1,999,273.53	101.866110	1,976,003.98	-23,269.55	0.90
Original Face:		Base	4,000,000.000	103.065692	1,999,273.53	101.866110	1,976,003.98	-23,269.55	0.90
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	2,124,093.190	99.651559	2,116,691.98	100.422610	2,133,069.82	16,377.84	0.97
Original Face:		Base	2,820,818.000	99.651559	2,116,691.98	100.422610	2,133,069.82	16,377.84	0.97
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					4.950000	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					5.000000	15 Sep 2026		
		Local	1,833,333.330	100.000000	1,833,333.33	100.000000	1,833,333.33	0.00	0.83
Original Face:		Base	5,500,000.000	100.000000	1,833,333.33	100.000000	1,833,333.33	0.00	0.83
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
		Local	2,000,000.000	99.998985	1,999,979.70	99.877039	1,997,540.78	-2,438.92	0.91
		Base		99.998985	1,999,979.70	99.877039	1,997,540.78	-2,438.92	0.91
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR					5.900000	25 Jul 2032		
		Local	2,493,223.130	100.000000	2,493,223.13	99.603851	2,483,346.25	-9,876.88	1.13
Original Face:		Base	3,373,235.000	100.000000	2,493,223.13	99.603851	2,483,346.25	-9,876.88	1.13
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000						24 Jan 2025		
		Local	3,000,000.000	102.702557	3,081,076.70	101.664540	3,049,936.20	-31,140.50	1.38
		Base		102.702557	3,081,076.70	101.664540	3,049,936.20	-31,140.50	1.38
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2027		
		Local	3,900,000.000	102.835459	4,010,582.90	99.748355	3,890,185.85	-120,397.05	1.76
		Base		102.835459	4,010,582.90	99.748355	3,890,185.85	-120,397.05	1.76

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000					0.010000	21 Jun 2025		
		Local	1,826,194.980	103.006999	1,881,108.64	100.588557	1,836,943.18	-44,165.46	0.83
	Original Face:	Base	2,000,000.000	103.006999	1,881,108.64	100.588557	1,836,943.18	-44,165.46	0.83
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000						17 Jan 2025		
		Local	2,800,000.000	102.624258	2,873,479.21	101.764349	2,849,401.77	-24,077.44	1.29
		Base		102.624258	2,873,479.21	101.764349	2,849,401.77	-24,077.44	1.29
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000						17 Jan 2026		
		Local	3,000,000.000	103.331682	3,099,950.47	98.876225	2,966,286.75	-133,663.72	1.34
		Base		103.331682	3,099,950.47	98.876225	2,966,286.75	-133,663.72	1.34
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					0.010000	17 Jan 2025		
		Local	2,500,000.000	102.408432	2,560,210.80	101.448301	2,536,207.53	-24,003.27	1.15
		Base		102.408432	2,560,210.80	101.448301	2,536,207.53	-24,003.27	1.15
90376PFL0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					0.010000	17 Jan 2025		
		Local	1,700,000.000	109.861761	1,867,649.94	109.883242	1,868,015.11	365.17	0.85
		Base		109.861761	1,867,649.94	109.883242	1,868,015.11	365.17	0.85
912828YY0	US TREASURY N/B 12/24 1.75					1.750000	31 Dec 2024		
		Local	2,000,000.000	99.744701	1,994,894.01	99.546875	1,990,937.50	-3,956.51	0.90
		Base		99.744701	1,994,894.01	99.546875	1,990,937.50	-3,956.51	0.90
912828ZL7	US TREASURY N/B 04/25 0.375					0.375000	30 Apr 2025		
		Local	2,000,000.000	99.983488	1,999,669.75	98.016406	1,960,328.12	-39,341.63	0.89
		Base		99.983488	1,999,669.75	98.016406	1,960,328.12	-39,341.63	0.89
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
		Local	2,000,000.000	99.908191	1,998,163.81	97.597656	1,951,953.12	-46,210.69	0.88
		Base		99.908191	1,998,163.81	97.597656	1,951,953.12	-46,210.69	0.88
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	4,000,000.000	99.160262	3,966,410.49	97.312500	3,892,500.00	-73,910.49	1.76
		Base		99.160262	3,966,410.49	97.312500	3,892,500.00	-73,910.49	1.76
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
		Local	2,000,000.000	99.875908	1,997,518.16	96.645312	1,932,906.24	-64,611.92	0.88
		Base		99.875908	1,997,518.16	96.645312	1,932,906.24	-64,611.92	0.88

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		
		Local	2,000,000.000	99.954973	1,999,099.45	96.359375	1,927,187.50	-71,911.95	0.87
		Base		99.954973	1,999,099.45	96.359375	1,927,187.50	-71,911.95	0.87
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
		Local	2,000,000.000	99.800343	1,996,006.85	96.046094	1,920,921.88	-75,084.97	0.87
		Base		99.800343	1,996,006.85	96.046094	1,920,921.88	-75,084.97	0.87
91282CAZ4	US TREASURY N/B 11/25 0.375					0.375000	30 Nov 2025		
		Local	2,000,000.000	99.946842	1,998,936.83	95.863281	1,917,265.62	-81,671.21	0.87
		Base		99.946842	1,998,936.83	95.863281	1,917,265.62	-81,671.21	0.87
91282CBC4	US TREASURY N/B 12/25 0.375					0.375000	31 Dec 2025		
		Local	2,000,000.000	99.891152	1,997,823.04	95.601562	1,912,031.24	-85,791.80	0.87
		Base		99.891152	1,997,823.04	95.601562	1,912,031.24	-85,791.80	0.87
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
		Local	2,000,000.000	99.900117	1,998,002.34	95.320312	1,906,406.24	-91,596.10	0.86
		Base		99.900117	1,998,002.34	95.320312	1,906,406.24	-91,596.10	0.86
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	2,000,000.000	99.893693	1,997,873.85	95.171875	1,903,437.50	-94,436.35	0.86
		Base		99.893693	1,997,873.85	95.171875	1,903,437.50	-94,436.35	0.86
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
		Local	2,000,000.000	99.759696	1,995,193.92	95.250000	1,905,000.00	-90,193.92	0.86
		Base		99.759696	1,995,193.92	95.250000	1,905,000.00	-90,193.92	0.86
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
		Local	2,000,000.000	99.239933	1,984,798.65	99.108594	1,982,171.88	-2,626.77	0.90
		Base		99.239933	1,984,798.65	99.108594	1,982,171.88	-2,626.77	0.90
91282CJV4	US TREASURY N/B 01/26 4.25					4.250000	31 Jan 2026		
		Local	2,000,000.000	99.579031	1,991,580.62	99.972656	1,999,453.12	7,872.50	0.91
		Base		99.579031	1,991,580.62	99.972656	1,999,453.12	7,872.50	0.91
91282CJW2	US TREASURY N/B 01/29 4					4.000000	31 Jan 2029		
		Local	2,000,000.000	98.979054	1,979,581.07	99.335938	1,986,718.76	7,137.69	0.90
		Base		98.979054	1,979,581.07	99.335938	1,986,718.76	7,137.69	0.90

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CKA8	US TREASURY N/B 02/27 4.125				4.125000	15 Feb 2027		
	2,000,000.000	Local	99.389304	1,987,786.07	99.937500	1,998,750.00	10,963.93	0.91
		Base	99.389304	1,987,786.07	99.937500	1,998,750.00	10,963.93	0.91
91282CKK6	US TREASURY N/B 04/26 4.875				4.875000	30 Apr 2026		
	2,000,000.000	Local	99.905286	1,998,105.72	100.925781	2,018,515.62	20,409.90	0.91
		Base	99.905286	1,998,105.72	100.925781	2,018,515.62	20,409.90	0.91
91282CLR0	US TREASURY N/B 10/29 4.125				4.125000	31 Oct 2029		
	2,000,000.000	Local	99.671875	1,993,437.50	99.867188	1,997,343.76	3,906.26	0.91
		Base	99.671875	1,993,437.50	99.867188	1,997,343.76	3,906.26	0.91
US DOLLAR Total								
	83,537,162.590	Local		84,397,769.50		81,516,072.00	-2,881,697.50	36.94
Original Face:	112,263,606.000	Base		84,397,769.50		81,516,072.00	-2,881,697.50	36.94
FIXED INCOME Total								
	83,537,162.590	Base		84,397,769.50		81,516,072.00	-2,881,697.50	36.94
Original Face:	112,263,606.000							

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Base Currency: 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									
		222,719,947.800	Base		223,580,554.71		220,698,857.21	-2,881,697.50	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 EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.775624	31 Dec 2030		
		Local	5,321,165.350	100.000000	5,321,165.35	100.000000	5,321,165.35	0.00	0.17
		Base		100.000000	5,321,165.35	100.000000	5,321,165.35	0.00	0.17
US DOLLAR Total									
		Local	5,321,165.350		5,321,165.35		5,321,165.35	0.00	0.17
		Base			5,321,165.35		5,321,165.35	0.00	0.17
CASH EQUIVALENT Total									
		Base	5,321,165.350		5,321,165.35		5,321,165.35	0.00	0.17
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	32,049.000	23.459647	751,858.23	104.790000	3,358,414.71	2,606,556.48	0.11
		Base		23.459647	751,858.23	104.790000	3,358,414.71	2,606,556.48	0.11
00130H105	AES CORP COMMON STOCK USD.01								
		Local	45,827.000	19.724393	903,909.76	16.490000	755,687.23	-148,222.53	0.02
		Base		19.724393	903,909.76	16.490000	755,687.23	-148,222.53	0.02
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	459,376.000	25.455093	11,693,458.81	22.540000	10,354,335.04	-1,339,123.77	0.33
		Base		25.455093	11,693,458.81	22.540000	10,354,335.04	-1,339,123.77	0.33
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	109,478.000	39.527415	4,327,382.33	113.370000	12,411,520.86	8,084,138.53	0.40
		Base		39.527415	4,327,382.33	113.370000	12,411,520.86	8,084,138.53	0.40
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	112,670.000	53.022321	5,974,024.94	203.870000	22,970,032.90	16,996,007.96	0.73
		Base		53.022321	5,974,024.94	203.870000	22,970,032.90	16,996,007.96	0.73

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	28,529.000	88.650734	2,529,116.78	478.080000	13,639,144.32	11,110,027.54	0.43
		Base		88.650734	2,529,116.78	478.080000	13,639,144.32	11,110,027.54	0.43
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	103,253.000	30.576143	3,157,078.47	144.070000	14,875,659.71	11,718,581.24	0.47
		Base		30.576143	3,157,078.47	144.070000	14,875,659.71	11,718,581.24	0.47
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,486.000	41.967204	775,805.73	130.310000	2,408,910.66	1,633,104.93	0.08
		Base		41.967204	775,805.73	130.310000	2,408,910.66	1,633,104.93	0.08
009066101	AIRBNB INC CLASS A COMMON STOCK USD.0001								
		Local	28,271.000	133.423259	3,772,008.95	134.790000	3,810,648.09	38,639.14	0.12
		Base		133.423259	3,772,008.95	134.790000	3,810,648.09	38,639.14	0.12
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	14,159.000	101.854164	1,442,153.11	310.530000	4,396,794.27	2,954,641.16	0.14
		Base		101.854164	1,442,153.11	310.530000	4,396,794.27	2,954,641.16	0.14
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,675.000	52.257917	505,595.35	101.080000	977,949.00	472,353.65	0.03
		Base		52.257917	505,595.35	101.080000	977,949.00	472,353.65	0.03
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	7,448.000	102.620224	764,315.43	94.730000	705,549.04	-58,766.39	0.02
		Base		102.620224	764,315.43	94.730000	705,549.04	-58,766.39	0.02
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	9,866.000	136.270462	1,344,444.38	111.550000	1,100,552.30	-243,892.08	0.04
		Base		136.270462	1,344,444.38	111.550000	1,100,552.30	-243,892.08	0.04
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	4,447.000	188.499678	838,258.07	205.030000	911,768.41	73,510.34	0.03
		Base		188.499678	838,258.07	205.030000	911,768.41	73,510.34	0.03
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	16,379.000	43.015153	704,545.19	60.000000	982,740.00	278,194.81	0.03
		Base		43.015153	704,545.19	60.000000	982,740.00	278,194.81	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	16,804.000	50.050908	841,055.45	186.520000	3,134,282.08	2,293,226.63	0.10
		Base		50.050908	841,055.45	186.520000	3,134,282.08	2,293,226.63	0.10
02072L680	STRIVE 500 ETF STRIVE 500 ETF								
		Local	85,000.000	24.154129	2,053,101.00	36.580000	3,109,300.00	1,056,199.00	0.10
		Base		24.154129	2,053,101.00	36.580000	3,109,300.00	1,056,199.00	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	307,702.000	27.010134	8,311,072.36	172.690000	53,137,058.38	44,825,986.02	1.69
		Base		27.010134	8,311,072.36	172.690000	53,137,058.38	44,825,986.02	1.69
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	375,087.000	27.924269	10,474,030.33	171.110000	64,181,136.57	53,707,106.24	2.04
		Base		27.924269	10,474,030.33	171.110000	64,181,136.57	53,707,106.24	2.04
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	108,623.000	22.557664	2,450,281.14	54.460000	5,915,608.58	3,465,327.44	0.19
		Base		22.557664	2,450,281.14	54.460000	5,915,608.58	3,465,327.44	0.19
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	590,606.000	38.531885	22,757,162.53	186.400000	110,088,958.40	87,331,795.87	3.50
		Base		38.531885	22,757,162.53	186.400000	110,088,958.40	87,331,795.87	3.50
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	17,018.000	49.390343	840,524.86	87.110000	1,482,437.98	641,913.12	0.05
		Base		49.390343	840,524.86	87.110000	1,482,437.98	641,913.12	0.05
023939101	AMENTUM HOLDINGS INC COMMON STOCK								
		Local	7,956.000	14.036254	111,672.44	29.740000	236,611.44	124,939.00	0.01
		Base		14.036254	111,672.44	29.740000	236,611.44	124,939.00	0.01
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	34,049.000	49.448130	1,683,659.37	98.750000	3,362,338.75	1,678,679.38	0.11
		Base		49.448130	1,683,659.37	98.750000	3,362,338.75	1,678,679.38	0.11
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	35,273.000	60.186522	2,122,959.18	270.080000	9,526,531.84	7,403,572.66	0.30
		Base		60.186522	2,122,959.18	270.080000	9,526,531.84	7,403,572.66	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	41,113.000	98.916803	4,066,766.53	75.880000	3,119,654.44	-947,112.09	0.10
		Base		98.916803	4,066,766.53	75.880000	3,119,654.44	-947,112.09	0.10
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	29,558.000	93.904511	2,775,629.55	213.540000	6,311,815.32	3,536,185.77	0.20
		Base		93.904511	2,775,629.55	213.540000	6,311,815.32	3,536,185.77	0.20
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	12,423.000	84.791645	1,053,366.60	138.110000	1,715,740.53	662,373.93	0.05
		Base		84.791645	1,053,366.60	138.110000	1,715,740.53	662,373.93	0.05
03073E105	CENCORA INC COMMON STOCK USD.01								
		Local	11,157.000	63.844838	712,316.86	228.080000	2,544,688.56	1,832,371.70	0.08
		Base		63.844838	712,316.86	228.080000	2,544,688.56	1,832,371.70	0.08
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	6,262.000	60.164216	376,748.32	510.300000	3,195,498.60	2,818,750.28	0.10
		Base		60.164216	376,748.32	510.300000	3,195,498.60	2,818,750.28	0.10
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	14,842.000	58.053958	861,636.85	183.340000	2,721,132.28	1,859,495.43	0.09
		Base		58.053958	861,636.85	183.340000	2,721,132.28	1,859,495.43	0.09
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	34,190.000	89.493894	3,059,796.25	320.160000	10,946,270.40	7,886,474.15	0.35
		Base		89.493894	3,059,796.25	320.160000	10,946,270.40	7,886,474.15	0.35
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	76,668.000	10.048234	770,378.03	67.020000	5,138,289.36	4,367,911.33	0.16
		Base		10.048234	770,378.03	67.020000	5,138,289.36	4,367,911.33	0.16
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	31,332.000	71.486007	2,239,799.56	223.110000	6,990,482.52	4,750,682.96	0.22
		Base		71.486007	2,239,799.56	223.110000	6,990,482.52	4,750,682.96	0.22
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	5,564.000	153.674003	855,042.15	320.410000	1,782,761.24	927,719.09	0.06
		Base		153.674003	855,042.15	320.410000	1,782,761.24	927,719.09	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01								
		Local	14,769.000	106.226083	1,568,853.02	405.760000	5,992,669.44	4,423,816.42	0.19
		Base		106.226083	1,568,853.02	405.760000	5,992,669.44	4,423,816.42	0.19
03743Q108	APA CORP COMMON STOCK USD.625								
		Local	23,977.000	56.667954	1,358,727.53	23.600000	565,857.20	-792,870.33	0.02
		Base		56.667954	1,358,727.53	23.600000	565,857.20	-792,870.33	0.02
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	970,749.000	29.140577	28,288,185.64	225.910000	219,301,906.59	191,013,720.95	6.98
		Base		29.140577	28,288,185.64	225.910000	219,301,906.59	191,013,720.95	6.98
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	52,434.000	30.934161	1,622,001.78	181.580000	9,520,965.72	7,898,963.94	0.30
		Base		30.934161	1,622,001.78	181.580000	9,520,965.72	7,898,963.94	0.30
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	30,678.000	30.412264	932,987.44	55.210000	1,693,732.38	760,744.94	0.05
		Base		30.412264	932,987.44	55.210000	1,693,732.38	760,744.94	0.05
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	16,588.000	88.583979	1,469,431.04	386.440000	6,410,266.72	4,940,835.68	0.20
		Base		88.583979	1,469,431.04	386.440000	6,410,266.72	4,940,835.68	0.20
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	3,294.000	76.125826	250,758.47	191.700000	631,459.80	380,701.33	0.02
		Base		76.125826	250,758.47	191.700000	631,459.80	380,701.33	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	9,932.000	101.443193	1,007,533.79	138.780000	1,378,362.96	370,829.17	0.04
		Base		101.443193	1,007,533.79	138.780000	1,378,362.96	370,829.17	0.04
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	13,683.000	67.303952	920,919.98	283.800000	3,883,235.40	2,962,315.42	0.12
		Base		67.303952	920,919.98	283.800000	3,883,235.40	2,962,315.42	0.12
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	25,885.000	58.870516	1,523,863.31	289.240000	7,486,977.40	5,963,114.09	0.24
		Base		58.870516	1,523,863.31	289.240000	7,486,977.40	5,963,114.09	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	1,091.000	369.762759	403,411.17	3,009.000000	3,282,819.00	2,879,407.83	0.10
		Base		369.762759	403,411.17	3,009.000000	3,282,819.00	2,879,407.83	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	9,029.000	143.782784	1,298,214.76	221.610000	2,000,916.69	702,701.93	0.06
		Base		143.782784	1,298,214.76	221.610000	2,000,916.69	702,701.93	0.06
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	5,113.000	64.359405	329,069.64	207.030000	1,058,544.39	729,474.75	0.03
		Base		64.359405	329,069.64	207.030000	1,058,544.39	729,474.75	0.03
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	4,607.000	221.393786	1,019,961.17	423.500000	1,951,064.50	931,103.33	0.06
		Base		221.393786	1,019,961.17	423.500000	1,951,064.50	931,103.33	0.06
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001								
		Local	64,012.000	35.934439	2,300,235.28	38.080000	2,437,576.96	137,341.68	0.08
		Base		35.934439	2,300,235.28	38.080000	2,437,576.96	137,341.68	0.08
058498106	BALL CORP COMMON STOCK								
		Local	19,323.000	24.094117	465,570.62	59.250000	1,144,887.75	679,317.13	0.04
		Base		24.094117	465,570.62	59.250000	1,144,887.75	679,317.13	0.04
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	430,223.000	24.897288	10,711,385.74	41.820000	17,991,925.86	7,280,540.12	0.57
		Base		24.897288	10,711,385.74	41.820000	17,991,925.86	7,280,540.12	0.57
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	46,698.000	37.228847	1,738,512.69	75.360000	3,519,161.28	1,780,648.59	0.11
		Base		37.228847	1,738,512.69	75.360000	3,519,161.28	1,780,648.59	0.11
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	32,401.000	38.871489	1,259,475.12	35.700000	1,156,715.70	-102,759.42	0.04
		Base		38.871489	1,259,475.12	35.700000	1,156,715.70	-102,759.42	0.04
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	18,341.000	150.487615	2,760,093.34	233.590000	4,284,274.19	1,524,180.85	0.14
		Base		150.487615	2,760,093.34	233.590000	4,284,274.19	1,524,180.85	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	19,341.000	31.790597	614,861.94	57.170000	1,105,724.97	490,863.03	0.04
		Base		31.790597	614,861.94	57.170000	1,105,724.97	490,863.03	0.04
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	116,873.000	119.998599	14,024,596.24	450.920000	52,700,373.16	38,675,776.92	1.68
		Base		119.998599	14,024,596.24	450.920000	52,700,373.16	38,675,776.92	1.68
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	12,396.000	39.689607	491,992.37	90.430000	1,120,970.28	628,977.91	0.04
		Base		39.689607	491,992.37	90.430000	1,120,970.28	628,977.91	0.04
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	9,235.000	118.402615	1,093,448.15	174.000000	1,606,890.00	513,441.85	0.05
		Base		118.402615	1,093,448.15	174.000000	1,606,890.00	513,441.85	0.05
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	9,909.000	123.889338	1,227,619.45	73.750000	730,788.75	-496,830.70	0.02
		Base		123.889338	1,227,619.45	73.750000	730,788.75	-496,830.70	0.02
09260D107	BLACKSTONE INC COMMON STOCK USD.00001								
		Local	45,941.000	111.429990	5,119,205.16	167.750000	7,706,602.75	2,587,397.59	0.25
		Base		111.429990	5,119,205.16	167.750000	7,706,602.75	2,587,397.59	0.25
09290D101	BLACKROCK INC COMMON STOCK USD.01								
		Local	8,859.000	352.098881	3,119,243.99	981.030000	8,690,944.77	5,571,700.78	0.28
		Base		352.098881	3,119,243.99	981.030000	8,690,944.77	5,571,700.78	0.28
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	38,969.000	100.848399	3,929,961.25	149.310000	5,818,461.39	1,888,500.14	0.19
		Base		100.848399	3,929,961.25	149.310000	5,818,461.39	1,888,500.14	0.19
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	2,131.000	579.242069	1,234,364.85	4,676.250000	9,965,088.75	8,730,723.90	0.32
		Base		579.242069	1,234,364.85	4,676.250000	9,965,088.75	8,730,723.90	0.32
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	14,415.000	32.579840	469,638.39	33.630000	484,776.45	15,138.06	0.02
		Base		32.579840	469,638.39	33.630000	484,776.45	15,138.06	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
101121101	BXP INC REIT USD.01								
		Local	9,201.000	93.504176	860,331.92	80.560000	741,232.56	-119,099.36	0.02
		Base		93.504176	860,331.92	80.560000	741,232.56	-119,099.36	0.02
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	94,152.000	22.776410	2,144,444.53	84.020000	7,910,651.04	5,766,206.51	0.25
		Base		22.776410	2,144,444.53	84.020000	7,910,651.04	5,766,206.51	0.25
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	128,603.000	48.811662	6,277,326.22	55.770000	7,172,189.31	894,863.09	0.23
		Base		48.811662	6,277,326.22	55.770000	7,172,189.31	894,863.09	0.23
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	7,419.000	120.010535	890,358.16	210.860000	1,564,370.34	674,012.18	0.05
		Base		120.010535	890,358.16	210.860000	1,564,370.34	674,012.18	0.05
11135F101	BROADCOM INC COMMON STOCK								
		Local	295,994.000	37.251973	11,026,360.51	169.770000	50,250,901.38	39,224,540.87	1.60
		Base		37.251973	11,026,360.51	169.770000	50,250,901.38	39,224,540.87	1.60
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	15,081.000	57.954456	874,011.15	104.640000	1,578,075.84	704,064.69	0.05
		Base		57.954456	874,011.15	104.640000	1,578,075.84	704,064.69	0.05
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	11,627.000	31.224459	363,046.79	44.030000	511,936.81	148,890.02	0.02
		Base		31.224459	363,046.79	44.030000	511,936.81	148,890.02	0.02
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	7,375.000	165.028765	1,217,087.14	171.400000	1,264,075.00	46,987.86	0.04
		Base		165.028765	1,217,087.14	171.400000	1,264,075.00	46,987.86	0.04
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	6,684.000	88.449883	591,199.02	213.570000	1,427,501.88	836,302.86	0.05
		Base		88.449883	591,199.02	213.570000	1,427,501.88	836,302.86	0.05
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	19,193.000	33.583791	644,573.70	130.970000	2,513,707.21	1,869,133.51	0.08
		Base		33.583791	644,573.70	130.970000	2,513,707.21	1,869,133.51	0.08

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	8,582.000	126.014333	1,081,455.01	188.230000	1,615,389.86	533,934.85	0.05
		Base		126.014333	1,081,455.01	188.230000	1,615,389.86	533,934.85	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	11,575.000	31.971610	370,071.39	82.230000	951,812.25	581,740.86	0.03
		Base		31.971610	370,071.39	82.230000	951,812.25	581,740.86	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	7,407.000	58.765525	435,276.24	103.040000	763,217.28	327,941.04	0.02
		Base		58.765525	435,276.24	103.040000	763,217.28	327,941.04	0.02
125523100	THE CIGNA GROUP COMMON STOCK USD.01								
		Local	16,991.000	87.876085	1,493,102.56	314.810000	5,348,936.71	3,855,834.15	0.17
		Base		87.876085	1,493,102.56	314.810000	5,348,936.71	3,855,834.15	0.17
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	22,819.000	110.486776	2,521,197.74	225.360000	5,142,489.84	2,621,292.10	0.16
		Base		110.486776	2,521,197.74	225.360000	5,142,489.84	2,621,292.10	0.16
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	19,036.000	29.277909	557,334.27	69.610000	1,325,095.96	767,761.69	0.04
		Base		29.277909	557,334.27	69.610000	1,325,095.96	767,761.69	0.04
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	122,830.000	7.802520	958,383.54	33.640000	4,132,001.20	3,173,617.66	0.13
		Base		7.802520	958,383.54	33.640000	4,132,001.20	3,173,617.66	0.13
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	78,908.000	51.516499	4,065,063.91	56.460000	4,455,145.68	390,081.77	0.14
		Base		51.516499	4,065,063.91	56.460000	4,455,145.68	390,081.77	0.14
127097103	COTERRA ENERGY INC COMMON STOCK USD.1								
		Local	47,605.000	20.410038	971,619.85	23.920000	1,138,711.60	167,091.75	0.04
		Base		20.410038	971,619.85	23.920000	1,138,711.60	167,091.75	0.04
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	17,341.000	51.568370	894,247.10	276.120000	4,788,196.92	3,893,949.82	0.15
		Base		51.568370	894,247.10	276.120000	4,788,196.92	3,893,949.82	0.15

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12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK								
		Local	13,706.000	84.897508	1,163,605.25	40.050000	548,925.30	-614,679.95	0.02
		Base		84.897508	1,163,605.25	40.050000	548,925.30	-614,679.95	0.02
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	6,750.000	163.267493	1,102,055.58	115.790000	781,582.50	-320,473.08	0.02
		Base		163.267493	1,102,055.58	115.790000	781,582.50	-320,473.08	0.02
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	12,553.000	39.962676	501,651.47	46.650000	585,597.45	83,945.98	0.02
		Base		39.962676	501,651.47	46.650000	585,597.45	83,945.98	0.02
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	24,263.000	63.069406	1,530,253.00	162.790000	3,949,773.77	2,419,520.77	0.13
		Base		63.069406	1,530,253.00	162.790000	3,949,773.77	2,419,520.77	0.13
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	15,605.000	44.755583	698,410.87	108.520000	1,693,454.60	995,043.73	0.05
		Base		44.755583	698,410.87	108.520000	1,693,454.60	995,043.73	0.05
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	9,891.000	32.934216	325,752.33	72.380000	715,910.58	390,158.25	0.02
		Base		32.934216	325,752.33	72.380000	715,910.58	390,158.25	0.02
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	63,942.000	24.409391	1,560,785.29	22.000000	1,406,724.00	-154,061.29	0.04
		Base		24.409391	1,560,785.29	22.000000	1,406,724.00	-154,061.29	0.04
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01								
		Local	53,758.000	15.926664	856,185.63	72.720000	3,909,281.76	3,053,096.13	0.12
		Base		15.926664	856,185.63	72.720000	3,909,281.76	3,053,096.13	0.12
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	11,561.000	86.320423	997,950.41	58.600000	677,474.60	-320,475.81	0.02
		Base		86.320423	997,950.41	58.600000	677,474.60	-320,475.81	0.02
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	30,841.000	77.836850	2,400,566.30	376.200000	11,602,384.20	9,201,817.90	0.37
		Base		77.836850	2,400,566.30	376.200000	11,602,384.20	9,201,817.90	0.37

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	6,918.000	93.671236	648,017.61	125.970000	871,460.46	223,442.85	0.03
		Base		93.671236	648,017.61	125.970000	871,460.46	223,442.85	0.03
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	33,477.000	53.932489	1,805,497.94	62.260000	2,084,278.02	278,780.08	0.07
		Base		53.932489	1,805,497.94	62.260000	2,084,278.02	278,780.08	0.07
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	41,596.000	21.789652	906,362.35	29.530000	1,228,329.88	321,967.53	0.04
		Base		21.789652	906,362.35	29.530000	1,228,329.88	321,967.53	0.04
15677J108	DAYFORCE INC COMMON STOCK USD.01								
		Local	10,095.000	104.923290	1,059,200.61	70.950000	716,240.25	-342,960.36	0.02
		Base		104.923290	1,059,200.61	70.950000	716,240.25	-342,960.36	0.02
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	3,265.000	354.686322	1,158,050.84	178.580000	583,063.70	-574,987.14	0.02
		Base		354.686322	1,158,050.84	178.580000	583,063.70	-574,987.14	0.02
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	6,080.000	296.788873	1,804,476.35	327.610000	1,991,868.80	187,392.45	0.06
		Base		296.788873	1,804,476.35	327.610000	1,991,868.80	187,392.45	0.06
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	109,359.000	84.417808	9,231,847.10	148.820000	16,274,806.38	7,042,959.28	0.52
		Base		84.417808	9,231,847.10	148.820000	16,274,806.38	7,042,959.28	0.52
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	87,923.000	10.275715	903,471.73	55.770000	4,903,465.71	3,999,993.98	0.16
		Base		10.275715	903,471.73	55.770000	4,903,465.71	3,999,993.98	0.16
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	15,632.000	50.579519	790,659.04	99.910000	1,561,793.12	771,134.08	0.05
		Base		50.579519	790,659.04	99.910000	1,561,793.12	771,134.08	0.05
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	9,979.000	55.031051	549,154.86	140.830000	1,405,342.57	856,187.71	0.04
		Base		55.031051	549,154.86	140.830000	1,405,342.57	856,187.71	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	257,146.000	30.761553	7,910,210.35	54.770000	14,083,886.42	6,173,676.07	0.45
		Base		30.761553	7,910,210.35	54.770000	14,083,886.42	6,173,676.07	0.45
172908105	CINTAS CORP COMMON STOCK								
		Local	21,758.000	24.723526	537,934.48	205.810000	4,478,013.98	3,940,079.50	0.14
		Base		24.723526	537,934.48	205.810000	4,478,013.98	3,940,079.50	0.14
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	121,251.000	77.908124	9,446,437.92	64.170000	7,780,676.67	-1,665,761.25	0.25
		Base		77.908124	9,446,437.92	64.170000	7,780,676.67	-1,665,761.25	0.25
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	28,260.000	24.983207	706,025.42	42.120000	1,190,311.20	484,285.78	0.04
		Base		24.983207	706,025.42	42.120000	1,190,311.20	484,285.78	0.04
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	7,896.000	76.951882	607,612.06	158.550000	1,251,910.80	644,298.74	0.04
		Base		76.951882	607,612.06	158.550000	1,251,910.80	644,298.74	0.04
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	246,540.000	33.479913	8,254,137.67	65.310000	16,101,527.40	7,847,389.73	0.51
		Base		33.479913	8,254,137.67	65.310000	16,101,527.40	7,847,389.73	0.51
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	31,564.000	30.206973	953,452.91	74.590000	2,354,358.76	1,400,905.85	0.07
		Base		30.206973	953,452.91	74.590000	2,354,358.76	1,400,905.85	0.07
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	52,004.000	41.067433	2,135,670.78	93.710000	4,873,294.84	2,737,624.06	0.16
		Base		41.067433	2,135,670.78	93.710000	4,873,294.84	2,737,624.06	0.16
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	241,688.000	18.755043	4,532,868.94	43.670000	10,554,514.96	6,021,646.02	0.34
		Base		18.755043	4,532,868.94	43.670000	10,554,514.96	6,021,646.02	0.34
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	30,475.000	23.712598	722,641.42	28.940000	881,946.50	159,305.08	0.03
		Base		23.712598	722,641.42	28.940000	881,946.50	159,305.08	0.03

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20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	74,675.000	50.802001	3,793,639.44	109.540000	8,179,899.50	4,386,260.06	0.26
		Base		50.802001	3,793,639.44	109.540000	8,179,899.50	4,386,260.06	0.26
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	22,113.000	58.697734	1,297,982.99	101.680000	2,248,449.84	950,466.85	0.07
		Base		58.697734	1,297,982.99	101.680000	2,248,449.84	950,466.85	0.07
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	9,916.000	71.530292	709,294.38	232.340000	2,303,883.44	1,594,589.06	0.07
		Base		71.530292	709,294.38	232.340000	2,303,883.44	1,594,589.06	0.07
21037T109	CONSTELLATION ENERGY COMMON STOCK								
		Local	20,187.000	40.980193	827,267.16	262.960000	5,308,373.52	4,481,106.36	0.17
		Base		40.980193	827,267.16	262.960000	5,308,373.52	4,481,106.36	0.17
216648501	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	12,693.000	53.101296	674,014.75	104.680000	1,328,703.24	654,688.49	0.04
		Base		53.101296	674,014.75	104.680000	1,328,703.24	654,688.49	0.04
217204106	COPART INC COMMON STOCK								
		Local	55,676.000	21.231667	1,182,094.27	51.470000	2,865,643.72	1,683,549.45	0.09
		Base		21.231667	1,182,094.27	51.470000	2,865,643.72	1,683,549.45	0.09
219350105	CORNING INC COMMON STOCK USD.5								
		Local	49,654.000	23.986928	1,191,046.93	47.590000	2,363,033.86	1,171,986.93	0.08
		Base		23.986928	1,191,046.93	47.590000	2,363,033.86	1,171,986.93	0.08
219948106	CORPAY INC COMMON STOCK USD.001								
		Local	4,408.000	215.409483	949,525.00	329.720000	1,453,405.76	503,880.76	0.05
		Base		215.409483	949,525.00	329.720000	1,453,405.76	503,880.76	0.05
22052L104	CORTEVA INC COMMON STOCK USD.01								
		Local	44,072.000	24.121038	1,063,062.39	60.920000	2,684,866.24	1,621,803.85	0.09
		Base		24.121038	1,063,062.39	60.920000	2,684,866.24	1,621,803.85	0.09
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	28,259.000	122.855625	3,471,777.12	874.180000	24,703,452.62	21,231,675.50	0.79
		Base		122.855625	3,471,777.12	874.180000	24,703,452.62	21,231,675.50	0.79

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22160N109	COSTAR GROUP INC COMMON STOCK USD.01								
		Local	25,980.000	70.716594	1,837,217.12	72.790000	1,891,084.20	53,867.08	0.06
		Base		70.716594	1,837,217.12	72.790000	1,891,084.20	53,867.08	0.06
22788C105	CROWDSTRIKE HOLDINGS INC A COMMON STOCK								
		Local	14,943.000	386.175208	5,770,616.14	296.870000	4,436,128.41	-1,334,487.73	0.14
		Base		386.175208	5,770,616.14	296.870000	4,436,128.41	-1,334,487.73	0.14
22822V101	CROWN CASTLE INC REIT USD.01								
		Local	27,584.000	85.407203	2,355,872.28	107.490000	2,965,004.16	609,131.88	0.09
		Base		85.407203	2,355,872.28	107.490000	2,965,004.16	609,131.88	0.09
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	8,735.000	75.514579	659,619.85	328.980000	2,873,640.30	2,214,020.45	0.09
		Base		75.514579	659,619.85	328.980000	2,873,640.30	2,214,020.45	0.09
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	18,492.000	34.139395	631,305.69	169.000000	3,125,148.00	2,493,842.31	0.10
		Base		34.139395	631,305.69	169.000000	3,125,148.00	2,493,842.31	0.10
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	13,201.000	60.272972	795,663.50	124.220000	1,639,828.22	844,164.72	0.05
		Base		60.272972	795,663.50	124.220000	1,639,828.22	844,164.72	0.05
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	40,754.000	66.587138	2,713,692.24	245.660000	10,011,627.64	7,297,935.40	0.32
		Base		66.587138	2,713,692.24	245.660000	10,011,627.64	7,297,935.40	0.32
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	7,598.000	45.836877	348,268.59	160.020000	1,215,831.96	867,563.37	0.04
		Base		45.836877	348,268.59	160.020000	1,215,831.96	867,563.37	0.04
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	2,955.000	43.135479	127,465.34	139.810000	413,138.55	285,673.21	0.01
		Base		43.135479	127,465.34	139.810000	413,138.55	285,673.21	0.01
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	9,570.000	151.679563	1,451,573.42	160.890000	1,539,717.30	88,143.88	0.05
		Base		151.679563	1,451,573.42	160.890000	1,539,717.30	88,143.88	0.05

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244199105	DEERE + CO COMMON STOCK USD1.0							
	16,355.000	Local	87.376290	1,429,039.23	404.690000	6,618,704.95	5,189,665.72	0.21
		Base	87.376290	1,429,039.23	404.690000	6,618,704.95	5,189,665.72	0.21
24703L202	DELL TECHNOLOGIES C COMMON STOCK							
	18,310.000	Local	122.400200	2,241,147.67	123.630000	2,263,665.30	22,517.63	0.07
		Base	122.400200	2,241,147.67	123.630000	2,263,665.30	22,517.63	0.07
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
	40,071.000	Local	26.130873	1,047,090.20	57.220000	2,292,862.62	1,245,772.42	0.07
		Base	26.130873	1,047,090.20	57.220000	2,292,862.62	1,245,772.42	0.07
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
	40,161.000	Local	38.831226	1,559,500.85	38.680000	1,553,427.48	-6,073.37	0.05
		Base	38.831226	1,559,500.85	38.680000	1,553,427.48	-6,073.37	0.05
252131107	DEXCOM INC COMMON STOCK USD.001							
	25,865.000	Local	100.331830	2,595,082.78	70.480000	1,822,965.20	-772,117.58	0.06
		Base	100.331830	2,595,082.78	70.480000	1,822,965.20	-772,117.58	0.06
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
	12,082.000	Local	112.976227	1,364,978.78	176.770000	2,135,735.14	770,756.36	0.07
		Base	112.976227	1,364,978.78	176.770000	2,135,735.14	770,756.36	0.07
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
	19,536.000	Local	112.409347	2,196,029.01	178.230000	3,481,901.28	1,285,872.27	0.11
		Base	112.409347	2,196,029.01	178.230000	3,481,901.28	1,285,872.27	0.11
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
	161,990.000	Local	59.383144	9,619,475.51	96.200000	15,583,438.00	5,963,962.49	0.50
		Base	59.383144	9,619,475.51	96.200000	15,583,438.00	5,963,962.49	0.50
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
	15,933.000	Local	30.815103	490,977.04	148.430000	2,364,935.19	1,873,958.15	0.08
		Base	30.815103	490,977.04	148.430000	2,364,935.19	1,873,958.15	0.08
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
	14,124.000	Local	70.136643	990,609.94	80.040000	1,130,484.96	139,875.02	0.04
		Base	70.136643	990,609.94	80.040000	1,130,484.96	139,875.02	0.04

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
	12,825.000	Local	58.301484	747,716.53	64.640000	829,008.00	81,291.47	0.03
		Base	58.301484	747,716.53	64.640000	829,008.00	81,291.47	0.03
25746U109	DOMINION ENERGY INC COMMON STOCK							
	54,191.000	Local	54.865168	2,973,198.32	59.530000	3,225,990.23	252,791.91	0.10
		Base	54.865168	2,973,198.32	59.530000	3,225,990.23	252,791.91	0.10
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	2,236.000	Local	379.086404	847,637.20	413.730000	925,100.28	77,463.08	0.03
		Base	379.086404	847,637.20	413.730000	925,100.28	77,463.08	0.03
260003108	DOVER CORP COMMON STOCK USD1.0							
	8,754.000	Local	46.374610	405,963.34	189.330000	1,657,394.82	1,251,431.48	0.05
		Base	46.374610	405,963.34	189.330000	1,657,394.82	1,251,431.48	0.05
260557103	DOW INC COMMON STOCK USD.01							
	44,722.000	Local	38.161124	1,706,641.78	49.380000	2,208,372.36	501,730.58	0.07
		Base	38.161124	1,706,641.78	49.380000	2,208,372.36	501,730.58	0.07
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	49,449.000	Local	63.803800	3,155,034.09	115.270000	5,699,986.23	2,544,952.14	0.18
		Base	63.803800	3,155,034.09	115.270000	5,699,986.23	2,544,952.14	0.18
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	26,704.000	Local	53.795675	1,436,559.70	82.990000	2,216,164.96	779,605.26	0.07
		Base	53.795675	1,436,559.70	82.990000	2,216,164.96	779,605.26	0.07
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	36,480.000	Local	50.729909	1,850,627.09	121.960000	4,449,100.80	2,598,473.71	0.14
		Base	50.729909	1,850,627.09	121.960000	4,449,100.80	2,598,473.71	0.14
26884L109	EQT CORP COMMON STOCK							
	37,974.000	Local	40.046611	1,520,729.99	36.540000	1,387,569.96	-133,160.03	0.04
		Base	40.046611	1,520,729.99	36.540000	1,387,569.96	-133,160.03	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	7,434.000	Local	42.182669	313,585.96	105.090000	781,239.06	467,653.10	0.02
		Base	42.182669	313,585.96	105.090000	781,239.06	467,653.10	0.02

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278642103	EBAY INC COMMON STOCK USD.001								
		Local	31,383.000	19.792276	621,141.01	57.510000	1,804,836.33	1,183,695.32	0.06
		Base		19.792276	621,141.01	57.510000	1,804,836.33	1,183,695.32	0.06
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	16,103.000	72.736449	1,171,275.04	245.730000	3,956,990.19	2,785,715.15	0.13
		Base		72.736449	1,171,275.04	245.730000	3,956,990.19	2,785,715.15	0.13
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	24,720.000	44.442986	1,098,630.62	82.400000	2,036,928.00	938,297.38	0.06
		Base		44.442986	1,098,630.62	82.400000	2,036,928.00	938,297.38	0.06
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	38,332.000	27.244478	1,044,335.32	67.010000	2,568,627.32	1,524,292.00	0.08
		Base		27.244478	1,044,335.32	67.010000	2,568,627.32	1,524,292.00	0.08
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	15,318.000	48.851970	748,314.48	150.850000	2,310,720.30	1,562,405.82	0.07
		Base		48.851970	748,314.48	150.850000	2,310,720.30	1,562,405.82	0.07
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	36,557.000	44.796568	1,637,628.15	108.270000	3,958,026.39	2,320,398.24	0.13
		Base		44.796568	1,637,628.15	108.270000	3,958,026.39	2,320,398.24	0.13
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001								
		Local	8,612.000	195.619616	1,684,676.13	83.040000	715,140.48	-969,535.65	0.02
		Base		195.619616	1,684,676.13	83.040000	715,140.48	-969,535.65	0.02
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	13,698.000	74.316956	1,017,993.66	154.780000	2,120,176.44	1,102,182.78	0.07
		Base		74.316956	1,017,993.66	154.780000	2,120,176.44	1,102,182.78	0.07
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001								
		Local	3,629.000	634.137677	2,301,285.63	188.650000	684,610.85	-1,616,674.78	0.02
		Base		634.137677	2,301,285.63	188.650000	684,610.85	-1,616,674.78	0.02
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	7,808.000	121.355479	947,543.58	265.020000	2,069,276.16	1,121,732.58	0.07
		Base		121.355479	947,543.58	265.020000	2,069,276.16	1,121,732.58	0.07

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29444U700	EQUINIX INC REIT USD.001								
		Local	6,023.000	369.995663	2,228,483.88	908.080000	5,469,365.84	3,240,881.96	0.17
		Base		369.995663	2,228,483.88	908.080000	5,469,365.84	3,240,881.96	0.17
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	21,711.000	49.755292	1,080,237.14	70.370000	1,527,803.07	447,565.93	0.05
		Base		49.755292	1,080,237.14	70.370000	1,527,803.07	447,565.93	0.05
29530P102	ERIE INDEMNITY COMPANY CL A COMMON STOCK								
		Local	1,578.000	543.368403	857,435.34	448.840000	708,269.52	-149,165.82	0.02
		Base		543.368403	857,435.34	448.840000	708,269.52	-149,165.82	0.02
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	4,054.000	195.398370	792,144.99	283.860000	1,150,768.44	358,623.45	0.04
		Base		195.398370	792,144.99	283.860000	1,150,768.44	358,623.45	0.04
30034W106	EVERGY INC COMMON STOCK								
		Local	14,708.000	55.235767	812,407.66	60.440000	888,951.52	76,543.86	0.03
		Base		55.235767	812,407.66	60.440000	888,951.52	76,543.86	0.03
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	22,910.000	43.633492	999,643.31	65.850000	1,508,623.50	508,980.19	0.05
		Base		43.633492	999,643.31	65.850000	1,508,623.50	508,980.19	0.05
30161N101	EXELON CORP COMMON STOCK								
		Local	63,851.000	30.712122	1,960,999.67	39.300000	2,509,344.30	548,344.63	0.08
		Base		30.712122	1,960,999.67	39.300000	2,509,344.30	548,344.63	0.08
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		Local	8,138.000	85.758978	697,906.56	156.310000	1,272,050.78	574,144.22	0.04
		Base		85.758978	697,906.56	156.310000	1,272,050.78	574,144.22	0.04
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	8,950.000	51.133440	457,644.29	119.000000	1,065,050.00	607,405.71	0.03
		Base		51.133440	457,644.29	119.000000	1,065,050.00	607,405.71	0.03
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	13,371.000	108.948684	1,456,752.86	163.300000	2,183,484.30	726,731.44	0.07
		Base		108.948684	1,456,752.86	163.300000	2,183,484.30	726,731.44	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30231G102	EXXON MOBIL CORP COMMON STOCK							
	285,101.000	Local	60.817989	17,339,269.54	116.780000	33,294,094.78	15,954,825.24	1.06
		Base	60.817989	17,339,269.54	116.780000	33,294,094.78	15,954,825.24	1.06
302491303	FMC CORP COMMON STOCK USD.1							
	7,963.000	Local	37.576786	299,223.95	64.990000	517,515.37	218,291.42	0.02
		Base	37.576786	299,223.95	64.990000	517,515.37	218,291.42	0.02
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
	138,423.000	Local	117.811208	16,307,780.88	567.580000	78,566,126.34	62,258,345.46	2.50
		Base	117.811208	16,307,780.88	567.580000	78,566,126.34	62,258,345.46	2.50
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	2,413.000	Local	476.863523	1,150,671.68	454.060000	1,095,646.78	-55,024.90	0.03
		Base	476.863523	1,150,671.68	454.060000	1,095,646.78	-55,024.90	0.03
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	1,564.000	Local	687.690390	1,075,547.77	1,993.110000	3,117,224.04	2,041,676.27	0.10
		Base	687.690390	1,075,547.77	1,993.110000	3,117,224.04	2,041,676.27	0.10
311900104	FASTENAL CO COMMON STOCK USD.01							
	36,509.000	Local	20.412960	745,256.75	78.180000	2,854,273.62	2,109,016.87	0.09
		Base	20.412960	745,256.75	78.180000	2,854,273.62	2,109,016.87	0.09
313745101	FEDERAL REALTY INVS TRUST REIT USD.01							
	4,766.000	Local	138.809234	661,564.81	110.840000	528,263.44	-133,301.37	0.02
		Base	138.809234	661,564.81	110.840000	528,263.44	-133,301.37	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
	14,285.000	Local	100.582425	1,436,819.94	273.850000	3,911,947.25	2,475,127.31	0.12
		Base	100.582425	1,436,819.94	273.850000	3,911,947.25	2,475,127.31	0.12
315616102	F5 INC COMMON STOCK							
	3,715.000	Local	133.156296	494,675.64	233.880000	868,864.20	374,188.56	0.03
		Base	133.156296	494,675.64	233.880000	868,864.20	374,188.56	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	34,675.000	Local	86.588814	3,002,467.13	89.730000	3,111,387.75	108,920.62	0.10
		Base	86.588814	3,002,467.13	89.730000	3,111,387.75	108,920.62	0.10

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	42,801.000	25.582650	1,094,963.00	43.680000	1,869,547.68	774,584.68	0.06
		Base		25.582650	1,094,963.00	43.680000	1,869,547.68	774,584.68	0.06
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	6,801.000	159.380956	1,083,949.88	194.480000	1,322,658.48	238,708.60	0.04
		Base		159.380956	1,083,949.88	194.480000	1,322,658.48	238,708.60	0.04
337738108	FISERV INC COMMON STOCK USD.01								
		Local	36,680.000	58.017236	2,128,072.20	197.900000	7,258,972.00	5,130,899.80	0.23
		Base		58.017236	2,128,072.20	197.900000	7,258,972.00	5,130,899.80	0.23
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	32,921.000	43.450153	1,430,422.50	41.830000	1,377,085.43	-53,337.07	0.04
		Base		43.450153	1,430,422.50	41.830000	1,377,085.43	-53,337.07	0.04
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	249,678.000	12.130409	3,028,696.36	10.290000	2,569,186.62	-459,509.74	0.08
		Base		12.130409	3,028,696.36	10.290000	2,569,186.62	-459,509.74	0.08
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	41,267.000	21.103002	870,857.58	78.660000	3,246,062.22	2,375,204.64	0.10
		Base		21.103002	870,857.58	78.660000	3,246,062.22	2,375,204.64	0.10
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	22,405.000	30.703690	687,916.18	71.430000	1,600,389.15	912,472.97	0.05
		Base		30.703690	687,916.18	71.430000	1,600,389.15	912,472.97	0.05
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	14,283.000	40.218147	574,435.79	42.000000	599,886.00	25,450.21	0.02
		Base		40.218147	574,435.79	42.000000	599,886.00	25,450.21	0.02
35137L204	FOX CORP CLASS B COMMON STOCK USD.01								
		Local	8,389.000	39.898460	334,708.18	38.960000	326,835.44	-7,872.74	0.01
		Base		39.898460	334,708.18	38.960000	326,835.44	-7,872.74	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	19,622.000	25.640526	503,118.41	20.770000	407,548.94	-95,569.47	0.01
		Base		25.640526	503,118.41	20.770000	407,548.94	-95,569.47	0.01

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35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
	92,324.000	Local	24.683484	2,278,877.94	45.020000	4,156,426.48	1,877,548.54	0.13
		Base	24.683484	2,278,877.94	45.020000	4,156,426.48	1,877,548.54	0.13
36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01							
	29,048.000	Local	142.199508	4,130,611.30	87.350000	2,537,342.80	-1,593,268.50	0.08
		Base	142.199508	4,130,611.30	87.350000	2,537,342.80	-1,593,268.50	0.08
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
	13,959.000	Local	76.611334	1,069,417.61	281.200000	3,925,270.80	2,855,853.19	0.12
		Base	76.611334	1,069,417.61	281.200000	3,925,270.80	2,855,853.19	0.12
366651107	GARTNER INC COMMON STOCK USD.0005							
	4,914.000	Local	127.539428	626,728.75	502.500000	2,469,285.00	1,842,556.25	0.08
		Base	127.539428	626,728.75	502.500000	2,469,285.00	1,842,556.25	0.08
36828A101	GE VERNOVA INC COMMON STOCK USD.01							
	17,712.000	Local	139.265323	2,466,667.40	301.660000	5,343,001.92	2,876,334.52	0.17
		Base	139.265323	2,466,667.40	301.660000	5,343,001.92	2,876,334.52	0.17
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	3,868.000	Local	295.702818	1,143,778.50	165.550000	640,347.40	-503,431.10	0.02
		Base	295.702818	1,143,778.50	165.550000	640,347.40	-503,431.10	0.02
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
	16,556.000	Local	108.127908	1,790,165.65	291.610000	4,827,895.16	3,037,729.51	0.15
		Base	108.127908	1,790,165.65	291.610000	4,827,895.16	3,037,729.51	0.15
369604301	GENERAL ELECTRIC COMMON STOCK USD.01							
	69,629.000	Local	136.653512	9,515,047.41	171.780000	11,960,869.62	2,445,822.21	0.38
		Base	136.653512	9,515,047.41	171.780000	11,960,869.62	2,445,822.21	0.38
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
	35,449.000	Local	34.568453	1,225,417.08	68.020000	2,411,240.98	1,185,823.90	0.08
		Base	34.568453	1,225,417.08	68.020000	2,411,240.98	1,185,823.90	0.08
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
	71,886.000	Local	38.110847	2,739,636.32	50.760000	3,648,933.36	909,297.04	0.12
		Base	38.110847	2,739,636.32	50.760000	3,648,933.36	909,297.04	0.12

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372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	8,945.000	52.771615	472,042.10	114.700000	1,025,991.50	553,949.40	0.03
		Base		52.771615	472,042.10	114.700000	1,025,991.50	553,949.40	0.03
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	79,500.000	29.533175	2,347,887.40	88.820000	7,061,190.00	4,713,302.60	0.22
		Base		29.533175	2,347,887.40	88.820000	7,061,190.00	4,713,302.60	0.22
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	16,166.000	110.415449	1,784,976.15	103.710000	1,676,575.86	-108,400.29	0.05
		Base		110.415449	1,784,976.15	103.710000	1,676,575.86	-108,400.29	0.05
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0								
		Local	5,705.000	34.681578	197,858.40	105.600000	602,448.00	404,589.60	0.02
		Base		34.681578	197,858.40	105.600000	602,448.00	404,589.60	0.02
380237107	GODADDY INC CLASS A COMMON STOCK USD.001								
		Local	9,047.000	140.137900	1,267,827.58	166.800000	1,509,039.60	241,212.02	0.05
		Base		140.137900	1,267,827.58	166.800000	1,509,039.60	241,212.02	0.05
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	20,021.000	148.324253	2,969,599.87	517.790000	10,366,673.59	7,397,073.72	0.33
		Base		148.324253	2,969,599.87	517.790000	10,366,673.59	7,397,073.72	0.33
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	2,842.000	179.186626	509,248.39	1,109.230000	3,152,431.66	2,643,183.27	0.10
		Base		179.186626	509,248.39	1,109.230000	3,152,431.66	2,643,183.27	0.10
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	11,863.000	86.811973	1,029,850.43	358.740000	4,255,732.62	3,225,882.19	0.14
		Base		86.811973	1,029,850.43	358.740000	4,255,732.62	3,225,882.19	0.14
40434L105	HP INC COMMON STOCK USD.01								
		Local	62,746.000	19.008344	1,192,697.58	35.520000	2,228,737.92	1,036,040.34	0.07
		Base		19.008344	1,192,697.58	35.520000	2,228,737.92	1,036,040.34	0.07
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	56,786.000	31.064063	1,764,003.88	27.740000	1,575,243.64	-188,760.24	0.05
		Base		31.064063	1,764,003.88	27.740000	1,575,243.64	-188,760.24	0.05

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416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	18,688.000	46.262558	864,554.69	110.440000	2,063,902.72	1,199,348.03	0.07
		Base		46.262558	864,554.69	110.440000	2,063,902.72	1,199,348.03	0.07
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	8,316.000	47.471172	394,770.27	65.630000	545,779.08	151,008.81	0.02
		Base		47.471172	394,770.27	65.630000	545,779.08	151,008.81	0.02
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
		Local	45,023.000	30.098431	1,355,121.65	22.450000	1,010,766.35	-344,355.30	0.03
		Base		30.098431	1,355,121.65	22.450000	1,010,766.35	-344,355.30	0.03
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	4,646.000	130.837043	607,868.90	181.930000	845,246.78	237,377.88	0.03
		Base		130.837043	607,868.90	181.930000	845,246.78	237,377.88	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	9,449.000	79.448609	750,709.91	177.580000	1,677,953.42	927,243.51	0.05
		Base		79.448609	750,709.91	177.580000	1,677,953.42	927,243.51	0.05
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	17,779.000	58.216792	1,035,036.34	134.480000	2,390,919.92	1,355,883.58	0.08
		Base		58.216792	1,035,036.34	134.480000	2,390,919.92	1,355,883.58	0.08
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		Local	82,123.000	11.374143	934,078.77	19.490000	1,600,577.27	666,498.50	0.05
		Base		11.374143	934,078.77	19.490000	1,600,577.27	666,498.50	0.05
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		Local	15,710.000	76.347899	1,199,425.49	234.850000	3,689,493.50	2,490,068.01	0.12
		Base		76.347899	1,199,425.49	234.850000	3,689,493.50	2,490,068.01	0.12
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	14,701.000	41.538268	610,654.08	80.870000	1,188,869.87	578,215.79	0.04
		Base		41.538268	610,654.08	80.870000	1,188,869.87	578,215.79	0.04
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	63,258.000	71.695374	4,535,305.96	393.750000	24,907,837.50	20,372,531.54	0.79
		Base		71.695374	4,535,305.96	393.750000	24,907,837.50	20,372,531.54	0.79

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438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	41,464.000	62.396383	2,587,203.61	205.680000	8,528,315.52	5,941,111.91	0.27
		Base		62.396383	2,587,203.61	205.680000	8,528,315.52	5,941,111.91	0.27
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	18,328.000	18.616543	341,204.00	30.550000	559,920.40	218,716.40	0.02
		Base		18.616543	341,204.00	30.550000	559,920.40	218,716.40	0.02
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	44,466.000	18.352501	816,062.29	17.240000	766,593.84	-49,468.45	0.02
		Base		18.352501	816,062.29	17.240000	766,593.84	-49,468.45	0.02
443201108	HOWMET AEROSPACE INC COMMON STOCK								
		Local	26,236.000	37.567599	985,623.53	99.720000	2,616,253.92	1,630,630.39	0.08
		Base		37.567599	985,623.53	99.720000	2,616,253.92	1,630,630.39	0.08
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	3,442.000	284.217255	978,275.79	427.030000	1,469,837.26	491,561.47	0.05
		Base		284.217255	978,275.79	427.030000	1,469,837.26	491,561.47	0.05
444859102	HUMANA INC COMMON STOCK USD.1666666								
		Local	7,822.000	104.650657	818,577.44	257.830000	2,016,746.26	1,198,168.82	0.06
		Base		104.650657	818,577.44	257.830000	2,016,746.26	1,198,168.82	0.06
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	5,086.000	92.544231	470,679.96	180.620000	918,633.32	447,953.36	0.03
		Base		92.544231	470,679.96	180.620000	918,633.32	447,953.36	0.03
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	92,732.000	11.732622	1,087,989.51	15.590000	1,445,691.88	357,702.37	0.05
		Base		11.732622	1,087,989.51	15.590000	1,445,691.88	357,702.37	0.05
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	2,520.000	224.549230	565,864.06	184.960000	466,099.20	-99,764.86	0.01
		Base		224.549230	565,864.06	184.960000	466,099.20	-99,764.86	0.01
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	4,829.000	163.589793	789,975.11	214.640000	1,036,496.56	246,521.45	0.03
		Base		163.589793	789,975.11	214.640000	1,036,496.56	246,521.45	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	5,209.000	158.739528	826,874.20	406.920000	2,119,646.28	1,292,772.08	0.07
		Base		158.739528	826,874.20	406.920000	2,119,646.28	1,292,772.08	0.07
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	17,167.000	64.856847	1,113,397.50	261.130000	4,482,818.71	3,369,421.21	0.14
		Base		64.856847	1,113,397.50	261.130000	4,482,818.71	3,369,421.21	0.14
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	10,150.000	120.834205	1,226,467.18	74.120000	752,318.00	-474,149.18	0.02
		Base		120.834205	1,226,467.18	74.120000	752,318.00	-474,149.18	0.02
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01								
		Local	25,821.000	24.170432	624,104.73	96.000000	2,478,816.00	1,854,711.27	0.08
		Base		24.170432	624,104.73	96.000000	2,478,816.00	1,854,711.27	0.08
45784P101	INSULET CORP COMMON STOCK USD.001								
		Local	4,483.000	308.195733	1,381,641.47	231.530000	1,037,948.99	-343,692.48	0.03
		Base		308.195733	1,381,641.47	231.530000	1,037,948.99	-343,692.48	0.03
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	269,921.000	31.491690	8,500,268.37	21.520000	5,808,699.92	-2,691,568.45	0.18
		Base		31.491690	8,500,268.37	21.520000	5,808,699.92	-2,691,568.45	0.18
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	36,488.000	43.446279	1,585,267.84	155.870000	5,687,384.56	4,102,116.72	0.18
		Base		43.446279	1,585,267.84	155.870000	5,687,384.56	4,102,116.72	0.18
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	58,601.000	117.167197	6,866,114.89	206.720000	12,113,998.72	5,247,883.83	0.39
		Base		117.167197	6,866,114.89	206.720000	12,113,998.72	5,247,883.83	0.39
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	16,336.000	107.721159	1,759,732.85	99.430000	1,624,288.48	-135,444.37	0.05
		Base		107.721159	1,759,732.85	99.430000	1,624,288.48	-135,444.37	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	22,230.000	33.934835	754,371.38	55.540000	1,234,654.20	480,282.82	0.04
		Base		33.934835	754,371.38	55.540000	1,234,654.20	480,282.82	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
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	23,919.000	19.304109	461,734.98	29.400000	703,218.60	241,483.62	0.02
		Base		19.304109	461,734.98	29.400000	703,218.60	241,483.62	0.02
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	17,818.000	132.852014	2,367,157.18	610.300000	10,874,325.40	8,507,168.22	0.35
		Base		132.852014	2,367,157.18	610.300000	10,874,325.40	8,507,168.22	0.35
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	22,508.000	106.677712	2,401,101.95	503.840000	11,340,430.72	8,939,328.77	0.36
		Base		106.677712	2,401,101.95	503.840000	11,340,430.72	8,939,328.77	0.36
46187W107	INVITATION HOMES INC REIT USD.01								
		Local	36,222.000	35.684010	1,292,546.21	31.410000	1,137,733.02	-154,813.19	0.04
		Base		35.684010	1,292,546.21	31.410000	1,137,733.02	-154,813.19	0.04
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		Local	10,914.000	117.305731	1,280,274.75	205.820000	2,246,319.48	966,044.73	0.07
		Base		117.305731	1,280,274.75	205.820000	2,246,319.48	966,044.73	0.07
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	18,618.000	33.164312	617,453.16	123.730000	2,303,605.14	1,686,151.98	0.07
		Base		33.164312	617,453.16	123.730000	2,303,605.14	1,686,151.98	0.07
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	180,583.000	73.868885	13,339,464.94	221.920000	40,074,979.36	26,735,514.42	1.28
		Base		73.868885	13,339,464.94	221.920000	40,074,979.36	26,735,514.42	1.28
466313103	JABIL INC COMMON STOCK USD.001								
		Local	7,220.000	131.103129	946,564.59	123.090000	888,709.80	-57,854.79	0.03
		Base		131.103129	946,564.59	123.090000	888,709.80	-57,854.79	0.03
46982L108	JACOBS SOLUTIONS INC COMMON STOCK								
		Local	7,997.000	68.281471	546,046.92	140.580000	1,124,218.26	578,171.34	0.04
		Base		68.281471	546,046.92	140.580000	1,124,218.26	578,171.34	0.04
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	152,457.000	76.253144	11,625,325.65	159.860000	24,371,776.02	12,746,450.37	0.78
		Base		76.253144	11,625,325.65	159.860000	24,371,776.02	12,746,450.37	0.78

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	21,002.000	21.890519	459,744.68	38.900000	816,977.80	357,233.12	0.03
		Base		21.890519	459,744.68	38.900000	816,977.80	357,233.12	0.03
482480100	KLA CORP COMMON STOCK USD.001								
		Local	8,562.000	78.927147	675,774.23	666.230000	5,704,261.26	5,028,487.03	0.18
		Base		78.927147	675,774.23	666.230000	5,704,261.26	5,028,487.03	0.18
48251W104	KKR + CO INC COMMON STOCK USD.01								
		Local	43,191.000	105.981751	4,577,457.81	138.240000	5,970,723.84	1,393,266.03	0.19
		Base		105.981751	4,577,457.81	138.240000	5,970,723.84	1,393,266.03	0.19
487836108	KELLANOVA COMMON STOCK USD.25								
		Local	17,117.000	47.001146	804,518.62	80.650000	1,380,486.05	575,967.43	0.04
		Base		47.001146	804,518.62	80.650000	1,380,486.05	575,967.43	0.04
49177J102	KENVUE INC COMMON STOCK USD.01								
		Local	129,735.000	22.699872	2,944,967.94	22.930000	2,974,823.55	29,855.61	0.09
		Base		22.699872	2,944,967.94	22.930000	2,974,823.55	29,855.61	0.09
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01								
		Local	67,735.000	34.981028	2,369,439.93	32.950000	2,231,868.25	-137,571.68	0.07
		Base		34.981028	2,369,439.93	32.950000	2,231,868.25	-137,571.68	0.07
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	58,911.000	14.010991	825,401.50	17.250000	1,016,214.75	190,813.25	0.03
		Base		14.010991	825,401.50	17.250000	1,016,214.75	190,813.25	0.03
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK USD.01								
		Local	11,088.000	68.879944	763,740.82	149.010000	1,652,222.88	888,482.06	0.05
		Base		68.879944	763,740.82	149.010000	1,652,222.88	888,482.06	0.05
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	21,491.000	72.954742	1,567,870.37	134.180000	2,883,662.38	1,315,792.01	0.09
		Base		72.954742	1,567,870.37	134.180000	2,883,662.38	1,315,792.01	0.09
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	42,697.000	22.345579	954,089.19	23.720000	1,012,772.84	58,683.65	0.03
		Base		22.345579	954,089.19	23.720000	1,012,772.84	58,683.65	0.03

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49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	123,103.000	31.921802	3,929,669.65	24.510000	3,017,254.53	-912,415.12	0.10
		Base		31.921802	3,929,669.65	24.510000	3,017,254.53	-912,415.12	0.10
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	56,706.000	33.663923	1,908,946.39	33.460000	1,897,382.76	-11,563.63	0.06
		Base		33.663923	1,908,946.39	33.460000	1,897,382.76	-11,563.63	0.06
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	42,474.000	18.325812	778,370.52	55.770000	2,368,774.98	1,590,404.46	0.08
		Base		18.325812	778,370.52	55.770000	2,368,774.98	1,590,404.46	0.08
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	16,758.000	33.653157	563,959.60	36.790000	616,526.82	52,567.22	0.02
		Base		33.653157	563,959.60	36.790000	616,526.82	52,567.22	0.02
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	12,160.000	81.157252	986,872.18	247.470000	3,009,235.20	2,022,363.02	0.10
		Base		81.157252	986,872.18	247.470000	3,009,235.20	2,022,363.02	0.10
504922105	LABCORP HOLDINGS INC COMMON STOCK USD.1								
		Local	5,363.000	138.033226	740,272.19	228.270000	1,224,212.01	483,939.82	0.04
		Base		138.033226	740,272.19	228.270000	1,224,212.01	483,939.82	0.04
512807306	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	82,615.000	8.899574	735,238.31	74.350000	6,142,425.25	5,407,186.94	0.20
		Base		8.899574	735,238.31	74.350000	6,142,425.25	5,407,186.94	0.20
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	9,164.000	76.314124	699,342.63	77.690000	711,951.16	12,608.53	0.02
		Base		76.314124	699,342.63	77.690000	711,951.16	12,608.53	0.02
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001								
		Local	22,273.000	52.683574	1,173,421.25	51.850000	1,154,855.05	-18,566.20	0.04
		Base		52.683574	1,173,421.25	51.850000	1,154,855.05	-18,566.20	0.04
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	14,888.000	74.490050	1,109,007.87	68.940000	1,026,378.72	-82,629.15	0.03
		Base		74.490050	1,109,007.87	68.940000	1,026,378.72	-82,629.15	0.03

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525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	8,611.000	86.740681	746,924.00	183.160000	1,577,190.76	830,266.76	0.05
		Base		86.740681	746,924.00	183.160000	1,577,190.76	830,266.76	0.05
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	15,246.000	56.334372	858,873.84	170.300000	2,596,393.80	1,737,519.96	0.08
		Base		56.334372	858,873.84	170.300000	2,596,393.80	1,737,519.96	0.08
532457108	ELI LILLY + CO COMMON STOCK								
		Local	49,983.000	93.870288	4,691,918.61	829.740000	41,472,894.42	36,780,975.81	1.32
		Base		93.870288	4,691,918.61	829.740000	41,472,894.42	36,780,975.81	1.32
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	10,035.000	76.947324	772,166.40	117.140000	1,175,499.90	403,333.50	0.04
		Base		76.947324	772,166.40	117.140000	1,175,499.90	403,333.50	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	13,616.000	119.527460	1,627,485.89	546.050000	7,435,016.80	5,807,530.91	0.24
		Base		119.527460	1,627,485.89	546.050000	7,435,016.80	5,807,530.91	0.24
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	11,635.000	33.325636	387,743.77	78.960000	918,699.60	530,955.83	0.03
		Base		33.325636	387,743.77	78.960000	918,699.60	530,955.83	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	36,452.000	40.469749	1,475,203.29	261.830000	9,544,227.16	8,069,023.87	0.30
		Base		40.469749	1,475,203.29	261.830000	9,544,227.16	8,069,023.87	0.30
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.005								
		Local	7,426.000	399.484775	2,966,573.94	297.900000	2,212,205.40	-754,368.54	0.07
		Base		399.484775	2,966,573.94	297.900000	2,212,205.40	-754,368.54	0.07
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	10,577.000	115.865378	1,225,508.10	194.680000	2,059,130.36	833,622.26	0.07
		Base		115.865378	1,225,508.10	194.680000	2,059,130.36	833,622.26	0.07
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	14,677.000	32.437226	476,081.16	36.870000	541,140.99	65,059.83	0.02
		Base		32.437226	476,081.16	36.870000	541,140.99	65,059.83	0.02

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55354G100	MSCI INC COMMON STOCK USD.01								
		Local	4,975.000	191.865721	954,531.96	571.200000	2,841,720.00	1,887,188.04	0.09
		Base		191.865721	954,531.96	571.200000	2,841,720.00	1,887,188.04	0.09
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	35,998.000	17.565205	632,312.26	27.700000	997,144.60	364,832.34	0.03
		Base		17.565205	632,312.26	27.700000	997,144.60	364,832.34	0.03
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		Local	41,815.000	35.582980	1,487,902.30	145.470000	6,082,828.05	4,594,925.75	0.19
		Base		35.582980	1,487,902.30	145.470000	6,082,828.05	4,594,925.75	0.19
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	2,402.000	326.298272	783,768.45	289.420000	695,186.84	-88,581.61	0.02
		Base		326.298272	783,768.45	289.420000	695,186.84	-88,581.61	0.02
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	31,192.000	52.096801	1,625,003.42	218.240000	6,807,342.08	5,182,338.66	0.22
		Base		52.096801	1,625,003.42	218.240000	6,807,342.08	5,182,338.66	0.22
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	14,915.000	55.418904	826,572.95	260.020000	3,878,198.30	3,051,625.35	0.12
		Base		55.418904	826,572.95	260.020000	3,878,198.30	3,051,625.35	0.12
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	3,891.000	160.799617	625,671.31	592.340000	2,304,794.94	1,679,123.63	0.07
		Base		160.799617	625,671.31	592.340000	2,304,794.94	1,679,123.63	0.07
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	13,906.000	23.486770	326,607.03	79.910000	1,111,228.46	784,621.43	0.04
		Base		23.486770	326,607.03	79.910000	1,111,228.46	784,621.43	0.04
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	52,638.000	71.695425	3,773,903.77	499.590000	26,297,418.42	22,523,514.65	0.84
		Base		71.695425	3,773,903.77	499.590000	26,297,418.42	22,523,514.65	0.84
57667L107	MATCH GROUP INC COMMON STOCK USD.001								
		Local	16,523.000	144.576700	2,388,840.81	36.030000	595,323.69	-1,793,517.12	0.02
		Base		144.576700	2,388,840.81	36.030000	595,323.69	-1,793,517.12	0.02

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579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK USD.01								
		Local	15,943.000	32.386568	516,339.06	78.240000	1,247,380.32	731,041.26	0.04
		Base		32.386568	516,339.06	78.240000	1,247,380.32	731,041.26	0.04
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	45,733.000	74.064043	3,387,170.90	292.110000	13,359,066.63	9,971,895.73	0.43
		Base		74.064043	3,387,170.90	292.110000	13,359,066.63	9,971,895.73	0.43
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	8,291.000	83.122287	689,166.88	500.590000	4,150,391.69	3,461,224.81	0.13
		Base		83.122287	689,166.88	500.590000	4,150,391.69	3,461,224.81	0.13
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	160,928.000	51.669589	8,315,083.59	102.320000	16,466,152.96	8,151,069.37	0.52
		Base		51.669589	8,315,083.59	102.320000	16,466,152.96	8,151,069.37	0.52
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	37,508.000	37.922121	1,422,382.90	78.420000	2,941,377.36	1,518,994.46	0.09
		Base		37.922121	1,422,382.90	78.420000	2,941,377.36	1,518,994.46	0.09
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	1,343.000	481.855153	647,131.47	1,291.750000	1,734,820.25	1,087,688.78	0.06
		Base		481.855153	647,131.47	1,291.750000	1,734,820.25	1,087,688.78	0.06
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	472,433.000	64.898040	30,659,975.94	406.350000	191,973,149.55	161,313,173.61	6.11
		Base		64.898040	30,659,975.94	406.350000	191,973,149.55	161,313,173.61	6.11
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	33,859.000	30.574114	1,035,208.91	73.370000	2,484,234.83	1,449,025.92	0.08
		Base		30.574114	1,035,208.91	73.370000	2,484,234.83	1,449,025.92	0.08
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	70,259.000	27.665563	1,943,754.77	99.650000	7,001,309.35	5,057,554.58	0.22
		Base		27.665563	1,943,754.77	99.650000	7,001,309.35	5,057,554.58	0.22
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	7,410.000	100.119435	741,885.01	151.340000	1,121,429.40	379,544.39	0.04
		Base		100.119435	741,885.01	151.340000	1,121,429.40	379,544.39	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
60770K107	MODERNA INC COMMON STOCK USD.0001								
		Local	21,776.000	293.944184	6,400,928.55	54.360000	1,183,743.36	-5,217,185.19	0.04
		Base		293.944184	6,400,928.55	54.360000	1,183,743.36	-5,217,185.19	0.04
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	3,382.000	87.770719	296,840.57	134.270000	454,101.14	157,260.57	0.01
		Base		87.770719	296,840.57	134.270000	454,101.14	157,260.57	0.01
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	3,717.000	312.110565	1,160,114.97	321.220000	1,193,974.74	33,859.77	0.04
		Base		312.110565	1,160,114.97	321.220000	1,193,974.74	33,859.77	0.04
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01								
		Local	11,242.000	51.942602	583,938.73	54.470000	612,351.74	28,413.01	0.02
		Base		51.942602	583,938.73	54.470000	612,351.74	28,413.01	0.02
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	85,301.000	22.751668	1,940,740.02	68.480000	5,841,412.48	3,900,672.46	0.19
		Base		22.751668	1,940,740.02	68.480000	5,841,412.48	3,900,672.46	0.19
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	3,046.000	383.235259	1,167,334.60	759.300000	2,312,827.80	1,145,493.20	0.07
		Base		383.235259	1,167,334.60	759.300000	2,312,827.80	1,145,493.20	0.07
61174X109	MONSTER BEVERAGE CORP COMMON STOCK USD.005								
		Local	45,312.000	18.977395	859,903.71	52.680000	2,387,036.16	1,527,132.45	0.08
		Base		18.977395	859,903.71	52.680000	2,387,036.16	1,527,132.45	0.08
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	9,949.000	73.892588	735,157.36	454.040000	4,517,243.96	3,782,086.60	0.14
		Base		73.892588	735,157.36	454.040000	4,517,243.96	3,782,086.60	0.14
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	78,217.000	40.594211	3,175,157.43	116.250000	9,092,726.25	5,917,568.82	0.29
		Base		40.594211	3,175,157.43	116.250000	9,092,726.25	5,917,568.82	0.29
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	20,385.000	46.223057	942,257.01	26.760000	545,502.60	-396,754.41	0.02
		Base		46.223057	942,257.01	26.760000	545,502.60	-396,754.41	0.02

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620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	10,703.000	97.484678	1,043,378.51	449.350000	4,809,393.05	3,766,014.54	0.15
		Base		97.484678	1,043,378.51	449.350000	4,809,393.05	3,766,014.54	0.15
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	13,253.000	26.269285	348,146.84	90.400000	1,198,071.20	849,924.36	0.04
		Base		26.269285	348,146.84	90.400000	1,198,071.20	849,924.36	0.04
62944T105	NVR INC COMMON STOCK USD.01								
		Local	194.000	3,896.213299	755,865.38	9,152.810000	1,775,645.14	1,019,779.76	0.06
		Base		3,896.213299	755,865.38	9,152.810000	1,775,645.14	1,019,779.76	0.06
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	26,149.000	25.332775	662,426.73	73.920000	1,932,934.08	1,270,507.35	0.06
		Base		25.332775	662,426.73	73.920000	1,932,934.08	1,270,507.35	0.06
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	13,091.000	39.268280	514,061.06	115.310000	1,509,523.21	995,462.15	0.05
		Base		39.268280	514,061.06	115.310000	1,509,523.21	995,462.15	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	27,208.000	142.160879	3,867,913.19	756.030000	20,570,064.24	16,702,151.05	0.65
		Base		142.160879	3,867,913.19	756.030000	20,570,064.24	16,702,151.05	0.65
651639106	NEWMONT CORP COMMON STOCK USD1.6								
		Local	73,999.000	38.492504	2,848,406.78	45.440000	3,362,514.56	514,107.78	0.11
		Base		38.492504	2,848,406.78	45.440000	3,362,514.56	514,107.78	0.11
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	24,290.000	12.986525	315,442.69	27.250000	661,902.50	346,459.81	0.02
		Base		12.986525	315,442.69	27.250000	661,902.50	346,459.81	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	7,214.000	14.071906	101,514.73	29.040000	209,494.56	107,979.83	0.01
		Base		14.071906	101,514.73	29.040000	209,494.56	107,979.83	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	131,896.000	26.460251	3,490,001.29	79.250000	10,452,758.00	6,962,756.71	0.33
		Base		26.460251	3,490,001.29	79.250000	10,452,758.00	6,962,756.71	0.33

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654106103	NIKE INC CL B COMMON STOCK								
		Local	76,529.000	30.556075	2,338,425.85	77.130000	5,902,681.77	3,564,255.92	0.19
		Base		30.556075	2,338,425.85	77.130000	5,902,681.77	3,564,255.92	0.19
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	28,649.000	16.072147	460,450.94	35.160000	1,007,298.84	546,847.90	0.03
		Base		16.072147	460,450.94	35.160000	1,007,298.84	546,847.90	0.03
655663102	NORDSON CORP COMMON STOCK								
		Local	3,464.000	232.710892	806,110.53	247.890000	858,690.96	52,580.43	0.03
		Base		232.710892	806,110.53	247.890000	858,690.96	52,580.43	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	14,317.000	64.911430	929,336.94	250.430000	3,585,406.31	2,656,069.37	0.11
		Base		64.911430	929,336.94	250.430000	3,585,406.31	2,656,069.37	0.11
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666								
		Local	12,821.000	65.431978	838,903.39	100.520000	1,288,766.92	449,863.53	0.04
		Base		65.431978	838,903.39	100.520000	1,288,766.92	449,863.53	0.04
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	8,761.000	96.867295	848,654.37	509.020000	4,459,524.22	3,610,869.85	0.14
		Base		96.867295	848,654.37	509.020000	4,459,524.22	3,610,869.85	0.14
668771108	GEN DIGITAL INC COMMON STOCK USD.01								
		Local	34,459.000	26.922647	927,727.49	29.110000	1,003,101.49	75,374.00	0.03
		Base		26.922647	927,727.49	29.110000	1,003,101.49	75,374.00	0.03
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	15,089.000	42.295719	638,200.10	141.840000	2,140,223.76	1,502,023.66	0.07
		Base		42.295719	638,200.10	141.840000	2,140,223.76	1,502,023.66	0.07
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	1,602,226.000	4.229780	6,777,063.43	132.760000	212,711,523.76	205,934,460.33	6.77
		Base		4.229780	6,777,063.43	132.760000	212,711,523.76	205,934,460.33	6.77
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	3,716.000	118.872616	441,730.64	1,153.140000	4,285,068.24	3,843,337.60	0.14
		Base		118.872616	441,730.64	1,153.140000	4,285,068.24	3,843,337.60	0.14

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	43,335.000	44.233436	1,916,855.96	50.110000	2,171,516.85	254,660.89	0.07
		Base		44.233436	1,916,855.96	50.110000	2,171,516.85	254,660.89	0.07
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27								
		Local	9,176.000	4.950000	45,421.20	28.450000	261,057.20	215,636.00	0.01
		Base		4.950000	45,421.20	28.450000	261,057.20	215,636.00	0.01
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	11,865.000	74.723350	886,592.55	201.320000	2,388,661.80	1,502,069.25	0.08
		Base		74.723350	886,592.55	201.320000	2,388,661.80	1,502,069.25	0.08
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	12,429.000	46.936803	583,377.52	101.000000	1,255,329.00	671,951.48	0.04
		Base		46.936803	583,377.52	101.000000	1,255,329.00	671,951.48	0.04
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01								
		Local	27,131.000	51.709060	1,402,918.52	70.490000	1,912,464.19	509,545.67	0.06
		Base		51.709060	1,402,918.52	70.490000	1,912,464.19	509,545.67	0.06
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	37,665.000	46.775509	1,761,799.56	96.880000	3,648,985.20	1,887,185.64	0.12
		Base		46.775509	1,761,799.56	96.880000	3,648,985.20	1,887,185.64	0.12
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	101,745.000	31.414900	3,196,309.05	167.840000	17,076,880.80	13,880,571.75	0.54
		Base		31.414900	3,196,309.05	167.840000	17,076,880.80	13,880,571.75	0.54
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01								
		Local	25,593.000	39.602997	1,013,559.50	98.200000	2,513,232.60	1,499,673.10	0.08
		Base		39.602997	1,013,559.50	98.200000	2,513,232.60	1,499,673.10	0.08
69331C108	P G + E CORP COMMON STOCK								
		Local	138,152.000	15.536528	2,146,402.39	20.220000	2,793,433.44	647,031.05	0.09
		Base		15.536528	2,146,402.39	20.220000	2,793,433.44	647,031.05	0.09
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	25,095.000	89.434330	2,244,354.52	188.270000	4,724,635.65	2,480,281.13	0.15
		Base		89.434330	2,244,354.52	188.270000	4,724,635.65	2,480,281.13	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666							
	14,859.000	Local	49.625226	737,381.24	124.510000	1,850,094.09	1,112,712.85	0.06
		Base	49.625226	737,381.24	124.510000	1,850,094.09	1,112,712.85	0.06
69351T106	PPL CORP COMMON STOCK USD.01							
	47,503.000	Local	26.859893	1,275,925.48	32.560000	1,546,697.68	270,772.20	0.05
		Base	26.859893	1,275,925.48	32.560000	1,546,697.68	270,772.20	0.05
69370C100	PTC INC COMMON STOCK USD.01							
	7,673.000	Local	131.542500	1,009,325.60	185.330000	1,422,037.09	412,711.49	0.05
		Base	131.542500	1,009,325.60	185.330000	1,422,037.09	412,711.49	0.05
693718108	PACCAR INC COMMON STOCK USD1.0							
	33,495.000	Local	26.896270	900,890.57	104.280000	3,492,858.60	2,591,968.03	0.11
		Base	26.896270	900,890.57	104.280000	3,492,858.60	2,591,968.03	0.11
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
	5,676.000	Local	112.597666	639,104.35	228.940000	1,299,463.44	660,359.09	0.04
		Base	112.597666	639,104.35	228.940000	1,299,463.44	660,359.09	0.04
69608A108	PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001							
	129,385.000	Local	36.988400	4,785,744.13	41.560000	5,377,240.60	591,496.47	0.17
		Base	36.988400	4,785,744.13	41.560000	5,377,240.60	591,496.47	0.17
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001							
	21,047.000	Local	247.625182	5,211,767.21	360.330000	7,583,865.51	2,372,098.30	0.24
		Base	247.625182	5,211,767.21	360.330000	7,583,865.51	2,372,098.30	0.24
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
	8,208.000	Local	86.830318	712,703.25	634.070000	5,204,446.56	4,491,743.31	0.17
		Base	86.830318	712,703.25	634.070000	5,204,446.56	4,491,743.31	0.17
704326107	PAYCHEX INC COMMON STOCK USD.01							
	20,483.000	Local	44.340363	908,223.65	139.330000	2,853,896.39	1,945,672.74	0.09
		Base	44.340363	908,223.65	139.330000	2,853,896.39	1,945,672.74	0.09
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
	3,145.000	Local	313.064903	984,589.12	209.030000	657,399.35	-327,189.77	0.02
		Base	313.064903	984,589.12	209.030000	657,399.35	-327,189.77	0.02

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70450Y103	PAYPAL HOLDINGS INC COMMON STOCK								
		Local	64,883.000	38.586105	2,503,582.27	79.300000	5,145,221.90	2,641,639.63	0.16
		Base		38.586105	2,503,582.27	79.300000	5,145,221.90	2,641,639.63	0.16
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	88,481.000	69.508456	6,150,177.66	166.080000	14,694,924.48	8,544,746.82	0.47
		Base		69.508456	6,150,177.66	166.080000	14,694,924.48	8,544,746.82	0.47
714046109	REVVITY INC COMMON STOCK USD1.0								
		Local	7,838.000	62.123174	486,921.44	118.590000	929,508.42	442,586.98	0.03
		Base		62.123174	486,921.44	118.590000	929,508.42	442,586.98	0.03
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	359,455.000	29.330401	10,542,959.12	28.300000	10,172,576.50	-370,382.62	0.32
		Base		29.330401	10,542,959.12	28.300000	10,172,576.50	-370,382.62	0.32
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	99,071.000	48.919572	4,846,510.88	132.700000	13,146,721.70	8,300,210.82	0.42
		Base		48.919572	4,846,510.88	132.700000	13,146,721.70	8,300,210.82	0.42
718546104	PHILLIPS 66 COMMON STOCK								
		Local	26,715.000	46.057197	1,230,418.01	121.820000	3,254,421.30	2,024,003.29	0.10
		Base		46.057197	1,230,418.01	121.820000	3,254,421.30	2,024,003.29	0.10
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	7,232.000	49.918760	361,012.47	87.810000	635,041.92	274,029.45	0.02
		Base		49.918760	361,012.47	87.810000	635,041.92	274,029.45	0.02
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	2,435.000	346.248037	843,113.97	361.640000	880,593.40	37,479.43	0.03
		Base		346.248037	843,113.97	361.640000	880,593.40	37,479.43	0.03
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	14,064.000	55.877928	785,867.18	109.860000	1,545,071.04	759,203.86	0.05
		Base		55.877928	785,867.18	109.860000	1,545,071.04	759,203.86	0.05
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	13,555.000	35.983601	487,757.71	82.400000	1,116,932.00	629,174.29	0.04
		Base		35.983601	487,757.71	82.400000	1,116,932.00	629,174.29	0.04

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742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	149,129.000	67.220174	10,024,477.28	165.180000	24,633,128.22	14,608,650.94	0.78
		Base		67.220174	10,024,477.28	165.180000	24,633,128.22	14,608,650.94	0.78
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	37,420.000	32.910963	1,231,528.22	242.830000	9,086,698.60	7,855,170.38	0.29
		Base		32.910963	1,231,528.22	242.830000	9,086,698.60	7,855,170.38	0.29
74340W103	PROLOGIS INC REIT USD.01								
		Local	57,765.000	62.968895	3,637,398.23	112.940000	6,523,979.10	2,886,580.87	0.21
		Base		62.968895	3,637,398.23	112.940000	6,523,979.10	2,886,580.87	0.21
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	22,676.000	54.647370	1,239,183.77	122.480000	2,777,356.48	1,538,172.71	0.09
		Base		54.647370	1,239,183.77	122.480000	2,777,356.48	1,538,172.71	0.09
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	32,043.000	34.681414	1,111,296.54	89.410000	2,864,964.63	1,753,668.09	0.09
		Base		34.681414	1,111,296.54	89.410000	2,864,964.63	1,753,668.09	0.09
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	9,945.000	138.281022	1,375,204.76	329.060000	3,272,501.70	1,897,296.94	0.10
		Base		138.281022	1,375,204.76	329.060000	3,272,501.70	1,897,296.94	0.10
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	13,191.000	22.617328	298,345.18	129.530000	1,708,630.23	1,410,285.05	0.05
		Base		22.617328	298,345.18	129.530000	1,708,630.23	1,410,285.05	0.05
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	5,977.000	83.829324	501,047.87	71.260000	425,921.02	-75,126.85	0.01
		Base		83.829324	501,047.87	71.260000	425,921.02	-75,126.85	0.01
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	70,437.000	57.594015	4,056,749.62	162.770000	11,465,030.49	7,408,280.87	0.36
		Base		57.594015	4,056,749.62	162.770000	11,465,030.49	7,408,280.87	0.36
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	9,451.000	41.419619	391,456.82	301.630000	2,850,705.13	2,459,248.31	0.09
		Base		41.419619	391,456.82	301.630000	2,850,705.13	2,459,248.31	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	7,071.000	58.089963	410,754.13	154.830000	1,094,802.93	684,048.80	0.03
		Base		58.089963	410,754.13	154.830000	1,094,802.93	684,048.80	0.03
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	2,556.000	98.781886	252,486.50	197.930000	505,909.08	253,422.58	0.02
		Base		98.781886	252,486.50	197.930000	505,909.08	253,422.58	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	11,748.000	57.766063	678,635.71	148.220000	1,741,288.56	1,062,652.85	0.06
		Base		57.766063	678,635.71	148.220000	1,741,288.56	1,062,652.85	0.06
75513E101	RTX CORP COMMON STOCK USD1.0								
		Local	85,118.000	37.873216	3,223,692.39	120.990000	10,298,426.82	7,074,734.43	0.33
		Base		37.873216	3,223,692.39	120.990000	10,298,426.82	7,074,734.43	0.33
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	55,368.000	59.768222	3,309,246.90	59.370000	3,287,198.16	-22,048.74	0.10
		Base		59.768222	3,309,246.90	59.370000	3,287,198.16	-22,048.74	0.10
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	10,362.000	65.871593	682,561.45	71.440000	740,261.28	57,699.83	0.02
		Base		65.871593	682,561.45	71.440000	740,261.28	57,699.83	0.02
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	6,745.000	391.623305	2,641,499.19	838.200000	5,653,659.00	3,012,159.81	0.18
		Base		391.623305	2,641,499.19	838.200000	5,653,659.00	3,012,159.81	0.18
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	58,389.000	13.447850	785,206.51	23.870000	1,393,745.43	608,538.92	0.04
		Base		13.447850	785,206.51	23.870000	1,393,745.43	608,538.92	0.04
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	13,016.000	36.707506	477,784.90	198.000000	2,577,168.00	2,099,383.10	0.08
		Base		36.707506	477,784.90	198.000000	2,577,168.00	2,099,383.10	0.08
761152107	RESMED INC COMMON STOCK USD.004								
		Local	9,433.000	98.615808	930,242.92	242.470000	2,287,219.51	1,356,976.59	0.07
		Base		98.615808	930,242.92	242.470000	2,287,219.51	1,356,976.59	0.07

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773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	7,231.000	70.549679	510,144.73	266.710000	1,928,580.01	1,418,435.28	0.06
		Base		70.549679	510,144.73	266.710000	1,928,580.01	1,418,435.28	0.06
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	17,976.000	29.808997	535,846.53	47.140000	847,388.64	311,542.11	0.03
		Base		29.808997	535,846.53	47.140000	847,388.64	311,542.11	0.03
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	6,818.000	137.015239	934,169.90	537.730000	3,666,243.14	2,732,073.24	0.12
		Base		137.015239	934,169.90	537.730000	3,666,243.14	2,732,073.24	0.12
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	21,126.000	25.260337	533,649.87	139.720000	2,951,724.72	2,418,074.85	0.09
		Base		25.260337	533,649.87	139.720000	2,951,724.72	2,418,074.85	0.09
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	20,260.000	124.701924	2,526,460.99	480.360000	9,732,093.60	7,205,632.61	0.31
		Base		124.701924	2,526,460.99	480.360000	9,732,093.60	7,205,632.61	0.31
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	6,831.000	171.887561	1,174,163.93	229.470000	1,567,509.57	393,345.64	0.05
		Base		171.887561	1,174,163.93	229.470000	1,567,509.57	393,345.64	0.05
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	64,357.000	485.236047	31,228,336.25	568.640000	36,595,964.48	5,367,628.23	1.16
		Base		485.236047	31,228,336.25	568.640000	36,595,964.48	5,367,628.23	1.16
79466L302	SALESFORCE INC COMMON STOCK USD.001								
		Local	61,744.000	95.556799	5,900,058.99	291.370000	17,990,349.28	12,090,290.29	0.57
		Base		95.556799	5,900,058.99	291.370000	17,990,349.28	12,090,290.29	0.57
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	8,058.000	56.376521	454,282.01	70.230000	565,913.34	111,631.33	0.02
		Base		56.376521	454,282.01	70.230000	565,913.34	111,631.33	0.02
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	92,201.000	74.978505	6,913,093.16	40.070000	3,694,494.07	-3,218,599.09	0.12
		Base		74.978505	6,913,093.16	40.070000	3,694,494.07	-3,218,599.09	0.12

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808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	94,422.000	31.877449	3,009,932.50	70.830000	6,687,910.26	3,677,977.76	0.21
		Base		31.877449	3,009,932.50	70.830000	6,687,910.26	3,677,977.76	0.21
816851109	SEMPRA COMMON STOCK								
		Local	40,115.000	40.648601	1,630,618.61	83.370000	3,344,387.55	1,713,768.94	0.11
		Base		40.648601	1,630,618.61	83.370000	3,344,387.55	1,713,768.94	0.11
81762P102	SERVICENOW INC COMMON STOCK USD.001								
		Local	12,953.000	333.308125	4,317,340.14	932.990000	12,085,019.47	7,767,679.33	0.38
		Base		333.308125	4,317,340.14	932.990000	12,085,019.47	7,767,679.33	0.38
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	14,774.000	56.401532	833,276.24	358.770000	5,300,467.98	4,467,191.74	0.17
		Base		56.401532	833,276.24	358.770000	5,300,467.98	4,467,191.74	0.17
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	19,443.000	88.720243	1,724,987.69	169.120000	3,288,200.16	1,563,212.47	0.10
		Base		88.720243	1,724,987.69	169.120000	3,288,200.16	1,563,212.47	0.10
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	10,103.000	94.638144	956,129.17	87.580000	884,820.74	-71,308.43	0.03
		Base		94.638144	956,129.17	87.580000	884,820.74	-71,308.43	0.03
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	7,722.000	54.277853	419,133.58	75.100000	579,922.20	160,788.62	0.02
		Base		54.277853	419,133.58	75.100000	579,922.20	160,788.62	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	6,757.000	74.648322	504,398.71	113.510000	766,987.07	262,588.36	0.02
		Base		74.648322	504,398.71	113.510000	766,987.07	262,588.36	0.02
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	3,370.000	67.349798	226,968.82	330.130000	1,112,538.10	885,569.28	0.04
		Base		67.349798	226,968.82	330.130000	1,112,538.10	885,569.28	0.04
83444M101	SOLVENTUM CORP COMMON STOCK								
		Local	8,743.000	54.355948	475,234.05	72.580000	634,566.94	159,332.89	0.02
		Base		54.355948	475,234.05	72.580000	634,566.94	159,332.89	0.02

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842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	70,087.000	40.758263	2,856,624.38	91.030000	6,380,019.61	3,523,395.23	0.20
		Base		40.758263	2,856,624.38	91.030000	6,380,019.61	3,523,395.23	0.20
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	37,476.000	21.000160	787,002.00	30.580000	1,146,016.08	359,014.08	0.04
		Base		21.000160	787,002.00	30.580000	1,146,016.08	359,014.08	0.04
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	9,803.000	71.488536	700,802.12	92.940000	911,090.82	210,288.70	0.03
		Base		71.488536	700,802.12	92.940000	911,090.82	210,288.70	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	72,572.000	25.431284	1,845,599.12	97.700000	7,090,284.40	5,244,685.28	0.23
		Base		25.431284	1,845,599.12	97.700000	7,090,284.40	5,244,685.28	0.23
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	18,889.000	57.204463	1,080,535.10	92.800000	1,752,899.20	672,364.10	0.06
		Base		57.204463	1,080,535.10	92.800000	1,752,899.20	672,364.10	0.06
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	9,084.000	102.113796	927,601.72	130.500000	1,185,462.00	257,860.28	0.04
		Base		102.113796	927,601.72	130.500000	1,185,462.00	257,860.28	0.04
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	21,786.000	95.000604	2,069,683.15	356.280000	7,761,916.08	5,692,232.93	0.25
		Base		95.000604	2,069,683.15	356.280000	7,761,916.08	5,692,232.93	0.25
86800U302	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	32,383.000	60.054595	1,944,747.96	29.110000	942,669.13	-1,002,078.83	0.03
		Base		60.054595	1,944,747.96	29.110000	942,669.13	-1,002,078.83	0.03
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	9,734.000	101.857139	991,477.39	513.610000	4,999,479.74	4,008,002.35	0.16
		Base		101.857139	991,477.39	513.610000	4,999,479.74	4,008,002.35	0.16
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	25,105.000	32.795522	823,331.58	55.140000	1,384,289.70	560,958.12	0.04
		Base		32.795522	823,331.58	55.140000	1,384,289.70	560,958.12	0.04

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871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	31,397.000	38.463686	1,207,644.34	74.950000	2,353,205.15	1,145,560.81	0.07
		Base		38.463686	1,207,644.34	74.950000	2,353,205.15	1,145,560.81	0.07
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	70,981.000	16.631705	1,180,535.08	113.030000	8,022,982.43	6,842,447.35	0.26
		Base		16.631705	1,180,535.08	113.030000	8,022,982.43	6,842,447.35	0.26
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		Local	31,304.000	96.162844	3,010,281.66	223.160000	6,985,800.64	3,975,518.98	0.22
		Base		96.162844	3,010,281.66	223.160000	6,985,800.64	3,975,518.98	0.22
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	10,376.000	115.980369	1,203,412.31	161.720000	1,678,006.72	474,594.41	0.05
		Base		115.980369	1,203,412.31	161.720000	1,678,006.72	474,594.41	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	14,722.000	32.432134	477,465.87	47.450000	698,558.90	221,093.03	0.02
		Base		32.432134	477,465.87	47.450000	698,558.90	221,093.03	0.02
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	29,014.000	59.328365	1,721,353.19	150.040000	4,353,260.56	2,631,907.37	0.14
		Base		59.328365	1,721,353.19	150.040000	4,353,260.56	2,631,907.37	0.14
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001								
		Local	14,115.000	68.827849	971,505.09	166.960000	2,356,640.40	1,385,135.31	0.08
		Base		68.827849	971,505.09	166.960000	2,356,640.40	1,385,135.31	0.08
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	2,982.000	345.709343	1,030,905.26	455.320000	1,357,764.24	326,858.98	0.04
		Base		345.709343	1,030,905.26	455.320000	1,357,764.24	326,858.98	0.04
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	2,994.000	275.122124	823,715.64	201.060000	601,973.64	-221,742.00	0.02
		Base		275.122124	823,715.64	201.060000	601,973.64	-221,742.00	0.02
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	10,362.000	85.931771	890,425.01	106.210000	1,100,548.02	210,123.01	0.04
		Base		85.931771	890,425.01	106.210000	1,100,548.02	210,123.01	0.04

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88160R101	TESLA INC COMMON STOCK USD.001								
		Local	175,563.000	229.560373	40,302,307.76	249.850000	43,864,415.55	3,562,107.79	1.40
		Base		229.560373	40,302,307.76	249.850000	43,864,415.55	3,562,107.79	1.40
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	58,051.000	53.991710	3,134,272.73	203.160000	11,793,641.16	8,659,368.43	0.38
		Base		53.991710	3,134,272.73	203.160000	11,793,641.16	8,659,368.43	0.38
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	12,041.000	35.119808	422,877.61	80.420000	968,337.22	545,459.61	0.03
		Base		35.119808	422,877.61	80.420000	968,337.22	545,459.61	0.03
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	24,239.000	137.204312	3,325,695.32	546.320000	13,242,250.48	9,916,555.16	0.42
		Base		137.204312	3,325,695.32	546.320000	13,242,250.48	9,916,555.16	0.42
88579Y101	3M CO COMMON STOCK USD.01								
		Local	35,085.000	71.649991	2,513,839.95	128.470000	4,507,369.95	1,993,530.00	0.14
		Base		71.649991	2,513,839.95	128.470000	4,507,369.95	1,993,530.00	0.14
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	6,882.000	82.452770	567,439.96	265.510000	1,827,239.82	1,259,799.86	0.06
		Base		82.452770	567,439.96	265.510000	1,827,239.82	1,259,799.86	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	3,590.000	377.602983	1,355,594.71	1,302.300000	4,675,257.00	3,319,662.29	0.15
		Base		377.602983	1,355,594.71	1,302.300000	4,675,257.00	3,319,662.29	0.15
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	14,434.000	58.269954	841,068.51	245.940000	3,549,897.96	2,708,829.45	0.11
		Base		58.269954	841,068.51	245.940000	3,549,897.96	2,708,829.45	0.11
896239100	TRIMBLE INC COMMON STOCK USD.001								
		Local	15,559.000	67.968068	1,057,515.17	60.500000	941,319.50	-116,195.67	0.03
		Base		67.968068	1,057,515.17	60.500000	941,319.50	-116,195.67	0.03
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
		Local	84,269.000	34.674601	2,921,993.96	43.050000	3,627,780.45	705,786.49	0.12
		Base		34.674601	2,921,993.96	43.050000	3,627,780.45	705,786.49	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	2,721.000	344.032216	936,111.66	605.590000	1,647,810.39	711,698.73	0.05
		Base		344.032216	936,111.66	605.590000	1,647,810.39	711,698.73	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	18,221.000	30.836122	561,864.97	58.590000	1,067,568.39	505,703.42	0.03
		Base		30.836122	561,864.97	58.590000	1,067,568.39	505,703.42	0.03
902653104	UDR INC REIT USD.01								
		Local	18,975.000	39.323897	746,170.94	42.190000	800,555.25	54,384.31	0.03
		Base		39.323897	746,170.94	42.190000	800,555.25	54,384.31	0.03
902973304	US BANCORP COMMON STOCK USD.01								
		Local	98,612.000	29.779901	2,936,655.60	48.310000	4,763,945.72	1,827,290.12	0.15
		Base		29.779901	2,936,655.60	48.310000	4,763,945.72	1,827,290.12	0.15
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
		Local	136,047.000	62.206665	8,463,030.09	72.050000	9,802,186.35	1,339,156.26	0.31
		Base		62.206665	8,463,030.09	72.050000	9,802,186.35	1,339,156.26	0.31
90384S303	ULTA BEAUTY INC COMMON STOCK								
		Local	3,109.000	223.209035	693,956.89	368.980000	1,147,158.82	453,201.93	0.04
		Base		223.209035	693,956.89	368.980000	1,147,158.82	453,201.93	0.04
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	38,417.000	49.185081	1,889,543.27	232.070000	8,915,433.19	7,025,889.92	0.28
		Base		49.185081	1,889,543.27	232.070000	8,915,433.19	7,025,889.92	0.28
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
		Local	20,814.000	51.086260	1,063,309.42	78.260000	1,628,903.64	565,594.22	0.05
		Base		51.086260	1,063,309.42	78.260000	1,628,903.64	565,594.22	0.05
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	45,909.000	87.727865	4,027,498.55	134.060000	6,154,560.54	2,127,061.99	0.20
		Base		87.727865	4,027,498.55	134.060000	6,154,560.54	2,127,061.99	0.20
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	4,235.000	131.974942	558,913.88	812.800000	3,442,208.00	2,883,294.12	0.11
		Base		131.974942	558,913.88	812.800000	3,442,208.00	2,883,294.12	0.11

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Base Currency: USD - US DOLLAR

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91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	59,337.000	96.004496	5,696,618.79	564.500000	33,495,736.50	27,799,117.71	1.07
		Base		96.004496	5,696,618.79	564.500000	33,495,736.50	27,799,117.71	1.07
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	3,797.000	115.275144	437,699.72	204.310000	775,765.07	338,065.35	0.02
		Base		115.275144	437,699.72	204.310000	775,765.07	338,065.35	0.02
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	20,373.000	39.069885	795,970.77	129.760000	2,643,600.48	1,847,629.71	0.08
		Base		39.069885	795,970.77	129.760000	2,643,600.48	1,847,629.71	0.08
92276F100	VENTAS INC REIT USD.25								
		Local	26,272.000	45.913677	1,206,244.11	65.490000	1,720,553.28	514,309.17	0.05
		Base		45.913677	1,206,244.11	65.490000	1,720,553.28	514,309.17	0.05
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
		Local	28,000.000	399.445775	11,184,481.70	522.670000	14,634,760.00	3,450,278.30	0.47
		Base		399.445775	11,184,481.70	522.670000	14,634,760.00	3,450,278.30	0.47
92338C103	VERALTO CORP COMMON STOCK USD.01								
		Local	15,771.000	34.170020	538,895.39	102.190000	1,611,638.49	1,072,743.10	0.05
		Base		34.170020	538,895.39	102.190000	1,611,638.49	1,072,743.10	0.05
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	5,345.000	74.124782	396,196.96	176.840000	945,209.80	549,012.84	0.03
		Base		74.124782	396,196.96	176.840000	945,209.80	549,012.84	0.03
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	269,623.000	44.168852	11,908,938.36	42.130000	11,359,216.99	-549,721.37	0.36
		Base		44.168852	11,908,938.36	42.130000	11,359,216.99	-549,721.37	0.36
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	9,128.000	95.956882	875,894.42	274.720000	2,507,644.16	1,631,749.74	0.08
		Base		95.956882	875,894.42	274.720000	2,507,644.16	1,631,749.74	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	16,481.000	120.674257	1,988,832.43	475.980000	7,844,626.38	5,855,793.95	0.25
		Base		120.674257	1,988,832.43	475.980000	7,844,626.38	5,855,793.95	0.25

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92556H206	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001								
		Local	37,872.000	40.662264	1,539,961.25	10.940000	414,319.68	-1,125,641.57	0.01
		Base		40.662264	1,539,961.25	10.940000	414,319.68	-1,125,641.57	0.01
92556V106	VIATRIS INC COMMON STOCK								
		Local	114,846.000	14.836769	1,703,943.59	11.600000	1,332,213.60	-371,729.99	0.04
		Base		14.836769	1,703,943.59	11.600000	1,332,213.60	-371,729.99	0.04
925652109	VICI PROPERTIES INC REIT USD.01								
		Local	66,693.000	30.065707	2,005,172.19	31.760000	2,118,169.68	112,997.49	0.07
		Base		30.065707	2,005,172.19	31.760000	2,118,169.68	112,997.49	0.07
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	105,951.000	61.523975	6,518,526.66	289.850000	30,709,897.35	24,191,370.69	0.98
		Base		61.523975	6,518,526.66	289.850000	30,709,897.35	24,191,370.69	0.98
92840M102	VISTRA CORP COMMON STOCK USD.01								
		Local	22,091.000	93.718320	2,070,331.40	124.960000	2,760,491.36	690,159.96	0.09
		Base		93.718320	2,070,331.40	124.960000	2,760,491.36	690,159.96	0.09
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	8,403.000	74.454922	625,644.71	273.930000	2,301,833.79	1,676,189.08	0.07
		Base		74.454922	625,644.71	273.930000	2,301,833.79	1,676,189.08	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	20,242.000	45.589880	922,830.36	95.530000	1,933,718.26	1,010,887.90	0.06
		Base		45.589880	922,830.36	95.530000	1,933,718.26	1,010,887.90	0.06
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	11,227.000	74.837494	840,200.55	187.980000	2,110,451.46	1,270,250.91	0.07
		Base		74.837494	840,200.55	187.980000	2,110,451.46	1,270,250.91	0.07
931142103	WALMART INC COMMON STOCK USD.1								
		Local	276,725.000	24.127816	6,676,769.80	81.950000	22,677,613.75	16,000,843.95	0.72
		Base		24.127816	6,676,769.80	81.950000	22,677,613.75	16,000,843.95	0.72
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	44,594.000	41.391100	1,845,794.72	9.460000	421,859.24	-1,423,935.48	0.01
		Base		41.391100	1,845,794.72	9.460000	421,859.24	-1,423,935.48	0.01

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934423104	WARNER BROS DISCOVERY INC COMMON STOCK								
		Local	140,815.000	29.362688	4,134,706.91	8.130000	1,144,825.95	-2,989,880.96	0.04
		Base		29.362688	4,134,706.91	8.130000	1,144,825.95	-2,989,880.96	0.04
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	23,299.000	45.120652	1,051,266.07	215.850000	5,029,089.15	3,977,823.08	0.16
		Base		45.120652	1,051,266.07	215.850000	5,029,089.15	3,977,823.08	0.16
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	3,758.000	81.933797	307,907.21	323.110000	1,214,247.38	906,340.17	0.04
		Base		81.933797	307,907.21	323.110000	1,214,247.38	906,340.17	0.04
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	216,635.000	37.820319	8,193,204.78	64.920000	14,063,944.20	5,870,739.42	0.45
		Base		37.820319	8,193,204.78	64.920000	14,063,944.20	5,870,739.42	0.45
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	36,889.000	67.676321	2,496,511.81	134.880000	4,975,588.32	2,479,076.51	0.16
		Base		67.676321	2,496,511.81	134.880000	4,975,588.32	2,479,076.51	0.16
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	4,592.000	220.359935	1,011,892.82	307.930000	1,414,014.56	402,121.74	0.05
		Base		220.359935	1,011,892.82	307.930000	1,414,014.56	402,121.74	0.05
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	20,607.000	43.079961	887,748.76	65.310000	1,345,843.17	458,094.41	0.04
		Base		43.079961	887,748.76	65.310000	1,345,843.17	458,094.41	0.04
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	45,971.000	28.319829	1,301,890.88	31.160000	1,432,456.36	130,565.48	0.05
		Base		28.319829	1,301,890.88	31.160000	1,432,456.36	130,565.48	0.05
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	78,278.000	28.408235	2,223,739.79	52.370000	4,099,418.86	1,875,679.07	0.13
		Base		28.408235	2,223,739.79	52.370000	4,099,418.86	1,875,679.07	0.13
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	5,917.000	90.482445	535,384.63	96.020000	568,150.34	32,765.71	0.02
		Base		90.482445	535,384.63	96.020000	568,150.34	32,765.71	0.02

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98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	35,504.000	33.268299	1,181,157.69	66.810000	2,372,022.24	1,190,864.55	0.08
		Base		33.268299	1,181,157.69	66.810000	2,372,022.24	1,190,864.55	0.08
98419M100	XYLEM INC COMMON STOCK								
		Local	15,483.000	53.329771	825,704.84	121.780000	1,885,519.74	1,059,814.90	0.06
		Base		53.329771	825,704.84	121.780000	1,885,519.74	1,059,814.90	0.06
988498101	YUM BRANDS INC COMMON STOCK								
		Local	17,906.000	34.898481	624,892.20	131.160000	2,348,550.96	1,723,658.76	0.07
		Base		34.898481	624,892.20	131.160000	2,348,550.96	1,723,658.76	0.07
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	3,271.000	260.319694	851,505.72	381.970000	1,249,423.87	397,918.15	0.04
		Base		260.319694	851,505.72	381.970000	1,249,423.87	397,918.15	0.04
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	12,907.000	78.305236	1,010,685.68	106.920000	1,380,016.44	369,330.76	0.04
		Base		78.305236	1,010,685.68	106.920000	1,380,016.44	369,330.76	0.04
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	28,609.000	51.538591	1,474,467.56	178.780000	5,114,717.02	3,640,249.46	0.16
		Base		51.538591	1,474,467.56	178.780000	5,114,717.02	3,640,249.46	0.16
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	5,578.000	41.260350	230,150.23	139.630000	778,856.14	548,705.91	0.02
		Base		41.260350	230,150.23	139.630000	778,856.14	548,705.91	0.02
G0250X107	AMCOR PLC COMMON STOCK USD.01								
		Local	91,932.000	11.078002	1,018,422.92	11.130000	1,023,203.16	4,780.24	0.03
		Base		11.078002	1,018,422.92	11.130000	1,023,203.16	4,780.24	0.03
G0403H108	AON PLC CLASS A COMMON STOCK								
		Local	13,893.000	83.052023	1,153,841.76	366.870000	5,096,924.91	3,943,083.15	0.16
		Base		83.052023	1,153,841.76	366.870000	5,096,924.91	3,943,083.15	0.16
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01								
		Local	24,086.000	57.788478	1,391,893.28	98.560000	2,373,916.16	982,022.88	0.08
		Base		57.788478	1,391,893.28	98.560000	2,373,916.16	982,022.88	0.08

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G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	39,844.000	97.696759	3,892,629.67	344.820000	13,739,008.08	9,846,378.41	0.44
		Base		97.696759	3,892,629.67	344.820000	13,739,008.08	9,846,378.41	0.44
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	25,418.000	51.296609	1,303,857.22	331.580000	8,428,100.44	7,124,243.22	0.27
		Base		51.296609	1,303,857.22	331.580000	8,428,100.44	7,124,243.22	0.27
G3223R108	EVEREST GROUP LTD COMMON STOCK USD.01								
		Local	2,778.000	265.512192	737,592.87	355.610000	987,884.58	250,291.71	0.03
		Base		265.512192	737,592.87	355.610000	987,884.58	250,291.71	0.03
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	28,573.000	20.665412	590,472.83	17.340000	495,455.82	-95,017.01	0.02
		Base		20.665412	590,472.83	17.340000	495,455.82	-95,017.01	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	29,398.000	38.824336	1,141,357.83	75.550000	2,221,018.90	1,079,661.07	0.07
		Base		38.824336	1,141,357.83	75.550000	2,221,018.90	1,079,661.07	0.07
G54950103	LINDE PLC COMMON STOCK								
		Local	30,573.000	173.200159	5,295,248.45	456.150000	13,945,873.95	8,650,625.50	0.44
		Base		173.200159	5,295,248.45	456.150000	13,945,873.95	8,650,625.50	0.44
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	81,161.000	78.601876	6,379,406.84	89.250000	7,243,619.25	864,212.41	0.23
		Base		78.601876	6,379,406.84	89.250000	7,243,619.25	864,212.41	0.23
G6095L109	APTIV PLC COMMON STOCK USD.01								
		Local	16,987.000	48.392598	822,045.06	56.830000	965,371.21	143,326.15	0.03
		Base		48.392598	822,045.06	56.830000	965,371.21	143,326.15	0.03
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	27,771.000	36.487714	1,013,300.31	25.340000	703,717.14	-309,583.17	0.02
		Base		36.487714	1,013,300.31	25.340000	703,717.14	-309,583.17	0.02
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001								
		Local	13,342.000	41.801139	557,710.80	100.370000	1,339,136.54	781,425.74	0.04
		Base		41.801139	557,710.80	100.370000	1,339,136.54	781,425.74	0.04

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G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	10,600.000	30.544375	323,770.38	99.120000	1,050,672.00	726,901.62	0.03
		Base		30.544375	323,770.38	99.120000	1,050,672.00	726,901.62	0.03
G8267P108	SMURFIT WESTROCK PLC COMMON STOCK								
		Local	31,465.000	46.188154	1,453,310.26	51.500000	1,620,447.50	167,137.24	0.05
		Base		46.188154	1,453,310.26	51.500000	1,620,447.50	167,137.24	0.05
G8473T100	STERIS PLC COMMON STOCK USD75.0								
		Local	6,285.000	163.122153	1,025,222.73	221.850000	1,394,327.25	369,104.52	0.04
		Base		163.122153	1,025,222.73	221.850000	1,394,327.25	369,104.52	0.04
G87052109	TE CONNECTIVITY PLC COMMON STOCK USD.01								
		Local	19,303.000	46.009373	888,118.92	147.420000	2,845,648.26	1,957,529.34	0.09
		Base		46.009373	888,118.92	147.420000	2,845,648.26	1,957,529.34	0.09
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0								
		Local	14,401.000	42.863068	617,271.04	370.160000	5,330,674.16	4,713,403.12	0.17
		Base		42.863068	617,271.04	370.160000	5,330,674.16	4,713,403.12	0.17
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	6,477.000	137.185592	888,551.08	302.190000	1,957,284.63	1,068,733.55	0.06
		Base		137.185592	888,551.08	302.190000	1,957,284.63	1,068,733.55	0.06
H11356104	BUNGE GLOBAL SA COMMON STOCK USD.01								
		Local	9,018.000	100.227324	903,850.01	84.020000	757,692.36	-146,157.65	0.02
		Base		100.227324	903,850.01	84.020000	757,692.36	-146,157.65	0.02
H1467J104	CHUBB LTD COMMON STOCK								
		Local	23,961.000	91.268998	2,186,896.46	282.440000	6,767,544.84	4,580,648.38	0.22
		Base		91.268998	2,186,896.46	282.440000	6,767,544.84	4,580,648.38	0.22
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	9,801.000	61.733140	605,046.51	198.350000	1,944,028.35	1,338,981.84	0.06
		Base		61.733140	605,046.51	198.350000	1,944,028.35	1,338,981.84	0.06
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	16,579.000	60.849907	1,008,830.61	86.850000	1,439,886.15	431,055.54	0.05
		Base		60.849907	1,008,830.61	86.850000	1,439,886.15	431,055.54	0.05

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
	16,105.000	Local	194.602794	3,134,078.00	234.500000	3,776,622.50	642,544.50	0.12
		Base	194.602794	3,134,078.00	234.500000	3,776,622.50	642,544.50	0.12
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
	15,111.000	Local	80.954818	1,223,308.25	206.350000	3,118,154.85	1,894,846.60	0.10
		Base	80.954818	1,223,308.25	206.350000	3,118,154.85	1,894,846.60	0.10
US DOLLAR Total								
	22,942,289.000	Local		1,122,475,899.92		3,136,223,273.83	2,013,747,373.91	99.83
		Base		1,122,475,899.92		3,136,223,273.83	2,013,747,373.91	99.83
EQUITY Total								
	22,942,289.000	Base		1,122,475,899.92		3,136,223,273.83	2,013,747,373.91	99.83

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Base Currency: 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									
		28,263,454.350	Base		1,127,797,065.27		3,141,544,439.18	2,013,747,373.91	100.00

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Base Currency: 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								
			49,999.980	1.000000	49,999.98	1.000000	49,999.98	0.00	0.00
		Base		1.000000	49,999.98	1.000000	49,999.98	0.00	0.00
US DOLLAR Total									
			49,999.980		49,999.98		49,999.98	0.00	0.00
		Base			49,999.98		49,999.98	0.00	0.00
CASH Total									
			49,999.980		49,999.98		49,999.98	0.00	0.00
		Base							
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912797HP5	TREASURY BILL 11/24 0.00000					4.543800	29 Nov 2024		
			90,000,000.000	99.632941	89,669,647.05	99.632941	89,669,646.95	-0.10	3.29
		Base		99.632941	89,669,647.05	99.632941	89,669,646.95	-0.10	3.29
912797KS5	TREASURY BILL 04/25 0.00000					4.927000	17 Apr 2025		
			90,000,000.000	97.715270	87,943,742.91	97.992196	88,192,976.40	249,233.49	3.23
		Base		97.715270	87,943,742.91	97.992196	88,192,976.40	249,233.49	3.23
912797LB1	TREASURY BILL 05/25 0.00000					4.863000	15 May 2025		
			25,000,000.000	97.365875	24,341,468.75	97.718906	24,429,726.50	88,257.75	0.90
		Base		97.365875	24,341,468.75	97.718906	24,429,726.50	88,257.75	0.90
912797LQ8	TREASURY BILL 12/24 0.00000					4.610200	19 Dec 2024		
			40,000,000.000	99.385307	39,754,122.67	99.385307	39,754,122.80	0.13	1.46
		Base		99.385307	39,754,122.67	99.385307	39,754,122.80	0.13	1.46
912797LW5	TREASURY BILL 07/25 0.00000					4.490000	10 Jul 2025		
			35,000,000.000	96.869472	33,904,315.28	97.127096	33,994,483.60	90,168.32	1.25
		Base		96.869472	33,904,315.28	97.127096	33,994,483.60	90,168.32	1.25

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Base Currency: 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				4.990900	16 Jan 2025		
	25,000,000.000	Local	98.946366	24,736,591.39	99.055531	24,763,882.75	27,291.36	0.91
		Base	98.946366	24,736,591.39	99.055531	24,763,882.75	27,291.36	0.91
912797MU8	TREASURY BILL 03/25 0.00000				4.250300	27 Mar 2025		
	35,000,000.000	Local	98.276267	34,396,693.53	98.227722	34,379,702.70	-16,990.83	1.26
		Base	98.276267	34,396,693.53	98.227722	34,379,702.70	-16,990.83	1.26
912797NF0	TREASURY BILL 02/25 0.00000				4.449300	04 Feb 2025		
	25,000,000.000	Local	98.825879	24,706,469.79	98.828597	24,707,149.25	679.46	0.91
		Base	98.825879	24,706,469.79	98.828597	24,707,149.25	679.46	0.91
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				4.800000	01 Nov 2024		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	9.17
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	9.17
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				4.820000	12 Nov 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.67
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.67
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				4.800000	01 Nov 2024		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	9.17
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	9.17
978UHK000	DAIWA CAPITAL MARKETS REPO				4.770000	01 Nov 2024		
	400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	14.67
		Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	14.67
985FHY004	MITSUBISHI UFJ REPO				4.820000	01 Nov 2024		
	160,657,378.820	Local	100.000000	160,657,378.82	100.000000	160,657,378.82	0.00	5.89
		Base	100.000000	160,657,378.82	100.000000	160,657,378.82	0.00	5.89
985FHY004	MITSUBISHI UFJ REPO				4.850000	08 Nov 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.67
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.67
US DOLLAR Total								
	1,625,657,378.820	Local		1,620,110,430.19		1,620,549,069.77	438,639.58	59.44
		Base		1,620,110,430.19		1,620,549,069.77	438,639.58	59.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
		Base	1,625,657,378.820		1,620,110,430.19		1,620,549,069.77	438,639.58	59.44
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST								
		Local	133,106,978.960	1.000000	133,106,978.96	1.000000	133,106,978.96	0.00	4.88
		Base		1.000000	133,106,978.96	1.000000	133,106,978.96	0.00	4.88
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN								
		Local	110,676,684.830	1.000000	110,676,684.83	1.000000	110,676,684.83	0.00	4.06
		Base		1.000000	110,676,684.83	1.000000	110,676,684.83	0.00	4.06
US DOLLAR Total									
		Local	243,783,663.790		243,783,663.79		243,783,663.79	0.00	8.94
		Base			243,783,663.79		243,783,663.79	0.00	8.94
EQUITY Total									
		Base	243,783,663.790		243,783,663.79		243,783,663.79	0.00	8.94
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					4.875000	20 Apr 2042		
		Local	345,531.450	102.160978	352,998.31	100.448617	347,081.56	-5,916.75	0.01
Original Face:		Base	15,000,000.000	102.160978	352,998.31	100.448617	347,081.56	-5,916.75	0.01
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					3.625000	20 Jul 2047		
		Local	346,518.900	100.309325	347,590.77	100.857260	349,489.47	1,898.70	0.01
Original Face:		Base	5,000,000.000	100.309325	347,590.77	100.857260	349,489.47	1,898.70	0.01
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3					3.000000	20 Jan 2028		
		Local	1,032,519.500	99.924645	1,031,741.45	98.141250	1,013,327.54	-18,413.91	0.04
Original Face:		Base	10,000,000.000	99.924645	1,031,741.45	98.141250	1,013,327.54	-18,413.91	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.000000	16 Jul 2039		
		Local	191,074.750	104.040325	198,794.79	97.879780	187,023.54	-11,771.25	0.01
Original Face:		Base	17,600,000.000	104.040325	198,794.79	97.879780	187,023.54	-11,771.25	0.01
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.000000	20 May 2039		
		Local	790,872.000	103.995418	822,470.64	97.134390	768,208.69	-54,261.95	0.03
Original Face:		Base	50,000,000.000	103.995418	822,470.64	97.134390	768,208.69	-54,261.95	0.03
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					5.273630	20 Jun 2042		
		Local	385,439.400	100.042445	385,603.00	98.800210	380,814.94	-4,788.06	0.01
Original Face:		Base	10,000,000.000	100.042445	385,603.00	98.800210	380,814.94	-4,788.06	0.01
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.000000	16 May 2042		
		Local	3,405,172.050	101.822462	3,467,230.03	92.912690	3,163,836.95	-303,393.08	0.12
Original Face:		Base	41,570,000.000	101.822462	3,467,230.03	92.912690	3,163,836.95	-303,393.08	0.12
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					5.510990	16 Jun 2037		
		Local	638,847.200	100.129524	639,674.66	99.464670	635,427.26	-4,247.40	0.02
Original Face:		Base	32,313,742.000	100.129524	639,674.66	99.464670	635,427.26	-4,247.40	0.02
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.000000	20 Jan 2065		
		Local	18,701.870	99.822692	18,668.71	94.662810	17,703.72	-964.99	0.00
Original Face:		Base	8,021,011.000	99.822692	18,668.71	94.662810	17,703.72	-964.99	0.00
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	7,659.740	99.720487	7,638.33	94.790090	7,260.67	-377.66	0.00
Original Face:		Base	2,750,000.000	99.720487	7,638.33	94.790090	7,260.67	-377.66	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.500000	16 Aug 2039		
		Local	307,274.540	104.714751	321,761.77	99.082880	304,456.46	-17,305.31	0.01
Original Face:		Base	10,300,000.000	104.714751	321,761.77	99.082880	304,456.46	-17,305.31	0.01
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.000000	20 Aug 2039		
		Local	171,444.260	104.069328	178,420.89	97.160010	166,575.26	-11,845.63	0.01
Original Face:		Base	7,350,000.000	104.069328	178,420.89	97.160010	166,575.26	-11,845.63	0.01
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.500000	20 Feb 2026		
		Local	5,138.450	100.417636	5,159.91	99.531240	5,114.36	-45.55	0.00
Original Face:		Base	5,000,000.000	100.417636	5,159.91	99.531240	5,114.36	-45.55	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	294,274.390	Local	99.865027	293,877.20	96.470160	283,886.97	-9,990.23	0.01
Original Face:	10,815,142.000	Base	99.865027	293,877.20	96.470160	283,886.97	-9,990.23	0.01
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	158,374.000	Local	101.746518	161,140.03	97.458940	154,349.62	-6,790.41	0.01
Original Face:	5,648,629.000	Base	101.746518	161,140.03	97.458940	154,349.62	-6,790.41	0.01
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				5.173630	20 Nov 2042		
	4,219,640.530	Local	100.000000	4,219,640.53	98.080820	4,138,658.03	-80,982.50	0.15
Original Face:	25,333,333.000	Base	100.000000	4,219,640.53	98.080820	4,138,658.03	-80,982.50	0.15
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				5.560990	16 Nov 2041		
	1,102,613.100	Local	100.109148	1,103,816.58	98.663180	1,087,873.15	-15,943.43	0.04
Original Face:	10,000,000.000	Base	100.109148	1,103,816.58	98.663180	1,087,873.15	-15,943.43	0.04
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	288,499.450	Local	103.405927	298,325.53	97.313130	280,747.84	-17,577.69	0.01
Original Face:	10,359,452.000	Base	103.405927	298,325.53	97.313130	280,747.84	-17,577.69	0.01
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				5.560990	16 Dec 2041		
	2,157,786.710	Local	100.109369	2,160,146.65	98.547800	2,126,451.33	-33,695.32	0.08
Original Face:	12,911,372.000	Base	100.109369	2,160,146.65	98.547800	2,126,451.33	-33,695.32	0.08
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	895,926.900	Local	96.080759	860,813.37	91.673690	821,329.25	-39,484.12	0.03
Original Face:	10,000,000.000	Base	96.080759	860,813.37	91.673690	821,329.25	-39,484.12	0.03
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	948,181.200	Local	100.133777	949,449.65	92.032960	872,639.22	-76,810.43	0.03
Original Face:	10,000,000.000	Base	100.133777	949,449.65	92.032960	872,639.22	-76,810.43	0.03
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	948,181.200	Local	100.640730	954,256.48	92.626240	878,264.59	-75,991.89	0.03
Original Face:	10,000,000.000	Base	100.640730	954,256.48	92.626240	878,264.59	-75,991.89	0.03
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	888,737.840	Local	101.385214	901,048.76	92.278920	820,117.68	-80,931.08	0.03
Original Face:	18,249,312.000	Base	101.385214	901,048.76	92.278920	820,117.68	-80,931.08	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.500000	20 Oct 2042		
		Local	1,072,703.900	99.999998	1,072,703.88	86.131770	923,938.86	-148,765.02	0.03
Original Face:		Base	10,000,000.000	99.999998	1,072,703.88	86.131770	923,938.86	-148,765.02	0.03
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.000000	20 Oct 2042		
		Local	1,072,703.900	101.256418	1,086,181.54	87.795580	941,786.61	-144,394.93	0.03
Original Face:		Base	10,000,000.000	101.256418	1,086,181.54	87.795580	941,786.61	-144,394.93	0.03
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.000000	16 Oct 2042		
		Local	1,032,180.000	101.370316	1,046,324.13	91.167010	941,007.64	-105,316.49	0.03
Original Face:		Base	10,000,000.000	101.370316	1,046,324.13	91.167010	941,007.64	-105,316.49	0.03
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,551,789.300	95.210509	2,429,571.58	83.159590	2,122,057.52	-307,514.06	0.08
Original Face:		Base	10,000,000.000	95.210509	2,429,571.58	83.159590	2,122,057.52	-307,514.06	0.08
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.000000	16 Jun 2045		
		Local	2,903,813.400	99.469776	2,888,416.69	88.653620	2,574,335.70	-314,080.99	0.09
Original Face:		Base	15,000,000.000	99.469776	2,888,416.69	88.653620	2,574,335.70	-314,080.99	0.09
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
		Local	45,584.440	101.109260	46,090.09	95.884900	43,708.59	-2,381.50	0.00
Original Face:		Base	1,000,000.000	101.109260	46,090.09	95.884900	43,708.59	-2,381.50	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
		Local	356,779.620	100.627418	359,018.12	87.958210	313,816.97	-45,201.15	0.01
Original Face:		Base	2,000,000.000	100.627418	359,018.12	87.958210	313,816.97	-45,201.15	0.01
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
		Local	26,493.980	100.693931	26,677.83	97.079140	25,720.13	-957.70	0.00
Original Face:		Base	1,000,000.000	100.693931	26,677.83	97.079140	25,720.13	-957.70	0.00
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.500000	20 May 2045		
		Local	164,940.900	100.879727	166,391.93	87.868900	144,931.75	-21,460.18	0.01
Original Face:		Base	5,000,000.000	100.879727	166,391.93	87.868900	144,931.75	-21,460.18	0.01
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	493,734.350	98.012773	483,922.73	90.996690	449,281.92	-34,640.81	0.02
Original Face:		Base	5,000,000.000	98.012773	483,922.73	90.996690	449,281.92	-34,640.81	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	970,376.000	100.677452	976,949.83	85.417810	828,873.93	-148,075.90	0.03
Original Face:		Base	20,000,000.000	100.677452	976,949.83	85.417810	828,873.93	-148,075.90	0.03
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	453,437.800	100.186883	454,285.20	84.619610	383,697.30	-70,587.90	0.01
Original Face:		Base	10,000,000.000	100.186883	454,285.20	84.619610	383,697.30	-70,587.90	0.01
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	1,376,588.040	96.370789	1,326,628.76	84.400650	1,161,849.25	-164,779.51	0.04
Original Face:		Base	4,000,000.000	96.370789	1,326,628.76	84.400650	1,161,849.25	-164,779.51	0.04
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,897,231.150	96.839804	1,837,274.93	85.529100	1,622,684.73	-214,590.20	0.06
Original Face:		Base	5,000,000.000	96.839804	1,837,274.93	85.529100	1,622,684.73	-214,590.20	0.06
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	75,103.600	99.917407	75,041.57	98.626330	74,071.92	-969.65	0.00
Original Face:		Base	10,000,000.000	99.917407	75,041.57	98.626330	74,071.92	-969.65	0.00
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	475,144.250	100.076316	475,506.86	98.418490	467,629.80	-7,877.06	0.02
Original Face:		Base	5,000,000.000	100.076316	475,506.86	98.418490	467,629.80	-7,877.06	0.02
38381LMZ2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 119 AE					4.500000	16 Dec 2049		
		Local	6,960,946.010	99.758157	6,944,111.43	98.111190	6,829,466.97	-114,644.46	0.25
Original Face:		Base	6,982,274.000	99.758157	6,944,111.43	98.111190	6,829,466.97	-114,644.46	0.25
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD					3.000000	20 Mar 2049		
		Local	261,812.000	100.000000	261,812.00	94.067390	246,279.72	-15,532.28	0.01
Original Face:		Base	10,000,000.000	100.000000	261,812.00	94.067390	246,279.72	-15,532.28	0.01
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.447660	20 Jun 2036		
		Local	3,924,407.840	103.447603	4,059,705.83	91.018060	3,571,919.88	-487,785.95	0.13
Original Face:		Base	8,000,000.000	103.447603	4,059,705.83	91.018060	3,571,919.88	-487,785.95	0.13
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR					5.000000	15 Mar 2030		
		Local	13,750,000.000	100.000000	13,750,000.00	100.000000	13,750,000.00	0.00	0.50
Original Face:		Base	25,000,000.000	100.000000	13,750,000.00	100.000000	13,750,000.00	0.00	0.50

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					4.950000	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					5.000000	15 Sep 2026		
		Local	666,666.670	100.000000	666,666.67	100.000000	666,666.67	0.00	0.02
Original Face:		Base	2,000,000.000	100.000000	666,666.67	100.000000	666,666.67	0.00	0.02
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
		Local	3,000,000.000	99.998985	2,999,969.55	99.877039	2,996,311.17	-3,658.38	0.11
		Base		99.998985	2,999,969.55	99.877039	2,996,311.17	-3,658.38	0.11
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.320000	01 Apr 2027		
		Local	332,629.240	102.439891	340,745.03	98.964420	329,184.60	-11,560.43	0.01
Original Face:		Base	28,600,000.000	102.439891	340,745.03	98.964420	329,184.60	-11,560.43	0.01
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR					9.075000	25 Jan 2025		
		Local	2,844.360	99.257830	2,823.25	99.004642	2,816.05	-7.20	0.00
Original Face:		Base	10,243,765.000	99.257830	2,823.25	99.004642	2,816.05	-7.20	0.00
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR					9.957000	25 Jan 2029		
		Local	420,540.780	104.803063	440,739.62	101.621714	427,360.75	-13,378.87	0.02
Original Face:		Base	5,000,000.000	104.803063	440,739.62	101.621714	427,360.75	-13,378.87	0.02
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75					0.750000	15 May 2025		
		Local	4,000,000.000	97.732718	3,909,308.72	97.995808	3,919,832.32	10,523.60	0.14
		Base		97.732718	3,909,308.72	97.995808	3,919,832.32	10,523.60	0.14
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					0.010000	24 Jan 2025		
		Local	2,700,000.000	102.702557	2,772,969.03	101.664540	2,744,942.58	-28,026.45	0.10
		Base		102.702557	2,772,969.03	101.664540	2,744,942.58	-28,026.45	0.10
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2027		
		Local	3,000,000.000	102.835544	3,085,066.32	99.748355	2,992,450.65	-92,615.67	0.11
		Base		102.835544	3,085,066.32	99.748355	2,992,450.65	-92,615.67	0.11
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000					0.010000	21 Jun 2025		
		Local	3,104,531.470	103.007032	3,197,885.73	100.588557	3,122,803.41	-75,082.32	0.11
Original Face:		Base	3,400,000.000	103.007032	3,197,885.73	100.588557	3,122,803.41	-75,082.32	0.11

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	7,000,000.000	Local	103.331682	7,233,217.77	98.876225	6,921,335.75	-311,882.02	0.25
		Base	103.331682	7,233,217.77	98.876225	6,921,335.75	-311,882.02	0.25
9128286A3	US TREASURY N/B 01/26 2.625				2.625000	31 Jan 2026		
	20,000,000.000	Local	98.202316	19,640,463.13	98.031250	19,606,250.00	-34,213.13	0.72
		Base	98.202316	19,640,463.13	98.031250	19,606,250.00	-34,213.13	0.72
9128286L9	US TREASURY N/B 03/26 2.25				2.250000	31 Mar 2026		
	20,000,000.000	Local	98.046319	19,609,263.86	97.304688	19,460,937.60	-148,326.26	0.71
		Base	98.046319	19,609,263.86	97.304688	19,460,937.60	-148,326.26	0.71
912828ZC7	US TREASURY N/B 02/25 1.125				1.125000	28 Feb 2025		
	25,000,000.000	Local	99.063650	24,765,912.48	98.886719	24,721,679.75	-44,232.73	0.91
		Base	99.063650	24,765,912.48	98.886719	24,721,679.75	-44,232.73	0.91
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	20,000,000.000	Local	99.563504	19,912,700.73	97.597656	19,519,531.20	-393,169.53	0.72
		Base	99.563504	19,912,700.73	97.597656	19,519,531.20	-393,169.53	0.72
91282CAB7	US TREASURY N/B 07/25 0.25				0.250000	31 Jul 2025		
	15,000,000.000	Local	97.969845	14,695,476.75	96.992969	14,548,945.35	-146,531.40	0.53
		Base	97.969845	14,695,476.75	96.992969	14,548,945.35	-146,531.40	0.53
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	10,000,000.000	Local	99.379275	9,937,927.49	96.645312	9,664,531.20	-273,396.29	0.35
		Base	99.379275	9,937,927.49	96.645312	9,664,531.20	-273,396.29	0.35
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	99.562982	19,912,596.30	95.171875	19,034,375.00	-878,221.30	0.70
		Base	99.562982	19,912,596.30	95.171875	19,034,375.00	-878,221.30	0.70
91282CDH1	US TREASURY N/B 11/24 0.75				0.750000	15 Nov 2024		
	10,000,000.000	Local	99.997967	9,999,796.72	99.849142	9,984,914.20	-14,882.52	0.37
		Base	99.997967	9,999,796.72	99.849142	9,984,914.20	-14,882.52	0.37
91282CDS7	US TREASURY N/B 01/25 1.125				1.125000	15 Jan 2025		
	25,000,000.000	Local	99.372173	24,843,043.31	99.287109	24,821,777.25	-21,266.06	0.91
		Base	99.372173	24,843,043.31	99.287109	24,821,777.25	-21,266.06	0.91

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	20,000,000.000	Local	99.964541	19,992,908.22	99.108594	19,821,718.80	-171,189.42	0.73
		Base	99.964541	19,992,908.22	99.108594	19,821,718.80	-171,189.42	0.73
91282CED9	US TREASURY N/B 03/25 1.75				1.750000	15 Mar 2025		
	10,000,000.000	Local	99.906622	9,990,662.17	98.993750	9,899,375.00	-91,287.17	0.36
		Base	99.906622	9,990,662.17	98.993750	9,899,375.00	-91,287.17	0.36
91282CEH0	US TREASURY N/B 04/25 2.625				2.625000	15 Apr 2025		
	25,000,000.000	Local	99.315469	24,828,867.23	99.203125	24,800,781.25	-28,085.98	0.91
		Base	99.315469	24,828,867.23	99.203125	24,800,781.25	-28,085.98	0.91
91282CEQ0	US TREASURY N/B 05/25 2.75				2.750000	15 May 2025		
	90,000,000.000	Local	100.045881	90,041,292.85	99.095703	89,186,132.70	-855,160.15	3.27
		Base	100.045881	90,041,292.85	99.095703	89,186,132.70	-855,160.15	3.27
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025		
	25,000,000.000	Local	99.649142	24,912,285.62	99.088867	24,772,216.75	-140,068.87	0.91
		Base	99.649142	24,912,285.62	99.088867	24,772,216.75	-140,068.87	0.91
91282CFX4	US TREASURY N/B 11/24 4.5				4.500000	30 Nov 2024		
	25,000,000.000	Local	100.019932	25,004,982.97	99.979859	24,994,964.75	-10,018.22	0.92
		Base	100.019932	25,004,982.97	99.979859	24,994,964.75	-10,018.22	0.92
91282CGG0	US TREASURY N/B 01/25 4.125				4.125000	31 Jan 2025		
	25,000,000.000	Local	99.987478	24,996,869.43	99.863281	24,965,820.25	-31,049.18	0.92
		Base	99.987478	24,996,869.43	99.863281	24,965,820.25	-31,049.18	0.92
91282CGN5	US TREASURY N/B 02/25 4.625				4.625000	28 Feb 2025		
	25,000,000.000	Local	100.193985	25,048,496.22	100.006250	25,001,562.50	-46,933.72	0.92
		Base	100.193985	25,048,496.22	100.006250	25,001,562.50	-46,933.72	0.92
91282CGU9	US TREASURY N/B 03/25 3.875				3.875000	31 Mar 2025		
	25,000,000.000	Local	99.931341	24,982,835.13	99.738281	24,934,570.25	-48,264.88	0.91
		Base	99.931341	24,982,835.13	99.738281	24,934,570.25	-48,264.88	0.91
91282CGX3	US TREASURY N/B 04/25 3.875				3.875000	30 Apr 2025		
	20,000,000.000	Local	99.893424	19,978,684.73	99.705469	19,941,093.80	-37,590.93	0.73
		Base	99.893424	19,978,684.73	99.705469	19,941,093.80	-37,590.93	0.73

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CHL8	US TREASURY N/B 06/25 4.625					4.625000	30 Jun 2025		
		Local	25,000,000.000	99.700743	24,925,185.72	100.142969	25,035,742.25	110,556.53	0.92
		Base		99.700743	24,925,185.72	100.142969	25,035,742.25	110,556.53	0.92
91282CHN4	US TREASURY N/B 07/25 4.75					4.750000	31 Jul 2025		
		Local	25,000,000.000	99.798808	24,949,702.05	100.255469	25,063,867.25	114,165.20	0.92
		Base		99.798808	24,949,702.05	100.255469	25,063,867.25	114,165.20	0.92
91282CHV6	US TREASURY N/B 08/25 5					5.000000	31 Aug 2025		
		Local	50,000,000.000	99.915143	49,957,571.63	100.460938	50,230,469.00	272,897.37	1.84
		Base		99.915143	49,957,571.63	100.460938	50,230,469.00	272,897.37	1.84
91282CJB8	US TREASURY N/B 09/25 5					5.000000	30 Sep 2025		
		Local	60,000,000.000	99.890827	59,934,496.00	100.550781	60,330,468.60	395,972.60	2.21
		Base		99.890827	59,934,496.00	100.550781	60,330,468.60	395,972.60	2.21
91282CJC6	US TREASURY N/B 10/26 4.625					4.625000	15 Oct 2026		
		Local	20,000,000.000	99.273111	19,854,622.28	100.843750	20,168,750.00	314,127.72	0.74
		Base		99.273111	19,854,622.28	100.843750	20,168,750.00	314,127.72	0.74
91282CJS1	US TREASURY N/B 12/25 4.25					4.250000	31 Dec 2025		
		Local	25,000,000.000	99.911298	24,977,824.42	99.937500	24,984,375.00	6,550.58	0.92
		Base		99.911298	24,977,824.42	99.937500	24,984,375.00	6,550.58	0.92
91282CKY6	US TREASURY N/B 06/26 4.625					4.625000	30 Jun 2026		
		Local	50,000,000.000	100.228071	50,114,035.29	100.652344	50,326,172.00	212,136.71	1.85
		Base		100.228071	50,114,035.29	100.652344	50,326,172.00	212,136.71	1.85
91282CLB5	US TREASURY N/B 07/26 4.375					4.375000	31 Jul 2026		
		Local	70,000,000.000	100.577051	70,403,935.75	100.292969	70,205,078.30	-198,857.45	2.58
		Base		100.577051	70,403,935.75	100.292969	70,205,078.30	-198,857.45	2.58
US DOLLAR Total									
		Local	869,266,392.430		867,933,713.15		862,002,501.25	-5,931,211.90	31.62
Original Face:		Base	575,448,032.000		867,933,713.15		862,002,501.25	-5,931,211.90	31.62
FIXED INCOME Total									
		Base	869,266,392.430		867,933,713.15		862,002,501.25	-5,931,211.90	31.62

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Base Currency: 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:	575,448,032.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,738,757,435.020	Base		2,731,877,807.11		2,726,385,234.79	-5,492,572.32	100.00
	Original Face:	575,448,032.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			137,986.260	1.000000	137,986.26	1.000000	137,986.26	0.00	0.00
		Base		1.000000	137,986.26	1.000000	137,986.26	0.00	0.00
US DOLLAR Total									
			137,986.260		137,986.26		137,986.26	0.00	0.00
		Base			137,986.26		137,986.26	0.00	0.00
CASH Total									
			137,986.260	Base	137,986.26		137,986.26	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
06051XFW7	BANK AMER NA 01/25 FIXED 5.05					5.050000	31 Jan 2025		
			20,000,000.000	100.000000	20,000,000.00	100.114834	20,022,966.80	22,966.80	0.39
		Base		100.000000	20,000,000.00	100.114834	20,022,966.80	22,966.80	0.39
06367DEE1	BANK OF MONTREAL					5.800000	12 Nov 2024		
			15,000,000.000	100.006190	15,000,928.57	100.006190	15,000,928.50	-0.07	0.29
		Base		100.006190	15,000,928.57	100.006190	15,000,928.50	-0.07	0.29
06369LQ65	BANK MONTREAL DISC COML PAPER					5.220000	06 Mar 2025		
			25,000,000.000	98.187500	24,546,875.00	98.404350	24,601,087.50	54,212.50	0.47
		Base		98.187500	24,546,875.00	98.404350	24,601,087.50	54,212.50	0.47
06417JL18	BANK OF NOVA SCOTIA/THE					5.150000	01 Nov 2024		
			21,000,000.000	100.000000	21,000,000.00	100.000000	21,000,000.00	0.00	0.41
		Base		100.000000	21,000,000.00	100.000000	21,000,000.00	0.00	0.41
06741FL13	BARCLAYS BK PLC / BARCLAYS US 11/24 ZCP					4.840000	01 Nov 2024		
			20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.39
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
138994009	CANTOR FITZGERALD REPO REPO					4.860000	01 Nov 2024		
		Local	400,000,000.000	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	7.72
		Base		100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	7.72
138994009	CANTOR FITZGERALD REPO REPO					4.900000	08 Nov 2024		
		Local	113,000,000.000	100.000000	113,000,000.00	100.000000	113,000,000.00	0.00	2.18
		Base		100.000000	113,000,000.00	100.000000	113,000,000.00	0.00	2.18
14178LL65	CARGILL INC					4.800000	06 Nov 2024		
		Local	25,000,000.000	99.933333	24,983,333.33	99.933333	24,983,333.25	-0.08	0.48
		Base		99.933333	24,983,333.33	99.933333	24,983,333.25	-0.08	0.48
16677JL61	CHEVRON CORP					5.100000	06 Nov 2024		
		Local	25,000,000.000	99.929167	24,982,291.67	99.929167	24,982,291.75	0.08	0.48
		Base		99.929167	24,982,291.67	99.929167	24,982,291.75	0.08	0.48
16677JNM4	CHEVRON CORP					4.540000	21 Jan 2025		
		Local	25,000,000.000	98.978500	24,744,625.00	98.944630	24,736,157.50	-8,467.50	0.48
		Base		98.978500	24,744,625.00	98.944630	24,736,157.50	-8,467.50	0.48
19121AM65	COCA COLA COMPANY					5.240000	06 Dec 2024		
		Local	25,000,000.000	99.490556	24,872,638.89	99.490556	24,872,639.00	0.11	0.48
		Base		99.490556	24,872,638.89	99.490556	24,872,639.00	0.11	0.48
19121AP39	COCA COLA COMPANY					4.500000	03 Feb 2025		
		Local	12,000,000.000	98.825000	11,859,000.00	98.809421	11,857,130.52	-1,869.48	0.23
		Base		98.825000	11,859,000.00	98.809421	11,857,130.52	-1,869.48	0.23
22599G006	CREDIT AGRICOLE REPO REPO					4.840000	01 Nov 2024		
		Local	350,000,000.000	100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	6.76
		Base		100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	6.76
26055ALC8	DOW CHEMICAL COMPANY					4.850000	12 Nov 2024		
		Local	25,000,000.000	99.851806	24,962,951.39	99.851806	24,962,951.50	0.11	0.48
		Base		99.851806	24,962,951.39	99.851806	24,962,951.50	0.11	0.48
3703E0M64	GENERAL MILLS INC.					4.690000	06 Dec 2024		
		Local	25,000,000.000	99.544028	24,886,006.95	99.544028	24,886,007.00	0.05	0.48
		Base		99.544028	24,886,006.95	99.544028	24,886,007.00	0.05	0.48

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
42786TLF3	HERSHEY FOODS CORP					4.780000	15 Nov 2024		
		Local	25,000,000.000	99.814111	24,953,527.78	99.814111	24,953,527.75	-0.03	0.48
		Base		99.814111	24,953,527.78	99.814111	24,953,527.75	-0.03	0.48
42786TLN6	HERSHEY FOODS CORP					4.780000	22 Nov 2024		
		Local	20,000,000.000	99.721167	19,944,233.33	99.721167	19,944,233.40	0.07	0.38
		Base		99.721167	19,944,233.33	99.721167	19,944,233.40	0.07	0.38
43851TLF1	HONEYWELL INTERNATN					5.240000	15 Nov 2024		
		Local	25,000,000.000	99.796222	24,949,055.55	99.796222	24,949,055.50	-0.05	0.48
		Base		99.796222	24,949,055.55	99.796222	24,949,055.50	-0.05	0.48
43851TNP7	HONEYWELL INTERNATN					4.440000	23 Jan 2025		
		Local	25,000,000.000	98.976333	24,744,083.34	98.920133	24,730,033.25	-14,050.09	0.48
		Base		98.976333	24,744,083.34	98.920133	24,730,033.25	-14,050.09	0.48
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
47816FM24	JOHNSON + JOHNSON					5.050000	02 Dec 2024		
		Local	25,000,000.000	99.565139	24,891,284.72	99.565139	24,891,284.75	0.03	0.48
		Base		99.565139	24,891,284.72	99.565139	24,891,284.75	0.03	0.48
47816FNX5	JOHNSON + JOHNSON					4.540000	31 Jan 2025		
		Local	25,000,000.000	98.852389	24,713,097.22	98.830407	24,707,601.75	-5,495.47	0.48
		Base		98.852389	24,713,097.22	98.830407	24,707,601.75	-5,495.47	0.48
57978CLS8	MCCORMICK + COMPANY					5.300000	26 Nov 2024		
		Local	20,000,000.000	99.631944	19,926,388.89	99.631944	19,926,388.80	-0.09	0.38
		Base		99.631944	19,926,388.89	99.631944	19,926,388.80	-0.09	0.38
58013LLM6	MCDONALD S CORPORATI					4.850000	21 Nov 2024		
		Local	40,000,000.000	99.730556	39,892,222.22	99.730556	39,892,222.40	0.18	0.77
		Base		99.730556	39,892,222.22	99.730556	39,892,222.40	0.18	0.77
58013LLN4	MCDONALD S CORPORATI					5.040000	22 Nov 2024		
		Local	25,000,000.000	99.706000	24,926,500.00	99.706000	24,926,500.00	0.00	0.48
		Base		99.706000	24,926,500.00	99.706000	24,926,500.00	0.00	0.48

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60920VL18	MONDELEZ INTL INC					4.880000	01 Nov 2024		
		Local	15,500,000.000	100.000000	15,500,000.00	100.000000	15,500,000.00	0.00	0.30
		Base		100.000000	15,500,000.00	100.000000	15,500,000.00	0.00	0.30
64105GLN2	NESTLE CAP CORP					4.990000	22 Nov 2024		
		Local	20,000,000.000	99.708917	19,941,783.33	99.708917	19,941,783.40	0.07	0.38
		Base		99.708917	19,941,783.33	99.708917	19,941,783.40	0.07	0.38
71344TM66	PEPSICO INC					5.290000	06 Dec 2024		
		Local	14,300,000.000	99.485694	14,226,454.31	99.485694	14,226,454.24	-0.07	0.27
		Base		99.485694	14,226,454.31	99.485694	14,226,454.24	-0.07	0.27
71344TQL9	PEPSICO INC					4.330000	20 Mar 2025		
		Local	25,000,000.000	98.328139	24,582,034.72	98.253889	24,563,472.25	-18,562.47	0.47
		Base		98.328139	24,582,034.72	98.253889	24,563,472.25	-18,562.47	0.47
71708EL78	PFIZER INC					5.150000	07 Nov 2024		
		Local	25,000,000.000	99.914167	24,978,541.67	99.914167	24,978,541.75	0.08	0.48
		Base		99.914167	24,978,541.67	99.914167	24,978,541.75	0.08	0.48
76076FL52	REPUBLIC SVCS INC 11/24 ZCP					4.840000	05 Nov 2024		
		Local	15,000,000.000	99.946222	14,991,933.33	99.946222	14,991,933.30	-0.03	0.29
		Base		99.946222	14,991,933.33	99.946222	14,991,933.30	-0.03	0.29
86562KNP5	SUMITOMO MTSU BKG CORP					5.010000	23 Jan 2025		
		Local	25,000,000.000	98.844917	24,711,229.16	98.944587	24,736,146.75	24,917.59	0.48
		Base		98.844917	24,711,229.16	98.944587	24,736,146.75	24,917.59	0.48
89233GN36	TOYOTA MOTOR CREDIT					4.910000	03 Jan 2025		
		Local	20,000,000.000	99.140750	19,828,150.00	99.168948	19,833,789.60	5,639.60	0.38
		Base		99.140750	19,828,150.00	99.168948	19,833,789.60	5,639.60	0.38
9113A2LR5	UNITED PARCEL SERVIC					4.520000	25 Nov 2024		
		Local	25,000,000.000	99.698667	24,924,666.67	99.698667	24,924,666.75	0.08	0.48
		Base		99.698667	24,924,666.67	99.698667	24,924,666.75	0.08	0.48
912797JR9	TREASURY BILL 01/25 0.00000					4.957800	23 Jan 2025		
		Local	65,000,000.000	98.856952	64,257,018.59	98.976333	64,334,616.45	77,597.86	1.24
		Base		98.856952	64,257,018.59	98.976333	64,334,616.45	77,597.86	1.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797KJ5	TREASURY BILL 03/25 0.00000					4.325000	20 Mar 2025		
		Local	40,000,000.000	98.330069	39,332,027.77	98.313901	39,325,560.40	-6,467.37	0.76
		Base		98.330069	39,332,027.77	98.313901	39,325,560.40	-6,467.37	0.76
912797LW5	TREASURY BILL 07/25 0.00000					4.505000	10 Jul 2025		
		Local	80,000,000.000	96.820074	77,456,059.23	97.127096	77,701,676.80	245,617.57	1.50
		Base		96.820074	77,456,059.23	97.127096	77,701,676.80	245,617.57	1.50
912797LZ8	TREASURY BILL 01/25 0.00000					4.897000	30 Jan 2025		
		Local	40,000,000.000	98.775750	39,510,300.00	98.889750	39,555,900.00	45,600.00	0.76
		Base		98.775750	39,510,300.00	98.889750	39,555,900.00	45,600.00	0.76
912797MC8	TREASURY BILL 11/24 0.00000					5.120000	19 Nov 2024		
		Local	25,000,000.000	99.744000	24,936,000.00	99.744000	24,936,000.00	0.00	0.48
		Base		99.744000	24,936,000.00	99.744000	24,936,000.00	0.00	0.48
912797MS3	TREASURY BILL 10/25 0.00000					4.035000	02 Oct 2025		
		Local	25,000,000.000	96.245208	24,061,302.08	96.192167	24,048,041.75	-13,260.33	0.46
		Base		96.245208	24,061,302.08	96.192167	24,048,041.75	-13,260.33	0.46
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR					4.880000	08 Nov 2024		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.39
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.39
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR					4.730000	02 Dec 2024		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.39
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.39
93114EL47	WAL MART STORES INC					4.800000	04 Nov 2024		
		Local	25,000,000.000	99.960000	24,990,000.00	99.960000	24,990,000.00	0.00	0.48
		Base		99.960000	24,990,000.00	99.960000	24,990,000.00	0.00	0.48
979QHR003	SOUTH STREET REPO					4.880000	01 Nov 2024		
		Local	3,054,778.240	100.000000	3,054,778.24	100.000000	3,054,778.24	0.00	0.06
		Base		100.000000	3,054,778.24	100.000000	3,054,778.24	0.00	0.06
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					4.830000	01 Nov 2024		
		Local	22,420,456.080	100.000000	22,420,456.08	100.000000	22,420,456.08	0.00	0.43
		Base		100.000000	22,420,456.08	100.000000	22,420,456.08	0.00	0.43

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Base Currency: 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				4.850000	08 Nov 2024		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.97
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.97
US DOLLAR Total								
	1,957,775,234.320	Local		1,948,981,779.03		1,949,390,158.68	408,379.65	37.63
		Base		1,948,981,779.03		1,949,390,158.68	408,379.65	37.63
CASH EQUIVALENT Total								
	1,957,775,234.320	Base		1,948,981,779.03		1,949,390,158.68	408,379.65	37.63
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST							
	77,975,233.850	Local	1.000000	77,975,233.85	1.000000	77,975,233.85	0.00	1.51
		Base	1.000000	77,975,233.85	1.000000	77,975,233.85	0.00	1.51
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	94,596,169.810	Local	1.000000	94,596,169.81	1.000000	94,596,169.81	0.00	1.83
		Base	1.000000	94,596,169.81	1.000000	94,596,169.81	0.00	1.83
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	23,007,982.570	Local	1.000000	23,007,982.57	1.000000	23,007,982.57	0.00	0.44
		Base	1.000000	23,007,982.57	1.000000	23,007,982.57	0.00	0.44
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	61,661,230.550	Local	1.000000	61,661,230.55	1.000000	61,661,230.55	0.00	1.19
		Base	1.000000	61,661,230.55	1.000000	61,661,230.55	0.00	1.19
US DOLLAR Total								
	257,240,616.780	Local		257,240,616.78		257,240,616.78	0.00	4.97
		Base		257,240,616.78		257,240,616.78	0.00	4.97
EQUITY Total								
	257,240,616.780	Base		257,240,616.78		257,240,616.78	0.00	4.97

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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	99.973279	6,998,129.53	102.090414	7,146,328.98	148,199.45	0.14
		Base		99.973279	6,998,129.53	102.090414	7,146,328.98	148,199.45	0.14
00206RML3	AT+T INC SR UNSECURED 03/26 1.7					1.700000	25 Mar 2026		
		Local	7,000,000.000	99.953499	6,996,744.95	95.967801	6,717,746.07	-278,998.88	0.13
		Base		99.953499	6,996,744.95	95.967801	6,717,746.07	-278,998.88	0.13
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85					4.850000	04 Apr 2027		
		Local	4,000,000.000	99.959076	3,998,363.02	101.102859	4,044,114.36	45,751.34	0.08
		Base		99.959076	3,998,363.02	101.102859	4,044,114.36	45,751.34	0.08
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	7,000,000.000	99.894897	6,992,642.81	97.648922	6,835,424.54	-157,218.27	0.13
		Base		99.894897	6,992,642.81	97.648922	6,835,424.54	-157,218.27	0.13
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
		Local	20,000,000.000	99.997744	19,999,548.89	100.192020	20,038,404.00	38,855.11	0.39
		Base		99.997744	19,999,548.89	100.192020	20,038,404.00	38,855.11	0.39
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1					1.000000	01 Nov 2025		
		Local	3,000,000.000	99.953340	2,998,600.19	96.354367	2,890,631.01	-107,969.18	0.06
		Base		99.953340	2,998,600.19	96.354367	2,890,631.01	-107,969.18	0.06
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					5.740000	04 Mar 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.175200	2,003,504.00	3,504.00	0.04
		Base		100.000000	2,000,000.00	100.175200	2,003,504.00	3,504.00	0.04
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
		Local	20,000,000.000	99.755910	19,951,181.97	99.492715	19,898,543.00	-52,638.97	0.38
		Base		99.755910	19,951,181.97	99.492715	19,898,543.00	-52,638.97	0.38
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR					5.389000	28 Jul 2027		
		Local	20,000,000.000	100.000000	20,000,000.00	101.048815	20,209,763.00	209,763.00	0.39
		Base		100.000000	20,000,000.00	101.048815	20,209,763.00	209,763.00	0.39

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025816DP1	AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR					5.098000	16 Feb 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	100.778811	3,023,364.33	23,364.33	0.06
		Base		100.000000	3,000,000.00	100.778811	3,023,364.33	23,364.33	0.06
025816DT3	AMERICAN EXPRESS CO SR UNSECURED 04/27 VAR					5.645000	23 Apr 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	101.248314	10,124,831.40	124,831.40	0.20
		Base		100.000000	10,000,000.00	101.248314	10,124,831.40	124,831.40	0.20
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A					0.900000	15 Nov 2026		
		Local	21,525,000.000	99.694995	21,459,347.74	99.839770	21,490,510.49	31,162.75	0.41
Original Face:		Base	21,525,000.000	99.694995	21,459,347.74	99.839770	21,490,510.49	31,162.75	0.41
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A					4.950000	15 Oct 2027		
		Local	6,000,000.000	99.998315	5,999,898.90	100.346420	6,020,785.20	20,886.30	0.12
Original Face:		Base	6,000,000.000	99.998315	5,999,898.90	100.346420	6,020,785.20	20,886.30	0.12
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	15,000,000.000	99.994675	14,999,201.26	99.330725	14,899,608.75	-99,592.51	0.29
		Base		99.994675	14,999,201.26	99.330725	14,899,608.75	-99,592.51	0.29
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR					5.740000	12 Jan 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.507766	15,076,164.90	76,164.90	0.29
		Base		100.000000	15,000,000.00	100.507766	15,076,164.90	76,164.90	0.29
02665WEQ0	AMERICAN HONDA FINANCE SR UNSECURED 10/25 5.8					5.800000	03 Oct 2025		
		Local	15,000,000.000	99.955858	14,993,378.70	101.135276	15,170,291.40	176,912.70	0.29
		Base		99.955858	14,993,378.70	101.135276	15,170,291.40	176,912.70	0.29
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45					1.450000	15 Sep 2026		
		Local	3,000,000.000	99.799911	2,993,997.32	94.183607	2,825,508.21	-168,489.11	0.05
		Base		99.799911	2,993,997.32	94.183607	2,825,508.21	-168,489.11	0.05
03027XCC2	AMERICAN TOWER CORP SR UNSECURED 07/28 5.25					5.250000	15 Jul 2028		
		Local	10,000,000.000	99.784983	9,978,498.27	101.212803	10,121,280.30	142,782.03	0.20
		Base		99.784983	9,978,498.27	101.212803	10,121,280.30	142,782.03	0.20
03040WAL9	AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4					3.400000	01 Mar 2025		
		Local	9,046,000.000	99.461067	8,997,248.10	99.408790	8,992,519.14	-4,728.96	0.17
		Base		99.461067	8,997,248.10	99.408790	8,992,519.14	-4,728.96	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
031162CV0	AMGEN INC SR UNSECURED 02/25 1.9					1.900000	21 Feb 2025		
		Local	1,830,000.000	99.158146	1,814,594.07	99.076489	1,813,099.75	-1,494.32	0.03
		Base		99.158146	1,814,594.07	99.076489	1,813,099.75	-1,494.32	0.03
031162DN7	AMGEN INC SR UNSECURED 03/26 5.507					5.507000	02 Mar 2026		
		Local	13,000,000.000	100.000000	13,000,000.00	100.023266	13,003,024.58	3,024.58	0.25
		Base		100.000000	13,000,000.00	100.023266	13,003,024.58	3,024.58	0.25
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15					5.150000	02 Mar 2028		
		Local	3,000,000.000	99.879139	2,996,374.17	101.355536	3,040,666.08	44,291.91	0.06
		Base		99.879139	2,996,374.17	101.355536	3,040,666.08	44,291.91	0.06
037833DF4	APPLE INC SR UNSECURED 01/25 2.75					2.750000	13 Jan 2025		
		Local	45,000,000.000	99.578217	44,810,197.62	99.598939	44,819,522.55	9,324.93	0.87
		Base		99.578217	44,810,197.62	99.598939	44,819,522.55	9,324.93	0.87
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
		Local	10,000,000.000	99.962261	9,996,226.06	97.009299	9,700,929.90	-295,296.16	0.19
		Base		99.962261	9,996,226.06	97.009299	9,700,929.90	-295,296.16	0.19
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
		Local	5,000,000.000	99.942826	4,997,141.28	95.486607	4,774,330.35	-222,810.93	0.09
		Base		99.942826	4,997,141.28	95.486607	4,774,330.35	-222,810.93	0.09
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	100.006228	12,000,747.36	747.36	0.23
		Base		100.000000	12,000,000.00	100.006228	12,000,747.36	747.36	0.23
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
		Local	5,000,000.000	100.677736	5,033,886.80	99.115182	4,955,759.10	-78,127.70	0.10
		Base		100.677736	5,033,886.80	99.115182	4,955,759.10	-78,127.70	0.10
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
		Local	12,000,000.000	99.934026	11,992,083.10	99.417330	11,930,079.60	-62,003.50	0.23
		Base		99.934026	11,992,083.10	99.417330	11,930,079.60	-62,003.50	0.23
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05					5.050000	15 Jul 2026		
		Local	7,000,000.000	99.928165	6,994,971.58	100.767764	7,053,743.48	58,771.90	0.14
		Base		99.928165	6,994,971.58	100.767764	7,053,743.48	58,771.90	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
053332BG6	AUTOZONE INC SR UNSECURED 11/28 6.25					6.250000	01 Nov 2028		
		Local	5,000,000.000	99.921985	4,996,099.26	105.179928	5,258,996.40	262,897.14	0.10
		Base		99.921985	4,996,099.26	105.179928	5,258,996.40	262,897.14	0.10
053332BJ0	AUTOZONE INC SR UNSECURED 07/29 5.1					5.100000	15 Jul 2029		
		Local	5,000,000.000	99.897596	4,994,879.82	100.988554	5,049,427.70	54,547.88	0.10
		Base		99.897596	4,994,879.82	100.988554	5,049,427.70	54,547.88	0.10
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.850000	23 Dec 2025		
		Local	5,000,000.000	99.930692	4,996,534.61	95.358298	4,767,914.90	-228,619.71	0.09
		Base		99.930692	4,996,534.61	95.358298	4,767,914.90	-228,619.71	0.09
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
		Local	5,371,000.000	99.080000	5,321,586.79	94.649133	5,083,604.93	-237,981.86	0.10
		Base		99.080000	5,321,586.79	94.649133	5,083,604.93	-237,981.86	0.10
06048WV64	BANK OF AMERICA CORP SR UNSECURED 11/25 4					4.000000	17 Nov 2025		
		Local	25,000,000.000	99.953078	24,988,269.48	98.720736	24,680,184.00	-308,085.48	0.48
		Base		99.953078	24,988,269.48	98.720736	24,680,184.00	-308,085.48	0.48
06048WW63	BANK OF AMERICA CORP SR UNSECURED 06/27 5					5.000000	22 Jun 2027		
		Local	20,000,000.000	99.916225	19,983,245.09	99.533398	19,906,679.60	-76,565.49	0.38
		Base		99.916225	19,983,245.09	99.533398	19,906,679.60	-76,565.49	0.38
06048WX70	BANK OF AMERICA CORP SR UNSECURED 09/26 VAR					5.000000	01 Sep 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	99.383233	19,876,646.60	-123,353.40	0.38
		Base		100.000000	20,000,000.00	99.383233	19,876,646.60	-123,353.40	0.38
06051GFP9	BANK OF AMERICA CORP SUBORDINATED 04/25 3.95					3.950000	21 Apr 2025		
		Local	10,000,000.000	99.177856	9,917,785.55	99.544243	9,954,424.30	36,638.75	0.19
		Base		99.177856	9,917,785.55	99.544243	9,954,424.30	36,638.75	0.19
06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4					5.400000	25 Jan 2028		
		Local	20,000,000.000	100.000000	20,000,000.00	100.029640	20,005,928.00	5,928.00	0.39
		Base		100.000000	20,000,000.00	100.029640	20,005,928.00	5,928.00	0.39
06055JAX7	BANK OF AMERICA CORP SR UNSECURED 05/28 5.4					5.400000	04 May 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	99.999194	9,999,919.40	-80.60	0.19
		Base		100.000000	10,000,000.00	99.999194	9,999,919.40	-80.60	0.19

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06055JDV8	BANK OF AMERICA CORP SR UNSECURED 03/27 5.5				5.500000	25 Mar 2027		
	15,000,000.000	Local	100.000000	15,000,000.00	98.874098	14,831,114.70	-168,885.30	0.29
		Base	100.000000	15,000,000.00	98.874098	14,831,114.70	-168,885.30	0.29
06055JEQ8	BANK OF AMERICA CORP SR UNSECURED 12/25 5.55				5.550000	03 Dec 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.479237	9,947,923.70	-52,076.30	0.19
		Base	100.000000	10,000,000.00	99.479237	9,947,923.70	-52,076.30	0.19
06055JGH6	BANK OF AMERICA CORP SR UNSECURED 10/25 VAR				5.300000	24 Oct 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.919315	9,991,931.50	-8,068.50	0.19
		Base	100.000000	10,000,000.00	99.919315	9,991,931.50	-8,068.50	0.19
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	0.16
		Base	100.000000	10,000,000.00	85.056000	8,505,600.00	-1,494,400.00	0.16
06367UEF0	BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR				5.220000	13 Feb 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.09
		Base	100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.09
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	97.287161	9,728,716.10	-271,283.90	0.19
		Base	100.000000	10,000,000.00	97.287161	9,728,716.10	-271,283.90	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	93.308476	18,661,695.20	-1,338,304.80	0.36
		Base	100.000000	20,000,000.00	93.308476	18,661,695.20	-1,338,304.80	0.36
06368GRY5	BANK OF MONTREAL SR UNSECURED 05/27 4.15				4.150000	13 May 2027		
	16,000,000.000	Local	100.000000	16,000,000.00	96.543912	15,447,025.92	-552,974.08	0.30
		Base	100.000000	16,000,000.00	96.543912	15,447,025.92	-552,974.08	0.30
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7				4.700000	14 Sep 2027		
	14,000,000.000	Local	99.973534	13,996,294.74	100.319635	14,044,748.90	48,454.16	0.27
		Base	99.973534	13,996,294.74	100.319635	14,044,748.90	48,454.16	0.27
06368LGV2	BANK OF MONTREAL SR UNSECURED 02/28 5.203				5.203000	01 Feb 2028		
	10,000,000.000	Local	99.997312	9,999,731.21	101.604561	10,160,456.10	160,724.89	0.20
		Base	99.997312	9,999,731.21	101.604561	10,160,456.10	160,724.89	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5				5.000000	30 Sep 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	98.452906	19,690,581.20	-309,418.80	0.38
		Base	100.000000	20,000,000.00	98.452906	19,690,581.20	-309,418.80	0.38
06374VC38	BANK OF MONTREAL SR UNSECURED 11/27 6				6.000000	30 Nov 2027		
	20,000,000.000	Local	100.000000	20,000,000.00	98.679279	19,735,855.80	-264,144.20	0.38
		Base	100.000000	20,000,000.00	98.679279	19,735,855.80	-264,144.20	0.38
06405LAD3	BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR				5.148000	22 May 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	100.144864	12,017,383.68	17,383.68	0.23
		Base	100.000000	12,000,000.00	100.144864	12,017,383.68	17,383.68	0.23
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75				0.750000	28 Jan 2026		
	7,000,000.000	Local	99.946662	6,996,266.33	95.481792	6,683,725.44	-312,540.89	0.13
		Base	99.946662	6,996,266.33	95.481792	6,683,725.44	-312,540.89	0.13
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				5.430000	25 Apr 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.174342	10,017,434.20	17,434.20	0.19
		Base	100.000000	10,000,000.00	100.174342	10,017,434.20	17,434.20	0.19
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				5.270000	10 Jan 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	100.040387	15,006,058.05	6,058.05	0.29
		Base	100.000000	15,000,000.00	100.040387	15,006,058.05	6,058.05	0.29
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025		
	5,000,000.000	Local	99.995673	4,999,783.63	99.304847	4,965,242.35	-34,541.28	0.10
		Base	99.995673	4,999,783.63	99.304847	4,965,242.35	-34,541.28	0.10
06417XAN1	BANK OF NOVA SCOTIA SR UNSECURED 02/26 4.75				4.750000	02 Feb 2026		
	10,000,000.000	Local	99.961776	9,996,177.60	100.110596	10,011,059.60	14,882.00	0.19
		Base	99.961776	9,996,177.60	100.110596	10,011,059.60	14,882.00	0.19
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	99.809706	14,971,455.90	-28,544.10	0.29
		Base	100.000000	15,000,000.00	99.809706	14,971,455.90	-28,544.10	0.29
071813CH0	BAXTER INTERNATIONAL INC SR UNSECURED 11/24 1.322				1.322000	29 Nov 2024		
	25,000,000.000	Local	100.000000	25,000,000.00	99.694769	24,923,692.25	-76,307.75	0.48
		Base	100.000000	25,000,000.00	99.694769	24,923,692.25	-76,307.75	0.48

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	2,000,000.000	99.996743	1,999,934.86	99.702493	1,994,049.86	-5,885.00	0.04
		Base		99.996743	1,999,934.86	99.702493	1,994,049.86	-5,885.00	0.04
097023DA0	BOEING CO SR UNSECURED 02/26 2.75					2.750000	01 Feb 2026		
		Local	10,000,000.000	95.981655	9,598,165.45	96.952239	9,695,223.90	97,058.45	0.19
		Base		95.981655	9,598,165.45	96.952239	9,695,223.90	97,058.45	0.19
097023DJ1	BOEING CO/THE SR UNSECURED 144A 05/29 6.298					6.298000	01 May 2029		
		Local	3,000,000.000	100.000000	3,000,000.00	103.657107	3,109,713.21	109,713.21	0.06
		Base		100.000000	3,000,000.00	103.657107	3,109,713.21	109,713.21	0.06
110122ED6	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/26 4.95					4.950000	20 Feb 2026		
		Local	7,000,000.000	99.965528	6,997,586.95	100.639824	7,044,787.68	47,200.73	0.14
		Base		99.965528	6,997,586.95	100.639824	7,044,787.68	47,200.73	0.14
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5					5.000000	20 Feb 2026		
		Local	12,000,000.000	99.846171	11,981,540.48	100.037205	12,004,464.60	22,924.12	0.23
		Base		99.846171	11,981,540.48	100.037205	12,004,464.60	22,924.12	0.23
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2					5.900000	16 Feb 2027		
		Local	6,909,392.660	99.998750	6,909,306.29	100.367970	6,934,817.15	25,510.86	0.13
Original Face:		Base	15,000,000.000	99.998750	6,909,306.29	100.367970	6,934,817.15	25,510.86	0.13
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	0.19
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.19
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR					1.400000	14 Apr 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	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		
		Local	15,000,000.000	100.000000	15,000,000.00	96.084342	14,412,651.30	-587,348.70	0.28
		Base		100.000000	15,000,000.00	96.084342	14,412,651.30	-587,348.70	0.28
13605WN23	CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9					0.900000	25 Nov 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	94.288101	9,428,810.10	-571,189.90	0.18
		Base		100.000000	10,000,000.00	94.288101	9,428,810.10	-571,189.90	0.18

& Issue has redenominated but Local is not converted
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Base Currency: 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	98.811810	9,881,181.00	-118,819.00	0.19
		Base		100.000000	10,000,000.00	98.811810	9,881,181.00	-118,819.00	0.19
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	93.603720	9,360,372.00	-639,628.00	0.18
		Base		100.000000	10,000,000.00	93.603720	9,360,372.00	-639,628.00	0.18
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					3.830000	09 May 2025		
		Local	40,000,000.000	100.000000	40,000,000.00	99.667181	39,866,872.40	-133,127.60	0.77
		Base		100.000000	40,000,000.00	99.667181	39,866,872.40	-133,127.60	0.77
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	99.729650	19,945,930.00	-54,070.00	0.39
		Base		100.000000	20,000,000.00	99.729650	19,945,930.00	-54,070.00	0.39
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	100.681993	10,068,199.30	68,199.30	0.19
		Base		100.000000	10,000,000.00	100.681993	10,068,199.30	68,199.30	0.19
141781BU7	CARGILL INC SR UNSECURED 144A 04/25 3.5					3.500000	22 Apr 2025		
		Local	2,000,000.000	99.954075	1,999,081.50	99.393352	1,987,867.04	-11,214.46	0.04
		Base		99.954075	1,999,081.50	99.393352	1,987,867.04	-11,214.46	0.04
141781BY9	CARGILL INC SR UNSECURED 144A 10/25 4.875					4.875000	10 Oct 2025		
		Local	3,000,000.000	99.971048	2,999,131.43	100.268766	3,008,062.98	8,931.55	0.06
		Base		99.971048	2,999,131.43	100.268766	3,008,062.98	8,931.55	0.06
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5					4.500000	24 Jun 2026		
		Local	8,000,000.000	99.893231	7,991,458.47	100.111395	8,008,911.60	17,453.13	0.15
		Base		99.893231	7,991,458.47	100.111395	8,008,911.60	17,453.13	0.15
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
		Local	10,000,000.000	99.976503	9,997,650.34	99.361205	9,936,120.50	-61,529.84	0.19
		Base		99.976503	9,997,650.34	99.361205	9,936,120.50	-61,529.84	0.19
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
		Local	10,000,000.000	99.989757	9,998,975.66	100.395012	10,039,501.20	40,525.54	0.19
		Base		99.989757	9,998,975.66	100.395012	10,039,501.20	40,525.54	0.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
161571HS6	CHASE ISSUANCE TRUST CHAIT 2022 A1 A				3.970000	15 Sep 2027		
	7,500,000.000	Local	99.994897	7,499,617.27	99.459640	7,459,473.00	-40,144.27	0.14
Original Face:	7,500,000.000	Base	99.994897	7,499,617.27	99.459640	7,459,473.00	-40,144.27	0.14
17290A5R7	CITIGROUP INC SR UNSECURED 06/27 VAR				3.500000	02 Jun 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	96.747170	9,674,717.00	-325,283.00	0.19
		Base	100.000000	10,000,000.00	96.747170	9,674,717.00	-325,283.00	0.19
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.750000	30 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.533975	9,953,397.50	-46,602.50	0.19
		Base	100.000000	10,000,000.00	99.533975	9,953,397.50	-46,602.50	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	97.645351	4,882,267.55	-117,732.45	0.09
		Base	100.000000	5,000,000.00	97.645351	4,882,267.55	-117,732.45	0.09
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR				2.300000	30 Jun 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	97.976995	9,797,699.50	-202,300.50	0.19
		Base	100.000000	10,000,000.00	97.976995	9,797,699.50	-202,300.50	0.19
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR				1.150000	25 Nov 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	95.122124	14,268,318.60	-731,681.40	0.28
		Base	100.000000	15,000,000.00	95.122124	14,268,318.60	-731,681.40	0.28
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	93.822248	4,691,112.40	-308,887.60	0.09
		Base	100.000000	5,000,000.00	93.822248	4,691,112.40	-308,887.60	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	97.130383	14,569,557.45	-430,442.55	0.28
		Base	100.000000	15,000,000.00	97.130383	14,569,557.45	-430,442.55	0.28
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR				5.281000	21 Feb 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.923067	19,984,613.40	-15,386.60	0.39
		Base	100.000000	20,000,000.00	99.923067	19,984,613.40	-15,386.60	0.39
18978JAB4	CNH EQUIPMENT TRUST CNH 2024 B A2A				5.420000	15 Oct 2027		
	3,000,000.000	Local	99.993856	2,999,815.68	100.527310	3,015,819.30	16,003.62	0.06
Original Face:	3,000,000.000	Base	99.993856	2,999,815.68	100.527310	3,015,819.30	16,003.62	0.06

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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	99.975156	4,998,757.79	99.004300	4,950,215.00	-48,542.79	0.10
		Base		99.975156	4,998,757.79	99.004300	4,950,215.00	-48,542.79	0.10
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5					5.000000	02 Feb 2026		
		Local	4,000,000.000	99.925556	3,997,022.25	99.983534	3,999,341.36	2,319.11	0.08
		Base		99.925556	3,997,022.25	99.983534	3,999,341.36	2,319.11	0.08
21036PBQ0	CONSTELLATION BRANDS INC SR UNSECURED 01/29 4.8					4.800000	15 Jan 2029		
		Local	10,000,000.000	99.905167	9,990,516.65	99.924080	9,992,408.00	1,891.35	0.19
		Base		99.905167	9,990,516.65	99.924080	9,992,408.00	1,891.35	0.19
21688AAV4	COOPERAT RABOBANK UA/NY 01/25 5					5.000000	13 Jan 2025		
		Local	15,000,000.000	99.998458	14,999,768.70	99.989068	14,998,360.20	-1,408.50	0.29
		Base		99.998458	14,999,768.70	99.989068	14,998,360.20	-1,408.50	0.29
231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9					4.900000	20 Feb 2029		
		Local	2,000,000.000	99.835634	1,996,712.67	101.181591	2,023,631.82	26,919.15	0.04
		Base		99.835634	1,996,712.67	101.181591	2,023,631.82	26,919.15	0.04
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
		Local	10,000,000.000	99.996976	9,999,697.56	99.316379	9,931,637.90	-68,059.66	0.19
		Base		99.996976	9,999,697.56	99.316379	9,931,637.90	-68,059.66	0.19
24422EWW5	JOHN DEERE CAPITAL CORP SR UNSECURED 06/25 4.95					4.950000	06 Jun 2025		
		Local	7,000,000.000	99.982727	6,998,790.92	100.223343	7,015,634.01	16,843.09	0.14
		Base		99.982727	6,998,790.92	100.223343	7,015,634.01	16,843.09	0.14
24422EXC8	JOHN DEERE CAPITAL CORP SR UNSECURED 09/25 5.3					5.300000	08 Sep 2025		
		Local	10,000,000.000	100.987481	10,098,748.11	100.648568	10,064,856.80	-33,891.31	0.19
		Base		100.987481	10,098,748.11	100.648568	10,064,856.80	-33,891.31	0.19
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	10,000,000.000	99.917746	9,991,774.57	100.257529	10,025,752.90	33,978.33	0.19
		Base		99.917746	9,991,774.57	100.257529	10,025,752.90	33,978.33	0.19
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35					3.350000	24 Mar 2025		
		Local	7,000,000.000	100.922475	7,064,573.23	99.413376	6,958,936.32	-105,636.91	0.13
		Base		100.922475	7,064,573.23	99.413376	6,958,936.32	-105,636.91	0.13

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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	99.991868	6,999,430.77	100.500452	7,035,031.64	35,600.87	0.14
		Base	99.991868	6,999,430.77	100.500452	7,035,031.64	35,600.87	0.14
278642AV5	EBAY INC SR UNSECURED 03/25 1.9				1.900000	11 Mar 2025		
	2,000,000.000	Local	100.205679	2,004,113.57	98.879146	1,977,582.92	-26,530.65	0.04
		Base	100.205679	2,004,113.57	98.879146	1,977,582.92	-26,530.65	0.04
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
	5,000,000.000	Local	99.960487	4,998,024.37	95.194366	4,759,718.30	-238,306.07	0.09
		Base	99.960487	4,998,024.37	95.194366	4,759,718.30	-238,306.07	0.09
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	94.706500	9,470,650.00	-529,350.00	0.18
		Base	100.000000	10,000,000.00	94.706500	9,470,650.00	-529,350.00	0.18
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	94.142447	6,589,971.29	-410,028.71	0.13
		Base	100.000000	7,000,000.00	94.142447	6,589,971.29	-410,028.71	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	98.356296	9,835,629.60	-164,370.40	0.19
		Base	100.000000	10,000,000.00	98.356296	9,835,629.60	-164,370.40	0.19
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	98.078821	7,355,911.58	-144,088.42	0.14
		Base	100.000000	7,500,000.00	98.078821	7,355,911.58	-144,088.42	0.14
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	99.114389	991,143.89	-8,856.11	0.02
		Base	100.000000	1,000,000.00	99.114389	991,143.89	-8,856.11	0.02
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024		
	5,000,000.000	Local	100.028277	5,001,413.84	99.991658	4,999,582.90	-1,830.94	0.10
		Base	100.028277	5,001,413.84	99.991658	4,999,582.90	-1,830.94	0.10
3130AUPG3	FEDERAL HOME LOAN BANK BONDS 02/26 5.3				5.300000	05 Feb 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	100.006870	10,000,687.00	687.00	0.19
		Base	100.000000	10,000,000.00	100.006870	10,000,687.00	687.00	0.19

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130B1K71	FEDERAL HOME LOAN BANK BONDS 05/27 5.5					5.500000	24 May 2027		
		Local	2,125,000.000	100.000000	2,125,000.00	100.120456	2,127,559.69	2,559.69	0.04
		Base		100.000000	2,125,000.00	100.120456	2,127,559.69	2,559.69	0.04
3130B2FS9	FEDERAL HOME LOAN BANK BONDS 08/29 5.1					5.100000	28 Aug 2029		
		Local	5,000,000.000	100.000000	5,000,000.00	99.977644	4,998,882.20	-1,117.80	0.10
		Base		100.000000	5,000,000.00	99.977644	4,998,882.20	-1,117.80	0.10
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53					0.530000	29 Sep 2025		
		Local	15,000,000.000	99.972727	14,995,909.08	96.589963	14,488,494.45	-507,414.63	0.28
		Base		99.972727	14,995,909.08	96.589963	14,488,494.45	-507,414.63	0.28
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	96.218399	4,810,919.95	-189,080.05	0.09
		Base		100.000000	5,000,000.00	96.218399	4,810,919.95	-189,080.05	0.09
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71					0.710000	21 Apr 2025		
		Local	5,000,000.000	99.994140	4,999,706.99	98.318511	4,915,925.55	-83,781.44	0.09
		Base		99.994140	4,999,706.99	98.318511	4,915,925.55	-83,781.44	0.09
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	95.764773	9,576,477.30	-423,522.70	0.18
		Base		100.000000	10,000,000.00	95.764773	9,576,477.30	-423,522.70	0.18
3133EPA88	FEDERAL FARM CREDIT BANK BONDS 11/25 5.49					5.490000	06 Nov 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.010169	10,001,016.90	1,016.90	0.19
		Base		100.000000	10,000,000.00	100.010169	10,001,016.90	1,016.90	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	100.310790	10,031,079.00	31,079.00	0.19
		Base		100.000000	10,000,000.00	100.310790	10,031,079.00	31,079.00	0.19
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	100.230094	10,023,009.40	23,009.40	0.19
		Base		100.000000	10,000,000.00	100.230094	10,023,009.40	23,009.40	0.19
3133ERMH1	FEDERAL FARM CREDIT BANK BONDS 07/27 5					5.000000	29 Jul 2027		
		Local	20,000,000.000	99.976943	19,995,388.56	100.207802	20,041,560.40	46,171.84	0.39
		Base		99.976943	19,995,388.56	100.207802	20,041,560.40	46,171.84	0.39

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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	99.981563	4,999,078.15	-921.85	0.10
		Base		100.000000	5,000,000.00	99.981563	4,999,078.15	-921.85	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	99.736119	9,973,611.90	-26,388.10	0.19
		Base		100.000000	10,000,000.00	99.736119	9,973,611.90	-26,388.10	0.19
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	6,097,084.200	101.786803	6,206,027.10	87.099174	5,310,509.98	-895,517.12	0.10
Original Face:		Base	10,000,000.000	101.786803	6,206,027.10	87.099174	5,310,509.98	-895,517.12	0.10
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	97.942878	9,794,287.80	-205,712.20	0.19
		Base		100.000000	10,000,000.00	97.942878	9,794,287.80	-205,712.20	0.19
3134GWH82	FREDDIE MAC NOTES 09/25 0.625					0.625000	08 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	96.846297	4,842,314.85	-157,685.15	0.09
		Base		100.000000	5,000,000.00	96.846297	4,842,314.85	-157,685.15	0.09
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5					0.500000	15 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	96.430217	4,821,510.85	-178,489.15	0.09
		Base		100.000000	5,000,000.00	96.430217	4,821,510.85	-178,489.15	0.09
3134GXG24	FREDDIE MAC NOTES 07/25 4.05					4.050000	21 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.695476	9,969,547.60	-30,452.40	0.19
		Base		100.000000	10,000,000.00	99.695476	9,969,547.60	-30,452.40	0.19
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.594285	14,939,142.75	-60,857.25	0.29
		Base		100.000000	15,000,000.00	99.594285	14,939,142.75	-60,857.25	0.29
3134GXS88	FREDDIE MAC NOTES 02/25 4					4.000000	28 Feb 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	99.809143	19,961,828.60	-38,171.40	0.39
		Base		100.000000	20,000,000.00	99.809143	19,961,828.60	-38,171.40	0.39
3134HADH3	FREDDIE MAC NOTES 08/29 5					5.000000	03 Aug 2029		
		Local	10,000,000.000	100.000000	10,000,000.00	99.697292	9,969,729.20	-30,270.80	0.19
		Base		100.000000	10,000,000.00	99.697292	9,969,729.20	-30,270.80	0.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	267,548.500	101.184395	270,717.33	91.731070	245,425.10	-25,292.23	0.00
Original Face:		Base	5,677,376.000	101.184395	270,717.33	91.731070	245,425.10	-25,292.23	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	368,311.370	101.092836	372,336.41	89.137700	328,304.28	-44,032.13	0.01
Original Face:		Base	5,677,376.000	101.092836	372,336.41	89.137700	328,304.28	-44,032.13	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	360,689.920	100.629557	362,960.67	94.236540	339,901.70	-23,058.97	0.01
Original Face:		Base	6,713,909.000	100.629557	362,960.67	94.236540	339,901.70	-23,058.97	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	292,807.890	99.893661	292,496.52	95.579290	279,863.70	-12,632.82	0.01
Original Face:		Base	5,677,376.000	99.893661	292,496.52	95.579290	279,863.70	-12,632.82	0.01
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	613,251.220	101.203789	620,633.47	93.672580	574,448.24	-46,185.23	0.01
Original Face:		Base	6,995,663.000	101.203789	620,633.47	93.672580	574,448.24	-46,185.23	0.01
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	292,807.890	100.102921	293,109.25	95.893210	280,782.88	-12,326.37	0.01
Original Face:		Base	5,677,376.000	100.102921	293,109.25	95.893210	280,782.88	-12,326.37	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	607,626.100	100.550314	610,969.95	88.101630	535,328.50	-75,641.45	0.01
Original Face:		Base	11,354,753.000	100.550314	610,969.95	88.101630	535,328.50	-75,641.45	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	187,286.620	98.896211	185,219.37	95.030280	177,979.00	-7,240.37	0.00
Original Face:		Base	2,000,000.000	98.896211	185,219.37	95.030280	177,979.00	-7,240.37	0.00
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	674,453.530	101.239747	682,815.05	89.137700	601,192.36	-81,622.69	0.01
Original Face:		Base	8,516,065.000	101.239747	682,815.05	89.137700	601,192.36	-81,622.69	0.01
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	181,559.590	99.947086	181,463.52	96.683670	175,538.47	-5,925.05	0.00
Original Face:		Base	5,677,376.000	99.947086	181,463.52	96.683670	175,538.47	-5,925.05	0.00

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3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	504,418.420	99.223264	500,500.42	94.789810	478,137.26	-22,363.16	0.01
Original Face:		Base	6,060,416.000	99.223264	500,500.42	94.789810	478,137.26	-22,363.16	0.01
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
		Local	4,054,679.440	99.774123	4,045,520.87	74.459020	3,019,074.58	-1,026,446.29	0.06
Original Face:		Base	7,000,000.000	99.774123	4,045,520.87	74.459020	3,019,074.58	-1,026,446.29	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	97.306019	9,730,601.90	-269,398.10	0.19
		Base		100.000000	10,000,000.00	97.306019	9,730,601.90	-269,398.10	0.19
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
		Local	10,000,000.000	99.995080	9,999,507.98	96.954268	9,695,426.80	-304,081.18	0.19
		Base		99.995080	9,999,507.98	96.954268	9,695,426.80	-304,081.18	0.19
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	38,440.070	98.655778	37,923.35	97.812600	37,599.23	-324.12	0.00
Original Face:		Base	2,838,688.000	98.655778	37,923.35	97.812600	37,599.23	-324.12	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	7,524.280	100.736283	7,579.68	99.129070	7,458.75	-120.93	0.00
Original Face:		Base	500,000.000	100.736283	7,579.68	99.129070	7,458.75	-120.93	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	77,437.510	99.982360	77,423.85	97.371670	75,402.20	-2,021.65	0.00
Original Face:		Base	2,838,688.000	99.982360	77,423.85	97.371670	75,402.20	-2,021.65	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	68,692.410	99.964902	68,668.30	97.650650	67,078.58	-1,589.72	0.00
Original Face:		Base	3,247,459.000	99.964902	68,668.30	97.650650	67,078.58	-1,589.72	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	147,798.390	100.069290	147,900.80	98.170500	145,094.42	-2,806.38	0.00
Original Face:		Base	5,677,376.000	100.069290	147,900.80	98.170500	145,094.42	-2,806.38	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	375,996.580	100.027232	376,098.97	95.942570	360,740.78	-15,358.19	0.01
Original Face:		Base	7,380,589.000	100.027232	376,098.97	95.942570	360,740.78	-15,358.19	0.01

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3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
			981,481.770	101.016704	991,460.53	89.750800	880,887.74	-110,572.79	0.02
	Original Face:	Base	5,677,376.000	101.016704	991,460.53	89.750800	880,887.74	-110,572.79	0.02
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
			564,028.000	100.019120	564,135.84	91.685440	517,131.55	-47,004.29	0.01
	Original Face:	Base	5,677,376.000	100.019120	564,135.84	91.685440	517,131.55	-47,004.29	0.01
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
			1,410,070.100	100.592587	1,418,425.99	92.416370	1,303,135.60	-115,290.39	0.03
	Original Face:	Base	14,193,441.000	100.592587	1,418,425.99	92.416370	1,303,135.60	-115,290.39	0.03
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
			348,799.790	99.915023	348,503.39	92.922710	324,114.22	-24,389.17	0.01
	Original Face:	Base	3,250,000.000	99.915023	348,503.39	92.922710	324,114.22	-24,389.17	0.01
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
			957,851.910	99.924047	957,124.39	90.194810	863,932.71	-93,191.68	0.02
	Original Face:	Base	8,516,065.000	99.924047	957,124.39	90.194810	863,932.71	-93,191.68	0.02
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
			150,436.210	98.621136	148,361.90	95.167300	143,166.08	-5,195.82	0.00
	Original Face:	Base	2,500,000.000	98.621136	148,361.90	95.167300	143,166.08	-5,195.82	0.00
3137H3UP5	FREDDIE MAC FHR 5159 TC					1.500000	25 Oct 2051		
			3,712,346.150	100.157883	3,718,207.30	83.620770	3,104,292.44	-613,914.86	0.06
	Original Face:	Base	5,000,000.000	100.157883	3,718,207.30	83.620770	3,104,292.44	-613,914.86	0.06
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
			211,127.830	100.773569	212,761.05	96.902340	204,587.81	-8,173.24	0.00
	Original Face:	Base	44,567,405.000	100.773569	212,761.05	96.902340	204,587.81	-8,173.24	0.00
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
			4,562.750	102.716783	4,686.71	100.053970	4,565.21	-121.50	0.00
	Original Face:	Base	1,000,000.000	102.716783	4,686.71	100.053970	4,565.21	-121.50	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
			315,018.660	104.918188	330,511.87	97.241070	306,327.52	-24,184.35	0.01
	Original Face:	Base	24,898,134.000	104.918188	330,511.87	97.241070	306,327.52	-24,184.35	0.01

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31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	93,425.490	103.869811	97,040.88	99.348820	92,817.12	-4,223.76	0.00
Original Face:		Base	8,516,065.000	103.869811	97,040.88	99.348820	92,817.12	-4,223.76	0.00
31424WFZ0	FARMER MAC NOTES 03/26 5.1					5.100000	04 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.940729	9,994,072.90	-5,927.10	0.19
		Base		100.000000	10,000,000.00	99.940729	9,994,072.90	-5,927.10	0.19
345340AA1	FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A					1.370000	17 Oct 2033		
		Local	5,000,000.000	96.947163	4,847,358.15	95.313240	4,765,662.00	-81,696.15	0.09
Original Face:		Base	5,000,000.000	96.947163	4,847,358.15	95.313240	4,765,662.00	-81,696.15	0.09
38014AAA9	GM FINANCIAL SECURITIZED TERM GMCAR 2024 4 A1					4.737000	16 Oct 2025		
		Local	8,000,000.000	100.000000	8,000,000.00	100.020180	8,001,614.40	1,614.40	0.15
Original Face:		Base	8,000,000.000	100.000000	8,000,000.00	100.020180	8,001,614.40	1,614.40	0.15
38150AEL5	GOLDMAN SACHS GROUP INC SR UNSECURED 12/25 1					1.000000	21 Dec 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	95.391539	19,078,307.80	-921,692.20	0.37
		Base		100.000000	20,000,000.00	95.391539	19,078,307.80	-921,692.20	0.37
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR					1.250000	18 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	94.640718	9,464,071.80	-535,928.20	0.18
		Base		100.000000	10,000,000.00	94.640718	9,464,071.80	-535,928.20	0.18
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR					1.500000	30 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	95.202826	9,520,282.60	-479,717.40	0.18
		Base		100.000000	10,000,000.00	95.202826	9,520,282.60	-479,717.40	0.18
38150AFJ9	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45					1.450000	30 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	94.561663	9,456,166.30	-543,833.70	0.18
		Base		100.000000	10,000,000.00	94.561663	9,456,166.30	-543,833.70	0.18
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	28,290.900	104.126415	29,458.30	96.614320	27,333.06	-2,125.24	0.00
Original Face:		Base	877,500.000	104.126415	29,458.30	96.614320	27,333.06	-2,125.24	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	507,970.710	99.073405	503,263.88	86.331440	438,538.43	-64,725.45	0.01
Original Face:		Base	3,000,000.000	99.073405	503,263.88	86.331440	438,538.43	-64,725.45	0.01

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38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	895,926.900	96.080759	860,813.37	91.673690	821,329.25	-39,484.12	0.02
Original Face:		Base	10,000,000.000	96.080759	860,813.37	91.673690	821,329.25	-39,484.12	0.02
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	994,973.470	101.636145	1,011,252.68	92.626240	921,606.51	-89,646.17	0.02
Original Face:		Base	10,493,495.000	101.636145	1,011,252.68	92.626240	921,606.51	-89,646.17	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,897,231.150	96.839804	1,837,274.93	85.529100	1,622,684.73	-214,590.20	0.03
Original Face:		Base	5,000,000.000	96.839804	1,837,274.93	85.529100	1,622,684.73	-214,590.20	0.03
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	37,551.800	99.917421	37,520.79	98.626330	37,035.96	-484.83	0.00
Original Face:		Base	5,000,000.000	99.917421	37,520.79	98.626330	37,035.96	-484.83	0.00
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	276,610.500	100.583987	278,225.87	87.207180	241,224.22	-37,001.65	0.00
Original Face:		Base	5,000,000.000	100.583987	278,225.87	87.207180	241,224.22	-37,001.65	0.00
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	2,419,645.750	102.037828	2,468,953.97	79.167690	1,915,577.65	-553,376.32	0.04
Original Face:		Base	5,000,000.000	102.037828	2,468,953.97	79.167690	1,915,577.65	-553,376.32	0.04
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	6,253,000.000	99.952694	6,250,041.97	98.972762	6,188,766.81	-61,275.16	0.12
		Base		99.952694	6,250,041.97	98.972762	6,188,766.81	-61,275.16	0.12
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.999346	999,993.46	99.879521	998,795.21	-1,198.25	0.02
		Base		99.999346	999,993.46	99.879521	998,795.21	-1,198.25	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.978521	1,999,570.42	97.868987	1,957,379.74	-42,190.68	0.04
		Base		99.978521	1,999,570.42	97.868987	1,957,379.74	-42,190.68	0.04
427866BH0	HERSHEY COMPANY SR UNSECURED 05/28 4.25					4.250000	04 May 2028		
		Local	5,000,000.000	99.896546	4,994,827.30	99.531465	4,976,573.25	-18,254.05	0.10
		Base		99.896546	4,994,827.30	99.531465	4,976,573.25	-18,254.05	0.10

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437076BK7	HOME DEPOT INC SR UNSECURED 09/25 3.35					3.350000	15 Sep 2025		
		Local	20,000,000.000	99.397655	19,879,530.91	99.052954	19,810,590.80	-68,940.11	0.38
		Base		99.397655	19,879,530.91	99.052954	19,810,590.80	-68,940.11	0.38
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4					4.000000	15 Sep 2025		
		Local	5,000,000.000	99.989085	4,999,454.26	99.558110	4,977,905.50	-21,548.76	0.10
		Base		99.989085	4,999,454.26	99.558110	4,977,905.50	-21,548.76	0.10
437076CU4	HOME DEPOT INC SR UNSECURED 04/25 5.125					5.125000	30 Apr 2025		
		Local	8,000,000.000	99.976505	7,998,120.39	100.255960	8,020,476.80	22,356.41	0.15
		Base		99.976505	7,998,120.39	100.255960	8,020,476.80	22,356.41	0.15
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		Local	5,000,000.000	99.705530	4,985,276.48	101.223546	5,061,177.30	75,900.82	0.10
		Base		99.705530	4,985,276.48	101.223546	5,061,177.30	75,900.82	0.10
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	3,000,000.000	99.998848	2,999,965.43	98.019256	2,940,577.68	-59,387.75	0.06
		Base		99.998848	2,999,965.43	98.019256	2,940,577.68	-59,387.75	0.06
449276AA2	IBM INTERNAT CAPITAL COMPANY GUAR 02/26 4.7					4.700000	05 Feb 2026		
		Local	25,000,000.000	99.920561	24,980,140.15	100.093730	25,023,432.50	43,292.35	0.48
		Base		99.920561	24,980,140.15	100.093730	25,023,432.50	43,292.35	0.48
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6					4.600000	05 Feb 2027		
		Local	10,000,000.000	99.878999	9,987,899.89	100.245215	10,024,521.50	36,621.61	0.19
		Base		99.878999	9,987,899.89	100.245215	10,024,521.50	36,621.61	0.19
459200KM2	IBM CORP SR UNSECURED 02/27 2.2					2.200000	09 Feb 2027		
		Local	2,000,000.000	99.993451	1,999,869.01	94.935133	1,898,702.66	-101,166.35	0.04
		Base		99.993451	1,999,869.01	94.935133	1,898,702.66	-101,166.35	0.04
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	99.458506	19,891,701.20	-108,298.80	0.38
		Base		100.000000	20,000,000.00	99.458506	19,891,701.20	-108,298.80	0.38
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
		Local	20,000,000.000	99.913852	19,982,770.45	99.895842	19,979,168.40	-3,602.05	0.39
		Base		99.913852	19,982,770.45	99.895842	19,979,168.40	-3,602.05	0.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46514AL72	ISRAEL ST 12/25 5.36				5.360000	01 Dec 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.076200	5,003,810.00	3,810.00	0.10
		Base	100.000000	5,000,000.00	100.076200	5,003,810.00	3,810.00	0.10
46632FTX3	JP MORGAN CHASE BANK NA SR UNSECURED 02/29 5.15				5.150000	05 Feb 2029		
	5,000,000.000	Local	100.000000	5,000,000.00	100.358297	5,017,914.85	17,914.85	0.10
		Base	100.000000	5,000,000.00	100.358297	5,017,914.85	17,914.85	0.10
46632FUG8	JP MORGAN CHASE BANK NA SR UNSECURED 07/27 4.8				4.800000	29 Jul 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	100.293280	10,029,328.00	29,328.00	0.19
		Base	100.000000	10,000,000.00	100.293280	10,029,328.00	29,328.00	0.19
46647PCV6	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR				2.595000	24 Feb 2026		
	5,850,000.000	Local	98.662714	5,771,768.76	99.212656	5,803,940.38	32,171.62	0.11
		Base	98.662714	5,771,768.76	99.212656	5,803,940.38	32,171.62	0.11
46647PDM5	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.546000	15 Dec 2025		
	32,407,000.000	Local	100.019340	32,413,267.55	100.027849	32,416,025.03	2,757.48	0.63
		Base	100.019340	32,413,267.55	100.027849	32,416,025.03	2,757.48	0.63
46647PEA0	JPMORGAN CHASE + CO SR UNSECURED 01/28 VAR				5.040000	23 Jan 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	100.526859	5,026,342.95	26,342.95	0.10
		Base	100.000000	5,000,000.00	100.526859	5,026,342.95	26,342.95	0.10
46647PEL6	JPMORGAN CHASE + CO SR UNSECURED 07/28 VAR				4.979000	22 Jul 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	100.477131	10,047,713.10	47,713.10	0.19
		Base	100.000000	10,000,000.00	100.477131	10,047,713.10	47,713.10	0.19
47786WAB6	JOHN DEERE OWNER TRUST JDOT 2024 B A2A				5.420000	17 May 2027		
	3,500,000.000	Local	99.994908	3,499,821.78	100.559510	3,519,582.85	19,761.07	0.07
Original Face:	3,500,000.000	Base	99.994908	3,499,821.78	100.559510	3,519,582.85	19,761.07	0.07
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2				5.760000	17 Aug 2026		
	8,686,139.830	Local	99.995790	8,685,774.14	100.260250	8,708,745.51	22,971.37	0.17
Original Face:	17,000,000.000	Base	99.995790	8,685,774.14	100.260250	8,708,745.51	22,971.37	0.17
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3				2.320000	15 Sep 2026		
	1,157,776.490	Local	99.990567	1,157,667.28	98.887640	1,144,897.85	-12,769.43	0.02
Original Face:	3,000,000.000	Base	99.990567	1,157,667.28	98.887640	1,144,897.85	-12,769.43	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2				5.590000	15 Jun 2026		
	1,630,592.880	Local	99.996682	1,630,538.78	100.142380	1,632,914.52	2,375.74	0.03
Original Face:	4,000,000.000	Base	99.996682	1,630,538.78	100.142380	1,632,914.52	2,375.74	0.03
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	5,000,000.000	Local	99.981922	4,999,096.11	96.803930	4,840,196.50	-158,899.61	0.09
		Base	99.981922	4,999,096.11	96.803930	4,840,196.50	-158,899.61	0.09
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	101.167405	10,116,740.50	116,740.50	0.20
		Base	100.000000	10,000,000.00	101.167405	10,116,740.50	116,740.50	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	96.076545	4,803,827.25	-196,172.75	0.09
		Base	100.000000	5,000,000.00	96.076545	4,803,827.25	-196,172.75	0.09
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7				4.700000	26 Jan 2026		
	3,000,000.000	Local	99.964493	2,998,934.80	99.620722	2,988,621.66	-10,313.14	0.06
		Base	99.964493	2,998,934.80	99.620722	2,988,621.66	-10,313.14	0.06
49456BAZ4	KINDER MORGAN INC SR UNSECURED 08/29 5.1				5.100000	01 Aug 2029		
	3,000,000.000	Local	99.850058	2,995,501.75	100.498265	3,014,947.95	19,446.20	0.06
		Base	99.850058	2,995,501.75	100.498265	3,014,947.95	19,446.20	0.06
501044DR9	KROGER CO SR UNSECURED 08/26 4.7				4.700000	15 Aug 2026		
	5,000,000.000	Local	99.996352	4,999,817.61	100.311569	5,015,578.45	15,760.84	0.10
		Base	99.996352	4,999,817.61	100.311569	5,015,578.45	15,760.84	0.10
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5				5.000000	27 Feb 2026		
	10,000,000.000	Local	99.924389	9,992,438.87	100.006101	10,000,610.10	8,171.23	0.19
		Base	99.924389	9,992,438.87	100.006101	10,000,610.10	8,171.23	0.19
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95				4.950000	15 Oct 2025		
	2,000,000.000	Local	99.904098	1,998,081.95	100.439259	2,008,785.18	10,703.23	0.04
		Base	99.904098	1,998,081.95	100.439259	2,008,785.18	10,703.23	0.04
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4				4.400000	08 Sep 2025		
	5,000,000.000	Local	99.992585	4,999,629.25	99.771952	4,988,597.60	-11,031.65	0.10
		Base	99.992585	4,999,629.25	99.771952	4,988,597.60	-11,031.65	0.10

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548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8				4.800000	01 Apr 2026		
	2,000,000.000	Local	99.991467	1,999,829.34	100.247073	2,004,941.46	5,112.12	0.04
		Base	99.991467	1,999,829.34	100.247073	2,004,941.46	5,112.12	0.04
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65				4.650000	27 Jan 2026		
	20,000,000.000	Local	99.925418	19,985,083.62	99.600094	19,920,018.80	-65,064.82	0.38
		Base	99.925418	19,985,083.62	99.600094	19,920,018.80	-65,064.82	0.38
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1				4.100000	15 Jan 2028		
	7,000,000.000	Local	99.947390	6,996,317.30	99.194203	6,943,594.21	-52,723.09	0.13
		Base	99.947390	6,996,317.30	99.194203	6,943,594.21	-52,723.09	0.13
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9				0.900000	15 Feb 2026		
	5,000,000.000	Local	99.932052	4,996,602.62	95.209464	4,760,473.20	-236,129.42	0.09
		Base	99.932052	4,996,602.62	95.209464	4,760,473.20	-236,129.42	0.09
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3				3.300000	01 Jul 2025		
	10,000,000.000	Local	99.989131	9,998,913.12	99.130579	9,913,057.90	-85,855.22	0.19
		Base	99.989131	9,998,913.12	99.130579	9,913,057.90	-85,855.22	0.19
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8				4.800000	14 Aug 2028		
	18,000,000.000	Local	99.972765	17,995,097.62	100.587329	18,105,719.22	110,621.60	0.35
		Base	99.972765	17,995,097.62	100.587329	18,105,719.22	110,621.60	0.35
58013MFX7	MCDONALD S CORP SR UNSECURED 05/29 5				5.000000	17 May 2029		
	6,000,000.000	Local	99.654583	5,979,274.95	101.237426	6,074,245.56	94,970.61	0.12
		Base	99.654583	5,979,274.95	101.237426	6,074,245.56	94,970.61	0.12
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7				1.700000	10 Jun 2027		
	4,250,000.000	Local	99.979608	4,249,133.34	93.689769	3,981,815.18	-267,318.16	0.08
		Base	99.979608	4,249,133.34	93.689769	3,981,815.18	-267,318.16	0.08
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5				1.500000	04 May 2025		
	4,750,000.000	Local	98.441377	4,675,965.39	98.315069	4,669,965.78	-5,999.61	0.09
		Base	98.441377	4,675,965.39	98.315069	4,669,965.78	-5,999.61	0.09
60920LAS3	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25				4.250000	15 Sep 2025		
	5,000,000.000	Local	99.903905	4,995,195.23	99.627346	4,981,367.30	-13,827.93	0.10
		Base	99.903905	4,995,195.23	99.627346	4,981,367.30	-13,827.93	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	99.250050	9,925,005.00	-74,995.00	0.19
		Base		100.000000	10,000,000.00	99.250050	9,925,005.00	-74,995.00	0.19
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	99.081144	19,816,228.80	-183,771.20	0.38
		Base		100.000000	20,000,000.00	99.081144	19,816,228.80	-183,771.20	0.38
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	99.743773	19,948,754.60	-51,245.40	0.39
		Base		100.000000	20,000,000.00	99.743773	19,948,754.60	-51,245.40	0.39
63305LSR5	NATIONAL BANK OF CANADA SR UNSECURED 06/26 6					6.000000	29 Jun 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.010937	10,001,093.70	1,093.70	0.19
		Base		100.000000	10,000,000.00	100.010937	10,001,093.70	1,093.70	0.19
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1					1.000000	15 Jun 2026		
		Local	15,000,000.000	99.921586	14,988,237.97	94.550416	14,182,562.40	-805,675.57	0.27
		Base		99.921586	14,988,237.97	94.550416	14,182,562.40	-805,675.57	0.27
63743HFE7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45					3.450000	15 Jun 2025		
		Local	5,000,000.000	99.993846	4,999,692.31	99.216977	4,960,848.85	-38,843.46	0.10
		Base		99.993846	4,999,692.31	99.216977	4,960,848.85	-38,843.46	0.10
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45					5.450000	30 Oct 2025		
		Local	7,000,000.000	99.953109	6,996,717.60	100.965005	7,067,550.35	70,832.75	0.14
		Base		99.953109	6,996,717.60	100.965005	7,067,550.35	70,832.75	0.14
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8					4.800000	15 Mar 2028		
		Local	10,000,000.000	99.888029	9,988,802.92	100.704686	10,070,468.60	81,665.68	0.19
		Base		99.888029	9,988,802.92	100.704686	10,070,468.60	81,665.68	0.19
63743HFH0	NATIONAL RURAL UTIL COOP SR UNSECURED 03/26 4.45					4.450000	13 Mar 2026		
		Local	5,000,000.000	99.967461	4,998,373.06	99.798335	4,989,916.75	-8,456.31	0.10
		Base		99.967461	4,998,373.06	99.798335	4,989,916.75	-8,456.31	0.10
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6					5.600000	13 Nov 2026		
		Local	8,000,000.000	99.975887	7,998,070.93	101.881568	8,150,525.44	152,454.51	0.16
		Base		99.975887	7,998,070.93	101.881568	8,150,525.44	152,454.51	0.16

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63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1				5.100000	06 May 2027		
	8,000,000.000	Local	99.947252	7,995,780.18	101.293156	8,103,452.48	107,672.30	0.16
		Base	99.947252	7,995,780.18	101.293156	8,103,452.48	107,672.30	0.16
64105MAA9	NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65				4.650000	12 Mar 2029		
	10,000,000.000	Local	99.867299	9,986,729.93	100.186689	10,018,668.90	31,938.97	0.19
		Base	99.867299	9,986,729.93	100.186689	10,018,668.90	31,938.97	0.19
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25				5.250000	13 Mar 2026		
	7,000,000.000	Local	99.984353	6,998,904.68	101.093404	7,076,538.28	77,633.60	0.14
		Base	99.984353	6,998,904.68	101.093404	7,076,538.28	77,633.60	0.14
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025		
	3,000,000.000	Local	100.043264	3,001,297.93	100.325932	3,009,777.96	8,480.03	0.06
		Base	100.043264	3,001,297.93	100.325932	3,009,777.96	8,480.03	0.06
65339KCG3	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45				4.450000	20 Jun 2025		
	5,000,000.000	Local	99.994430	4,999,721.51	99.738351	4,986,917.55	-12,803.96	0.10
		Base	99.994430	4,999,721.51	99.738351	4,986,917.55	-12,803.96	0.10
65339KCS7	NEXTERA ENERGY CAPITAL COMPANY GUAR 01/26 4.95				4.950000	29 Jan 2026		
	15,000,000.000	Local	99.971499	14,995,724.89	100.325955	15,048,893.25	53,168.36	0.29
		Base	99.971499	14,995,724.89	100.325955	15,048,893.25	53,168.36	0.29
65473PAN5	NISOURCE INC SR UNSECURED 03/28 5.25				5.250000	30 Mar 2028		
	5,000,000.000	Local	99.878955	4,993,947.73	101.429511	5,071,475.55	77,527.82	0.10
		Base	99.878955	4,993,947.73	101.429511	5,071,475.55	77,527.82	0.10
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95				3.950000	30 Oct 2025		
	4,455,000.000	Local	103.172934	4,596,354.23	99.417860	4,429,065.66	-167,288.57	0.09
		Base	103.172934	4,596,354.23	99.417860	4,429,065.66	-167,288.57	0.09
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	5,000,000.000	Local	99.914173	4,995,708.66	99.072697	4,953,634.85	-42,073.81	0.10
		Base	99.914173	4,995,708.66	99.072697	4,953,634.85	-42,073.81	0.10
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	8,000,000.000	Local	99.986627	7,998,930.17	95.795922	7,663,673.76	-335,256.41	0.15
		Base	99.986627	7,998,930.17	95.795922	7,663,673.76	-335,256.41	0.15

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68389XCF0	ORACLE CORP SR UNSECURED 11/25 5.8					5.800000	10 Nov 2025		
		Local	5,000,000.000	99.952752	4,997,637.59	101.043369	5,052,168.45	54,530.86	0.10
		Base		99.952752	4,997,637.59	101.043369	5,052,168.45	54,530.86	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	100.633262	7,044,328.34	44,328.34	0.14
		Base		100.000000	7,000,000.00	100.633262	7,044,328.34	44,328.34	0.14
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
		Local	10,000,000.000	99.965280	9,996,527.97	99.927134	9,992,713.40	-3,814.57	0.19
		Base		99.965280	9,996,527.97	99.927134	9,992,713.40	-3,814.57	0.19
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45					4.450000	30 Mar 2026		
		Local	12,000,000.000	99.967381	11,996,085.74	100.045162	12,005,419.44	9,333.70	0.23
		Base		99.967381	11,996,085.74	100.045162	12,005,419.44	9,333.70	0.23
713448FL7	PEPSICO INC SR UNSECURED 02/28 3.6					3.600000	18 Feb 2028		
		Local	5,000,000.000	98.450436	4,922,521.78	97.608288	4,880,414.40	-42,107.38	0.09
		Base		98.450436	4,922,521.78	97.608288	4,880,414.40	-42,107.38	0.09
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR					5.210000	13 Feb 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.189000	15,028,350.00	28,350.00	0.29
		Base		100.000000	15,000,000.00	100.189000	15,028,350.00	28,350.00	0.29
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.998761	11,999,851.31	97.669351	11,720,322.12	-279,529.19	0.23
		Base		99.998761	11,999,851.31	97.669351	11,720,322.12	-279,529.19	0.23
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
		Local	15,000,000.000	99.967884	14,995,182.58	96.297481	14,444,622.15	-550,560.43	0.28
		Base		99.967884	14,995,182.58	96.297481	14,444,622.15	-550,560.43	0.28
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	5,500,000.000	99.988509	5,499,368.00	95.532436	5,254,283.98	-245,084.02	0.10
		Base		99.988509	5,499,368.00	95.532436	5,254,283.98	-245,084.02	0.10
742718FZ7	PROCTER + GAMBLE CO/THE SR UNSECURED 01/28 3.95					3.950000	26 Jan 2028		
		Local	4,000,000.000	99.931119	3,997,244.76	98.862563	3,954,502.52	-42,742.24	0.08
		Base		99.931119	3,997,244.76	98.862563	3,954,502.52	-42,742.24	0.08

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75					5.750000	08 Nov 2026		
		Local	5,000,000.000	99.937761	4,996,888.05	102.123363	5,106,168.15	109,280.10	0.10
		Base		99.937761	4,996,888.05	102.123363	5,106,168.15	109,280.10	0.10
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					5.370000	10 Mar 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	100.182281	15,027,342.15	27,342.15	0.29
		Base		100.000000	15,000,000.00	100.182281	15,027,342.15	27,342.15	0.29
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					3.722220	27 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.560000	9,956,000.00	-44,000.00	0.19
		Base		100.000000	10,000,000.00	99.560000	9,956,000.00	-44,000.00	0.19
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	93.187919	4,659,395.95	-340,604.05	0.09
		Base		100.000000	5,000,000.00	93.187919	4,659,395.95	-340,604.05	0.09
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	99.622335	9,962,233.50	-37,766.50	0.19
		Base		100.000000	10,000,000.00	99.622335	9,962,233.50	-37,766.50	0.19
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	98.524689	19,704,937.80	-295,062.20	0.38
		Base		100.000000	20,000,000.00	98.524689	19,704,937.80	-295,062.20	0.38
78014RQU7	ROYAL BANK OF CANADA 10/26 1					5.730000	17 Oct 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.993550	9,999,355.00	-645.00	0.19
		Base		100.000000	10,000,000.00	99.993550	9,999,355.00	-645.00	0.19
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					5.671300	25 Jan 2029		
		Local	464,617.630	100.000000	464,617.63	97.528060	453,132.56	-11,485.07	0.01
Original Face:		Base	2,838,688.000	100.000000	464,617.63	97.528060	453,132.56	-11,485.07	0.01
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45					2.450000	03 Mar 2027		
		Local	5,000,000.000	99.947879	4,997,393.94	95.236844	4,761,842.20	-235,551.74	0.09
		Base		99.947879	4,997,393.94	95.236844	4,761,842.20	-235,551.74	0.09
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.860000	03 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	100.825087	10,082,508.70	82,508.70	0.19
		Base		100.000000	10,000,000.00	100.825087	10,082,508.70	82,508.70	0.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25					4.250000	08 Aug 2025		
		Local	12,224,000.000	99.984584	12,222,115.52	99.665825	12,183,150.45	-38,965.07	0.24
		Base		99.984584	12,222,115.52	99.665825	12,183,150.45	-38,965.07	0.24
824348BS4	SHERWIN WILLIAMS CO SR UNSECURED 03/28 4.55					4.550000	01 Mar 2028		
		Local	5,000,000.000	99.997182	4,999,859.09	99.729941	4,986,497.05	-13,362.04	0.10
		Base		99.997182	4,999,859.09	99.729941	4,986,497.05	-13,362.04	0.10
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15					5.150000	06 Oct 2025		
		Local	8,000,000.000	99.930245	7,994,419.60	100.475647	8,038,051.76	43,632.16	0.16
		Base		99.930245	7,994,419.60	100.475647	8,038,051.76	43,632.16	0.16
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8					5.800000	01 Dec 2027		
		Local	5,000,000.000	99.913584	4,995,679.18	102.551851	5,127,592.55	131,913.37	0.10
		Base		99.913584	4,995,679.18	102.551851	5,127,592.55	131,913.37	0.10
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	8,000,000.000	99.985520	7,998,841.59	99.067982	7,925,438.56	-73,403.03	0.15
		Base		99.985520	7,998,841.59	99.067982	7,925,438.56	-73,403.03	0.15
855244BE8	STARBUCKS CORP SR UNSECURED 02/26 4.75					4.750000	15 Feb 2026		
		Local	7,000,000.000	99.945948	6,996,216.35	100.149696	7,010,478.72	14,262.37	0.14
		Base		99.945948	6,996,216.35	100.149696	7,010,478.72	14,262.37	0.14
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.971212	4,998,560.59	97.826322	4,891,316.10	-107,244.49	0.09
		Base		99.971212	4,998,560.59	97.826322	4,891,316.10	-107,244.49	0.09
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	100.862919	10,086,291.90	86,291.90	0.19
		Base		100.000000	10,000,000.00	100.862919	10,086,291.90	86,291.90	0.19
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
		Local	10,000,000.000	100.014660	10,001,465.97	98.934248	9,893,424.80	-108,041.17	0.19
		Base		100.014660	10,001,465.97	98.934248	9,893,424.80	-108,041.17	0.19
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875					3.875000	15 Mar 2028		
		Local	12,000,000.000	99.430288	11,931,634.57	99.024774	11,882,972.88	-48,661.69	0.23
		Base		99.430288	11,931,634.57	99.024774	11,882,972.88	-48,661.69	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
883556CT7	THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8				4.800000	21 Nov 2027		
	4,000,000.000	Local	99.974452	3,998,978.08	101.144051	4,045,762.04	46,783.96	0.08
		Base	99.974452	3,998,978.08	101.144051	4,045,762.04	46,783.96	0.08
89114V7B7	TORONTO DOMINION BANK SR UNSECURED 03/27 VAR				3.000000	31 Mar 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	94.695349	9,469,534.90	-530,465.10	0.18
		Base	100.000000	10,000,000.00	94.695349	9,469,534.90	-530,465.10	0.18
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3				3.000000	31 Dec 2025		
	17,000,000.000	Local	100.000000	17,000,000.00	97.069801	16,501,866.17	-498,133.83	0.32
		Base	100.000000	17,000,000.00	97.069801	16,501,866.17	-498,133.83	0.32
89114X6D0	TORONTO DOMINION BANK SR UNSECURED 02/28 5.6				5.600000	28 Feb 2028		
	15,000,000.000	Local	100.000000	15,000,000.00	99.044474	14,856,671.10	-143,328.90	0.29
		Base	100.000000	15,000,000.00	99.044474	14,856,671.10	-143,328.90	0.29
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	99.397924	25,843,460.24	-156,539.76	0.50
		Base	100.000000	26,000,000.00	99.397924	25,843,460.24	-156,539.76	0.50
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				5.830000	06 Jun 2025		
	25,000,000.000	Local	100.000000	25,000,000.00	100.426085	25,106,521.25	106,521.25	0.48
		Base	100.000000	25,000,000.00	100.426085	25,106,521.25	106,521.25	0.48
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	100.382755	20,076,551.00	76,551.00	0.39
		Base	100.000000	20,000,000.00	100.382755	20,076,551.00	76,551.00	0.39
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	101.068430	20,213,686.00	213,686.00	0.39
		Base	100.000000	20,000,000.00	101.068430	20,213,686.00	213,686.00	0.39
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
	10,000,000.000	Local	99.996186	9,999,618.60	99.130786	9,913,078.60	-86,540.00	0.19
		Base	99.996186	9,999,618.60	99.130786	9,913,078.60	-86,540.00	0.19
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	96.071301	4,803,565.05	-196,434.95	0.09
		Base	100.000000	5,000,000.00	96.071301	4,803,565.05	-196,434.95	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	95.774039	4,788,701.95	-211,298.05	0.09
		Base	100.000000	5,000,000.00	95.774039	4,788,701.95	-211,298.05	0.09
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	10,000,000.000	Local	99.995532	9,999,553.15	96.991301	9,699,130.10	-300,423.05	0.19
		Base	99.995532	9,999,553.15	96.991301	9,699,130.10	-300,423.05	0.19
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025		
	10,000,000.000	Local	99.975181	9,997,518.09	99.333366	9,933,336.60	-64,181.49	0.19
		Base	99.975181	9,997,518.09	99.333366	9,933,336.60	-64,181.49	0.19
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025		
	20,000,000.000	Local	99.957563	19,991,512.59	100.940574	20,188,114.80	196,602.21	0.39
		Base	99.957563	19,991,512.59	100.940574	20,188,114.80	196,602.21	0.39
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025		
	15,000,000.000	Local	99.995756	14,999,363.47	100.001636	15,000,245.40	881.93	0.29
		Base	99.995756	14,999,363.47	100.001636	15,000,245.40	881.93	0.29
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	99.242197	4,962,109.85	-37,890.15	0.10
		Base	100.000000	5,000,000.00	99.242197	4,962,109.85	-37,890.15	0.10
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
	2,000,000.000	Local	99.985455	1,999,709.09	98.818351	1,976,367.02	-23,342.07	0.04
		Base	99.985455	1,999,709.09	98.818351	1,976,367.02	-23,342.07	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	99.387286	6,957,110.02	-42,889.98	0.13
		Base	100.000000	7,000,000.00	99.387286	6,957,110.02	-42,889.98	0.13
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	100.919411	12,110,329.32	110,329.32	0.23
		Base	100.000000	12,000,000.00	100.919411	12,110,329.32	110,329.32	0.23
90291VAB6	USAA AUTO OWNER TRUST USAOT 2023 A A2 144A				5.830000	15 Jul 2026		
	1,798,119.850	Local	99.998401	1,798,091.10	100.150700	1,800,829.62	2,738.52	0.03
Original Face:	5,000,000.000	Base	99.998401	1,798,091.10	100.150700	1,800,829.62	2,738.52	0.03

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Base Currency: 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		
	11,000,000.000	Local	99.941873	10,993,606.07	99.441772	10,938,594.92	-55,011.15	0.21
		Base	99.941873	10,993,606.07	99.441772	10,938,594.92	-55,011.15	0.21
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25				5.250000	01 Jun 2027		
	10,000,000.000	Local	99.748238	9,974,823.81	101.917163	10,191,716.30	216,892.49	0.20
		Base	99.748238	9,974,823.81	101.917163	10,191,716.30	216,892.49	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	99.647734	9,964,773.40	-35,226.60	0.19
		Base	100.000000	10,000,000.00	99.647734	9,964,773.40	-35,226.60	0.19
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75				4.750000	21 Feb 2026		
	3,000,000.000	Local	99.970187	2,999,105.62	100.295593	3,008,867.79	9,762.17	0.06
		Base	99.970187	2,999,105.62	100.295593	3,008,867.79	9,762.17	0.06
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	99.610521	19,922,104.20	95.171875	19,034,375.00	-887,729.20	0.37
		Base	99.610521	19,922,104.20	95.171875	19,034,375.00	-887,729.20	0.37
91282CEH0	US TREASURY N/B 04/25 2.625				2.625000	15 Apr 2025		
	25,000,000.000	Local	99.890500	24,972,625.09	99.203125	24,800,781.25	-171,843.84	0.48
		Base	99.890500	24,972,625.09	99.203125	24,800,781.25	-171,843.84	0.48
91282CLB5	US TREASURY N/B 07/26 4.375				4.375000	31 Jul 2026		
	25,000,000.000	Local	100.592266	25,148,066.39	100.292969	25,073,242.25	-74,824.14	0.48
		Base	100.592266	25,148,066.39	100.292969	25,073,242.25	-74,824.14	0.48
91282CLG4	US TREASURY N/B 08/27 3.75				3.750000	15 Aug 2027		
	30,000,000.000	Local	100.618139	30,185,441.71	98.984375	29,695,312.50	-490,129.21	0.57
		Base	100.618139	30,185,441.71	98.984375	29,695,312.50	-490,129.21	0.57
91282CLH2	US TREASURY N/B 08/26 3.75				3.750000	31 Aug 2026		
	25,000,000.000	Local	100.326097	25,081,524.26	99.234375	24,808,593.75	-272,930.51	0.48
		Base	100.326097	25,081,524.26	99.234375	24,808,593.75	-272,930.51	0.48
913017DD8	RTX CORP SR UNSECURED 08/25 3.95				3.950000	16 Aug 2025		
	10,000,000.000	Local	100.357602	10,035,760.20	99.411281	9,941,128.10	-94,632.10	0.19
		Base	100.357602	10,035,760.20	99.411281	9,941,128.10	-94,632.10	0.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7				3.700000	15 May 2027		
	7,000,000.000	Local	99.971283	6,997,989.79	98.260315	6,878,222.05	-119,767.74	0.13
		Base	99.971283	6,997,989.79	98.260315	6,878,222.05	-119,767.74	0.13
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15				5.150000	15 Oct 2025		
	5,000,000.000	Local	99.996959	4,999,847.93	100.635387	5,031,769.35	31,921.42	0.10
		Base	99.996959	4,999,847.93	100.635387	5,031,769.35	31,921.42	0.10
91324PFF4	UNITEDHEALTH GROUP INC SR UNSECURED 07/26 4.75				4.750000	15 Jul 2026		
	3,000,000.000	Local	99.854105	2,995,623.14	100.599213	3,017,976.39	22,353.25	0.06
		Base	99.854105	2,995,623.14	100.599213	3,017,976.39	22,353.25	0.06
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				5.600000	20 Mar 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	100.458516	12,055,021.92	55,021.92	0.23
		Base	100.000000	12,000,000.00	100.458516	12,055,021.92	55,021.92	0.23
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026		
	8,000,000.000	Local	100.140817	8,011,265.39	95.819430	7,665,554.40	-345,710.99	0.15
		Base	100.140817	8,011,265.39	95.819430	7,665,554.40	-345,710.99	0.15
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A				4.890000	13 Apr 2028		
	15,000,000.000	Local	99.999606	14,999,940.90	100.037630	15,005,644.50	5,703.60	0.29
Original Face:	15,000,000.000	Base	99.999606	14,999,940.90	100.037630	15,005,644.50	5,703.60	0.29
92348KBS1	VERIZON MASTER TRUST VZMT 2023 4 A1A				5.160000	20 Jun 2029		
	19,000,000.000	Local	99.993749	18,998,812.31	100.828760	19,157,464.40	158,652.09	0.37
Original Face:	19,000,000.000	Base	99.993749	18,998,812.31	100.828760	19,157,464.40	158,652.09	0.37
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95				2.950000	15 Nov 2026		
	6,735,000.000	Local	98.535010	6,636,332.93	97.063863	6,537,251.17	-99,081.76	0.13
		Base	98.535010	6,636,332.93	97.063863	6,537,251.17	-99,081.76	0.13
928668BR2	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95				3.950000	06 Jun 2025		
	8,630,000.000	Local	99.831752	8,615,480.23	99.388840	8,577,256.89	-38,223.34	0.17
		Base	99.831752	8,615,480.23	99.388840	8,577,256.89	-38,223.34	0.17
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65				5.650000	12 Sep 2028		
	15,000,000.000	Local	99.904472	14,985,670.82	101.063711	15,159,556.65	173,885.83	0.29
		Base	99.904472	14,985,670.82	101.063711	15,159,556.65	173,885.83	0.29

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
931142ER0	WALMART INC SR UNSECURED 09/26 1.05					1.050000	17 Sep 2026		
		5,000,000.000	Local	99.927902	4,996,395.08	94.259051	4,712,952.55	-283,442.53	0.09
			Base	99.927902	4,996,395.08	94.259051	4,712,952.55	-283,442.53	0.09
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
		6,000,000.000	Local	99.977978	5,998,678.68	99.522254	5,971,335.24	-27,343.44	0.12
			Base	99.977978	5,998,678.68	99.522254	5,971,335.24	-27,343.44	0.12
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
		5,000,000.000	Local	99.964469	4,998,223.44	96.132673	4,806,633.65	-191,589.79	0.09
			Base	99.964469	4,998,223.44	96.132673	4,806,633.65	-191,589.79	0.09
94106LBV0	WASTE MANAGEMENT INC COMPANY GUAR 02/29 4.875					4.875000	15 Feb 2029		
		8,362,000.000	Local	103.573643	8,660,828.03	101.193471	8,461,798.05	-199,029.98	0.16
			Base	103.573643	8,660,828.03	101.193471	8,461,798.05	-199,029.98	0.16
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95					4.950000	03 Jul 2027		
		5,000,000.000	Local	99.891458	4,994,572.89	101.056490	5,052,824.50	58,251.61	0.10
			Base	99.891458	4,994,572.89	101.056490	5,052,824.50	58,251.61	0.10
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		10,000,000.000	Local	98.207949	9,820,794.85	98.898616	9,889,861.60	69,066.75	0.19
			Base	98.207949	9,820,794.85	98.898616	9,889,861.60	69,066.75	0.19
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3					3.000000	19 Feb 2025		
		20,000,000.000	Local	99.239237	19,847,847.45	99.395316	19,879,063.20	31,215.75	0.38
			Base	99.239237	19,847,847.45	99.395316	19,879,063.20	31,215.75	0.38
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55					3.550000	29 Sep 2025		
		10,000,000.000	Local	99.826658	9,982,665.78	99.027343	9,902,734.30	-79,931.48	0.19
			Base	99.826658	9,982,665.78	99.027343	9,902,734.30	-79,931.48	0.19
94988J6B8	WELLS FARGO BANK NA SR UNSECURED 08/25 5.55					5.550000	01 Aug 2025		
		5,000,000.000	Local	100.428795	5,021,439.77	100.589789	5,029,489.45	8,049.68	0.10
			Base	100.428795	5,021,439.77	100.589789	5,029,489.45	8,049.68	0.10

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Base Currency: 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		
		Local	10,000,000.000	99.995131	9,999,513.07	101.507990	10,150,799.00	151,285.93	0.20
		Base		99.995131	9,999,513.07	101.507990	10,150,799.00	151,285.93	0.20
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR					5.870000	07 Aug 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.833889	15,125,083.35	125,083.35	0.29
		Base		100.000000	15,000,000.00	100.833889	15,125,083.35	125,083.35	0.29
94988J6F9	WELLS FARGO BANK NA SR UNSECURED 12/26 5.254					5.254000	11 Dec 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	101.506173	12,180,740.76	180,740.76	0.24
		Base		100.000000	12,000,000.00	101.506173	12,180,740.76	180,740.76	0.24
95000U2X0	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					3.908000	25 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.404199	9,940,419.90	-59,580.10	0.19
		Base		100.000000	10,000,000.00	99.404199	9,940,419.90	-59,580.10	0.19
95001DBK5	WELLS FARGO + COMPANY SR UNSECURED 11/25 VAR					4.250000	17 Nov 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.599207	9,959,920.70	-40,079.30	0.19
		Base		100.000000	10,000,000.00	99.599207	9,959,920.70	-40,079.30	0.19
95001DBW9	WELLS FARGO + COMPANY SR UNSECURED 06/25 4.4					4.400000	14 Jun 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	99.290710	19,858,142.00	-141,858.00	0.38
		Base		100.000000	20,000,000.00	99.290710	19,858,142.00	-141,858.00	0.38
95001DC57	WELLS FARGO + COMPANY SR UNSECURED 08/25 4.1					4.100000	15 Aug 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.406499	9,840,649.90	-159,350.10	0.19
		Base		100.000000	10,000,000.00	98.406499	9,840,649.90	-159,350.10	0.19
95001DC73	WELLS FARGO + COMPANY SR UNSECURED 08/26 VAR					4.650000	15 Aug 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.308148	9,930,814.80	-69,185.20	0.19
		Base		100.000000	10,000,000.00	99.308148	9,930,814.80	-69,185.20	0.19
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2					6.200000	20 Oct 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.817672	5,040,883.60	40,883.60	0.10
		Base		100.000000	5,000,000.00	100.817672	5,040,883.60	40,883.60	0.10
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25					6.250000	21 Oct 2027		
		Local	18,000,000.000	100.000000	18,000,000.00	100.890318	18,160,257.24	160,257.24	0.35
		Base		100.000000	18,000,000.00	100.890318	18,160,257.24	160,257.24	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	99.460674	19,892,134.80	-107,865.20	0.38
		Base	100.000000	20,000,000.00	99.460674	19,892,134.80	-107,865.20	0.38
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	98.784592	12,841,996.96	-158,003.04	0.25
		Base	100.000000	13,000,000.00	98.784592	12,841,996.96	-158,003.04	0.25
95001KRH9	WELLS FARGO BANK NA				5.700000	15 Nov 2024		
	15,000,000.000	Local	100.000000	15,000,000.00	99.998050	14,999,707.50	-292.50	0.29
		Base	100.000000	15,000,000.00	99.998050	14,999,707.50	-292.50	0.29
96949LAB1	WILLIAMS COMPANIES INC SR UNSECURED 09/25 4				4.000000	15 Sep 2025		
	3,792,000.000	Local	99.647161	3,778,620.36	99.224812	3,762,604.87	-16,015.49	0.07
		Base	99.647161	3,778,620.36	99.224812	3,762,604.87	-16,015.49	0.07
976843BP6	WISCONSIN PUBLIC SERVICE SR UNSECURED 11/25 5.35				5.350000	10 Nov 2025		
	5,000,000.000	Local	99.992094	4,999,604.71	100.689111	5,034,455.55	34,850.84	0.10
		Base	99.992094	4,999,604.71	100.689111	5,034,455.55	34,850.84	0.10
US DOLLAR Total								
	3,004,277,403.110	Local		3,002,955,605.97		2,973,768,702.04	-29,186,903.93	57.40
Original Face:	413,041,031.000	Base		3,002,955,605.97		2,973,768,702.04	-29,186,903.93	57.40
FIXED INCOME Total								
	3,004,277,403.110	Base		3,002,955,605.97		2,973,768,702.04	-29,186,903.93	57.40
Original Face:	413,041,031.000							

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Base Currency: 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									
		5,219,431,240.470	Base		5,209,315,988.04		5,180,537,463.76	-28,778,524.28	100.00
	Original Face:	413,041,031.000							

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									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			-1,217,660.670	1.000000	-1,217,660.67	1.000000	-1,217,660.67	0.00	0.98
		Base		1.000000	-1,217,660.67	1.000000	-1,217,660.67	0.00	0.98
US DOLLAR Total									
			-1,217,660.670		-1,217,660.67		-1,217,660.67	0.00	0.98
		Base			-1,217,660.67		-1,217,660.67	0.00	0.98
CASH Total									
			-1,217,660.670	Base	-1,217,660.67		-1,217,660.67	0.00	0.98
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.772485	31 Dec 2030		
			1,164,237.220	100.000000	1,164,237.22	100.000000	1,164,237.22	0.00	0.93
		Base		100.000000	1,164,237.22	100.000000	1,164,237.22	0.00	0.93
US DOLLAR Total									
			1,164,237.220		1,164,237.22		1,164,237.22	0.00	0.93
		Base			1,164,237.22		1,164,237.22	0.00	0.93
CASH EQUIVALENT Total									
			1,164,237.220	Base	1,164,237.22		1,164,237.22	0.00	0.93
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	99.590515	1,195,086.18	99.607799	1,195,293.59	207.41	0.96
		Base		99.590515	1,195,086.18	99.607799	1,195,293.59	207.41	0.96

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00287YDR7	ABBVIE INC SR UNSECURED 03/27 4.8					4.800000	15 Mar 2027		
		Local	955,000.000	99.888720	953,937.28	100.741573	962,082.02	8,144.74	0.77
		Base		99.888720	953,937.28	100.741573	962,082.02	8,144.74	0.77
00724PAC3	ADOBE INC SR UNSECURED 02/27 2.15					2.150000	01 Feb 2027		
		Local	687,000.000	96.381349	662,139.87	95.300265	654,712.82	-7,427.05	0.53
		Base		96.381349	662,139.87	95.300265	654,712.82	-7,427.05	0.53
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85					4.850000	04 Apr 2027		
		Local	465,000.000	99.959077	464,809.71	101.102859	470,128.29	5,318.58	0.38
		Base		99.959077	464,809.71	101.102859	470,128.29	5,318.58	0.38
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
		Local	600,000.000	99.997738	599,986.43	100.192020	601,152.12	1,165.69	0.48
		Base		99.997738	599,986.43	100.192020	601,152.12	1,165.69	0.48
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
		Local	1,200,000.000	98.912346	1,186,948.15	99.492715	1,193,912.58	6,964.43	0.96
		Base		98.912346	1,186,948.15	99.492715	1,193,912.58	6,964.43	0.96
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A					0.900000	15 Nov 2026		
		Local	795,000.000	99.999610	794,996.90	99.839770	793,726.17	-1,270.73	0.64
Original Face:		Base	795,000.000	99.999610	794,996.90	99.839770	793,726.17	-1,270.73	0.64
02582JJT8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 2 A					3.390000	15 May 2027		
		Local	775,000.000	99.977880	774,828.57	99.289010	769,489.83	-5,338.74	0.62
Original Face:		Base	775,000.000	99.977880	774,828.57	99.289010	769,489.83	-5,338.74	0.62
032095AM3	AMPHENOL CORP SR UNSECURED 03/26 4.75					4.750000	30 Mar 2026		
		Local	465,000.000	99.833015	464,223.52	100.294213	466,368.09	2,144.57	0.37
		Base		99.833015	464,223.52	100.294213	466,368.09	2,144.57	0.37
032095AN1	AMPHENOL CORP SR UNSECURED 04/27 5.05					5.050000	05 Apr 2027		
		Local	1,200,000.000	101.105750	1,213,269.00	101.026979	1,212,323.75	-945.25	0.97
		Base		101.105750	1,213,269.00	101.026979	1,212,323.75	-945.25	0.97
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	100.006228	1,500,093.42	93.42	1.20
		Base		100.000000	1,500,000.00	100.006228	1,500,093.42	93.42	1.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05592XAB6	BMW VEHICLE OWNER TRUST BMWOT 2023 A A2A					5.720000	27 Apr 2026		
		Local	89,965.120	99.999255	89,964.45	100.176320	90,123.75	159.30	0.07
Original Face:		Base	300,000.000	99.999255	89,964.45	100.176320	90,123.75	159.30	0.07
05592XAC4	BMW VEHICLE OWNER TRUST BMWOT 2023 A A2B					5.286820	27 Apr 2026		
		Local	299,883.950	100.024750	299,958.17	100.027650	299,966.87	8.70	0.24
Original Face:		Base	1,000,000.000	100.024750	299,958.17	100.027650	299,966.87	8.70	0.24
05602RAD3	BMW VEHICLE OWNER TRUST BMWOT 2022 A A3					3.210000	25 Aug 2026		
		Local	357,501.350	99.250484	354,821.82	99.409920	355,391.81	569.99	0.29
Original Face:		Base	850,000.000	99.250484	354,821.82	99.409920	355,391.81	569.99	0.29
06051GKE8	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					1.530000	06 Dec 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	99.625861	996,258.61	-3,741.39	0.80
		Base		100.000000	1,000,000.00	99.625861	996,258.61	-3,741.39	0.80
06051GKN8	BANK OF AMERICA CORP SR UNSECURED 04/26 VAR					6.140000	02 Apr 2026		
		Local	550,000.000	100.080218	550,441.20	100.325000	551,787.50	1,346.30	0.44
		Base		100.080218	550,441.20	100.325000	551,787.50	1,346.30	0.44
06405LAC5	BANK OF NEW YORK MELLON SR UNSECURED 11/25 VAR					5.224000	21 Nov 2025		
		Local	750,000.000	100.000000	750,000.00	99.984553	749,884.15	-115.85	0.60
		Base		100.000000	750,000.00	99.984553	749,884.15	-115.85	0.60
06405LAE1	BANK OF NEW YORK MELLON SR UNSECURED 03/26 VAR					5.260000	13 Mar 2026		
		Local	1,200,000.000	100.039763	1,200,477.15	100.083761	1,201,005.13	527.98	0.96
		Base		100.039763	1,200,477.15	100.083761	1,201,005.13	527.98	0.96
06406RBX4	BANK OF NY MELLON CORP SR UNSECURED 07/28 VAR					4.890000	21 Jul 2028		
		Local	600,000.000	100.000000	600,000.00	100.617989	603,707.93	3,707.93	0.48
		Base		100.000000	600,000.00	100.617989	603,707.93	3,707.93	0.48
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	100.817622	1,108,993.84	8,993.84	0.89
		Base		100.000000	1,100,000.00	100.817622	1,108,993.84	8,993.84	0.89
096919AB1	BMW VEHICLE OWNER TRUST BMWOT 2024 A A2A					5.420000	25 Feb 2027		
		Local	1,640,000.000	100.251870	1,644,130.66	100.434130	1,647,119.73	2,989.07	1.32
Original Face:		Base	1,640,000.000	100.251870	1,644,130.66	100.434130	1,647,119.73	2,989.07	1.32

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
110122DD7	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/27 3.45					3.450000	15 Nov 2027		
		Local	800,000.000	96.715126	773,721.01	97.465949	779,727.59	6,006.58	0.63
		Base		96.715126	773,721.01	97.465949	779,727.59	6,006.58	0.63
110122EE4	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/27 4.9					4.900000	22 Feb 2027		
		Local	415,000.000	99.915607	414,649.77	101.040067	419,316.28	4,666.51	0.34
		Base		99.915607	414,649.77	101.040067	419,316.28	4,666.51	0.34
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3					0.400000	15 Dec 2025		
		Local	5,717.810	99.994403	5,717.49	99.818380	5,707.43	-10.06	0.00
Original Face:		Base	305,000.000	99.994403	5,717.49	99.818380	5,707.43	-10.06	0.00
12663JAC5	CNH EQUIPMENT TRUST CNH 2022 B A3					3.890000	16 Aug 2027		
		Local	808,989.590	98.416751	796,181.27	99.281040	803,173.28	6,992.01	0.64
Original Face:		Base	1,000,000.000	98.416751	796,181.27	99.281040	803,173.28	6,992.01	0.64
12664JAB6	CNH EQUIPMENT TRUST CNH 2022 C A2					5.420000	15 Jul 2026		
		Local	24,791.180	100.000000	24,791.18	99.999080	24,790.95	-0.23	0.02
Original Face:		Base	425,000.000	100.000000	24,791.18	99.999080	24,790.95	-0.23	0.02
12664QAB0	CNH EQUIPMENT TRUST CNH 2023 A A2					5.340000	15 Sep 2026		
		Local	369,040.040	99.998458	369,034.35	100.097120	369,398.45	364.10	0.30
Original Face:		Base	1,000,000.000	99.998458	369,034.35	100.097120	369,398.45	364.10	0.30
14041NGB1	CAPITAL ONE MULTI ASSET EXECUT COMET 2022 A3 A					4.950000	15 Oct 2027		
		Local	1,000,000.000	99.994672	999,946.72	100.326420	1,003,264.20	3,317.48	0.81
Original Face:		Base	1,000,000.000	99.994672	999,946.72	100.326420	1,003,264.20	3,317.48	0.81
14043KAH8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2023 1 A3					4.870000	15 Feb 2028		
		Local	1,600,000.000	99.722418	1,595,558.68	100.158050	1,602,528.80	6,970.12	1.29
Original Face:		Base	1,600,000.000	99.722418	1,595,558.68	100.158050	1,602,528.80	6,970.12	1.29
14913R3C9	CATERPILLAR FINL SERVICE SR UNSECURED 03/25 5.4					5.400000	10 Mar 2025		
		Local	750,000.000	99.996108	749,970.81	100.239345	751,795.09	1,824.28	0.60
		Base		99.996108	749,970.81	100.239345	751,795.09	1,824.28	0.60
14913UAE0	CATERPILLAR FINL SERVICE SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	1,200,000.000	99.919969	1,199,039.63	100.302106	1,203,625.27	4,585.64	0.97
		Base		99.919969	1,199,039.63	100.302106	1,203,625.27	4,585.64	0.97

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161571HV9	CHASE ISSUANCE TRUST CHAIT 2024 A1 A					4.600000	16 Jan 2029		
		Local	650,000.000	99.988508	649,925.30	100.177640	651,154.66	1,229.36	0.52
Original Face:		Base	650,000.000	99.988508	649,925.30	100.177640	651,154.66	1,229.36	0.52
17252MAP5	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/25 3.45					3.450000	01 May 2025		
		Local	1,330,000.000	99.652014	1,325,371.79	99.283554	1,320,471.27	-4,900.52	1.06
		Base		99.652014	1,325,371.79	99.283554	1,320,471.27	-4,900.52	1.06
17275RAW2	CISCO SYSTEMS INC SR UNSECURED 06/25 3.5					3.500000	15 Jun 2025		
		Local	1,200,000.000	98.932918	1,187,195.01	99.440504	1,193,286.05	6,091.04	0.96
		Base		98.932918	1,187,195.01	99.440504	1,193,286.05	6,091.04	0.96
17275RBP6	CISCO SYSTEMS INC SR UNSECURED 02/26 4.9					4.900000	26 Feb 2026		
		Local	390,000.000	99.974577	389,900.85	100.625024	392,437.59	2,536.74	0.31
		Base		99.974577	389,900.85	100.625024	392,437.59	2,536.74	0.31
17275RBQ4	CISCO SYSTEMS INC SR UNSECURED 02/27 4.8					4.800000	26 Feb 2027		
		Local	875,000.000	99.897995	874,107.46	100.848819	882,427.17	8,319.71	0.71
		Base		99.897995	874,107.46	100.848819	882,427.17	8,319.71	0.71
17325FBH0	CITIBANK NA SR UNSECURED 08/26 VAR					5.518000	06 Aug 2026		
		Local	1,200,000.000	100.000000	1,200,000.00	100.296435	1,203,557.22	3,557.22	0.97
		Base		100.000000	1,200,000.00	100.296435	1,203,557.22	3,557.22	0.97
17327CAP8	CITIGROUP INC SR UNSECURED 01/26 VAR					5.504000	25 Jan 2026		
		Local	1,100,000.000	100.000000	1,100,000.00	100.011847	1,100,130.32	130.32	0.88
		Base		100.000000	1,100,000.00	100.011847	1,100,130.32	130.32	0.88
18978FAB2	CNH EQUIPMENT TRUST CNH 2024 A A2					5.190000	15 Jul 2027		
		Local	657,848.970	99.994404	657,812.16	100.122150	658,652.53	840.37	0.53
Original Face:		Base	790,000.000	99.994404	657,812.16	100.122150	658,652.53	840.37	0.53
18978GAB0	CNH EQUIPMENT TRUST CNH 2024 C A2A					4.300000	18 Feb 2028		
		Local	385,000.000	99.994605	384,979.23	99.644150	383,629.98	-1,349.25	0.31
Original Face:		Base	385,000.000	99.994605	384,979.23	99.644150	383,629.98	-1,349.25	0.31
20030NBY6	COMCAST CORP COMPANY GUAR 02/27 3.3					3.300000	01 Feb 2027		
		Local	1,200,000.000	97.220695	1,166,648.34	97.465993	1,169,591.92	2,943.58	0.94
		Base		97.220695	1,166,648.34	97.465993	1,169,591.92	2,943.58	0.94

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20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
		Local	750,000.000	98.718892	740,391.69	99.491517	746,186.38	5,794.69	0.60
		Base		98.718892	740,391.69	99.491517	746,186.38	5,794.69	0.60
233874AB2	DAIMLER TRUCKS RETAIL TRUST DTRT 2024 1 A2					5.600000	15 Apr 2026		
		Local	337,173.800	99.998588	337,169.04	100.279300	338,115.53	946.49	0.27
Original Face:		Base	375,000.000	99.998588	337,169.04	100.279300	338,115.53	946.49	0.27
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
		Local	425,000.000	99.996981	424,987.17	99.316379	422,094.61	-2,892.56	0.34
		Base		99.996981	424,987.17	99.316379	422,094.61	-2,892.56	0.34
24422EWP0	JOHN DEERE CAPITAL CORP SR UNSECURED 01/26 4.8					4.800000	09 Jan 2026		
		Local	700,000.000	99.980611	699,864.28	100.422520	702,957.64	3,093.36	0.56
		Base		99.980611	699,864.28	100.422520	702,957.64	3,093.36	0.56
254683CS2	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A2 A					3.320000	15 May 2027		
		Local	465,000.000	99.998404	464,992.58	99.239200	461,462.28	-3,530.30	0.37
Original Face:		Base	465,000.000	99.998404	464,992.58	99.239200	461,462.28	-3,530.30	0.37
254683CX1	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A					5.030000	15 Oct 2027		
		Local	325,000.000	99.995526	324,985.46	100.406420	326,320.87	1,335.41	0.26
Original Face:		Base	325,000.000	99.995526	324,985.46	100.406420	326,320.87	1,335.41	0.26
254683CZ6	DISCOVER CARD EXECUTION NOTE T DCENT 2023 A2 A					4.930000	15 Jun 2028		
		Local	700,000.000	99.992430	699,947.01	100.528580	703,700.06	3,753.05	0.56
Original Face:		Base	700,000.000	99.992430	699,947.01	100.528580	703,700.06	3,753.05	0.56
25468PDK9	TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/26 3					3.000000	13 Feb 2026		
		Local	1,150,000.000	96.911450	1,114,481.68	98.075454	1,127,867.72	13,386.04	0.91
		Base		96.911450	1,114,481.68	98.075454	1,127,867.72	13,386.04	0.91
25468PDV5	TWDC ENTERPRISES 18 CORP COMPANY GUAR 06/27 2.95					2.950000	15 Jun 2027		
		Local	1,200,000.000	96.804743	1,161,656.91	96.195295	1,154,343.54	-7,313.37	0.93
		Base		96.804743	1,161,656.91	96.195295	1,154,343.54	-7,313.37	0.93
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
		Local	377,176.460	100.899889	380,570.63	96.977047	365,774.59	-14,796.04	0.29
Original Face:		Base	3,600,000.000	100.899889	380,570.63	96.977047	365,774.59	-14,796.04	0.29

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3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85					0.850000	26 Feb 2026		
		Local	500,000.000	99.947032	499,735.16	95.570815	477,854.08	-21,881.08	0.38
		Base		99.947032	499,735.16	95.570815	477,854.08	-21,881.08	0.38
3130AWTQ3	FEDERAL HOME LOAN BANK BONDS 09/26 4.625					4.625000	11 Sep 2026		
		Local	1,200,000.000	99.580468	1,194,965.62	101.000684	1,212,008.21	17,042.59	0.97
		Base		99.580468	1,194,965.62	101.000684	1,212,008.21	17,042.59	0.97
3133ENKS8	FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125					1.125000	06 Jan 2025		
		Local	1,005,000.000	99.986285	1,004,862.16	99.359936	998,567.36	-6,294.80	0.80
		Base		99.986285	1,004,862.16	99.359936	998,567.36	-6,294.80	0.80
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	1,100,000.000	99.587235	1,095,459.59	99.594285	1,095,537.14	77.55	0.88
		Base		99.587235	1,095,459.59	99.594285	1,095,537.14	77.55	0.88
3134HATM5	FREDDIE MAC NOTES 10/27 4.75					4.750000	21 Oct 2027		
		Local	1,200,000.000	99.970233	1,199,642.80	99.652315	1,195,827.78	-3,815.02	0.96
		Base		99.970233	1,199,642.80	99.652315	1,195,827.78	-3,815.02	0.96
3135G05S8	FANNIE MAE NOTES 08/25 0.5					0.500000	14 Aug 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	97.016773	970,167.73	-29,832.27	0.78
		Base		100.000000	1,000,000.00	97.016773	970,167.73	-29,832.27	0.78
3137BKRJ1	FHLMC MULTIFAMILY STRUCTURED P FHMS K047 A2					3.329000	25 May 2025		
		Local	1,085,864.710	99.382712	1,079,161.80	99.146740	1,076,599.46	-2,562.34	0.86
Original Face:		Base	1,100,000.000	99.382712	1,079,161.80	99.146740	1,076,599.46	-2,562.34	0.86
3137BM7C4	FHLMC MULTIFAMILY STRUCTURED P FHMS K051 A2					3.308000	25 Sep 2025		
		Local	1,165,373.520	98.438856	1,147,180.36	98.781430	1,151,172.63	3,992.27	0.92
Original Face:		Base	1,200,000.000	98.438856	1,147,180.36	98.781430	1,151,172.63	3,992.27	0.92
31680EAB7	FIFTH THIRD AUTO TRUST FITAT 2023 1 A2A					5.800000	16 Nov 2026		
		Local	277,330.620	99.999347	277,328.81	100.198780	277,881.90	553.09	0.22
Original Face:		Base	670,000.000	99.999347	277,328.81	100.198780	277,881.90	553.09	0.22
344928AB2	FORD CREDIT AUTO OWNER TRUST FORDO 2023 A A2A					5.140000	15 Mar 2026		
		Local	143,789.250	99.974324	143,752.33	99.997100	143,785.08	32.75	0.12
Original Face:		Base	1,090,000.000	99.974324	143,752.33	99.997100	143,785.08	32.75	0.12

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344940AB7	FORD CREDIT AUTO OWNER TRUST FORDO 2023 C A2A					5.680000	15 Sep 2026		
		Local	277,235.660	99.995949	277,224.43	100.312460	278,101.91	877.48	0.22
Original Face:		Base	445,000.000	99.995949	277,224.43	100.312460	278,101.91	877.48	0.22
34532UAB5	FORD CREDIT AUTO OWNER TRUST FORDO 2024 C A2A					4.320000	15 Aug 2027		
		Local	465,000.000	99.996252	464,982.57	99.707720	463,640.90	-1,341.67	0.37
Original Face:		Base	465,000.000	99.996252	464,982.57	99.707720	463,640.90	-1,341.67	0.37
34535AAD2	FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A3					4.480000	15 Dec 2026		
		Local	413,366.440	99.516790	411,369.01	99.850870	412,749.99	1,380.98	0.33
Original Face:		Base	680,000.000	99.516790	411,369.01	99.850870	412,749.99	1,380.98	0.33
34535EAB8	FORD CREDIT AUTO OWNER TRUST FORDO 2024 A A2A					5.320000	15 Jan 2027		
		Local	765,537.860	99.936692	765,053.21	100.292920	767,780.27	2,727.06	0.62
Original Face:		Base	810,000.000	99.936692	765,053.21	100.292920	767,780.27	2,727.06	0.62
362554AC1	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A3					0.680000	16 Sep 2026		
		Local	171,215.690	98.922202	169,370.33	98.673760	168,944.96	-425.37	0.14
Original Face:		Base	600,000.000	98.922202	169,370.33	98.673760	168,944.96	-425.37	0.14
362583AB2	GM FINANCIAL SECURITIZED TERM GMCAR 2023 2 A2A					5.100000	18 May 2026		
		Local	44,724.760	99.998122	44,723.92	100.024980	44,735.93	12.01	0.04
Original Face:		Base	240,000.000	99.998122	44,723.92	100.024980	44,735.93	12.01	0.04
36265QAD8	GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A3					4.820000	16 Aug 2027		
		Local	1,045,237.330	99.990332	1,045,136.28	100.014540	1,045,389.31	253.03	0.84
Original Face:		Base	1,200,000.000	99.990332	1,045,136.28	100.014540	1,045,389.31	253.03	0.84
370334CS1	GENERAL MILLS INC SR UNSECURED 11/25 5.241					5.241000	18 Nov 2025		
		Local	250,000.000	100.000000	250,000.00	100.010991	250,027.48	27.48	0.20
		Base		100.000000	250,000.00	100.010991	250,027.48	27.48	0.20
379930AB6	GM FINANCIAL SECURITIZED TERM GMCAR 2023 4 A2A					5.890000	16 Nov 2026		
		Local	303,762.780	100.203850	304,382.00	100.369490	304,885.15	503.15	0.24
Original Face:		Base	550,000.000	100.203850	304,382.00	100.369490	304,885.15	503.15	0.24
38013KAB6	GM FINANCIAL SECURITIZED TERM GMCAR 2024 3 A2A					5.350000	16 Jun 2027		
		Local	250,000.000	99.999776	249,999.44	100.429230	251,073.08	1,073.64	0.20
Original Face:		Base	250,000.000	99.999776	249,999.44	100.429230	251,073.08	1,073.64	0.20

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38014AAB7	GM FINANCIAL SECURITIZED TERM GMCAR 2024 4 A2A					4.530000	18 Oct 2027		
		Local	215,000.000	99.995921	214,991.23	99.913550	214,814.13	-177.10	0.17
Original Face:		Base	215,000.000	99.995921	214,991.23	99.913550	214,814.13	-177.10	0.17
38151LAG5	GOLDMAN SACHS BANK USA SR UNSECURED 05/27 VAR					5.414000	21 May 2027		
		Local	600,000.000	100.000000	600,000.00	100.964492	605,786.95	5,786.95	0.49
		Base		100.000000	600,000.00	100.964492	605,786.95	5,786.95	0.49
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,100,000.000	97.516924	1,072,686.16	97.868987	1,076,558.86	3,872.70	0.86
		Base		97.516924	1,072,686.16	97.868987	1,076,558.86	3,872.70	0.86
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4					4.000000	15 Sep 2025		
		Local	160,000.000	99.989075	159,982.52	99.558110	159,292.98	-689.54	0.13
		Base		99.989075	159,982.52	99.558110	159,292.98	-689.54	0.13
437076CV2	HOME DEPOT INC SR UNSECURED 09/26 4.95					4.950000	30 Sep 2026		
		Local	1,500,000.000	99.848444	1,497,726.66	101.030982	1,515,464.73	17,738.07	1.22
		Base		99.848444	1,497,726.66	101.030982	1,515,464.73	17,738.07	1.22
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		Local	1,000,000.000	99.705530	997,055.30	101.223546	1,012,235.46	15,180.16	0.81
		Base		99.705530	997,055.30	101.223546	1,012,235.46	15,180.16	0.81
437927AB2	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 2 A2					5.410000	15 Apr 2026		
		Local	600,739.350	99.969118	600,553.83	100.128770	601,512.92	959.09	0.48
Original Face:		Base	1,625,000.000	99.969118	600,553.83	100.128770	601,512.92	959.09	0.48
438123AB7	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A2					5.870000	22 Jun 2026		
		Local	439,542.370	99.996838	439,528.47	100.402060	441,309.59	1,781.12	0.35
Original Face:		Base	665,000.000	99.996838	439,528.47	100.402060	441,309.59	1,781.12	0.35
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	99.985221	704,895.81	100.044880	705,316.40	420.59	0.57
Original Face:		Base	705,000.000	99.985221	704,895.81	100.044880	705,316.40	420.59	0.57

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Base Currency: 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	54,660.610	98.452231	53,814.59	99.436070	54,352.36	537.77	0.04
Original Face:		Base	565,000.000	98.452231	53,814.59	99.436070	54,352.36	537.77	0.04
43815JAB9	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 1 A2					5.220000	21 Oct 2025		
		Local	22,668.660	100.000000	22,668.66	100.001750	22,669.06	0.40	0.02
Original Face:		Base	275,000.000	100.000000	22,668.66	100.001750	22,669.06	0.40	0.02
43815JAC7	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 1 A3					5.040000	21 Apr 2027		
		Local	580,000.000	100.566248	583,284.24	100.294010	581,705.26	-1,578.98	0.47
Original Face:		Base	580,000.000	100.566248	583,284.24	100.294010	581,705.26	-1,578.98	0.47
438516CX2	HONEYWELL INTERNATIONAL SR UNSECURED 07/27 4.65					4.650000	30 Jul 2027		
		Local	980,000.000	99.997215	979,972.71	100.642238	986,293.93	6,321.22	0.79
		Base		99.997215	979,972.71	100.642238	986,293.93	6,321.22	0.79
440452AK6	HORMEL FOODS CORP SR UNSECURED 03/27 4.8					4.800000	30 Mar 2027		
		Local	445,000.000	99.922438	444,654.85	100.745130	448,315.83	3,660.98	0.36
		Base		99.922438	444,654.85	100.745130	448,315.83	3,660.98	0.36
446150AM6	HUNTINGTON BANCSHARES SR UNSECURED 05/25 4					4.000000	15 May 2025		
		Local	550,000.000	99.903716	549,470.44	99.441229	546,926.76	-2,543.68	0.44
		Base		99.903716	549,470.44	99.441229	546,926.76	-2,543.68	0.44
448973AB3	HYUNDAI AUTO RECEIVABLES TRUST HART 2024 A A2A					5.290000	15 Apr 2027		
		Local	415,406.940	99.999030	415,402.91	100.298890	416,648.55	1,245.64	0.33
Original Face:		Base	450,000.000	99.999030	415,402.91	100.298890	416,648.55	1,245.64	0.33
448976AB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2024 C A2A					4.530000	15 Sep 2027		
		Local	290,000.000	99.994010	289,982.63	99.912670	289,746.74	-235.89	0.23
Original Face:		Base	290,000.000	99.994010	289,982.63	99.912670	289,746.74	-235.89	0.23
448979AB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2023 A A2A					5.190000	15 Dec 2025		
		Local	26,844.420	99.997467	26,843.74	100.001820	26,844.91	1.17	0.02
Original Face:		Base	345,000.000	99.997467	26,843.74	100.001820	26,844.91	1.17	0.02
44918CAB8	HYUNDAI AUTO RECEIVABLES TRUST HART 2023 C A2A					5.800000	15 Jan 2027		
		Local	321,896.380	100.098199	322,212.48	100.407100	323,206.82	994.34	0.26
Original Face:		Base	500,000.000	100.098199	322,212.48	100.407100	323,206.82	994.34	0.26

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44933DAD3	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A3					5.390000	15 Jun 2027		
		Local	967,754.780	99.999802	967,752.86	100.415120	971,772.12	4,019.26	0.78
Original Face:		Base	1,070,000.000	99.999802	967,752.86	100.415120	971,772.12	4,019.26	0.78
44935FAD6	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A3					0.740000	15 May 2026		
		Local	114,906.520	99.355389	114,165.82	99.237040	114,029.83	-135.99	0.09
Original Face:		Base	600,000.000	99.355389	114,165.82	99.237040	114,029.83	-135.99	0.09
45866FAT1	INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65					3.650000	23 May 2025		
		Local	880,000.000	99.890313	879,034.75	99.376200	874,510.56	-4,524.19	0.70
		Base		99.890313	879,034.75	99.376200	874,510.56	-4,524.19	0.70
45866FAU8	INTERCONTINENTALEXCHANGE SR UNSECURED 09/27 4					4.000000	15 Sep 2027		
		Local	1,200,000.000	98.832848	1,185,994.18	98.554590	1,182,655.08	-3,339.10	0.95
		Base		98.832848	1,185,994.18	98.554590	1,182,655.08	-3,339.10	0.95
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	1,100,000.000	100.000000	1,100,000.00	99.458506	1,094,043.57	-5,956.43	0.88
		Base		100.000000	1,100,000.00	99.458506	1,094,043.57	-5,956.43	0.88
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
		Local	1,100,000.000	99.913853	1,099,052.38	99.895842	1,098,854.26	-198.12	0.88
		Base		99.913853	1,099,052.38	99.895842	1,098,854.26	-198.12	0.88
46124HAE6	INTUIT INC SR UNSECURED 09/26 5.25					5.250000	15 Sep 2026		
		Local	1,455,000.000	99.942289	1,454,160.30	101.421027	1,475,675.94	21,515.64	1.18
		Base		99.942289	1,454,160.30	101.421027	1,475,675.94	21,515.64	1.18
46647PCF1	JPMORGAN CHASE + CO SR UNSECURED 04/27 VAR					5.695000	22 Apr 2027		
		Local	600,000.000	100.513472	603,080.83	100.583552	603,501.31	420.48	0.48
		Base		100.513472	603,080.83	100.583552	603,501.31	420.48	0.48
46647PCX2	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					5.730000	24 Feb 2026		
		Local	500,000.000	100.000000	500,000.00	100.180073	500,900.37	900.37	0.40
		Base		100.000000	500,000.00	100.180073	500,900.37	900.37	0.40
47787CAC7	JOHN DEERE OWNER TRUST JDOT 2023 C A3					5.480000	15 May 2028		
		Local	500,000.000	101.216496	506,082.48	101.170360	505,851.80	-230.68	0.41
Original Face:		Base	500,000.000	101.216496	506,082.48	101.170360	505,851.80	-230.68	0.41

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477911AB7	JOHN DEERE OWNER TRUST JDOT 2024 C A2A					4.360000	16 Aug 2027		
		Local	485,000.000	99.990107	484,952.02	99.683840	483,466.62	-1,485.40	0.39
Original Face:		Base	485,000.000	99.990107	484,952.02	99.683840	483,466.62	-1,485.40	0.39
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
		Local	203,824.110	99.996679	203,817.34	100.142380	204,114.31	296.97	0.16
Original Face:		Base	500,000.000	99.996679	203,817.34	100.142380	204,114.31	296.97	0.16
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	101.167405	1,214,008.86	14,008.86	0.97
		Base		100.000000	1,200,000.00	101.167405	1,214,008.86	14,008.86	0.97
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7					4.700000	26 Jan 2026		
		Local	265,000.000	99.964498	264,905.92	99.620722	263,994.91	-911.01	0.21
		Base		99.964498	264,905.92	99.620722	263,994.91	-911.01	0.21
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5					5.000000	27 Feb 2026		
		Local	515,000.000	99.924394	514,610.63	100.006101	515,031.42	420.79	0.41
		Base		99.924394	514,610.63	100.006101	515,031.42	420.79	0.41
532457CP1	ELI LILLY + CO SR UNSECURED 08/27 4.15					4.150000	14 Aug 2027		
		Local	745,000.000	99.953589	744,654.24	99.594590	741,979.70	-2,674.54	0.60
		Base		99.953589	744,654.24	99.594590	741,979.70	-2,674.54	0.60
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95					4.950000	15 Oct 2025		
		Local	195,000.000	99.904113	194,813.02	100.439259	195,856.56	1,043.54	0.16
		Base		99.904113	194,813.02	100.439259	195,856.56	1,043.54	0.16
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4					4.400000	08 Sep 2025		
		Local	1,100,000.000	99.268371	1,091,952.08	99.771952	1,097,491.47	5,539.39	0.88
		Base		99.268371	1,091,952.08	99.771952	1,097,491.47	5,539.39	0.88
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8					4.800000	01 Apr 2026		
		Local	1,200,000.000	100.462170	1,205,546.04	100.247073	1,202,964.88	-2,581.16	0.97
		Base		100.462170	1,205,546.04	100.247073	1,202,964.88	-2,581.16	0.97
55279HAT7	MANUF + TRADERS TRUST CO SR UNSECURED 11/25 5.4					5.400000	21 Nov 2025		
		Local	1,000,000.000	99.977818	999,778.18	100.556762	1,005,567.62	5,789.44	0.81
		Base		99.977818	999,778.18	100.556762	1,005,567.62	5,789.44	0.81

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55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65					4.650000	27 Jan 2026		
		Local	650,000.000	99.989289	649,930.38	99.600094	647,400.61	-2,529.77	0.52
		Base		99.989289	649,930.38	99.600094	647,400.61	-2,529.77	0.52
571748BZ4	MARSH + MCLENNAN COS INC SR UNSECURED 11/27 VAR					1.000000	08 Nov 2027		
		Local	265,000.000	100.000000	265,000.00	100.477700	266,265.91	1,265.91	0.21
		Base		100.000000	265,000.00	100.477700	266,265.91	1,265.91	0.21
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	1,200,000.000	99.947390	1,199,368.68	99.194203	1,190,330.44	-9,038.24	0.96
		Base		99.947390	1,199,368.68	99.194203	1,190,330.44	-9,038.24	0.96
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
		Local	1,300,000.000	99.242795	1,290,156.34	99.130579	1,288,697.53	-1,458.81	1.03
		Base		99.242795	1,290,156.34	99.130579	1,288,697.53	-1,458.81	1.03
58769FAB1	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 2 A2					5.920000	16 Nov 2026		
		Local	548,388.780	99.996957	548,372.09	100.366520	550,398.73	2,026.64	0.44
Original Face:		Base	1,000,000.000	99.996957	548,372.09	100.366520	550,398.73	2,026.64	0.44
58770AAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A3					4.510000	15 Nov 2027		
		Local	1,391,314.760	99.893452	1,389,832.34	99.859650	1,389,362.05	-470.29	1.12
Original Face:		Base	1,500,000.000	99.893452	1,389,832.34	99.859650	1,389,362.05	-470.29	1.12
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3					0.460000	15 Jun 2026		
		Local	142,336.830	99.206242	141,207.02	98.999960	140,913.40	-293.62	0.11
Original Face:		Base	815,000.000	99.206242	141,207.02	98.999960	140,913.40	-293.62	0.11
6174468C6	MORGAN STANLEY SR UNSECURED 07/25 4					4.000000	23 Jul 2025		
		Local	1,200,000.000	99.026796	1,188,321.55	99.556040	1,194,672.48	6,350.93	0.96
		Base		99.026796	1,188,321.55	99.556040	1,194,672.48	6,350.93	0.96
61747YEB7	MORGAN STANLEY SR UNSECURED 01/25 VAR					5.319000	22 Jan 2025		
		Local	1,200,000.000	100.025997	1,200,311.96	100.048005	1,200,576.06	264.10	0.96
		Base		100.025997	1,200,311.96	100.048005	1,200,576.06	264.10	0.96
65479UAB4	NISSAN AUTO RECEIVABLES OWNER NAROT 2024 A A2A					5.470000	15 Dec 2026		
		Local	695,000.000	99.999239	694,994.71	100.380160	697,642.11	2,647.40	0.56
Original Face:		Base	695,000.000	99.999239	694,994.71	100.380160	697,642.11	2,647.40	0.56

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65479WAB0	NISSAN AUTO RECEIVABLES OWNER NAROT 2024 B A2A					4.510000	15 Jun 2027		
		Local	505,000.000	99.992133	504,960.27	99.900310	504,496.57	-463.70	0.40
	Original Face:	Base	505,000.000	99.992133	504,960.27	99.900310	504,496.57	-463.70	0.40
65480MAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 B A2A					5.950000	15 May 2026		
		Local	877,490.020	99.999459	877,485.27	100.367140	880,711.64	3,226.37	0.71
	Original Face:	Base	1,355,000.000	99.999459	877,485.27	100.367140	880,711.64	3,226.37	0.71
65480WAB7	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A2A					5.340000	17 Feb 2026		
		Local	84,906.770	100.000000	84,906.77	100.045830	84,945.68	38.91	0.07
	Original Face:	Base	370,000.000	100.000000	84,906.77	100.045830	84,945.68	38.91	0.07
69353REQ7	PNC BANK NA SR UNSECURED 06/25 3.25					3.250000	01 Jun 2025		
		Local	1,100,000.000	98.713037	1,085,843.41	99.195451	1,091,149.96	5,306.55	0.88
		Base		98.713037	1,085,843.41	99.195451	1,091,149.96	5,306.55	0.88
69353RFG8	PNC BANK NA SR UNSECURED 10/27 3.1					3.100000	25 Oct 2027		
		Local	1,200,000.000	96.235482	1,154,825.78	95.932541	1,151,190.49	-3,635.29	0.92
		Base		96.235482	1,154,825.78	95.932541	1,151,190.49	-3,635.29	0.92
69371RR73	PACCAR FINANCIAL CORP SR UNSECURED 04/25 2.85					2.850000	07 Apr 2025		
		Local	500,000.000	99.996122	499,980.61	99.199185	495,995.93	-3,984.68	0.40
		Base		99.996122	499,980.61	99.199185	495,995.93	-3,984.68	0.40
69371RT22	PACCAR FINANCIAL CORP SR UNSECURED 05/27 5					5.000000	13 May 2027		
		Local	500,000.000	99.934264	499,671.32	101.446215	507,231.08	7,559.76	0.41
		Base		99.934264	499,671.32	101.446215	507,231.08	7,559.76	0.41
713448FQ6	PEPSICO INC SR UNSECURED 02/26 4.55					4.550000	13 Feb 2026		
		Local	1,165,000.000	99.974222	1,164,699.69	100.212098	1,167,470.94	2,771.25	0.94
		Base		99.974222	1,164,699.69	100.212098	1,167,470.94	2,771.25	0.94
713448FW3	PEPSICO INC SR UNSECURED 11/26 5.125					5.125000	10 Nov 2026		
		Local	710,000.000	99.981334	709,867.47	101.533303	720,886.45	11,018.98	0.58
		Base		99.981334	709,867.47	101.533303	720,886.45	11,018.98	0.58
716973AA0	PFIZER INVESTMENT ENTER COMPANY GUAR 05/25 4.65					4.650000	19 May 2025		
		Local	835,000.000	99.983838	834,865.05	99.930447	834,419.23	-445.82	0.67
		Base		99.983838	834,865.05	99.930447	834,419.23	-445.82	0.67

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716973AB8	PFIZER INVESTMENT ENTER COMPANY GUAR 05/26 4.45					4.450000	19 May 2026		
		Local	575,000.000	98.555637	566,694.91	99.851915	574,148.51	7,453.60	0.46
		Base		98.555637	566,694.91	99.851915	574,148.51	7,453.60	0.46
740189AM7	PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25					3.250000	15 Jun 2025		
		Local	900,000.000	98.750637	888,755.73	99.020678	891,186.10	2,430.37	0.72
		Base		98.750637	888,755.73	99.020678	891,186.10	2,430.37	0.72
74460WAJ6	PUBLIC STORAGE OP CO COMPANY GUAR 07/25 VAR					5.410000	25 Jul 2025		
		Local	1,015,000.000	100.206502	1,017,096.00	100.262000	1,017,659.30	563.30	0.82
		Base		100.206502	1,017,096.00	100.262000	1,017,659.30	563.30	0.82
74464AAA9	PUBLIC STORAGE OP CO COMPANY GUAR 04/27 VAR					5.510000	16 Apr 2027		
		Local	1,200,000.000	100.281357	1,203,376.28	100.446000	1,205,352.00	1,975.72	0.97
		Base		100.281357	1,203,376.28	100.446000	1,205,352.00	1,975.72	0.97
747525AF0	QUALCOMM INC SR UNSECURED 05/25 3.45					3.450000	20 May 2025		
		Local	1,000,000.000	99.420394	994,203.94	99.342292	993,422.92	-781.02	0.80
		Base		99.420394	994,203.94	99.342292	993,422.92	-781.02	0.80
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	610,000.000	99.985530	609,911.73	99.067982	604,314.69	-5,597.04	0.49
		Base		99.985530	609,911.73	99.067982	604,314.69	-5,597.04	0.49
855244AQ2	STARBUCKS CORP SR UNSECURED 08/25 3.8					3.800000	15 Aug 2025		
		Local	1,100,000.000	99.526332	1,094,789.65	99.297639	1,092,274.03	-2,515.62	0.88
		Base		99.526332	1,094,789.65	99.297639	1,092,274.03	-2,515.62	0.88
855244BG3	STARBUCKS CORP SR UNSECURED 02/27 4.85					4.850000	08 Feb 2027		
		Local	1,110,000.000	99.968472	1,109,650.04	100.634487	1,117,042.81	7,392.77	0.90
		Base		99.968472	1,109,650.04	100.634487	1,117,042.81	7,392.77	0.90
857477AT0	STATE STREET CORP SR UNSECURED 08/25 3.55					3.550000	18 Aug 2025		
		Local	792,000.000	99.138598	785,177.70	99.370879	787,017.36	1,839.66	0.63
		Base		99.138598	785,177.70	99.370879	787,017.36	1,839.66	0.63
857477CE1	STATE STREET CORP SR UNSECURED 08/26 VAR					5.655000	03 Aug 2026		
		Local	600,000.000	100.709185	604,255.11	100.662147	603,972.88	-282.23	0.48
		Base		100.709185	604,255.11	100.662147	603,972.88	-282.23	0.48

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
857477CL5	STATE STREET CORP SR UNSECURED 03/27 4.993				4.993000	18 Mar 2027		
	1,100,000.000	Local	99.749066	1,097,239.73	100.938443	1,110,322.87	13,083.14	0.89
		Base	99.749066	1,097,239.73	100.938443	1,110,322.87	13,083.14	0.89
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25				2.250000	15 Apr 2025		
	1,200,000.000	Local	98.670897	1,184,050.76	98.934248	1,187,210.98	3,160.22	0.95
		Base	98.670897	1,184,050.76	98.934248	1,187,210.98	3,160.22	0.95
882508CE2	TEXAS INSTRUMENTS INC SR UNSECURED 02/27 4.6				4.600000	08 Feb 2027		
	1,200,000.000	Local	99.950825	1,199,409.90	100.586999	1,207,043.99	7,634.09	0.97
		Base	99.950825	1,199,409.90	100.586999	1,207,043.99	7,634.09	0.97
883556CV2	THERMO FISHER SCIENTIFIC SR UNSECURED 08/26 4.953				4.953000	10 Aug 2026		
	880,000.000	Local	100.000000	880,000.00	100.946685	888,330.83	8,330.83	0.71
		Base	100.000000	880,000.00	100.946685	888,330.83	8,330.83	0.71
891940AB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 A A2				5.050000	15 Jan 2026		
	9,910.080	Local	100.000000	9,910.08	99.992660	9,909.35	-0.73	0.01
Original Face:	145,000.000	Base	100.000000	9,910.08	99.992660	9,909.35	-0.73	0.01
891941AB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 B A2A				5.280000	15 May 2026		
	103,520.420	Local	99.999652	103,520.06	100.061490	103,584.07	64.01	0.08
Original Face:	335,000.000	Base	99.999652	103,520.06	100.061490	103,584.07	64.01	0.08
89231FAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A2A				5.600000	17 Aug 2026		
	121,429.680	Local	99.998188	121,427.48	100.211100	121,686.02	258.54	0.10
Original Face:	270,000.000	Base	99.998188	121,427.48	100.211100	121,686.02	258.54	0.10
89237QAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 C A2A				5.160000	17 May 2027		
	1,200,000.000	Local	99.999133	1,199,989.60	100.365810	1,204,389.72	4,400.12	0.97
Original Face:	1,200,000.000	Base	99.999133	1,199,989.60	100.365810	1,204,389.72	4,400.12	0.97
89238DAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A2A				5.130000	15 Dec 2026		
	244,374.830	Local	99.996812	244,367.04	100.116880	244,660.46	293.42	0.20
Original Face:	330,000.000	Base	99.996812	244,367.04	100.116880	244,660.46	293.42	0.20
89238JAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A3				0.710000	15 Apr 2026		
	272,604.480	Local	99.119053	270,202.98	98.897820	269,599.89	-603.09	0.22
Original Face:	1,100,000.000	Base	99.119053	270,202.98	98.897820	269,599.89	-603.09	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89239FAB8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 D A2A					5.800000	16 Nov 2026		
		Local	424,924.660	99.998955	424,920.22	100.374660	426,516.68	1,596.46	0.34
Original Face:		Base	655,000.000	99.998955	424,920.22	100.374660	426,516.68	1,596.46	0.34
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
		Local	1,200,000.000	99.606670	1,195,280.04	99.585449	1,195,025.39	-254.65	0.96
		Base		99.606670	1,195,280.04	99.585449	1,195,025.39	-254.65	0.96
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75					4.750000	21 Feb 2026		
		Local	310,000.000	99.970181	309,907.56	100.295593	310,916.34	1,008.78	0.25
		Base		99.970181	309,907.56	100.295593	310,916.34	1,008.78	0.25
911312BX3	UNITED PARCEL SERVICE SR UNSECURED 04/25 3.9					3.900000	01 Apr 2025		
		Local	1,200,000.000	99.570930	1,194,851.16	99.622443	1,195,469.32	618.16	0.96
		Base		99.570930	1,194,851.16	99.622443	1,195,469.32	618.16	0.96
91282CEU1	US TREASURY N/B 06/25 2.875					2.875000	15 Jun 2025		
		Local	550,000.000	99.894351	549,418.93	99.088867	544,988.77	-4,430.16	0.44
		Base		99.894351	549,418.93	99.088867	544,988.77	-4,430.16	0.44
91282CHU8	US TREASURY N/B 08/26 4.375					4.375000	15 Aug 2026		
		Local	1,200,000.000	99.769118	1,197,229.42	100.316406	1,203,796.87	6,567.45	0.97
		Base		99.769118	1,197,229.42	100.316406	1,203,796.87	6,567.45	0.97
91324PCV2	UNITEDHEALTH GROUP INC SR UNSECURED 03/26 3.1					3.100000	15 Mar 2026		
		Local	1,000,000.000	97.619818	976,198.18	98.206416	982,064.16	5,865.98	0.79
		Base		97.619818	976,198.18	98.206416	982,064.16	5,865.98	0.79
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7					3.700000	15 May 2027		
		Local	700,000.000	99.670819	697,695.73	98.260315	687,822.21	-9,873.52	0.55
		Base		99.670819	697,695.73	98.260315	687,822.21	-9,873.52	0.55
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
		Local	600,000.000	99.996960	599,981.76	100.635387	603,812.32	3,830.56	0.48
		Base		99.996960	599,981.76	100.635387	603,812.32	3,830.56	0.48
91324PFF4	UNITEDHEALTH GROUP INC SR UNSECURED 07/26 4.75					4.750000	15 Jul 2026		
		Local	190,000.000	99.854105	189,722.80	100.599213	191,138.50	1,415.70	0.15
		Base		99.854105	189,722.80	100.599213	191,138.50	1,415.70	0.15

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Base Currency: 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					5.600000	20 Mar 2026		
		Local	550,000.000	99.902707	549,464.89	100.458516	552,521.84	3,056.95	0.44
		Base		99.902707	549,464.89	100.458516	552,521.84	3,056.95	0.44
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	1,344,000.000	94.606793	1,271,515.30	95.819430	1,287,813.14	16,297.84	1.03
		Base		94.606793	1,271,515.30	95.819430	1,287,813.14	16,297.84	1.03
92867WAB4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 1 A2A					5.500000	21 Dec 2026		
		Local	206,935.460	99.996994	206,929.24	100.185870	207,320.09	390.85	0.17
Original Face:		Base	535,000.000	99.996994	206,929.24	100.185870	207,320.09	390.85	0.17
92867YAB0	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 2 A2A					5.720000	22 Mar 2027		
		Local	626,761.820	99.996973	626,742.85	100.468640	629,699.08	2,956.23	0.51
Original Face:		Base	915,000.000	99.996973	626,742.85	100.468640	629,699.08	2,956.23	0.51
92868KAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A3					1.020000	22 Jun 2026		
		Local	503,068.960	99.338051	499,738.90	99.065050	498,365.52	-1,373.38	0.40
Original Face:		Base	2,500,000.000	99.338051	499,738.90	99.065050	498,365.52	-1,373.38	0.40
931142EW9	WALMART INC SR UNSECURED 09/25 3.9					3.900000	09 Sep 2025		
		Local	435,000.000	99.979262	434,909.79	99.584178	433,191.17	-1,718.62	0.35
		Base		99.979262	434,909.79	99.584178	433,191.17	-1,718.62	0.35
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
		Local	180,000.000	99.977967	179,960.34	99.522254	179,140.06	-820.28	0.14
		Base		99.977967	179,960.34	99.522254	179,140.06	-820.28	0.14
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3					3.000000	19 Feb 2025		
		Local	1,100,000.000	100.563193	1,106,195.12	99.395316	1,093,348.48	-12,846.64	0.88
		Base		100.563193	1,106,195.12	99.395316	1,093,348.48	-12,846.64	0.88
95000U2Y8	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					6.130000	25 Apr 2026		
		Local	1,100,000.000	100.000000	1,100,000.00	100.322118	1,103,543.30	3,543.30	0.89
		Base		100.000000	1,100,000.00	100.322118	1,103,543.30	3,543.30	0.89
US DOLLAR Total									
		Local	122,540,738.580		122,007,318.36		122,217,394.36	210,076.00	98.09
Original Face:		Base	50,875,000.000		122,007,318.36		122,217,394.36	210,076.00	98.09

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Base Currency: 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									
		122,540,738.580	Base		122,007,318.36		122,217,394.36	210,076.00	98.09
	Original Face:	50,875,000.000							

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Base Currency: 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									
		122,487,315.130	Base		121,953,894.91		122,163,970.91	210,076.00	100.00
	Original Face:	50,875,000.000							

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Base Currency: 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					4.900000	08 Nov 2024		
			85,000,000.000	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	6.19
		Base		100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	6.19
912797KA4	TREASURY BILL 02/25 0.00000					4.744700	20 Feb 2025		
			40,000,000.000	98.537051	39,414,820.33	98.634854	39,453,941.60	39,121.27	2.87
		Base		98.537051	39,414,820.33	98.634854	39,453,941.60	39,121.27	2.87
912797MH7	TREASURY BILL 09/25 0.00000					3.780000	04 Sep 2025		
			60,000,000.000	96.741501	58,044,900.35	96.472911	57,883,746.60	-161,153.75	4.21
		Base		96.741501	58,044,900.35	96.472911	57,883,746.60	-161,153.75	4.21
912797MJ3	TREASURY BILL 02/25 0.00000					4.671000	06 Feb 2025		
			25,000,000.000	98.741425	24,685,356.25	98.804116	24,701,029.00	15,672.75	1.80
		Base		98.741425	24,685,356.25	98.804116	24,701,029.00	15,672.75	1.80
912797MS3	TREASURY BILL 10/25 0.00000					4.030000	02 Oct 2025		
			25,000,000.000	96.249861	24,062,465.28	96.192167	24,048,041.75	-14,423.53	1.75
		Base		96.249861	24,062,465.28	96.192167	24,048,041.75	-14,423.53	1.75

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Base Currency: 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 CAPITAL MARKETS 04/15 VAR				4.830000	01 Nov 2024		
	400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	29.12
		Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	29.12
979QHR003	SOUTH STREET REPO				4.880000	01 Nov 2024		
	183,724,007.350	Local	100.000000	183,724,007.35	100.000000	183,724,007.35	0.00	13.38
		Base	100.000000	183,724,007.35	100.000000	183,724,007.35	0.00	13.38
US DOLLAR Total								
	818,724,007.350	Local		814,931,549.56		814,810,766.30	-120,783.26	59.33
		Base		814,931,549.56		814,810,766.30	-120,783.26	59.33
CASH EQUIVALENT Total								
	818,724,007.350	Base		814,931,549.56		814,810,766.30	-120,783.26	59.33
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	55,430,794.920	Local	1.000000	55,430,794.92	1.000000	55,430,794.92	0.00	4.04
		Base	1.000000	55,430,794.92	1.000000	55,430,794.92	0.00	4.04
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	30,144,134.300	Local	1.000000	30,144,134.30	1.000000	30,144,134.30	0.00	2.19
		Base	1.000000	30,144,134.30	1.000000	30,144,134.30	0.00	2.19
US DOLLAR Total								
	85,574,929.220	Local		85,574,929.22		85,574,929.22	0.00	6.23
		Base		85,574,929.22		85,574,929.22	0.00	6.23
EQUITY Total								
	85,574,929.220	Base		85,574,929.22		85,574,929.22	0.00	6.23
FIXED INCOME								

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Base Currency: 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	
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,264,123.210	Local	100.493472	1,270,361.30	97.118984	1,227,703.62	-42,657.68	0.09
Original Face:	20,540,000.000	Base	100.493472	1,270,361.30	97.118984	1,227,703.62	-42,657.68	0.09
3130ALR63	FEDERAL HOME LOAN BANK BONDS 04/26 1.05				1.050000	06 Apr 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	95.461159	14,319,173.85	-680,826.15	1.04
		Base	100.000000	15,000,000.00	95.461159	14,319,173.85	-680,826.15	1.04
3130AMDU3	FEDERAL HOME LOAN BANK BONDS 05/26 1				1.000000	20 May 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	94.996612	18,999,322.40	-1,000,677.60	1.38
		Base	100.000000	20,000,000.00	94.996612	18,999,322.40	-1,000,677.60	1.38
3130AP2X2	FEDERAL HOME LOAN BANK BONDS 12/25 0.8				0.800000	30 Dec 2025		
	7,000,000.000	Local	100.000000	7,000,000.00	96.196999	6,733,789.93	-266,210.07	0.49
		Base	100.000000	7,000,000.00	96.196999	6,733,789.93	-266,210.07	0.49
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05				1.050000	30 Sep 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	94.142447	2,824,273.41	-175,726.59	0.21
		Base	100.000000	3,000,000.00	94.142447	2,824,273.41	-175,726.59	0.21
3130AQ4P5	FEDERAL HOME LOAN BANK BONDS 12/24 1.07				1.070000	23 Dec 2024		
	15,000,000.000	Local	100.000000	15,000,000.00	99.482794	14,922,419.10	-77,580.90	1.09
		Base	100.000000	15,000,000.00	99.482794	14,922,419.10	-77,580.90	1.09
3130AQCP6	FEDERAL HOME LOAN BANK BONDS 06/25 1.2				1.200000	30 Jun 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.908661	4,895,433.05	-104,566.95	0.36
		Base	100.000000	5,000,000.00	97.908661	4,895,433.05	-104,566.95	0.36
3130AR2B6	FEDERAL HOME LOAN BANK BONDS 03/27 2.375				2.375000	08 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	95.739702	4,786,985.10	-213,014.90	0.35
		Base	100.000000	5,000,000.00	95.739702	4,786,985.10	-213,014.90	0.35
3130AR4C2	FEDERAL HOME LOAN BANK BONDS 11/25 2.05				2.050000	26 Nov 2025		
	2,500,000.000	Local	100.000000	2,500,000.00	97.798257	2,444,956.43	-55,043.57	0.18
		Base	100.000000	2,500,000.00	97.798257	2,444,956.43	-55,043.57	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	99.282649	9,928,264.90	-71,735.10	0.72

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Base Currency: 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	10,000,000.00	99.282649	9,928,264.90	-71,735.10	0.72
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	99.363161	9,936,316.10	-63,683.90	0.72
		Base	100.000000	10,000,000.00	99.363161	9,936,316.10	-63,683.90	0.72
3130AS2R9	FEDERAL HOME LOAN BANK BONDS 11/24 3.15				3.150000	25 Nov 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.880399	4,994,019.95	-5,980.05	0.36
		Base	100.000000	5,000,000.00	99.880399	4,994,019.95	-5,980.05	0.36
3130AS5E5	FEDERAL HOME LOAN BANK BONDS 05/25 VAR				4.500000	23 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.794081	9,979,408.10	-20,591.90	0.73
		Base	100.000000	10,000,000.00	99.794081	9,979,408.10	-20,591.90	0.73
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	98.384207	4,919,210.35	-80,789.65	0.36
		Base	100.000000	5,000,000.00	98.384207	4,919,210.35	-80,789.65	0.36
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	99.531673	24,882,918.25	-117,081.75	1.81
		Base	100.000000	25,000,000.00	99.531673	24,882,918.25	-117,081.75	1.81
3130AT4R5	FEDERAL HOME LOAN BANK BONDS 12/24 3.75				3.750000	13 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.897262	9,989,726.20	-10,273.80	0.73
		Base	100.000000	10,000,000.00	99.897262	9,989,726.20	-10,273.80	0.73
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024		
	10,000,000.000	Local	100.028277	10,002,827.67	99.991658	9,999,165.80	-3,661.87	0.73
		Base	100.028277	10,002,827.67	99.991658	9,999,165.80	-3,661.87	0.73
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	4,264,233.070	Local	103.717418	4,422,752.45	92.141822	3,929,142.05	-493,610.40	0.29
Original Face:	24,487,993.000	Base	103.717418	4,422,752.45	92.141822	3,929,142.05	-493,610.40	0.29
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	974,651.300	Local	103.656985	1,010,294.15	92.057876	897,243.29	-113,050.86	0.07
Original Face:	10,000,000.000	Base	103.656985	1,010,294.15	92.057876	897,243.29	-113,050.86	0.07
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	97.768300	9,776,830.00	-223,170.00	0.71

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	100.000000	10,000,000.00	97.768300	9,776,830.00	-223,170.00	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	97.232168	4,861,608.40	-138,391.60	0.35
		Base	100.000000	5,000,000.00	97.232168	4,861,608.40	-138,391.60	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	95.105408	4,755,270.40	-244,729.60	0.35
		Base	100.000000	5,000,000.00	95.105408	4,755,270.40	-244,729.60	0.35
3133ENAF7	FEDERAL FARM CREDIT BANK BONDS 10/26 1				1.000000	07 Oct 2026		
	5,000,000.000	Local	96.303042	4,815,152.11	93.971592	4,698,579.60	-116,572.51	0.34
		Base	96.303042	4,815,152.11	93.971592	4,698,579.60	-116,572.51	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	98.641620	9,864,162.00	-135,838.00	0.72
		Base	100.000000	10,000,000.00	98.641620	9,864,162.00	-135,838.00	0.72
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	99.437332	14,915,599.80	-84,400.20	1.09
		Base	100.000000	15,000,000.00	99.437332	14,915,599.80	-84,400.20	1.09
3134GXG57	FREDDIE MAC NOTES 01/25 3.5				3.500000	28 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.749045	4,987,452.25	-12,547.75	0.36
		Base	100.000000	5,000,000.00	99.749045	4,987,452.25	-12,547.75	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	99.082335	4,954,116.75	-45,883.25	0.36
		Base	100.000000	5,000,000.00	99.082335	4,954,116.75	-45,883.25	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	99.594285	4,979,714.25	-20,285.75	0.36
		Base	100.000000	5,000,000.00	99.594285	4,979,714.25	-20,285.75	0.36
3134GXRJ5	FREDDIE MAC NOTES 11/24 3				3.000000	13 Nov 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.939914	4,996,995.70	-3,004.30	0.36
		Base	100.000000	5,000,000.00	99.939914	4,996,995.70	-3,004.30	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	99.516513	4,975,825.65	-24,174.35	0.36

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		Base	100.000000	5,000,000.00	99.516513	4,975,825.65	-24,174.35	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	100.768160	5,038,408.00	38,408.00	0.37
		Base	100.000000	5,000,000.00	100.768160	5,038,408.00	38,408.00	0.37
3135GAEE7	FANNIE MAE NOTES 02/25 5.06				5.060000	07 Feb 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.003853	10,000,385.30	385.30	0.73
		Base	100.000000	10,000,000.00	100.003853	10,000,385.30	385.30	0.73
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042		
	1,129,565.640	Local	99.815802	1,127,485.00	91.243580	1,030,656.13	-96,828.87	0.08
Original Face:	11,452,445.000	Base	99.815802	1,127,485.00	91.243580	1,030,656.13	-96,828.87	0.08
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042		
	1,471,529.630	Local	100.227951	1,474,884.00	87.665350	1,290,021.60	-184,862.40	0.09
Original Face:	11,058,708.000	Base	100.227951	1,474,884.00	87.665350	1,290,021.60	-184,862.40	0.09
3136G4YH0	FANNIE MAE NOTES 07/25 0.7				0.700000	14 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.463360	4,873,168.00	-126,832.00	0.35
		Base	100.000000	5,000,000.00	97.463360	4,873,168.00	-126,832.00	0.35
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	272,793.300	Local	99.982379	272,745.23	97.371670	265,623.39	-7,121.84	0.02
Original Face:	10,000,000.000	Base	99.982379	272,745.23	97.371670	265,623.39	-7,121.84	0.02
3137AQTX6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041		
	384,105.360	Local	100.578050	386,325.68	95.824500	368,067.04	-18,258.64	0.03
Original Face:	12,022,600.000	Base	100.578050	386,325.68	95.824500	368,067.04	-18,258.64	0.03
3137ARV78	FREDDIE MAC FHR 4079 AH				2.000000	15 Jul 2027		
	777,370.800	Local	100.499467	781,253.51	97.132040	755,076.12	-26,177.39	0.05
Original Face:	24,000,000.000	Base	100.499467	781,253.51	97.132040	755,076.12	-26,177.39	0.05
3137AW3Y9	FREDDIE MAC FHR 4137 GA				2.000000	15 Feb 2042		
	360,227.080	Local	101.301493	364,915.41	90.778670	327,009.35	-37,906.06	0.02
Original Face:	9,815,000.000	Base	101.301493	364,915.41	90.778670	327,009.35	-37,906.06	0.02
3137GACU9	FREDDIE MAC FHR 3721 DB				3.000000	15 Sep 2030		
	197,721.200	Local	100.954238	199,607.93	95.842180	189,500.31	-10,107.62	0.01

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Original Face:		Base	10,000,000.000	100.954238	199,607.93	95.842180	189,500.31	-10,107.62	0.01
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	338,276.570	105.430113	356,645.37	102.429660	346,495.54	-10,149.83	0.03
Original Face:		Base	12,777,000.000	105.430113	356,645.37	102.429660	346,495.54	-10,149.83	0.03
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	126,523.000	104.918197	132,745.65	97.241070	123,032.32	-9,713.33	0.01
Original Face:		Base	10,000,000.000	104.918197	132,745.65	97.241070	123,032.32	-9,713.33	0.01
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	120,388.750	103.280871	124,338.55	96.624810	116,325.40	-8,013.15	0.01
Original Face:		Base	5,000,000.000	103.280871	124,338.55	96.624810	116,325.40	-8,013.15	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	54,852.500	103.869887	56,975.23	99.348820	54,495.31	-2,479.92	0.00
Original Face:		Base	5,000,000.000	103.869887	56,975.23	99.348820	54,495.31	-2,479.92	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	94.968238	9,496,823.80	-503,176.20	0.69
		Base		100.000000	10,000,000.00	94.968238	9,496,823.80	-503,176.20	0.69
31424WHE5	FARMER MAC NOTES 06/25 5.15					5.150000	12 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.564660	10,056,466.00	56,466.00	0.73
		Base		100.000000	10,000,000.00	100.564660	10,056,466.00	56,466.00	0.73
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					4.875000	20 Apr 2042		
		Local	227,493.880	102.160946	232,409.90	100.448617	228,514.46	-3,895.44	0.02
Original Face:		Base	9,875,825.000	102.160946	232,409.90	100.448617	228,514.46	-3,895.44	0.02
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	114,049.500	99.962297	114,006.50	94.914772	108,249.82	-5,756.68	0.01
Original Face:		Base	5,000,000.000	99.962297	114,006.50	94.914772	108,249.82	-5,756.68	0.01
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	617,645.400	100.778005	622,450.71	94.645510	584,573.64	-37,877.07	0.04
Original Face:		Base	10,000,000.000	100.778005	622,450.71	94.645510	584,573.64	-37,877.07	0.04
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	5,570.720	99.719964	5,555.12	94.790090	5,280.49	-274.63	0.00

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Original Face:		Base	2,000,000.000	99.719964	5,555.12	94.790090	5,280.49	-274.63	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	895,926.900	96.080759	860,813.37	91.673690	821,329.25	-39,484.12	0.06
Original Face:		Base	10,000,000.000	96.080759	860,813.37	91.673690	821,329.25	-39,484.12	0.06
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,551,789.300	95.210509	2,429,571.58	83.159590	2,122,057.52	-307,514.06	0.15
Original Face:		Base	10,000,000.000	95.210509	2,429,571.58	83.159590	2,122,057.52	-307,514.06	0.15
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	493,734.350	98.012773	483,922.73	90.996690	449,281.92	-34,640.81	0.03
Original Face:		Base	5,000,000.000	98.012773	483,922.73	90.996690	449,281.92	-34,640.81	0.03
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	485,188.000	100.677451	488,474.91	85.417810	414,436.96	-74,037.95	0.03
Original Face:		Base	10,000,000.000	100.677451	488,474.91	85.417810	414,436.96	-74,037.95	0.03
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	453,437.800	100.186883	454,285.20	84.619610	383,697.30	-70,587.90	0.03
Original Face:		Base	10,000,000.000	100.186883	454,285.20	84.619610	383,697.30	-70,587.90	0.03
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	1,376,588.040	96.370789	1,326,628.76	84.400650	1,161,849.25	-164,779.51	0.08
Original Face:		Base	4,000,000.000	96.370789	1,326,628.76	84.400650	1,161,849.25	-164,779.51	0.08
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,897,231.150	96.839804	1,837,274.93	85.529100	1,622,684.73	-214,590.20	0.12
Original Face:		Base	5,000,000.000	96.839804	1,837,274.93	85.529100	1,622,684.73	-214,590.20	0.12
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	75,103.600	99.917407	75,041.57	98.626330	74,071.92	-969.65	0.01
Original Face:		Base	10,000,000.000	99.917407	75,041.57	98.626330	74,071.92	-969.65	0.01
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	475,144.250	100.062444	475,440.95	98.418490	467,629.80	-7,811.15	0.03
Original Face:		Base	5,000,000.000	100.062444	475,440.95	98.418490	467,629.80	-7,811.15	0.03
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
		Local	1,665,608.900	99.682637	1,660,322.88	94.974630	1,581,905.89	-78,416.99	0.12

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Original Face:		Base	5,000,000.000	99.682637	1,660,322.88	94.974630	1,581,905.89	-78,416.99	0.12
38381HWD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB					3.250000	16 Jan 2054		
		Local	4,828,796.750	93.057333	4,493,549.48	93.325840	4,506,515.13	12,965.65	0.33
Original Face:		Base	5,000,000.000	93.057333	4,493,549.48	93.325840	4,506,515.13	12,965.65	0.33
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
		Local	366,092.700	108.853236	398,503.75	90.913310	332,826.99	-65,676.76	0.02
Original Face:		Base	10,000,000.000	108.853236	398,503.75	90.913310	332,826.99	-65,676.76	0.02
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75					0.750000	15 May 2025		
		Local	30,000,000.000	99.218202	29,765,460.69	97.995808	29,398,742.40	-366,718.29	2.14
		Base		99.218202	29,765,460.69	97.995808	29,398,742.40	-366,718.29	2.14
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	10,000,000.000	99.621459	9,962,145.89	95.171875	9,517,187.50	-444,958.39	0.69
		Base		99.621459	9,962,145.89	95.171875	9,517,187.50	-444,958.39	0.69
91282CEU1	US TREASURY N/B 06/25 2.875					2.875000	15 Jun 2025		
		Local	25,000,000.000	99.845203	24,961,300.80	99.088867	24,772,216.75	-189,084.05	1.80
		Base		99.845203	24,961,300.80	99.088867	24,772,216.75	-189,084.05	1.80
91282CHN4	US TREASURY N/B 07/25 4.75					4.750000	31 Jul 2025		
		Local	25,000,000.000	99.795904	24,948,976.05	100.255469	25,063,867.25	114,891.20	1.82
		Base		99.795904	24,948,976.05	100.255469	25,063,867.25	114,891.20	1.82
91282CHV6	US TREASURY N/B 08/25 5					5.000000	31 Aug 2025		
		Local	40,000,000.000	99.961595	39,984,638.13	100.460938	40,184,375.20	199,737.07	2.93
		Base		99.961595	39,984,638.13	100.460938	40,184,375.20	199,737.07	2.93
91282CKK6	US TREASURY N/B 04/26 4.875					4.875000	30 Apr 2026		
		Local	50,000,000.000	99.947096	49,973,548.02	100.925781	50,462,890.50	489,342.48	3.67
		Base		99.947096	49,973,548.02	100.925781	50,462,890.50	489,342.48	3.67
US DOLLAR Total									
		Local	480,765,762.650		479,853,631.16		472,971,364.96	-6,882,266.20	34.44
Original Face:		Base	292,029,571.000		479,853,631.16		472,971,364.96	-6,882,266.20	34.44

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FIXED INCOME Total									
		480,765,762.650	Base		479,853,631.16		472,971,364.96	-6,882,266.20	34.44
	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
FUND Total									
		1,385,114,699.210	Base		1,380,410,109.93		1,373,407,060.47	-7,003,049.46	100.00
	Original Face:	292,029,571.000							

& Issue has redenominated but Local is not converted
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Base Currency: 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	
03040LL72	AMERICAN WATER CAPIT					4.820000	07 Nov 2024		
			19,000,000.000	99.919667	18,984,736.67	99.919667	18,984,736.73	0.06	0.48
		Base		99.919667	18,984,736.67	99.919667	18,984,736.73	0.06	0.48
0347M2MK9	ANGLESEA FDG PLC + ANG					4.750000	19 Dec 2024		
			25,000,000.000	99.366667	24,841,666.67	99.366667	24,841,666.75	0.08	0.63
		Base		99.366667	24,841,666.67	99.366667	24,841,666.75	0.08	0.63
03785DLS3	APPLE INC					4.780000	26 Nov 2024		
			25,000,000.000	99.668056	24,917,013.89	99.668056	24,917,014.00	0.11	0.63
		Base		99.668056	24,917,013.89	99.668056	24,917,014.00	0.11	0.63
03785DM52	APPLE INC					4.750000	05 Dec 2024		
			25,000,000.000	99.551389	24,887,847.22	99.551389	24,887,847.25	0.03	0.63
		Base		99.551389	24,887,847.22	99.551389	24,887,847.25	0.03	0.63
03785DMD5	APPLE INC					4.700000	13 Dec 2024		
			25,000,000.000	99.451667	24,862,916.67	99.451667	24,862,916.75	0.08	0.63
		Base		99.451667	24,862,916.67	99.451667	24,862,916.75	0.08	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
03948GM34	ARCHER DANIELS MIDLA					4.790000	03 Dec 2024		
		Local	25,000,000.000	99.574222	24,893,555.55	99.574222	24,893,555.50	-0.05	0.63
		Base		99.574222	24,893,555.55	99.574222	24,893,555.50	-0.05	0.63
04821TLM5	ATLANTIC ASSET SECUR					4.720000	21 Nov 2024		
		Local	25,000,000.000	99.737778	24,934,444.45	99.737778	24,934,444.50	0.05	0.63
		Base		99.737778	24,934,444.45	99.737778	24,934,444.50	0.05	0.63
04821TNW1	ATLANTIC ASSET SECUR					4.550000	30 Jan 2025		
		Local	25,000,000.000	98.862500	24,715,625.00	98.812399	24,703,099.75	-12,525.25	0.63
		Base		98.862500	24,715,625.00	98.812399	24,703,099.75	-12,525.25	0.63
0530A2LD0	AUTOMATIC DATA PROCE					4.800000	13 Nov 2024		
		Local	25,000,000.000	99.840000	24,960,000.00	99.840000	24,960,000.00	0.00	0.63
		Base		99.840000	24,960,000.00	99.840000	24,960,000.00	0.00	0.63
06741FL70	BARCLAYS BK PLC / BARCLAYS US					5.150000	07 Nov 2024		
		Local	25,000,000.000	99.914167	24,978,541.67	99.914167	24,978,541.75	0.08	0.63
		Base		99.914167	24,978,541.67	99.914167	24,978,541.75	0.08	0.63
06741FN78	BARCLAYS BK PLC / BARCLAYS US 01/25 ZCP					4.730000	07 Jan 2025		
		Local	25,000,000.000	99.119694	24,779,923.61	99.115005	24,778,751.25	-1,172.36	0.63
		Base		99.119694	24,779,923.61	99.115005	24,778,751.25	-1,172.36	0.63
07644ANT7	BEDFORD ROW FDG CORP					4.660000	27 Jan 2025		
		Local	25,000,000.000	98.873833	24,718,458.34	98.860074	24,715,018.50	-3,439.84	0.63
		Base		98.873833	24,718,458.34	98.860074	24,715,018.50	-3,439.84	0.63
07644APS7	BEDFORD ROW FDG CORP					4.600000	26 Feb 2025		
		Local	25,000,000.000	98.505000	24,626,250.00	98.489360	24,622,340.00	-3,910.00	0.63
		Base		98.505000	24,626,250.00	98.489360	24,622,340.00	-3,910.00	0.63
07644AQ31	BEDFORD ROW FDG CORP					4.430000	03 Mar 2025		
		Local	25,000,000.000	98.498722	24,624,680.56	98.428504	24,607,126.00	-17,554.56	0.62
		Base		98.498722	24,624,680.56	98.428504	24,607,126.00	-17,554.56	0.62
13738JM31	CAN AST + CAN LTD JT					5.180000	03 Dec 2024		
		Local	25,000,000.000	99.539556	24,884,888.89	99.539556	24,884,889.00	0.11	0.63
		Base		99.539556	24,884,888.89	99.539556	24,884,889.00	0.11	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
14178LL65	CARGILL INC					4.800000	06 Nov 2024		
		Local	25,000,000.000	99.933333	24,983,333.33	99.933333	24,983,333.25	-0.08	0.63
		Base		99.933333	24,983,333.33	99.933333	24,983,333.25	-0.08	0.63
14912DL49	CATERPLR FIN SRV CO.					4.810000	04 Nov 2024		
		Local	25,000,000.000	99.959917	24,989,979.16	99.959917	24,989,979.25	0.09	0.63
		Base		99.959917	24,989,979.16	99.959917	24,989,979.25	0.09	0.63
15963TL15	CHARIOT FNDG LLC					4.820000	01 Nov 2024		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.63
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.63
15963TM97	CHARIOT FNDG LLC					4.750000	09 Dec 2024		
		Local	25,000,000.000	99.498611	24,874,652.78	99.498611	24,874,652.75	-0.03	0.63
		Base		99.498611	24,874,652.78	99.498611	24,874,652.75	-0.03	0.63
16677JLF1	CHEVRON CORP					5.030000	15 Nov 2024		
		Local	25,000,000.000	99.804389	24,951,097.22	99.804389	24,951,097.25	0.03	0.63
		Base		99.804389	24,951,097.22	99.804389	24,951,097.25	0.03	0.63
16677JNT9	CHEVRON CORP					4.490000	27 Jan 2025		
		Local	25,000,000.000	98.914917	24,728,729.17	98.869852	24,717,463.00	-11,266.17	0.63
		Base		98.914917	24,728,729.17	98.869852	24,717,463.00	-11,266.17	0.63
16677JPQ3	CHEVRON CORP					4.420000	24 Feb 2025		
		Local	25,000,000.000	98.588056	24,647,013.89	98.525296	24,631,324.00	-15,689.89	0.63
		Base		98.588056	24,647,013.89	98.525296	24,631,324.00	-15,689.89	0.63
17277AQ34	CISCO SYSTEMS INC					4.550000	03 Mar 2025		
		Local	25,000,000.000	98.458056	24,614,513.89	98.440292	24,610,073.00	-4,440.89	0.63
		Base		98.458056	24,614,513.89	98.440292	24,610,073.00	-4,440.89	0.63
17277AR17	CISCO SYSTEMS INC					4.600000	01 Apr 2025		
		Local	25,000,000.000	98.070556	24,517,638.89	98.091556	24,522,889.00	5,250.11	0.62
		Base		98.070556	24,517,638.89	98.091556	24,522,889.00	5,250.11	0.62
19121AM65	COCA COLA COMPANY					5.240000	06 Dec 2024		
		Local	25,000,000.000	99.490556	24,872,638.89	99.490556	24,872,639.00	0.11	0.63
		Base		99.490556	24,872,638.89	99.490556	24,872,639.00	0.11	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
19121ANH0	COCA COLA COMPANY					5.120000	17 Jan 2025		
		Local	25,000,000.000	98.904889	24,726,222.22	99.014600	24,753,650.00	27,427.78	0.63
		Base		98.904889	24,726,222.22	99.014600	24,753,650.00	27,427.78	0.63
23102ULK6	CUMMINS INC					4.800000	19 Nov 2024		
		Local	25,000,000.000	99.760000	24,940,000.00	99.760000	24,940,000.00	0.00	0.63
		Base		99.760000	24,940,000.00	99.760000	24,940,000.00	0.00	0.63
23102ULT7	CUMMINS INC 11/24 ZCP					4.800000	27 Nov 2024		
		Local	25,000,000.000	99.653333	24,913,333.33	99.653333	24,913,333.25	-0.08	0.63
		Base		99.653333	24,913,333.33	99.653333	24,913,333.25	-0.08	0.63
24422CLJ0	DEERE JOHN CR INC					4.770000	18 Nov 2024		
		Local	25,000,000.000	99.774750	24,943,687.50	99.774750	24,943,687.50	0.00	0.63
		Base		99.774750	24,943,687.50	99.774750	24,943,687.50	0.00	0.63
24422LLF8	JOHN DEERE CAPITAL C					4.780000	15 Nov 2024		
		Local	25,000,000.000	99.814111	24,953,527.78	99.814111	24,953,527.75	-0.03	0.63
		Base		99.814111	24,953,527.78	99.814111	24,953,527.75	-0.03	0.63
30601VLN9	FAIRWAY FINANCE CORP					5.130000	22 Nov 2024		
		Local	25,000,000.000	99.700750	24,925,187.50	99.700750	24,925,187.50	0.00	0.63
		Base		99.700750	24,925,187.50	99.700750	24,925,187.50	0.00	0.63
30601VMH1	FAIRWAY FINANCE CORP					5.100000	17 Dec 2024		
		Local	25,000,000.000	99.348333	24,837,083.33	99.348333	24,837,083.25	-0.08	0.63
		Base		99.348333	24,837,083.33	99.348333	24,837,083.25	-0.08	0.63
38346LN36	GOTHAM FDG CORP					4.710000	03 Jan 2025		
		Local	25,000,000.000	99.175750	24,793,937.50	99.162074	24,790,518.50	-3,419.00	0.63
		Base		99.175750	24,793,937.50	99.162074	24,790,518.50	-3,419.00	0.63
38346LN93	GOTHAM FDG CORP					4.710000	09 Jan 2025		
		Local	25,000,000.000	99.097250	24,774,312.50	99.085463	24,771,365.75	-2,946.75	0.63
		Base		99.097250	24,774,312.50	99.085463	24,771,365.75	-2,946.75	0.63
40060WLL4	GTA FDG LLC DISC					5.150000	20 Nov 2024		
		Local	25,000,000.000	99.728194	24,932,048.61	99.728194	24,932,048.50	-0.11	0.63
		Base		99.728194	24,932,048.61	99.728194	24,932,048.50	-0.11	0.63

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40060WNQ1	GTA FDG LLC DISC					4.620000	24 Jan 2025		
		Local	25,000,000.000	98.922000	24,730,500.00	98.893426	24,723,356.50	-7,143.50	0.63
		Base		98.922000	24,730,500.00	98.893426	24,723,356.50	-7,143.50	0.63
40060WPU0	GTA FDG LLC DISC					4.660000	28 Feb 2025		
		Local	25,000,000.000	98.459611	24,614,902.78	98.455000	24,613,750.00	-1,152.78	0.63
		Base		98.459611	24,614,902.78	98.455000	24,613,750.00	-1,152.78	0.63
40588LML0	HALKIN FINANCE LLC USC					4.760000	20 Dec 2024		
		Local	25,000,000.000	99.352111	24,838,027.78	99.352111	24,838,027.75	-0.03	0.63
		Base		99.352111	24,838,027.78	99.352111	24,838,027.75	-0.03	0.63
40588LMQ9	HALKIN FINANCE LLC USC					4.680000	24 Dec 2024		
		Local	25,000,000.000	99.311000	24,827,750.00	99.311000	24,827,750.00	0.00	0.63
		Base		99.311000	24,827,750.00	99.311000	24,827,750.00	0.00	0.63
42786TLC0	HERSHEY FOODS CORP					4.780000	12 Nov 2024		
		Local	25,000,000.000	99.853944	24,963,486.11	99.853944	24,963,486.00	-0.11	0.63
		Base		99.853944	24,963,486.11	99.853944	24,963,486.00	-0.11	0.63
42786TLF3	HERSHEY FOODS CORP					4.770000	15 Nov 2024		
		Local	25,000,000.000	99.814500	24,953,625.00	99.814500	24,953,625.00	0.00	0.63
		Base		99.814500	24,953,625.00	99.814500	24,953,625.00	0.00	0.63
43707LL15	HOME DEPOT (THE)					4.790000	01 Nov 2024		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.63
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.63
43707LL56	HOME DEPOT (THE)					4.800000	05 Nov 2024		
		Local	25,000,000.000	99.946667	24,986,666.67	99.946667	24,986,666.75	0.08	0.63
		Base		99.946667	24,986,666.67	99.946667	24,986,666.75	0.08	0.63
43851TNQ5	HONEYWELL INTERNATN					4.490000	24 Jan 2025		
		Local	25,000,000.000	98.952333	24,738,083.33	98.907593	24,726,898.25	-11,185.08	0.63
		Base		98.952333	24,738,083.33	98.907593	24,726,898.25	-11,185.08	0.63
4523ELLJ2	ILLINOIS TOOL WORKS INC					4.810000	18 Nov 2024		
		Local	25,000,000.000	99.772861	24,943,215.27	99.772861	24,943,215.25	-0.02	0.63
		Base		99.772861	24,943,215.27	99.772861	24,943,215.25	-0.02	0.63

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47816FNQ0	JOHNSON + JOHNSON					4.560000	24 Jan 2025		
		Local	25,000,000.000	98.936000	24,734,000.00	98.916644	24,729,161.00	-4,839.00	0.63
		Base		98.936000	24,734,000.00	98.916644	24,729,161.00	-4,839.00	0.63
47816FPU9	JOHNSON + JOHNSON					4.400000	28 Feb 2025		
		Local	25,000,000.000	98.545556	24,636,388.89	98.490000	24,622,500.00	-13,888.89	0.63
		Base		98.545556	24,636,388.89	98.490000	24,622,500.00	-13,888.89	0.63
4820P2L60	JUPITER SECT CO LLC					4.850000	06 Nov 2024		
		Local	25,000,000.000	99.932639	24,983,159.72	99.932639	24,983,159.75	0.03	0.63
		Base		99.932639	24,983,159.72	99.932639	24,983,159.75	0.03	0.63
4820P2NP6	JUPITER SECT CO LLC					4.700000	23 Jan 2025		
		Local	25,000,000.000	98.916389	24,729,097.22	98.908000	24,727,000.00	-2,097.22	0.63
		Base		98.916389	24,729,097.22	98.908000	24,727,000.00	-2,097.22	0.63
53127TL19	LIBERTY FUNDING LLC					5.280000	01 Nov 2024		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.63
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.63
53127TNP4	LIBERTY FUNDING LLC					4.590000	23 Jan 2025		
		Local	25,000,000.000	98.941750	24,735,437.50	98.908467	24,727,116.75	-8,320.75	0.63
		Base		98.941750	24,735,437.50	98.908467	24,727,116.75	-8,320.75	0.63
53245PL89	ELI LILLY + COMPANY					4.810000	08 Nov 2024		
		Local	25,000,000.000	99.906472	24,976,618.06	99.906472	24,976,618.00	-0.06	0.63
		Base		99.906472	24,976,618.06	99.906472	24,976,618.00	-0.06	0.63
53245PLS5	ELI LILLY + COMPANY					4.750000	26 Nov 2024		
		Local	25,000,000.000	99.670139	24,917,534.72	99.670139	24,917,534.75	0.03	0.63
		Base		99.670139	24,917,534.72	99.670139	24,917,534.75	0.03	0.63
56274LNV2	MANHATTAN ASSET FDG.					4.640000	29 Jan 2025		
		Local	25,000,000.000	98.852889	24,713,222.22	98.827500	24,706,875.00	-6,347.22	0.63
		Base		98.852889	24,713,222.22	98.827500	24,706,875.00	-6,347.22	0.63
56274LP57	MANHATTAN ASSET FDG.					4.640000	05 Feb 2025		
		Local	25,000,000.000	98.762667	24,690,666.67	98.739701	24,684,925.25	-5,741.42	0.63
		Base		98.762667	24,690,666.67	98.739701	24,684,925.25	-5,741.42	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
57576JLE0	MASSACHUSETTS MUT LIFE INS CO				4.790000	14 Nov 2024		
	25,000,000.000	Local	99.827028	24,956,756.94	99.827028	24,956,757.00	0.06	0.63
		Base	99.827028	24,956,756.94	99.827028	24,956,757.00	0.06	0.63
57576JLF7	MASSACHUSETTS MUT LIFE INS CO				4.790000	15 Nov 2024		
	25,000,000.000	Local	99.813722	24,953,430.55	99.813722	24,953,430.50	-0.05	0.63
		Base	99.813722	24,953,430.55	99.813722	24,953,430.50	-0.05	0.63
63763PLF4	NATIONAL SECS CLEARING				4.770000	15 Nov 2024		
	25,000,000.000	Local	99.814500	24,953,625.00	99.814500	24,953,625.00	0.00	0.63
		Base	99.814500	24,953,625.00	99.814500	24,953,625.00	0.00	0.63
63763PPS2	NATIONAL SECS CLEARING				5.010000	26 Feb 2025		
	25,000,000.000	Local	98.371750	24,592,937.50	98.499411	24,624,852.75	31,915.25	0.63
		Base	98.371750	24,592,937.50	98.499411	24,624,852.75	31,915.25	0.63
64106GMH3	NESTLE FIN FRANCE S.				4.630000	17 Dec 2024		
	25,000,000.000	Local	99.408389	24,852,097.22	99.408389	24,852,097.25	0.03	0.63
		Base	99.408389	24,852,097.22	99.408389	24,852,097.25	0.03	0.63
64106GNG4	NESTLE FIN FRANCE S.				4.600000	16 Jan 2025		
	15,400,000.000	Local	99.028889	15,250,448.89	99.017894	15,248,755.68	-1,693.21	0.39
		Base	99.028889	15,250,448.89	99.017894	15,248,755.68	-1,693.21	0.39
64106GRN5	NESTLE FIN FRANCE S.				4.480000	22 Apr 2025		
	25,000,000.000	Local	97.859556	24,464,888.89	97.862969	24,465,742.25	853.36	0.62
		Base	97.859556	24,464,888.89	97.862969	24,465,742.25	853.36	0.62
64951WLN2	NEW YORK LFE CAP COR				5.150000	22 Nov 2024		
	21,000,000.000	Local	99.699583	20,936,912.50	99.699583	20,936,912.43	-0.07	0.53
		Base	99.699583	20,936,912.50	99.699583	20,936,912.43	-0.07	0.53
64951WMK7	NEW YORK LFE CAP COR				4.730000	19 Dec 2024		
	9,513,000.000	Local	99.369333	9,453,004.68	99.369333	9,453,004.65	-0.03	0.24
		Base	99.369333	9,453,004.68	99.369333	9,453,004.65	-0.03	0.24
64951WNQ3	NEW YORK LFE CAP COR				4.620000	24 Jan 2025		
	15,227,000.000	Local	98.922000	15,062,852.94	98.908380	15,060,779.02	-2,073.92	0.38
		Base	98.922000	15,062,852.94	98.908380	15,060,779.02	-2,073.92	0.38

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64952ULL9	NEW YORK LIFE SHORT TERM FDG L 11/24 ZCP					5.170000	20 Nov 2024		
		Local	10,000,000.000	99.727139	9,972,713.89	99.727139	9,972,713.89	0.00	0.25
		Base		99.727139	9,972,713.89	99.727139	9,972,713.89	0.00	0.25
6698M4LC4	NOVARTIS FNC CRP					4.770000	12 Nov 2024		
		Local	25,000,000.000	99.854250	24,963,562.50	99.854250	24,963,562.50	0.00	0.63
		Base		99.854250	24,963,562.50	99.854250	24,963,562.50	0.00	0.63
6698M4MA7	NOVARTIS FNC CRP					4.720000	10 Dec 2024		
		Local	25,000,000.000	99.488667	24,872,166.66	99.488667	24,872,166.75	0.09	0.63
		Base		99.488667	24,872,166.66	99.488667	24,872,166.75	0.09	0.63
67983TP59	OLD LINE FUNDING LLC					4.610000	05 Feb 2025		
		Local	25,000,000.000	98.770667	24,692,666.67	98.747784	24,686,946.00	-5,720.67	0.63
		Base		98.770667	24,692,666.67	98.747784	24,686,946.00	-5,720.67	0.63
67983TRA6	OLD LINE FUNDING LLC					4.530000	10 Apr 2025		
		Local	25,000,000.000	97.986667	24,496,666.67	97.978108	24,494,527.00	-2,139.67	0.62
		Base		97.986667	24,496,666.67	97.978108	24,494,527.00	-2,139.67	0.62
69372AL18	PACCAR FINANCIAL COR					4.800000	01 Nov 2024		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.63
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.63
69372ANE8	PACCAR FINANCIAL COR					4.580000	14 Jan 2025		
		Local	25,000,000.000	99.058556	24,764,638.89	99.012500	24,753,125.00	-11,513.89	0.63
		Base		99.058556	24,764,638.89	99.012500	24,753,125.00	-11,513.89	0.63
69372ANQ1	PACCAR FINANCIAL COR					4.580000	24 Jan 2025		
		Local	25,000,000.000	98.931333	24,732,833.33	98.882407	24,720,601.75	-12,231.58	0.63
		Base		98.931333	24,732,833.33	98.882407	24,720,601.75	-12,231.58	0.63
71344TPE6	PEPSICO INC					4.840000	14 Feb 2025		
		Local	25,000,000.000	98.588333	24,647,083.33	98.659296	24,664,824.00	17,740.67	0.63
		Base		98.588333	24,647,083.33	98.659296	24,664,824.00	17,740.67	0.63
71344TPU0	PEPSICO INC					4.390000	28 Feb 2025		
		Local	25,000,000.000	98.548861	24,637,215.28	98.490000	24,622,500.00	-14,715.28	0.63
		Base		98.548861	24,637,215.28	98.490000	24,622,500.00	-14,715.28	0.63

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71708ENW1	PFIZER INC				4.530000	30 Jan 2025		
	25,000,000.000	Local	98.867500	24,716,875.00	98.830060	24,707,515.00	-9,360.00	0.63
		Base	98.867500	24,716,875.00	98.830060	24,707,515.00	-9,360.00	0.63
71708EQ32	PFIZER INC				4.450000	03 Mar 2025		
	25,000,000.000	Local	98.491944	24,622,986.11	98.437558	24,609,389.50	-13,596.61	0.63
		Base	98.491944	24,622,986.11	98.437558	24,609,389.50	-13,596.61	0.63
77119LLE7	ROCHE HOLDING INC				4.710000	14 Nov 2024		
	25,000,000.000	Local	99.829917	24,957,479.16	99.829917	24,957,479.25	0.09	0.63
		Base	99.829917	24,957,479.16	99.829917	24,957,479.25	0.09	0.63
77119LLF4	ROCHE HOLDING INC				4.790000	15 Nov 2024		
	30,000,000.000	Local	99.813722	29,944,116.67	99.813722	29,944,116.60	-0.07	0.76
		Base	99.813722	29,944,116.67	99.813722	29,944,116.60	-0.07	0.76
8010M2MP4	SANOFI				4.650000	23 Dec 2024		
	25,000,000.000	Local	99.328333	24,832,083.33	99.328333	24,832,083.25	-0.08	0.63
		Base	99.328333	24,832,083.33	99.328333	24,832,083.25	-0.08	0.63
8010M2MW9	SANOFI				4.690000	30 Dec 2024		
	25,000,000.000	Local	99.231361	24,807,840.28	99.231361	24,807,840.25	-0.03	0.63
		Base	99.231361	24,807,840.28	99.231361	24,807,840.25	-0.03	0.63
82124LLF7	SHEFFIELD RECEIVABLE				5.000000	15 Nov 2024		
	25,000,000.000	Local	99.805556	24,951,388.89	99.805556	24,951,389.00	0.11	0.63
		Base	99.805556	24,951,388.89	99.805556	24,951,389.00	0.11	0.63
82124LM58	SHEFFIELD RECEIVABLE				5.070000	05 Dec 2024		
	25,000,000.000	Local	99.521167	24,880,291.67	99.521167	24,880,291.75	0.08	0.63
		Base	99.521167	24,880,291.67	99.521167	24,880,291.75	0.08	0.63
88602TMC4	THUNDER BAY FNDNG LLC				5.060000	12 Dec 2024		
	25,000,000.000	Local	99.423722	24,855,930.55	99.423722	24,855,930.50	-0.05	0.63
		Base	99.423722	24,855,930.55	99.423722	24,855,930.50	-0.05	0.63
88602TNG4	THUNDER BAY FNDNG LLC				4.900000	16 Jan 2025		
	25,000,000.000	Local	98.965556	24,741,388.89	98.998358	24,749,589.50	8,200.61	0.63
		Base	98.965556	24,741,388.89	98.998358	24,749,589.50	8,200.61	0.63

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Base Currency: 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		
		Local	25,000,000.000	99.105750	24,776,437.50	99.168948	24,792,237.00	15,799.50	0.63
		Base		99.105750	24,776,437.50	99.168948	24,792,237.00	15,799.50	0.63
89233GQ41	TOYOTA MOTOR CREDIT					4.710000	04 Mar 2025		
		Local	25,000,000.000	98.390750	24,597,687.50	98.417393	24,604,348.25	6,660.75	0.62
		Base		98.390750	24,597,687.50	98.417393	24,604,348.25	6,660.75	0.62
912797HP5	TREASURY BILL 11/24 0.00000					4.970000	29 Nov 2024		
		Local	30,000,000.000	99.613444	29,884,033.33	99.613444	29,884,033.20	-0.13	0.76
		Base		99.613444	29,884,033.33	99.613444	29,884,033.20	-0.13	0.76
912797KA4	TREASURY BILL 02/25 0.00000					4.692000	20 Feb 2025		
		Local	20,000,000.000	98.553300	19,710,660.00	98.634854	19,726,970.80	16,310.80	0.50
		Base		98.553300	19,710,660.00	98.634854	19,726,970.80	16,310.80	0.50
912797MB0	TREASURY BILL 11/24 0.00000					4.967000	12 Nov 2024		
		Local	30,000,000.000	99.848231	29,954,469.17	99.848231	29,954,469.30	0.13	0.76
		Base		99.848231	29,954,469.17	99.848231	29,954,469.30	0.13	0.76
912797ML8	TREASURY BILL 02/25 0.00000					4.675000	27 Feb 2025		
		Local	20,000,000.000	98.467639	19,693,527.78	98.555483	19,711,096.60	17,568.82	0.50
		Base		98.467639	19,693,527.78	98.555483	19,711,096.60	17,568.82	0.50
912797MQ7	TREASURY BILL 12/24 0.00000					4.926000	24 Dec 2024		
		Local	20,000,000.000	99.274783	19,854,956.67	99.274783	19,854,956.60	-0.07	0.50
		Base		99.274783	19,854,956.67	99.274783	19,854,956.60	-0.07	0.50
912797MY0	TREASURY BILL 01/25 0.00000					4.521800	21 Jan 2025		
		Local	20,000,000.000	98.982595	19,796,519.00	98.998862	19,799,772.40	3,253.40	0.50
		Base		98.982595	19,796,519.00	98.998862	19,799,772.40	3,253.40	0.50
912797MZ7	TREASURY BILL 01/25 0.00000					4.432000	28 Jan 2025		
		Local	20,000,000.000	98.916622	19,783,324.45	98.911000	19,782,200.00	-1,124.45	0.50
		Base		98.916622	19,783,324.45	98.911000	19,782,200.00	-1,124.45	0.50
912797NF0	TREASURY BILL 02/25 0.00000					4.405500	04 Feb 2025		
		Local	20,000,000.000	98.837438	19,767,487.50	98.828597	19,765,719.40	-1,768.10	0.50
		Base		98.837438	19,767,487.50	98.828597	19,765,719.40	-1,768.10	0.50

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					4.810000	01 Nov 2024		
		Local	250,000,000.000	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	6.35
		Base		100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	6.35
92646KLC4	VICTORY RECEIVABLES					5.190000	12 Nov 2024		
		Local	25,000,000.000	99.841417	24,960,354.17	99.841417	24,960,354.25	0.08	0.63
		Base		99.841417	24,960,354.17	99.841417	24,960,354.25	0.08	0.63
92646KP71	VICTORY RECEIVABLES					4.680000	07 Feb 2025		
		Local	25,000,000.000	98.726000	24,681,500.00	98.718555	24,679,638.75	-1,861.25	0.63
		Base		98.726000	24,681,500.00	98.718555	24,679,638.75	-1,861.25	0.63
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					4.780000	01 Nov 2024		
		Local	424,281,470.170	100.000000	424,281,470.17	100.000000	424,281,470.17	0.00	10.78
		Base		100.000000	424,281,470.17	100.000000	424,281,470.17	0.00	10.78
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					4.820000	12 Nov 2024		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.63
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.63
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					4.800000	01 Nov 2024		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	5.08
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	5.08
93114EL47	WAL MART STORES INC					4.800000	04 Nov 2024		
		Local	50,000,000.000	99.960000	49,980,000.00	99.960000	49,980,000.00	0.00	1.27
		Base		99.960000	49,980,000.00	99.960000	49,980,000.00	0.00	1.27
93114EL62	WAL MART STORES INC					4.800000	06 Nov 2024		
		Local	25,000,000.000	99.933333	24,983,333.33	99.933333	24,983,333.25	-0.08	0.63
		Base		99.933333	24,983,333.33	99.933333	24,983,333.25	-0.08	0.63
979QRC005	BANK OF AMERICA REPO					4.750000	01 Nov 2024		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	3.81
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	3.81
980UKM008	US BANK					4.810000	01 Nov 2024		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.54
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.54

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Base Currency: 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				4.820000	01 Nov 2024		
	52,831,638.670	Local	100.000000	52,831,638.67	100.000000	52,831,638.67	0.00	1.34
		Base	100.000000	52,831,638.67	100.000000	52,831,638.67	0.00	1.34
985FHY004	MITSUBISHI UFJ REPO				4.850000	08 Nov 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.54
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.54
US DOLLAR Total								
	3,727,253,108.840	Local		3,710,346,150.74		3,710,282,252.89	-63,897.85	94.23
		Base		3,710,346,150.74		3,710,282,252.89	-63,897.85	94.23
CASH EQUIVALENT Total								
	3,727,253,108.840	Base		3,710,346,150.74		3,710,282,252.89	-63,897.85	94.23
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	13,499,660.100	Local	1.000000	13,499,660.10	1.000000	13,499,660.10	0.00	0.34
		Base	1.000000	13,499,660.10	1.000000	13,499,660.10	0.00	0.34
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	6,400,491.740	Local	1.000000	6,400,491.74	1.000000	6,400,491.74	0.00	0.16
		Base	1.000000	6,400,491.74	1.000000	6,400,491.74	0.00	0.16
US DOLLAR Total								
	19,900,151.840	Local		19,900,151.84		19,900,151.84	0.00	0.51
		Base		19,900,151.84		19,900,151.84	0.00	0.51
EQUITY Total								
	19,900,151.840	Base		19,900,151.84		19,900,151.84	0.00	0.51
FIXED INCOME								

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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	
38014AAA9	GM FINANCIAL SECURITIZED TERM GMCAR 2024 4 A1					4.737000	16 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.020180	5,001,009.00	1,009.00	0.13
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.020180	5,001,009.00	1,009.00	0.13
89239TAA0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 D A1					4.791000	15 Oct 2025		
		Local	13,550,000.000	100.000000	13,550,000.00	100.021670	13,552,936.29	2,936.29	0.34
Original Face:		Base	13,550,000.000	100.000000	13,550,000.00	100.021670	13,552,936.29	2,936.29	0.34
912797LC9	TREASURY BILL 11/24 0.00000					0.010000	07 Nov 2024		
		Local	10,000,000.000	99.914125	9,991,412.50	99.922350	9,992,235.00	822.50	0.25
		Base		99.914125	9,991,412.50	99.922350	9,992,235.00	822.50	0.25
912797LE5	TREASURY BILL 11/24 0.00000					0.010000	21 Nov 2024		
		Local	10,000,000.000	99.713306	9,971,330.56	99.743322	9,974,332.20	3,001.64	0.25
		Base		99.713306	9,971,330.56	99.743322	9,974,332.20	3,001.64	0.25
912797LF2	TREASURY BILL 12/24 0.00000						05 Dec 2024		
		Local	30,000,000.000	99.533350	29,860,005.00	99.566028	29,869,808.40	9,803.40	0.76
		Base		99.533350	29,860,005.00	99.566028	29,869,808.40	9,803.40	0.76
912797LR6	TREASURY BILL 01/25 0.00000						02 Jan 2025		
		Local	20,000,000.000	99.222934	19,844,586.71	99.222468	19,844,493.60	-93.11	0.50
		Base		99.222934	19,844,586.71	99.222468	19,844,493.60	-93.11	0.50
912797MA2	TREASURY BILL 11/24 0.00000						05 Nov 2024		
		Local	30,000,000.000	99.944111	29,983,233.34	99.948019	29,984,405.70	1,172.36	0.76
		Base		99.944111	29,983,233.34	99.948019	29,984,405.70	1,172.36	0.76
912797ME4	TREASURY BILL 12/24 0.00000						03 Dec 2024		
		Local	30,000,000.000	99.642611	29,892,783.30	99.592644	29,877,793.20	-14,990.10	0.76
		Base		99.642611	29,892,783.30	99.592644	29,877,793.20	-14,990.10	0.76
912797MM6	TREASURY BILL 03/25 0.00000					0.010000	06 Mar 2025		
		Local	20,000,000.000	98.385417	19,677,083.38	98.481011	19,696,202.20	19,118.82	0.50
		Base		98.385417	19,677,083.38	98.481011	19,696,202.20	19,118.82	0.50
912797MV6	TREASURY BILL 04/25 0.00000					0.010000	03 Apr 2025		
		Local	20,000,000.000	98.199700	19,639,940.06	98.145247	19,629,049.40	-10,890.66	0.50

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base	98.199700	19,639,940.06	98.145247	19,629,049.40	-10,890.66	0.50
912797NB9	TREASURY BILL 04/25 0.00000					0.010000	10 Apr 2025		
		20,000,000.000	Local	98.106000	19,621,200.00	98.076528	19,615,305.60	-5,894.40	0.50
			Base	98.106000	19,621,200.00	98.076528	19,615,305.60	-5,894.40	0.50
US DOLLAR Total									
		208,550,000.000	Local		207,031,574.85		207,037,570.59	5,995.74	5.26
Original Face:		18,550,000.000	Base		207,031,574.85		207,037,570.59	5,995.74	5.26
FIXED INCOME Total									
		208,550,000.000	Base		207,031,574.85		207,037,570.59	5,995.74	5.26
Original Face:		18,550,000.000							

& 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									
		3,955,753,260.690	Base		3,937,327,877.44		3,937,269,975.33	-57,902.11	100.00
	Original Face:	18,550,000.000							

& Issue has redenominated but Local is not converted
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Base Currency: 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	0.00
		Base		1.000000	50,000.00	1.000000	50,000.00	0.00	0.00
US DOLLAR Total									
			50,000.000		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	
138994009	CANTOR FITZGERALD REPO REPO					4.850000	08 Nov 2024		
			100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.36
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.36
912797HP5	TREASURY BILL 11/24 0.00000					4.971000	29 Nov 2024		
			20,000,000.000	99.613367	19,922,673.33	99.613367	19,922,673.40	0.07	0.67
		Base		99.613367	19,922,673.33	99.613367	19,922,673.40	0.07	0.67
912797JR9	TREASURY BILL 01/25 0.00000					4.935900	23 Jan 2025		
			20,000,000.000	98.862001	19,772,400.17	98.976333	19,795,266.60	22,866.43	0.66
		Base		98.862001	19,772,400.17	98.976333	19,795,266.60	22,866.43	0.66
912797LD7	TREASURY BILL 11/24 0.00000					5.076000	14 Nov 2024		
			40,000,000.000	99.816700	39,926,680.00	99.816700	39,926,680.00	0.00	1.34
		Base		99.816700	39,926,680.00	99.816700	39,926,680.00	0.00	1.34
912797LF2	TREASURY BILL 12/24 0.00000					4.887000	05 Dec 2024		
			40,000,000.000	99.538450	39,815,380.00	99.538450	39,815,380.00	0.00	1.34
		Base		99.538450	39,815,380.00	99.538450	39,815,380.00	0.00	1.34

& 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
912797LQ8	TREASURY BILL 12/24 0.00000				4.556000	19 Dec 2024		
	40,000,000.000	Local	99.392533	39,757,013.33	99.392533	39,757,013.20	-0.13	1.34
		Base	99.392533	39,757,013.33	99.392533	39,757,013.20	-0.13	1.34
912797MB0	TREASURY BILL 11/24 0.00000				5.146600	12 Nov 2024		
	20,000,000.000	Local	99.842743	19,968,548.56	99.842743	19,968,548.60	0.04	0.67
		Base	99.842743	19,968,548.56	99.842743	19,968,548.60	0.04	0.67
912797MC8	TREASURY BILL 11/24 0.00000					19 Nov 2024		
	20,000,000.000	Local	99.742995	19,948,598.99	99.742995	19,948,598.99	0.00	0.67
		Base	99.742995	19,948,598.99	99.742995	19,948,598.99	0.00	0.67
912797MD6	TREASURY BILL 11/24 0.00000				4.665000	26 Nov 2024		
	60,000,000.000	Local	99.665856	59,799,513.89	99.665857	59,799,514.00	0.11	2.01
		Base	99.665856	59,799,513.89	99.665857	59,799,514.00	0.11	2.01
912797MJ3	TREASURY BILL 02/25 0.00000				4.795000	06 Feb 2025		
	20,000,000.000	Local	98.708014	19,741,602.78	98.804116	19,760,823.20	19,220.42	0.66
		Base	98.708014	19,741,602.78	98.804116	19,760,823.20	19,220.42	0.66
912797MQ7	TREASURY BILL 12/24 0.00000				4.926000	24 Dec 2024		
	20,000,000.000	Local	99.274783	19,854,956.67	99.274783	19,854,956.60	-0.07	0.67
		Base	99.274783	19,854,956.67	99.274783	19,854,956.60	-0.07	0.67
912797MW4	TREASURY BILL 01/25 0.00000				4.800600	07 Jan 2025		
	20,000,000.000	Local	99.106555	19,821,311.00	99.169014	19,833,802.80	12,491.80	0.67
		Base	99.106555	19,821,311.00	99.169014	19,833,802.80	12,491.80	0.67
912797MY0	TREASURY BILL 01/25 0.00000				4.526000	21 Jan 2025		
	40,000,000.000	Local	98.981650	39,592,660.00	98.998862	39,599,544.80	6,884.80	1.33
		Base	98.981650	39,592,660.00	98.998862	39,599,544.80	6,884.80	1.33
912797MZ7	TREASURY BILL 01/25 0.00000				4.432000	28 Jan 2025		
	20,000,000.000	Local	98.916622	19,783,324.45	98.911000	19,782,200.00	-1,124.45	0.66
		Base	98.916622	19,783,324.45	98.911000	19,782,200.00	-1,124.45	0.66
912797NF0	TREASURY BILL 02/25 0.00000				4.450200	04 Feb 2025		
	40,000,000.000	Local	98.831540	39,532,615.83	98.828597	39,531,438.80	-1,177.03	1.33
		Base	98.831540	39,532,615.83	98.828597	39,531,438.80	-1,177.03	1.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797NG8	TREASURY BILL 02/25 0.00000				4.447500	11 Feb 2025		
	20,000,000.000	Local	98.739875	19,747,975.00	98.742283	19,748,456.60	481.60	0.66
		Base	98.739875	19,747,975.00	98.742283	19,748,456.60	481.60	0.66
912797NK9	TREASURY BILL 03/25 0.00000				4.431000	04 Mar 2025		
	20,000,000.000	Local	98.535308	19,707,061.67	98.537016	19,707,403.20	341.53	0.66
		Base	98.535308	19,707,061.67	98.537016	19,707,403.20	341.53	0.66
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR				4.870000	08 Nov 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.36
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.36
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR				4.720000	02 Dec 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.36
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.36
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				4.780000	01 Nov 2024		
	25,718,529.820	Local	100.000000	25,718,529.82	100.000000	25,718,529.82	0.00	0.86
		Base	100.000000	25,718,529.82	100.000000	25,718,529.82	0.00	0.86
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				4.820000	12 Nov 2024		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.52
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.52
942PVL006	WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS				4.710000	01 Nov 2024		
	80,211,556.170	Local	100.000000	80,211,556.17	100.000000	80,211,556.17	0.00	2.69
		Base	100.000000	80,211,556.17	100.000000	80,211,556.17	0.00	2.69
95763A914	WESTERN ALLIANCE CD 3 WESTERN ALLIANCE CD 3				5.450000	20 Feb 2025		
	8,652,130.280	Local	100.000000	8,652,130.28	100.000000	8,652,130.28	0.00	0.29
		Base	100.000000	8,652,130.28	100.000000	8,652,130.28	0.00	0.29
985FHY004	MITSUBISHI UFJ REPO				4.700000	01 Nov 2024		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.04
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.04
985FHY004	MITSUBISHI UFJ REPO				4.820000	01 Nov 2024		
	652,945,125.780	Local	100.000000	652,945,125.78	100.000000	652,945,125.78	0.00	21.93
		Base	100.000000	652,945,125.78	100.000000	652,945,125.78	0.00	21.93

Base Currency: 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				4.850000	08 Nov 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.36
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.36
US DOLLAR Total								
	1,852,527,342.050	Local		1,849,219,657.72		1,849,279,642.84	59,985.12	62.12
		Base		1,849,219,657.72		1,849,279,642.84	59,985.12	62.12
CASH EQUIVALENT Total								
	1,852,527,342.050	Base		1,849,219,657.72		1,849,279,642.84	59,985.12	62.12
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
	35,493,052.670	Local	1.000000	35,493,052.67	1.000000	35,493,052.67	0.00	1.19
		Base	1.000000	35,493,052.67	1.000000	35,493,052.67	0.00	1.19
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN							
	29,310,079.340	Local	1.000000	29,310,079.34	1.000000	29,310,079.34	0.00	0.98
		Base	1.000000	29,310,079.34	1.000000	29,310,079.34	0.00	0.98
US DOLLAR Total								
	64,803,132.010	Local		64,803,132.01		64,803,132.01	0.00	2.18
		Base		64,803,132.01		64,803,132.01	0.00	2.18
EQUITY Total								
	64,803,132.010	Base		64,803,132.01		64,803,132.01	0.00	2.18
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
912796ZV4	TREASURY BILL 12/24 0.00000					26 Dec 2024		
	40,000,000.000	Local	99.304097	39,721,638.83	99.302142	39,720,856.80	-782.03	1.33
		Base	99.304097	39,721,638.83	99.302142	39,720,856.80	-782.03	1.33

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797HP5	TREASURY BILL 11/24 0.00000				0.010000	29 Nov 2024		
	60,000,000.000	Local	99.607326	59,764,395.58	99.641717	59,785,030.20	20,634.62	2.01
		Base	99.607326	59,764,395.58	99.641717	59,785,030.20	20,634.62	2.01
912797JR9	TREASURY BILL 01/25 0.00000					23 Jan 2025		
	40,000,000.000	Local	98.960887	39,584,354.61	98.976333	39,590,533.20	6,178.59	1.33
		Base	98.960887	39,584,354.61	98.976333	39,590,533.20	6,178.59	1.33
912797KA4	TREASURY BILL 02/25 0.00000					20 Feb 2025		
	20,000,000.000	Local	98.526937	19,705,387.46	98.634854	19,726,970.80	21,583.34	0.66
		Base	98.526937	19,705,387.46	98.634854	19,726,970.80	21,583.34	0.66
912797KS5	TREASURY BILL 04/25 0.00000					17 Apr 2025		
	20,000,000.000	Local	98.018730	19,603,746.07	97.992196	19,598,439.20	-5,306.87	0.66
		Base	98.018730	19,603,746.07	97.992196	19,598,439.20	-5,306.87	0.66
912797LC9	TREASURY BILL 11/24 0.00000				0.010000	07 Nov 2024		
	60,000,000.000	Local	99.915347	59,949,208.33	99.922350	59,953,410.00	4,201.67	2.01
		Base	99.915347	59,949,208.33	99.922350	59,953,410.00	4,201.67	2.01
912797LD7	TREASURY BILL 11/24 0.00000					14 Nov 2024		
	40,000,000.000	Local	99.816664	39,926,665.54	99.831701	39,932,680.40	6,014.86	1.34
		Base	99.816664	39,926,665.54	99.831701	39,932,680.40	6,014.86	1.34
912797LE5	TREASURY BILL 11/24 0.00000				0.010000	21 Nov 2024		
	100,000,000.000	Local	99.717495	99,717,494.52	99.743322	99,743,322.00	25,827.48	3.35
		Base	99.717495	99,717,494.52	99.743322	99,743,322.00	25,827.48	3.35
912797LF2	TREASURY BILL 12/24 0.00000					05 Dec 2024		
	40,000,000.000	Local	99.533445	39,813,377.81	99.566028	39,826,411.20	13,033.39	1.34
		Base	99.533445	39,813,377.81	99.566028	39,826,411.20	13,033.39	1.34
912797LP0	TREASURY BILL 12/24 0.00000					12 Dec 2024		
	40,000,000.000	Local	99.443311	39,777,324.40	99.476794	39,790,717.60	13,393.20	1.34
		Base	99.443311	39,777,324.40	99.476794	39,790,717.60	13,393.20	1.34
912797LR6	TREASURY BILL 01/25 0.00000					02 Jan 2025		
	60,000,000.000	Local	99.222876	59,533,725.52	99.222468	59,533,480.80	-244.72	2.00
		Base	99.222876	59,533,725.52	99.222468	59,533,480.80	-244.72	2.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797LX3	TREASURY BILL 01/25 0.00000				0.010000	09 Jan 2025		
	80,000,000.000	Local	99.135296	79,308,236.93	99.143969	79,315,175.20	6,938.27	2.66
		Base	99.135296	79,308,236.93	99.143969	79,315,175.20	6,938.27	2.66
912797LY1	TREASURY BILL 01/25 0.00000					16 Jan 2025		
	40,000,000.000	Local	99.045672	39,618,268.87	99.055531	39,622,212.40	3,943.53	1.33
		Base	99.045672	39,618,268.87	99.055531	39,622,212.40	3,943.53	1.33
912797LZ8	TREASURY BILL 01/25 0.00000				0.010000	30 Jan 2025		
	20,000,000.000	Local	98.768125	19,753,625.00	98.889750	19,777,950.00	24,325.00	0.66
		Base	98.768125	19,753,625.00	98.889750	19,777,950.00	24,325.00	0.66
912797MA2	TREASURY BILL 11/24 0.00000					05 Nov 2024		
	70,000,000.000	Local	99.944156	69,960,909.45	99.948019	69,963,613.30	2,703.85	2.35
		Base	99.944156	69,960,909.45	99.948019	69,963,613.30	2,703.85	2.35
912797ME4	TREASURY BILL 12/24 0.00000				0.010000	03 Dec 2024		
	80,000,000.000	Local	99.615236	79,692,188.74	99.592644	79,674,115.20	-18,073.54	2.68
		Base	99.615236	79,692,188.74	99.592644	79,674,115.20	-18,073.54	2.68
912797MK0	TREASURY BILL 02/25 0.00000				0.010000	13 Feb 2025		
	20,000,000.000	Local	98.619053	19,723,810.63	98.718344	19,743,668.80	19,858.17	0.66
		Base	98.619053	19,723,810.63	98.718344	19,743,668.80	19,858.17	0.66
912797ML8	TREASURY BILL 02/25 0.00000				0.010000	27 Feb 2025		
	20,000,000.000	Local	98.463870	19,692,773.90	98.555483	19,711,096.60	18,322.70	0.66
		Base	98.463870	19,692,773.90	98.555483	19,711,096.60	18,322.70	0.66
912797MM6	TREASURY BILL 03/25 0.00000				0.010000	06 Mar 2025		
	20,000,000.000	Local	98.385417	19,677,083.38	98.481011	19,696,202.20	19,118.82	0.66
		Base	98.385417	19,677,083.38	98.481011	19,696,202.20	19,118.82	0.66
912797MP9	TREASURY BILL 12/24 0.00000					17 Dec 2024		
	40,000,000.000	Local	99.408900	39,763,560.00	99.415417	39,766,166.80	2,606.80	1.34
		Base	99.408900	39,763,560.00	99.415417	39,766,166.80	2,606.80	1.34
912797MQ7	TREASURY BILL 12/24 0.00000					24 Dec 2024		
	40,000,000.000	Local	99.322777	39,729,110.94	99.324986	39,729,994.40	883.46	1.33
		Base	99.322777	39,729,110.94	99.324986	39,729,994.40	883.46	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
912797MR5	TREASURY BILL 12/24 0.00000					0.010000	31 Dec 2024		
		Local	60,000,000.000	99.256085	59,553,651.06	99.245333	59,547,199.80	-6,451.26	2.00
		Base		99.256085	59,553,651.06	99.245333	59,547,199.80	-6,451.26	2.00
912797MV6	TREASURY BILL 04/25 0.00000					0.010000	03 Apr 2025		
		Local	20,000,000.000	98.199700	19,639,940.06	98.145247	19,629,049.40	-10,890.66	0.66
		Base		98.199700	19,639,940.06	98.145247	19,629,049.40	-10,890.66	0.66
912797NB9	TREASURY BILL 04/25 0.00000					0.010000	10 Apr 2025		
		Local	20,000,000.000	98.106222	19,621,244.48	98.076528	19,615,305.60	-5,938.88	0.66
		Base		98.106222	19,621,244.48	98.076528	19,615,305.60	-5,938.88	0.66
912797NJ2	TREASURY BILL 02/25 0.00000					0.010000	25 Feb 2025		
		Local	20,000,000.000	98.567723	19,713,544.53	98.573764	19,714,752.80	1,208.27	0.66
		Base		98.567723	19,713,544.53	98.573764	19,714,752.80	1,208.27	0.66
US DOLLAR Total									
		Local	1,070,000,000.000		1,062,545,266.64		1,062,708,354.70	163,088.06	35.70
		Base			1,062,545,266.64		1,062,708,354.70	163,088.06	35.70
FIXED INCOME Total									
		Base	1,070,000,000.000		1,062,545,266.64		1,062,708,354.70	163,088.06	35.70

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Base Currency: 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									
		2,987,380,474.060	Base		2,976,618,056.37		2,976,841,129.55	223,073.18	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	
09199J9T9	BLACKROCK CASH SWEEP BLACKROCK LIQ FD MUNICASH IN					3.133598	31 Dec 2049		
		Local	1,347,372.990	100.010002	1,347,507.75	100.010000	1,347,507.73	-0.02	0.32
		Base		100.010002	1,347,507.75	100.010000	1,347,507.73	-0.02	0.32
US DOLLAR Total									
		Local	1,347,372.990		1,347,507.75		1,347,507.73	-0.02	0.32
		Base			1,347,507.75		1,347,507.73	-0.02	0.32
CASH EQUIVALENT Total									
		Base	1,347,372.990		1,347,507.75		1,347,507.73	-0.02	0.32
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	102.008489	7,650,636.64	101.315290	7,598,646.75	-51,989.89	1.81
		Base		102.008489	7,650,636.64	101.315290	7,598,646.75	-51,989.89	1.81
083023QJ3	BENTON CNTY WA SCH DIST 400 R BENSCD 12/26 FIXED 5					5.000000	01 Dec 2026		
		Local	2,360,000.000	104.890923	2,475,425.78	104.384780	2,463,480.81	-11,944.97	0.59
		Base		104.890923	2,475,425.78	104.384780	2,463,480.81	-11,944.97	0.59
100853H94	BOSTON MA BOS 11/25 FIXED 5					5.000000	01 Nov 2025		
		Local	1,965,000.000	102.423217	2,012,616.21	102.061160	2,005,501.79	-7,114.42	0.48
		Base		102.423217	2,012,616.21	102.061160	2,005,501.79	-7,114.42	0.48
100853J27	BOSTON MA BOS 11/26 FIXED 5					5.000000	01 Nov 2026		
		Local	18,035,000.000	105.006902	18,937,994.70	104.576960	18,860,454.74	-77,539.96	4.48
		Base		105.006902	18,937,994.70	104.576960	18,860,454.74	-77,539.96	4.48
101547YH4	BOULDER VLY CO SCH DIST RE 2 BRVSCD 12/25 FIXED 5					5.000000	01 Dec 2025		
		Local	13,460,000.000	102.648119	13,816,436.79	102.175690	13,752,847.87	-63,588.92	3.27
		Base		102.648119	13,816,436.79	102.175690	13,752,847.87	-63,588.92	3.27

& 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
164555CT9	CHERRY CREEK CO SCH DIST 5 CHRSCD 12/24 FIXED 5					5.000000	15 Dec 2024		
		Local	6,595,000.000	100.410976	6,622,103.88	100.194870	6,607,851.68	-14,252.20	1.57
		Base		100.410976	6,622,103.88	100.194870	6,607,851.68	-14,252.20	1.57
232769MR7	CYPRESS FAIRBANKS TX INDEP SCH CYSSCD 02/27 FIXED 5					5.000000	15 Feb 2027		
		Local	5,250,000.000	102.819812	5,398,040.11	104.749850	5,499,367.13	101,327.02	1.31
		Base		102.819812	5,398,040.11	104.749850	5,499,367.13	101,327.02	1.31
246381TC1	DELAWARE ST DES 05/27 FIXED 5					5.000000	01 May 2027		
		Local	4,605,000.000	105.816419	4,872,846.08	105.648410	4,865,109.28	-7,736.80	1.16
		Base		105.816419	4,872,846.08	105.648410	4,865,109.28	-7,736.80	1.16
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR					3.510000	01 Apr 2038		
		Local	8,080,000.000	100.000000	8,080,000.00	100.000000	8,080,000.00	0.00	1.92
		Base		100.000000	8,080,000.00	100.000000	8,080,000.00	0.00	1.92
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR					3.500000	01 Nov 2045		
		Local	6,535,000.000	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.55
Original Face:		Base	6,535,000.000	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.55
358776F72	FRISCO TX FSC 02/26 FIXED 4					4.000000	15 Feb 2026		
		Local	3,175,000.000	101.782032	3,231,579.51	101.277090	3,215,547.61	-16,031.90	0.76
		Base		101.782032	3,231,579.51	101.277090	3,215,547.61	-16,031.90	0.76
401784G23	GUILFORD CNTY NC GUI 05/25 FIXED 5					5.000000	01 May 2025		
		Local	5,000,000.000	101.679826	5,083,991.28	100.901390	5,045,069.50	-38,921.78	1.20
		Base		101.679826	5,083,991.28	100.901390	5,045,069.50	-38,921.78	1.20
401784R21	GUILFORD CNTY NC GUI 03/25 FIXED 5					5.000000	01 Mar 2025		
		Local	2,810,000.000	101.138127	2,841,981.37	100.570860	2,826,041.17	-15,940.20	0.67
		Base		101.138127	2,841,981.37	100.570860	2,826,041.17	-15,940.20	0.67
430686RR8	HIGHLAND PARK TX INDEP SCH DIS HIGHLAND PK ISD REF					5.000000	15 Feb 2027		
		Local	2,365,000.000	105.071000	2,484,929.15	104.737920	2,477,051.81	-7,877.34	0.59
		Base		105.071000	2,484,929.15	104.737920	2,477,051.81	-7,877.34	0.59
430686RS6	HIGHLAND PARK TX INDEP SCH DIS HIGHLAND PK ISD REF					5.000000	15 Feb 2028		
		Local	6,625,000.000	107.147000	7,098,488.75	106.786400	7,074,599.00	-23,889.75	1.68
		Base		107.147000	7,098,488.75	106.786400	7,074,599.00	-23,889.75	1.68

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43233KAC8	HILLSBOROUGH CNTY FLA INDL DEV HILMEC 11/38 ADJUSTABLE VAR					3.250000	01 Nov 2038		
		Local	10,900,000.000	100.000000	10,900,000.00	100.000000	10,900,000.00	0.00	2.59
Original Face:		Base	10,900,000.000	100.000000	10,900,000.00	100.000000	10,900,000.00	0.00	2.59
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	100.011630	6,410,745.48	745.48	1.52
		Base		100.000000	6,410,000.00	100.011630	6,410,745.48	745.48	1.52
44244CN94	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR					3.500000	15 May 2034		
		Local	20,070,000.000	100.000000	20,070,000.00	100.000000	20,070,000.00	0.00	4.77
Original Face:		Base	20,070,000.000	100.000000	20,070,000.00	100.000000	20,070,000.00	0.00	4.77
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					3.250000	01 Nov 2039		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.75
Original Face:		Base	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.75
52882PFH6	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/26 FIXED 5					5.000000	15 Aug 2026		
		Local	1,710,000.000	104.085384	1,779,860.07	103.761500	1,774,321.65	-5,538.42	0.42
		Base		104.085384	1,779,860.07	103.761500	1,774,321.65	-5,538.42	0.42
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR					3.250000	01 Oct 2039		
		Local	15,735,000.000	100.000000	15,735,000.00	100.000000	15,735,000.00	0.00	3.74
Original Face:		Base	8,850,000.000	100.000000	15,735,000.00	100.000000	15,735,000.00	0.00	3.74
54659LAW4	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/43 ADJUSTABLE VAR					3.250000	01 Oct 2043		
		Local	1,100,000.000	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.26
Original Face:		Base	1,100,000.000	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.26
574193NH7	MARYLAND ST MDS 03/26 FIXED 5					5.000000	15 Mar 2026		
		Local	4,195,000.000	103.357236	4,335,836.04	102.830670	4,313,746.61	-22,089.43	1.03
		Base		103.357236	4,335,836.04	102.830670	4,313,746.61	-22,089.43	1.03
574193TV0	MARYLAND ST MDS 03/26 FIXED 5					5.000000	01 Mar 2026		
		Local	12,425,000.000	101.798760	12,648,495.94	102.791010	12,771,782.99	123,287.05	3.04
		Base		101.798760	12,648,495.94	102.791010	12,771,782.99	123,287.05	3.04
60412AT86	MINNESOTA ST MNS 08/27 FIXED 5					5.000000	01 Aug 2027		
		Local	13,495,000.000	106.515422	14,374,256.24	106.126750	14,321,804.91	-52,451.33	3.40
		Base		106.515422	14,374,256.24	106.126750	14,321,804.91	-52,451.33	3.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
60528ABW3	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR					3.250000	01 Dec 2030		
		Local	17,300,000.000	100.000000	17,300,000.00	100.000000	17,300,000.00	0.00	4.11
		Base		100.000000	17,300,000.00	100.000000	17,300,000.00	0.00	4.11
6133407M4	MONTGOMERY CNTY MD MON 10/26 FIXED 5					5.000000	01 Oct 2026		
		Local	13,390,000.000	102.697758	13,751,229.83	104.102300	13,939,297.97	188,068.14	3.31
		Base		102.697758	13,751,229.83	104.102300	13,939,297.97	188,068.14	3.31
645793BK5	NEW JERSEY ST HLTH CARE FACS F NJSMED 07/35 ADJUSTABLE VAR					3.500000	01 Jul 2035		
		Local	10,655,000.000	100.000000	10,655,000.00	100.000000	10,655,000.00	0.00	2.53
		Base		100.000000	10,655,000.00	100.000000	10,655,000.00	0.00	2.53
647293SS9	NEW MEXICO ST NMS 03/26 FIXED 5					5.000000	01 Mar 2026		
		Local	9,410,000.000	103.783758	9,766,051.64	102.738000	9,667,645.80	-98,405.84	2.30
		Base		103.783758	9,766,051.64	102.738000	9,667,645.80	-98,405.84	2.30
648176KW4	NEW PRAGUE MN INDEP SCH DIST NWPSCD 02/25 FIXED 5					5.000000	01 Feb 2025		
		Local	3,020,000.000	100.691019	3,040,868.78	100.422920	3,032,772.18	-8,096.60	0.72
		Base		100.691019	3,040,868.78	100.422920	3,032,772.18	-8,096.60	0.72
709225AA4	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/50 ADJUSTABLE VAR					3.500000	01 Dec 2050		
		Local	10,295,000.000	100.000000	10,295,000.00	100.000000	10,295,000.00	0.00	2.45
Original Face:		Base	10,295,000.000	100.000000	10,295,000.00	100.000000	10,295,000.00	0.00	2.45
727177C47	PLANO TX PNO 09/26 FIXED 5					5.000000	01 Sep 2026		
		Local	6,925,000.000	104.259766	7,219,988.83	103.745220	7,184,356.49	-35,632.34	1.71
		Base		104.259766	7,219,988.83	103.745220	7,184,356.49	-35,632.34	1.71
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR					3.250000	01 Dec 2044		
		Local	20,250,000.000	100.000000	20,250,000.00	100.000000	20,250,000.00	0.00	4.81
		Base		100.000000	20,250,000.00	100.000000	20,250,000.00	0.00	4.81
7417017W0	PRINCE GEORGES CNTY MD PRI 07/26 FIXED 5					5.000000	01 Jul 2026		
		Local	7,500,000.000	103.453962	7,759,047.15	103.574040	7,768,053.00	9,005.85	1.85
		Base		103.453962	7,759,047.15	103.574040	7,768,053.00	9,005.85	1.85
87638TDC4	TARRANT CNTY TX CULTURAL EDU F TAREDU 07/47 ADJUSTABLE VAR					3.050000	01 Jul 2047		
		Local	18,415,000.000	100.000000	18,415,000.00	100.000000	18,415,000.00	0.00	4.38
Original Face:		Base	18,415,000.000	100.000000	18,415,000.00	100.000000	18,415,000.00	0.00	4.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
882723H93	TEXAS ST TXS 12/43 ADJUSTABLE VAR					3.350000	01 Dec 2043		
		Local	5,960,000.000	100.000000	5,960,000.00	100.000000	5,960,000.00	0.00	1.42
Original Face:		Base	6,168,326.930	100.000000	5,960,000.00	100.000000	5,960,000.00	0.00	1.42
889855W99	TOMBALL TX INDEP SCH DIST TOMBALL ISD REF					1.000000	15 Feb 2027		
		Local	9,365,000.000	105.004000	9,833,624.60	104.804560	9,814,947.04	-18,677.56	2.33
		Base		105.004000	9,833,624.60	104.804560	9,814,947.04	-18,677.56	2.33
917542XB3	UTAH ST UTS 07/27 FIXED 5					5.000000	01 Jul 2027		
		Local	15,000,000.000	106.006220	15,900,933.01	105.983770	15,897,565.50	-3,367.51	3.78
		Base		106.006220	15,900,933.01	105.983770	15,897,565.50	-3,367.51	3.78
930864GD9	WAKE CNTY NC WAK 05/26 FIXED 5					5.000000	01 May 2026		
		Local	16,510,000.000	103.972814	17,165,911.61	102.987120	17,003,173.51	-162,738.10	4.04
		Base		103.972814	17,165,911.61	102.987120	17,003,173.51	-162,738.10	4.04
93974E5D4	WASHINGTON ST WAS 07/28 FIXED 5					1.000000	01 Jul 2028		
		Local	5,000,000.000	107.183000	5,359,150.00	107.482000	5,374,100.00	14,950.00	1.28
		Base		107.183000	5,359,150.00	107.482000	5,374,100.00	14,950.00	1.28
93974ENF9	WASHINGTON ST WAS 06/26 FIXED 5					5.000000	01 Jun 2026		
		Local	5,910,000.000	102.114023	6,034,938.78	103.025910	6,088,831.28	53,892.50	1.45
		Base		102.114023	6,034,938.78	103.025910	6,088,831.28	53,892.50	1.45
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR					3.500000	01 Jun 2034		
		Local	15,955,000.000	100.000000	15,955,000.00	100.000000	15,955,000.00	0.00	3.79
Original Face:		Base	15,955,000.000	100.000000	15,955,000.00	100.000000	15,955,000.00	0.00	3.79
969888BK1	WILLIAMSON CNTY TX WIL 02/26 FIXED 5					5.000000	15 Feb 2026		
		Local	20,025,000.000	103.063030	20,638,371.85	102.646700	20,555,001.68	-83,370.17	4.88
		Base		103.063030	20,638,371.85	102.646700	20,555,001.68	-83,370.17	4.88
US DOLLAR Total									
		Local	411,285,000.000		419,795,634.62		419,459,715.23	-335,919.39	99.68
Original Face:		Base	118,288,326.930		419,795,634.62		419,459,715.23	-335,919.39	99.68
FIXED INCOME Total									
		Base	411,285,000.000		419,795,634.62		419,459,715.23	-335,919.39	99.68

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Base Currency: 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:		118,288,326.930						

Base Currency: 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									
		412,632,372.990	Base		421,143,142.37		420,807,222.96	-335,919.41	100.00
	Original Face:	118,288,326.930							

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Base Currency: 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	Local	1.000000	50,000.01	1.000000	50,000.01	0.00	0.01
				Base	1.000000	50,000.01	1.000000	50,000.01	0.00	0.01
US DOLLAR Total										
			50,000.010	Local		50,000.01		50,000.01	0.00	0.01
				Base		50,000.01		50,000.01	0.00	0.01
CASH Total										
			50,000.010	Base		50,000.01		50,000.01	0.00	0.01
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0347M2M37	ANGLESEA FDG PLC + ANG						4.860000	03 Dec 2024		
			5,000,000.000	Local	99.568000	4,978,400.00	99.568000	4,978,400.00	0.00	0.84
				Base	99.568000	4,978,400.00	99.568000	4,978,400.00	0.00	0.84
05333TL19	AUTOZONE INC.						4.800000	01 Nov 2024		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.84
				Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.84
26244HLS0	DUKE ENERGY CORP						4.850000	26 Nov 2024		
			5,000,000.000	Local	99.663194	4,983,159.72	99.663194	4,983,159.70	-0.02	0.84
				Base	99.663194	4,983,159.72	99.663194	4,983,159.70	-0.02	0.84
40060WLK6	GTA FDG LLC DISC						5.350000	19 Nov 2024		
			5,000,000.000	Local	99.732500	4,986,625.00	99.732500	4,986,625.00	0.00	0.84
				Base	99.732500	4,986,625.00	99.732500	4,986,625.00	0.00	0.84
40588LMG1	HALKIN FINANCE LLC USC						4.870000	16 Dec 2024		
			5,000,000.000	Local	99.391250	4,969,562.50	99.391250	4,969,562.50	0.00	0.84
				Base	99.391250	4,969,562.50	99.391250	4,969,562.50	0.00	0.84

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49271JLE5	KEURIG DR PEPPER					4.840000	14 Nov 2024		
		Local	5,000,000.000	99.825222	4,991,261.11	99.825222	4,991,261.11	0.00	0.84
		Base		99.825222	4,991,261.11	99.825222	4,991,261.11	0.00	0.84
52953AL86	LEXINGTN PKR CAP CO LL					4.880000	08 Nov 2024		
		Local	7,000,000.000	99.905111	6,993,357.78	99.905111	6,993,357.78	0.00	1.18
		Base		99.905111	6,993,357.78	99.905111	6,993,357.78	0.00	1.18
57978CLN9	MCCORMICK + COMPANY					4.780000	22 Nov 2024		
		Local	5,000,000.000	99.721167	4,986,058.33	99.721167	4,986,058.35	0.02	0.84
		Base		99.721167	4,986,058.33	99.721167	4,986,058.35	0.02	0.84
64952UM46	NEW YORK LIFE SHORT TERM FDG L					4.730000	04 Dec 2024		
		Local	5,000,000.000	99.566417	4,978,320.84	99.566417	4,978,320.84	0.00	0.84
		Base		99.566417	4,978,320.84	99.566417	4,978,320.84	0.00	0.84
67984XKG0	OLD LINE FUNDING LLC					4.760000	20 Dec 2024		
		Local	5,000,000.000	99.352111	4,967,605.55	99.352111	4,967,605.55	0.00	0.84
		Base		99.352111	4,967,605.55	99.352111	4,967,605.55	0.00	0.84
70109LLT1	PARKER HANNIFIN CORP					4.800000	27 Nov 2024		
		Local	5,000,000.000	99.653333	4,982,666.66	99.653333	4,982,666.66	0.00	0.84
		Base		99.653333	4,982,666.66	99.653333	4,982,666.66	0.00	0.84
70109LMT0	PARKER HANNIFIN CORP					4.750000	27 Dec 2024		
		Local	5,000,000.000	99.261111	4,963,055.56	99.261111	4,963,055.56	0.00	0.84
		Base		99.261111	4,963,055.56	99.261111	4,963,055.56	0.00	0.84
82124LM25	SHEFFIELD RECEIVABLE 12/24 ZCP					4.750000	02 Dec 2024		
		Local	5,000,000.000	99.590972	4,979,548.61	99.590972	4,979,548.61	0.00	0.84
		Base		99.590972	4,979,548.61	99.590972	4,979,548.61	0.00	0.84
912797MP9	TREASURY BILL 12/24 0.00000					4.632000	17 Dec 2024		
		Local	5,000,000.000	99.408133	4,970,406.67	99.408133	4,970,406.65	-0.02	0.84
		Base		99.408133	4,970,406.67	99.408133	4,970,406.65	-0.02	0.84
91842JLK3	VW CR INC					4.950000	19 Nov 2024		
		Local	5,000,000.000	99.752500	4,987,625.00	99.752500	4,987,625.00	0.00	0.84
		Base		99.752500	4,987,625.00	99.752500	4,987,625.00	0.00	0.84

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92866BLJ2	VOLKSWAGEN GROUP OF AM				4.940000	18 Nov 2024		
	5,000,000.000	Local	99.766722	4,988,336.11	99.766722	4,988,336.11	0.00	0.84
		Base	99.766722	4,988,336.11	99.766722	4,988,336.11	0.00	0.84
979QHR003	SOUTH STREET REPO				4.880000	01 Nov 2024		
	49,805,889.670	Local	100.000000	49,805,889.67	100.000000	49,805,889.67	0.00	8.39
		Base	100.000000	49,805,889.67	100.000000	49,805,889.67	0.00	8.39
US DOLLAR Total								
	131,805,889.670	Local		131,511,879.11		131,511,879.09	-0.02	22.14
		Base		131,511,879.11		131,511,879.09	-0.02	22.14
CASH EQUIVALENT Total								
	131,805,889.670	Base		131,511,879.11		131,511,879.09	-0.02	22.14
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	5,000,000.000	Local	99.973593	4,998,679.67	95.280321	4,764,016.05	-234,663.62	0.80
		Base	99.973593	4,998,679.67	95.280321	4,764,016.05	-234,663.62	0.80
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	5,000,000.000	Local	99.733679	4,986,683.95	83.396031	4,169,801.55	-816,882.40	0.70
		Base	99.733679	4,986,683.95	83.396031	4,169,801.55	-816,882.40	0.70
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	5,000,000.000	Local	99.996678	4,999,833.91	95.662172	4,783,108.60	-216,725.31	0.81
		Base	99.996678	4,999,833.91	95.662172	4,783,108.60	-216,725.31	0.81
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	7,500,000.000	Local	99.865245	7,489,893.40	91.361954	6,852,146.55	-637,746.85	1.15
		Base	99.865245	7,489,893.40	91.361954	6,852,146.55	-637,746.85	1.15
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				5.460000	04 Nov 2026		
	6,000,000.000	Local	100.000000	6,000,000.00	100.075925	6,004,555.50	4,555.50	1.01
		Base	100.000000	6,000,000.00	100.075925	6,004,555.50	4,555.50	1.01

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				5.740000	04 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.175200	5,008,760.00	8,760.00	0.84
		Base	100.000000	5,000,000.00	100.175200	5,008,760.00	8,760.00	0.84
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,309,000.000	Local	99.054789	5,258,818.77	91.035834	4,833,092.43	-425,726.34	0.81
		Base	99.054789	5,258,818.77	91.035834	4,833,092.43	-425,726.34	0.81
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.884672	4,994,233.62	94.212378	4,710,618.90	-283,614.72	0.79
		Base	99.884672	4,994,233.62	94.212378	4,710,618.90	-283,614.72	0.79
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.740779	3,490,927.25	87.401498	3,059,052.43	-431,874.82	0.52
		Base	99.740779	3,490,927.25	87.401498	3,059,052.43	-431,874.82	0.52
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	95.357692	2,383,942.30	-116,057.70	0.40
		Base	100.000000	2,500,000.00	95.357692	2,383,942.30	-116,057.70	0.40
06048WV98	BANK OF AMERICA CORP SR UNSECURED 05/26 4.05				4.050000	27 May 2026		
	10,000,000.000	Local	99.835102	9,983,510.24	98.444535	9,844,453.50	-139,056.74	1.66
		Base	99.835102	9,983,510.24	98.444535	9,844,453.50	-139,056.74	1.66
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	2,500,000.000	Local	103.218805	2,580,470.13	98.468844	2,461,721.10	-118,749.03	0.41
		Base	103.218805	2,580,470.13	98.468844	2,461,721.10	-118,749.03	0.41
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	100.024597	5,001,229.85	1,229.85	0.84
		Base	100.000000	5,000,000.00	100.024597	5,001,229.85	1,229.85	0.84
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.988543	4,999,427.17	99.689474	4,984,473.70	-14,953.47	0.84
		Base	99.988543	4,999,427.17	99.689474	4,984,473.70	-14,953.47	0.84
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.957160	2,498,928.99	89.192407	2,229,810.18	-269,118.81	0.38
		Base	99.957160	2,498,928.99	89.192407	2,229,810.18	-269,118.81	0.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.941530	4,997,076.52	88.506076	4,425,303.80	-571,772.72	0.75
		Base		99.941530	4,997,076.52	88.506076	4,425,303.80	-571,772.72	0.75
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A					4.500000	25 Sep 2062		
		Local	5,075,533.790	91.433619	4,640,744.22	94.270800	4,784,746.31	144,002.09	0.81
Original Face:		Base	5,000,000.000	91.433619	4,640,744.22	94.270800	4,784,746.31	144,002.09	0.81
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	3,534,220.500	95.797251	3,385,686.08	89.012380	3,145,893.78	-239,792.30	0.53
Original Face:		Base	5,000,000.000	95.797251	3,385,686.08	89.012380	3,145,893.78	-239,792.30	0.53
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	9,680,702.340	93.229891	9,025,308.23	92.150190	8,920,785.60	-104,522.63	1.50
Original Face:		Base	12,250,000.000	93.229891	9,025,308.23	92.150190	8,920,785.60	-104,522.63	1.50
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
		Local	4,040,033.290	95.531903	3,859,520.70	89.451000	3,613,850.18	-245,670.52	0.61
Original Face:		Base	5,000,000.000	95.531903	3,859,520.70	89.451000	3,613,850.18	-245,670.52	0.61
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3					5.600000	15 Feb 2029		
		Local	5,000,000.000	99.990455	4,999,522.75	101.550620	5,077,531.00	78,008.25	0.85
Original Face:		Base	5,000,000.000	99.990455	4,999,522.75	101.550620	5,077,531.00	78,008.25	0.85
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	0.83
		Base		100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.83
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6					2.600000	09 Apr 2030		
		Local	5,000,000.000	99.705946	4,985,297.30	90.558462	4,527,923.10	-457,374.20	0.76
		Base		99.705946	4,985,297.30	90.558462	4,527,923.10	-457,374.20	0.76
14913UAR1	CATERPILLAR FINL SERVICE SR UNSECURED 10/27 4.4					4.400000	15 Oct 2027		
		Local	5,000,000.000	99.953141	4,997,657.07	99.910511	4,995,525.55	-2,131.52	0.84
		Base		99.953141	4,997,657.07	99.910511	4,995,525.55	-2,131.52	0.84
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875					7.875000	15 May 2025		
		Local	1,240,000.000	103.604633	1,284,697.45	101.323158	1,256,407.16	-28,290.29	0.21
		Base		103.604633	1,284,697.45	101.323158	1,256,407.16	-28,290.29	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
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR					5.450000	06 Oct 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	97.669056	4,883,452.80	-116,547.20	0.82
		Base		100.000000	5,000,000.00	97.669056	4,883,452.80	-116,547.20	0.82
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	97.888165	4,894,408.25	-105,591.75	0.82
		Base		100.000000	5,000,000.00	97.888165	4,894,408.25	-105,591.75	0.82
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
		Local	2,500,000.000	99.507868	2,487,696.69	85.626613	2,140,665.33	-347,031.36	0.36
		Base		99.507868	2,487,696.69	85.626613	2,140,665.33	-347,031.36	0.36
18978GAE4	CNH EQUIPMENT TRUST CNH 2024 C A4					4.120000	15 Mar 2032		
		Local	3,500,000.000	99.987928	3,499,577.48	97.744620	3,421,061.70	-78,515.78	0.58
Original Face:		Base	3,500,000.000	99.987928	3,499,577.48	97.744620	3,421,061.70	-78,515.78	0.58
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2					2.000000	01 Dec 2024		
		Local	3,000,000.000	99.990544	2,999,716.32	99.732030	2,991,960.90	-7,755.42	0.50
		Base		99.990544	2,999,716.32	99.732030	2,991,960.90	-7,755.42	0.50
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	96.478256	2,411,956.40	-88,043.60	0.41
		Base		100.000000	2,500,000.00	96.478256	2,411,956.40	-88,043.60	0.41
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	552,861.700	101.011356	558,453.10	89.245789	493,405.79	-65,047.31	0.08
Original Face:		Base	5,000,000.000	101.011356	558,453.10	89.245789	493,405.79	-65,047.31	0.08
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	624,660.400	101.884909	636,434.68	97.499761	609,042.40	-27,392.28	0.10
Original Face:		Base	5,000,000.000	101.884909	636,434.68	97.499761	609,042.40	-27,392.28	0.10
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75					0.750000	24 Feb 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	95.462244	2,386,556.10	-113,443.90	0.40
		Base		100.000000	2,500,000.00	95.462244	2,386,556.10	-113,443.90	0.40
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32					2.320000	28 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.060785	4,953,039.25	-46,960.75	0.83
		Base		100.000000	5,000,000.00	99.060785	4,953,039.25	-46,960.75	0.83

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035		
	6,000,000.000	Local	118.502047	7,110,122.80	90.034411	5,402,064.66	-1,708,058.14	0.91
		Base	118.502047	7,110,122.80	90.034411	5,402,064.66	-1,708,058.14	0.91
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	114.473072	4,578,922.88	94.316184	3,772,647.36	-806,275.52	0.64
		Base	114.473072	4,578,922.88	94.316184	3,772,647.36	-806,275.52	0.64
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
	2,070,000.000	Local	120.445633	2,493,224.61	92.796797	1,920,893.70	-572,330.91	0.32
		Base	120.445633	2,493,224.61	92.796797	1,920,893.70	-572,330.91	0.32
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.940057	2,498,501.43	90.734953	2,268,373.83	-230,127.60	0.38
		Base	99.940057	2,498,501.43	90.734953	2,268,373.83	-230,127.60	0.38
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	4,000,000.000	Local	99.927063	3,997,082.52	96.259950	3,850,398.00	-146,684.52	0.65
		Base	99.927063	3,997,082.52	96.259950	3,850,398.00	-146,684.52	0.65
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	536,558.610	Local	102.051692	547,567.14	93.063020	499,337.65	-48,229.49	0.08
Original Face:	5,100,000.000	Base	102.051692	547,567.14	93.063020	499,337.65	-48,229.49	0.08
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	288,406.030	Local	98.920227	285,291.90	86.555490	249,631.25	-35,660.65	0.04
Original Face:	2,025,000.000	Base	98.920227	285,291.90	86.555490	249,631.25	-35,660.65	0.04
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	779,134.950	Local	98.921088	770,728.77	91.600210	713,689.25	-57,039.52	0.12
Original Face:	5,000,000.000	Base	98.921088	770,728.77	91.600210	713,689.25	-57,039.52	0.12
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	504,824.850	Local	101.096325	510,359.37	90.992970	459,355.12	-51,004.25	0.08
Original Face:	3,000,000.000	Base	101.096325	510,359.37	90.992970	459,355.12	-51,004.25	0.08
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	504,824.850	Local	99.885794	504,248.31	90.992970	459,355.12	-44,893.19	0.08
Original Face:	3,000,000.000	Base	99.885794	504,248.31	90.992970	459,355.12	-44,893.19	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	2,706,875.820	Local	103.219307	2,794,018.46	90.205490	2,441,750.60	-352,267.86	0.41
Original Face:	4,036,000.000	Base	103.219307	2,794,018.46	90.205490	2,441,750.60	-352,267.86	0.41
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	3,352,575.400	Local	103.455414	3,468,420.77	90.424720	3,031,556.92	-436,863.85	0.51
Original Face:	5,000,000.000	Base	103.455414	3,468,420.77	90.424720	3,031,556.92	-436,863.85	0.51
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	1,571,089.850	Local	100.383367	1,577,112.89	72.045080	1,131,892.94	-445,219.95	0.19
Original Face:	3,015,000.000	Base	100.383367	1,577,112.89	72.045080	1,131,892.94	-445,219.95	0.19
3136BL6F2	FANNIE MAE FNR 2022 13 LV				3.000000	25 Jul 2033		
	2,579,086.390	Local	99.032659	2,554,137.82	92.397600	2,383,013.93	-171,123.89	0.40
Original Face:	3,250,145.000	Base	99.032659	2,554,137.82	92.397600	2,383,013.93	-171,123.89	0.40
3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033		
	1,180,212.020	Local	100.547976	1,186,679.30	92.463580	1,091,266.29	-95,413.01	0.18
Original Face:	1,500,000.000	Base	100.547976	1,186,679.30	92.463580	1,091,266.29	-95,413.01	0.18
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	5,000,000.000	Local	99.941712	4,997,085.61	83.019310	4,150,965.50	-846,120.11	0.70
		Base	99.941712	4,997,085.61	83.019310	4,150,965.50	-846,120.11	0.70
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	67,707.450	Local	98.655761	66,797.30	97.812600	66,226.42	-570.88	0.01
Original Face:	5,000,000.000	Base	98.655761	66,797.30	97.812600	66,226.42	-570.88	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026		
	30,097.040	Local	100.401202	30,217.79	99.129070	29,834.92	-382.87	0.01
Original Face:	2,000,000.000	Base	100.401202	30,217.79	99.129070	29,834.92	-382.87	0.01
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	205,113.820	Local	100.949258	207,060.88	98.772350	202,595.74	-4,465.14	0.03
Original Face:	2,000,000.000	Base	100.949258	207,060.88	98.772350	202,595.74	-4,465.14	0.03
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	52,065.740	Local	100.069316	52,101.83	98.170500	51,113.20	-988.63	0.01
Original Face:	2,000,000.000	Base	100.069316	52,101.83	98.170500	51,113.20	-988.63	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137BFXT3	FHLMC MULTIFAMILY STRUCTURED P FHMS K042 A2					2.670000	25 Dec 2024		
		Local	1,563,512.940	99.884673	1,561,709.78	99.622500	1,557,610.68	-4,099.10	0.26
Original Face:		Base	3,000,000.000	99.884673	1,561,709.78	99.622500	1,557,610.68	-4,099.10	0.26
3137F2HJ8	FREDDIE MAC FHR 4702 VA					3.000000	15 Dec 2028		
		Local	840,097.470	98.562827	828,023.82	99.665100	837,283.98	9,260.16	0.14
Original Face:		Base	11,779,000.000	98.562827	828,023.82	99.665100	837,283.98	9,260.16	0.14
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					5.363340	25 Oct 2026		
		Local	2,422,323.900	99.757328	2,416,445.60	99.485750	2,409,867.10	-6,578.50	0.41
Original Face:		Base	5,000,000.000	99.757328	2,416,445.60	99.485750	2,409,867.10	-6,578.50	0.41
3137H8MH1	FREDDIE MAC FHR 5245 DV					4.000000	25 Oct 2033		
		Local	1,222,161.390	97.815643	1,195,465.02	97.090160	1,186,598.45	-8,866.57	0.20
Original Face:		Base	1,466,009.000	97.815643	1,195,465.02	97.090160	1,186,598.45	-8,866.57	0.20
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
		Local	4,833,864.800	99.820438	4,825,185.00	99.100380	4,790,378.39	-34,806.61	0.81
Original Face:		Base	5,000,000.000	99.820438	4,825,185.00	99.100380	4,790,378.39	-34,806.61	0.81
3137HCKY7	FREDDIE MAC FHR 5407 AB					5.500000	25 Nov 2050		
		Local	3,209,543.320	99.193385	3,183,654.67	100.991140	3,241,354.39	57,699.72	0.55
Original Face:		Base	3,643,671.000	99.193385	3,183,654.67	100.991140	3,241,354.39	57,699.72	0.55
3137HFFV2	FREDDIE MAC FHR 5452 CB					5.000000	25 Aug 2051		
		Local	4,807,178.650	99.391130	4,777,909.19	98.913210	4,754,934.71	-22,974.48	0.80
Original Face:		Base	5,000,000.000	99.391130	4,777,909.19	98.913210	4,754,934.71	-22,974.48	0.80
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
		Local	11,935.730	100.403746	11,983.92	98.192551	11,720.00	-263.92	0.00
Original Face:		Base	500,000.000	100.403746	11,983.92	98.192551	11,720.00	-263.92	0.00
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	585,133.250	100.339989	587,122.64	96.065238	562,109.65	-25,012.99	0.09
Original Face:		Base	5,000,000.000	100.339989	587,122.64	96.065238	562,109.65	-25,012.99	0.09
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	1,039,039.400	103.067844	1,070,915.51	97.918665	1,017,413.51	-53,502.00	0.17
Original Face:		Base	7,000,000.000	103.067844	1,070,915.51	97.918665	1,017,413.51	-53,502.00	0.17

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31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	1,110,321.870	101.426795	1,126,163.89	98.820090	1,097,221.07	-28,942.82	0.18
Original Face:		Base	7,000,000.000	101.426795	1,126,163.89	98.820090	1,097,221.07	-28,942.82	0.18
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	54,852.500	103.869887	56,975.23	99.348820	54,495.31	-2,479.92	0.01
Original Face:		Base	5,000,000.000	103.869887	56,975.23	99.348820	54,495.31	-2,479.92	0.01
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.500000	01 Jan 2034		
		Local	744,748.970	101.606498	756,713.35	95.928454	714,426.17	-42,287.18	0.12
Original Face:		Base	7,000,000.000	101.606498	756,713.35	95.928454	714,426.17	-42,287.18	0.12
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B					1.910000	15 Jul 2027		
		Local	2,000,000.000	98.668897	1,973,377.93	96.635950	1,932,719.00	-40,658.93	0.33
Original Face:		Base	2,000,000.000	98.668897	1,973,377.93	96.635950	1,932,719.00	-40,658.93	0.33
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A					1.060000	15 Apr 2033		
		Local	5,750,000.000	99.814357	5,739,325.53	96.621940	5,555,761.55	-183,563.98	0.94
Original Face:		Base	5,750,000.000	99.814357	5,739,325.53	96.621940	5,555,761.55	-183,563.98	0.94
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
		Local	6,000,000.000	100.154311	6,009,258.64	99.655730	5,979,343.80	-29,914.84	1.01
Original Face:		Base	6,000,000.000	100.154311	6,009,258.64	99.655730	5,979,343.80	-29,914.84	1.01
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5					5.000000	20 May 2063		
		Local	3,969,665.900	97.913603	3,886,842.90	96.863012	3,845,137.96	-41,704.94	0.65
Original Face:		Base	5,000,000.000	97.913603	3,886,842.90	96.863012	3,845,137.96	-41,704.94	0.65
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2					1.200000	01 Oct 2027		
		Local	5,000,000.000	99.963798	4,998,189.91	91.114586	4,555,729.30	-442,460.61	0.77
		Base		99.963798	4,998,189.91	91.114586	4,555,729.30	-442,460.61	0.77
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6					2.600000	07 Feb 2030		
		Local	1,200,000.000	103.518844	1,242,226.13	89.355434	1,072,265.21	-169,960.92	0.18
		Base		103.518844	1,242,226.13	89.355434	1,072,265.21	-169,960.92	0.18
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					5.630000	10 Sep 2027		
		Local	2,600,000.000	99.770478	2,594,032.43	100.142867	2,603,714.54	9,682.11	0.44
		Base		99.770478	2,594,032.43	100.142867	2,603,714.54	9,682.11	0.44

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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	94.408991	4,720,449.55	-279,550.45	0.79
		Base		100.000000	5,000,000.00	94.408991	4,720,449.55	-279,550.45	0.79
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	97.781199	4,889,059.95	-110,940.05	0.82
		Base		100.000000	5,000,000.00	97.781199	4,889,059.95	-110,940.05	0.82
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	81,628.440	99.864986	81,518.23	96.470160	78,747.09	-2,771.14	0.01
Original Face:		Base	3,000,000.000	99.864986	81,518.23	96.470160	78,747.09	-2,771.14	0.01
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
		Local	156,077.140	96.929409	151,284.65	88.627280	138,326.92	-12,957.73	0.02
Original Face:		Base	675,000.000	96.929409	151,284.65	88.627280	138,326.92	-12,957.73	0.02
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	242,594.000	100.677449	244,237.45	85.417810	207,218.48	-37,018.97	0.03
Original Face:		Base	5,000,000.000	100.677449	244,237.45	85.417810	207,218.48	-37,018.97	0.03
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
		Local	445,577.570	96.493513	429,953.45	82.484270	367,531.41	-62,422.04	0.06
Original Face:		Base	1,600,000.000	96.493513	429,953.45	82.484270	367,531.41	-62,422.04	0.06
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	2,504,196.700	101.232421	2,535,058.94	95.785598	2,398,659.78	-136,399.16	0.40
Original Face:		Base	5,000,000.000	101.232421	2,535,058.94	95.785598	2,398,659.78	-136,399.16	0.40
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA					2.250000	20 Jul 2069		
		Local	1,403,405.870	101.854169	1,429,427.39	97.973280	1,374,962.76	-54,464.63	0.23
Original Face:		Base	10,465,550.000	101.854169	1,429,427.39	97.973280	1,374,962.76	-54,464.63	0.23
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
		Local	1,790,164.260	100.535118	1,799,743.76	97.446720	1,744,456.35	-55,287.41	0.29
Original Face:		Base	7,878,829.000	100.535118	1,799,743.76	97.446720	1,744,456.35	-55,287.41	0.29
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					6.309830	20 Aug 2070		
		Local	3,069,041.650	103.454696	3,175,067.70	101.135220	3,103,882.02	-71,185.68	0.52
Original Face:		Base	5,000,000.000	103.454696	3,175,067.70	101.135220	3,103,882.02	-71,185.68	0.52

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38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					6.459830	20 Aug 2070		
		Local	3,070,311.400	104.412896	3,205,801.06	101.662050	3,121,341.51	-84,459.55	0.53
Original Face:		Base	5,000,000.000	104.412896	3,205,801.06	101.662050	3,121,341.51	-84,459.55	0.53
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.500000	20 Jan 2030		
		Local	1,201,584.990	100.439902	1,206,870.79	99.429660	1,194,731.87	-12,138.92	0.20
Original Face:		Base	6,180,040.000	100.439902	1,206,870.79	99.429660	1,194,731.87	-12,138.92	0.20
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC					2.500000	20 Dec 2049		
		Local	932,550.400	100.478213	937,009.98	86.842770	809,852.60	-127,157.38	0.14
Original Face:		Base	6,993,000.000	100.478213	937,009.98	86.842770	809,852.60	-127,157.38	0.14
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.782980	20 Jul 2067		
		Local	1,219,977.850	97.709450	1,192,033.65	98.452980	1,201,104.55	9,070.90	0.20
Original Face:		Base	7,000,000.000	97.709450	1,192,033.65	98.452980	1,201,104.55	9,070.90	0.20
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA					4.500000	20 Oct 2048		
		Local	3,966,408.250	98.266484	3,897,649.91	99.177710	3,933,792.87	36,142.96	0.66
Original Face:		Base	5,000,000.000	98.266484	3,897,649.91	99.177710	3,933,792.87	36,142.96	0.66
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA					6.000000	20 Feb 2050		
		Local	3,660,190.400	100.603783	3,682,290.00	100.967900	3,695,617.38	13,327.38	0.62
Original Face:		Base	5,000,000.000	100.603783	3,682,290.00	100.967900	3,695,617.38	13,327.38	0.62
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA					6.000000	20 Nov 2049		
		Local	1,906,921.000	99.892776	1,904,876.32	100.948160	1,925,001.66	20,125.34	0.32
Original Face:		Base	2,628,000.000	99.892776	1,904,876.32	100.948160	1,925,001.66	20,125.34	0.32
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA					6.000000	20 Nov 2049		
		Local	3,627,181.300	99.977016	3,626,347.62	100.934860	3,661,090.37	34,742.75	0.62
Original Face:		Base	5,000,000.000	99.977016	3,626,347.62	100.934860	3,661,090.37	34,742.75	0.62
38384GNL0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 187 CD					6.000000	20 Apr 2049		
		Local	1,897,986.840	100.870324	1,914,505.47	100.681790	1,910,927.12	-3,578.35	0.32
Original Face:		Base	2,543,000.000	100.870324	1,914,505.47	100.681790	1,910,927.12	-3,578.35	0.32
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA					5.000000	20 Jun 2044		
		Local	3,926,518.950	98.749542	3,877,419.47	100.100630	3,930,470.21	53,050.74	0.66
Original Face:		Base	5,000,000.000	98.749542	3,877,419.47	100.100630	3,930,470.21	53,050.74	0.66

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38384JH98	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 22 HA					5.000000	20 Feb 2039		
		Local	3,937,328.800	99.199618	3,905,815.12	99.695470	3,925,338.45	19,523.33	0.66
Original Face:		Base	5,000,000.000	99.199618	3,905,815.12	99.695470	3,925,338.45	19,523.33	0.66
38384PPX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 97 D					4.500000	20 Dec 2050		
		Local	4,943,063.560	99.544104	4,920,528.34	98.592980	4,873,513.67	-47,014.67	0.82
Original Face:		Base	5,000,000.000	99.544104	4,920,528.34	98.592980	4,873,513.67	-47,014.67	0.82
38384Q4H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 117 CD					5.000000	20 Jan 2052		
		Local	4,981,495.150	99.782013	4,970,636.16	98.579000	4,910,708.10	-59,928.06	0.83
Original Face:		Base	5,000,000.000	99.782013	4,970,636.16	98.579000	4,910,708.10	-59,928.06	0.83
38384UQY8	GOVERNMENT NATIONAL MORTGAGE 12/51 5					5.000000	20 Dec 2051		
		Local	4,951,779.800	99.672862	4,935,580.64	98.987660	4,901,650.95	-33,929.69	0.83
Original Face:		Base	5,000,000.000	99.672862	4,935,580.64	98.987660	4,901,650.95	-33,929.69	0.83
38384WAN5	GOVERNMENT NATIONAL MORTGAGE 07/50 5					5.000000	20 Jul 2050		
		Local	4,982,323.900	100.000000	4,982,323.90	98.561240	4,910,640.22	-71,683.68	0.83
Original Face:		Base	5,000,000.000	100.000000	4,982,323.90	98.561240	4,910,640.22	-71,683.68	0.83
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,500,000.000	99.978521	1,499,677.81	97.868987	1,468,034.81	-31,643.00	0.25
		Base		99.978521	1,499,677.81	97.868987	1,468,034.81	-31,643.00	0.25
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
		Local	5,000,000.000	99.830535	4,991,526.73	95.723668	4,786,183.40	-205,343.33	0.81
		Base		99.830535	4,991,526.73	95.723668	4,786,183.40	-205,343.33	0.81
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25					4.250000	15 Jan 2029		
		Local	5,000,000.000	99.825687	4,991,284.33	99.302498	4,965,124.90	-26,159.43	0.84
		Base		99.825687	4,991,284.33	99.302498	4,965,124.90	-26,159.43	0.84
45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35					4.350000	15 Jun 2029		
		Local	7,000,000.000	99.927086	6,994,895.99	98.332370	6,883,265.90	-111,630.09	1.16
		Base		99.927086	6,994,895.99	98.332370	6,883,265.90	-111,630.09	1.16
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5					5.500000	15 Oct 2040		
		Local	1,000,000.000	138.693961	1,386,939.61	102.343155	1,023,431.55	-363,508.06	0.17
		Base		138.693961	1,386,939.61	102.343155	1,023,431.55	-363,508.06	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46647PBA3	JPMORGAN CHASE + CO SR UNSECURED 01/27 VAR					3.960000	29 Jan 2027		
		Local	3,212,000.000	97.986337	3,147,321.14	98.976489	3,179,124.83	31,803.69	0.54
		Base		97.986337	3,147,321.14	98.976489	3,179,124.83	31,803.69	0.54
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					5.410000	10 Dec 2025		
		Local	5,000,000.000	100.005382	5,000,269.10	100.044500	5,002,225.00	1,955.90	0.84
		Base		100.005382	5,000,269.10	100.044500	5,002,225.00	1,955.90	0.84
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	98.790700	3,704,651.25	-44,362.13	0.62
Original Face:		Base	3,750,000.000	99.973690	3,749,013.38	98.790700	3,704,651.25	-44,362.13	0.62
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	5,000,000.000	99.474057	4,973,702.84	68.775927	3,438,796.35	-1,534,906.49	0.58
		Base		99.474057	4,973,702.84	68.775927	3,438,796.35	-1,534,906.49	0.58
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	5,000,000.000	99.867870	4,993,393.50	93.909635	4,695,481.75	-297,911.75	0.79
		Base		99.867870	4,993,393.50	93.909635	4,695,481.75	-297,911.75	0.79
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
		Local	2,500,000.000	99.892837	2,497,320.92	102.419421	2,560,485.53	63,164.61	0.43
		Base		99.892837	2,497,320.92	102.419421	2,560,485.53	63,164.61	0.43
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5					5.500000	15 Mar 2027		
		Local	5,000,000.000	104.308261	5,215,413.06	102.725852	5,136,292.60	-79,120.46	0.86
		Base		104.308261	5,215,413.06	102.725852	5,136,292.60	-79,120.46	0.86
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	5,000,000.000	98.949268	4,947,463.38	59.162736	2,958,136.80	-1,989,326.58	0.50
		Base		98.949268	4,947,463.38	59.162736	2,958,136.80	-1,989,326.58	0.50
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05					5.050000	15 Sep 2028		
		Local	5,000,000.000	99.990983	4,999,549.17	101.448159	5,072,407.95	72,858.78	0.85
		Base		99.990983	4,999,549.17	101.448159	5,072,407.95	72,858.78	0.85
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.800141	4,990,007.07	91.042880	4,552,144.00	-437,863.07	0.77
		Base		99.800141	4,990,007.07	91.042880	4,552,144.00	-437,863.07	0.77

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025		
	2,500,000.000	Local	100.043264	2,501,081.61	100.325932	2,508,148.30	7,066.69	0.42
		Base	100.043264	2,501,081.61	100.325932	2,508,148.30	7,066.69	0.42
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.791716	3,492,710.05	86.786574	3,037,530.09	-455,179.96	0.51
		Base	99.791716	3,492,710.05	86.786574	3,037,530.09	-455,179.96	0.51
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	1,000,000.000	Local	99.914177	999,141.77	99.072697	990,726.97	-8,414.80	0.17
		Base	99.914177	999,141.77	99.072697	990,726.97	-8,414.80	0.17
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	5,000,000.000	Local	99.986627	4,999,331.35	95.795922	4,789,796.10	-209,535.25	0.81
		Base	99.986627	4,999,331.35	95.795922	4,789,796.10	-209,535.25	0.81
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	105.934961	5,296,748.04	91.264266	4,563,213.30	-733,534.74	0.77
		Base	105.934961	5,296,748.04	91.264266	4,563,213.30	-733,534.74	0.77
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	10,000,000.000	Local	99.825973	9,982,597.25	85.505853	8,550,585.30	-1,432,011.95	1.44
		Base	99.825973	9,982,597.25	85.505853	8,550,585.30	-1,432,011.95	1.44
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.928381	4,996,419.04	87.215148	4,360,757.40	-635,661.64	0.73
		Base	99.928381	4,996,419.04	87.215148	4,360,757.40	-635,661.64	0.73
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				4.820000	18 Nov 2027		
	2,500,000.000	Local	100.000000	2,500,000.00	98.137774	2,453,444.35	-46,555.65	0.41
		Base	100.000000	2,500,000.00	98.137774	2,453,444.35	-46,555.65	0.41
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	99.622335	4,981,116.75	-18,883.25	0.84
		Base	100.000000	5,000,000.00	99.622335	4,981,116.75	-18,883.25	0.84
78014RNM8	ROYAL BANK OF CANADA SR UNSECURED 06/26 VAR				4.474000	09 Jun 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	99.705258	4,985,262.90	-14,737.10	0.84
		Base	100.000000	5,000,000.00	99.705258	4,985,262.90	-14,737.10	0.84

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.860000	03 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.825087	5,041,254.35	41,254.35	0.85
		Base		100.000000	5,000,000.00	100.825087	5,041,254.35	41,254.35	0.85
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR					5.750000	25 May 2047		
		Local	3,305,072.280	100.000000	3,305,072.28	99.467977	3,287,488.54	-17,583.74	0.55
Original Face:		Base	5,000,000.000	100.000000	3,305,072.28	99.467977	3,287,488.54	-17,583.74	0.55
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.929415	4,996,470.76	85.961519	4,298,075.95	-698,394.81	0.72
		Base		99.929415	4,996,470.76	85.961519	4,298,075.95	-698,394.81	0.72
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8					5.800000	01 Dec 2027		
		Local	5,000,000.000	99.913584	4,995,679.18	102.551851	5,127,592.55	131,913.37	0.86
		Base		99.913584	4,995,679.18	102.551851	5,127,592.55	131,913.37	0.86
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4					2.400000	15 Feb 2030		
		Local	3,000,000.000	99.813407	2,994,402.22	88.416839	2,652,505.17	-341,897.05	0.45
		Base		99.813407	2,994,402.22	88.416839	2,652,505.17	-341,897.05	0.45
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	2,500,000.000	99.987814	2,499,695.36	94.265405	2,356,635.13	-143,060.23	0.40
		Base		99.987814	2,499,695.36	94.265405	2,356,635.13	-143,060.23	0.40
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
		Local	5,000,000.000	99.941873	4,997,093.67	99.441772	4,972,088.60	-25,005.07	0.84
		Base		99.941873	4,997,093.67	99.441772	4,972,088.60	-25,005.07	0.84
91282CFW6	US TREASURY N/B 11/25 4.5					4.500000	15 Nov 2025		
		Local	5,000,000.000	100.271546	5,013,577.31	100.167969	5,008,398.45	-5,178.86	0.84
		Base		100.271546	5,013,577.31	100.167969	5,008,398.45	-5,178.86	0.84
91282CGG0	US TREASURY N/B 01/25 4.125					4.125000	31 Jan 2025		
		Local	5,000,000.000	99.999423	4,999,971.14	99.863281	4,993,164.05	-6,807.09	0.84
		Base		99.999423	4,999,971.14	99.863281	4,993,164.05	-6,807.09	0.84
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3					5.300000	15 Feb 2030		
		Local	5,000,000.000	99.888096	4,994,404.82	102.660897	5,133,044.85	138,640.03	0.86
		Base		99.888096	4,994,404.82	102.660897	5,133,044.85	138,640.03	0.86

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92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	2,000,000.000	99.934743	1,998,694.86	83.366704	1,667,334.08	-331,360.78	0.28
		Base		99.934743	1,998,694.86	83.366704	1,667,334.08	-331,360.78	0.28
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					5.600000	20 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.458516	5,022,925.80	22,925.80	0.85
		Base		100.000000	5,000,000.00	100.458516	5,022,925.80	22,925.80	0.85
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	102.755151	5,137,757.55	87.990443	4,399,522.15	-738,235.40	0.74
		Base		102.755151	5,137,757.55	87.990443	4,399,522.15	-738,235.40	0.74
92826CAP7	VISA INC SR UNSECURED 08/27 0.75					0.750000	15 Aug 2027		
		Local	5,000,000.000	99.956596	4,997,829.80	91.082288	4,554,114.40	-443,715.40	0.77
		Base		99.956596	4,997,829.80	91.082288	4,554,114.40	-443,715.40	0.77
931142FB4	WALMART INC SR UNSECURED 04/28 3.9					3.900000	15 Apr 2028		
		Local	2,000,000.000	99.868955	1,997,379.10	98.660881	1,973,217.62	-24,161.48	0.33
		Base		99.868955	1,997,379.10	98.660881	1,973,217.62	-24,161.48	0.33
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	5,000,000.000	98.207949	4,910,397.43	98.898616	4,944,930.80	34,533.37	0.83
		Base		98.207949	4,910,397.43	98.898616	4,944,930.80	34,533.37	0.83
94989NBD8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A3					3.411000	15 Sep 2058		
		Local	463,450.030	94.714300	438,953.45	99.320740	460,302.00	21,348.55	0.08
Original Face:		Base	520,000.000	94.714300	438,953.45	99.320740	460,302.00	21,348.55	0.08
US DOLLAR Total									
		Local	486,078,795.460		487,639,165.23		462,371,233.62	-25,267,931.61	77.85
Original Face:		Base	300,048,244.000		487,639,165.23		462,371,233.62	-25,267,931.61	77.85
FIXED INCOME Total									
		Base	486,078,795.460		487,639,165.23		462,371,233.62	-25,267,931.61	77.85
Original Face:			300,048,244.000						

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FUND Total									
		617,934,685.140	Base		619,201,044.35		593,933,112.72	-25,267,931.63	100.00
	Original Face:	300,048,244.000							

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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								
			49,999.980	1.000000	49,999.98	1.000000	49,999.98	0.00	0.00
		Base		1.000000	49,999.98	1.000000	49,999.98	0.00	0.00
US DOLLAR Total									
			49,999.980		49,999.98		49,999.98	0.00	0.00
		Base			49,999.98		49,999.98	0.00	0.00
CASH Total									
			49,999.980		49,999.98		49,999.98	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
02314PLF6	AMAZON COM INC DISC COML					4.670000	15 Nov 2024		
			10,140,000.000	99.818389	10,121,584.63	99.818389	10,121,584.63	0.00	0.38
		Base		99.818389	10,121,584.63	99.818389	10,121,584.63	0.00	0.38
0255E2L16	AMERICAN ELEC PWR INC					4.890000	01 Nov 2024		
			25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.94
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.94
02665JMG2	AMERICAN HONDA FINAN					4.790000	16 Dec 2024		
			25,000,000.000	99.401250	24,850,312.50	99.401250	24,850,312.50	0.00	0.94
		Base		99.401250	24,850,312.50	99.401250	24,850,312.50	0.00	0.94
03040LL80	AMERICAN WATER CAPIT					4.810000	08 Nov 2024		
			25,000,000.000	99.906472	24,976,618.05	99.906472	24,976,618.00	-0.05	0.94
		Base		99.906472	24,976,618.05	99.906472	24,976,618.00	-0.05	0.94
03785DLC8	APPLE INC					4.950000	12 Nov 2024		
			25,000,000.000	99.848750	24,962,187.50	99.848750	24,962,187.50	0.00	0.94
		Base		99.848750	24,962,187.50	99.848750	24,962,187.50	0.00	0.94

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06741FMK0	BARCLAYS BK PLC / BARCLAYS US				4.880000	19 Dec 2024		
	20,000,000.000	Local	99.349333	19,869,866.67	99.349333	19,869,866.60	-0.07	0.75
		Base	99.349333	19,869,866.67	99.349333	19,869,866.60	-0.07	0.75
138994009	CANTOR FITZGERALD REPO REPO				4.860000	01 Nov 2024		
	600,000,000.000	Local	100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	22.61
		Base	100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	22.61
138994009	CANTOR FITZGERALD REPO REPO				4.900000	08 Nov 2024		
	78,000,000.000	Local	100.000000	78,000,000.00	100.000000	78,000,000.00	0.00	2.94
		Base	100.000000	78,000,000.00	100.000000	78,000,000.00	0.00	2.94
16677JMJ2	CHEVRON CORP				4.650000	18 Dec 2024		
	25,000,000.000	Local	99.392917	24,848,229.17	99.392917	24,848,229.25	0.08	0.94
		Base	99.392917	24,848,229.17	99.392917	24,848,229.25	0.08	0.94
17277AL13	CISCO SYSTEMS INC				5.310000	01 Nov 2024		
	10,220,000.000	Local	100.000000	10,220,000.00	100.000000	10,220,000.00	0.00	0.39
		Base	100.000000	10,220,000.00	100.000000	10,220,000.00	0.00	0.39
2063C0M58	CONCORD MIN CPTL CO				5.010000	05 Dec 2024		
	12,000,000.000	Local	99.526833	11,943,220.00	99.526833	11,943,219.96	-0.04	0.45
		Base	99.526833	11,943,220.00	99.526833	11,943,219.96	-0.04	0.45
22599G006	CREDIT AGRICOLE REPO REPO				4.840000	01 Nov 2024		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.65
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.65
23102ULT7	CUMMINS INC 11/24 ZCP				4.790000	27 Nov 2024		
	13,955,000.000	Local	99.654056	13,906,723.45	99.654056	13,906,723.51	0.06	0.52
		Base	99.654056	13,906,723.45	99.654056	13,906,723.51	0.06	0.52
24422CL50	DEERE JOHN CR INC				5.060000	05 Nov 2024		
	25,000,000.000	Local	99.943778	24,985,944.44	99.943778	24,985,944.50	0.06	0.94
		Base	99.943778	24,985,944.44	99.943778	24,985,944.50	0.06	0.94
26055ALL8	DOW CHEMICAL COMPANY				4.890000	20 Nov 2024		
	25,000,000.000	Local	99.741917	24,935,479.16	99.741917	24,935,479.25	0.09	0.94
		Base	99.741917	24,935,479.16	99.741917	24,935,479.25	0.09	0.94

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26244HLC5	DUKE ENERGY CORP				5.010000	12 Nov 2024		
	15,000,000.000	Local	99.846917	14,977,037.50	99.846917	14,977,037.55	0.05	0.56
		Base	99.846917	14,977,037.50	99.846917	14,977,037.55	0.05	0.56
3703E0M64	GENERAL MILLS INC.				4.690000	06 Dec 2024		
	25,000,000.000	Local	99.544028	24,886,006.95	99.544028	24,886,007.00	0.05	0.94
		Base	99.544028	24,886,006.95	99.544028	24,886,007.00	0.05	0.94
43851TND4	HONEYWELL INTERNATN				4.520000	13 Jan 2025		
	20,000,000.000	Local	99.083444	19,816,688.89	99.045948	19,809,189.60	-7,499.29	0.75
		Base	99.083444	19,816,688.89	99.045948	19,809,189.60	-7,499.29	0.75
43851TPR1	HONEYWELL INTERNATN				4.450000	25 Feb 2025		
	25,000,000.000	Local	98.566111	24,641,527.78	98.510200	24,627,550.00	-13,977.78	0.93
		Base	98.566111	24,641,527.78	98.510200	24,627,550.00	-13,977.78	0.93
47816FNM9	JOHNSON + JOHNSON				4.490000	21 Jan 2025		
	25,000,000.000	Local	98.989750	24,747,437.50	98.953741	24,738,435.25	-9,002.25	0.93
		Base	98.989750	24,747,437.50	98.953741	24,738,435.25	-9,002.25	0.93
49271JLE5	KEURIG DR PEPPER				4.820000	14 Nov 2024		
	25,000,000.000	Local	99.825944	24,956,486.11	99.825944	24,956,486.00	-0.11	0.94
		Base	99.825944	24,956,486.11	99.825944	24,956,486.00	-0.11	0.94
57163TLD9	MARRIOTT INTERNATION				4.870000	13 Nov 2024		
	10,410,000.000	Local	99.837667	10,393,101.10	99.837667	10,393,101.13	0.03	0.39
		Base	99.837667	10,393,101.10	99.837667	10,393,101.13	0.03	0.39
63763PLE7	NATIONAL SECS CLEARING				4.760000	14 Nov 2024		
	24,000,000.000	Local	99.828111	23,958,746.67	99.828111	23,958,746.64	-0.03	0.90
		Base	99.828111	23,958,746.67	99.828111	23,958,746.64	-0.03	0.90
64106GL19	NESTLE FIN FRANCE S.				5.050000	01 Nov 2024		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.94
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.94
65339ML46	NEXTERA ENERGY CAP HLDGS INC				5.320000	04 Nov 2024		
	21,650,000.000	Local	99.955667	21,640,401.83	99.955667	21,640,401.91	0.08	0.82
		Base	99.955667	21,640,401.83	99.955667	21,640,401.91	0.08	0.82

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71708EMB8	PFIZER INC					5.250000	11 Dec 2024		
		Local	25,000,000.000	99.416667	24,854,166.67	99.416667	24,854,166.75	0.08	0.94
		Base		99.416667	24,854,166.67	99.416667	24,854,166.75	0.08	0.94
74271TR47	PROCTOR GAMBLE AND CO					4.640000	04 Apr 2025		
		Local	20,000,000.000	98.015111	19,603,022.22	98.070394	19,614,078.80	11,056.58	0.74
		Base		98.015111	19,603,022.22	98.070394	19,614,078.80	11,056.58	0.74
77119LLE7	ROCHE HOLDING INC					4.710000	14 Nov 2024		
		Local	25,000,000.000	99.829917	24,957,479.16	99.829917	24,957,479.25	0.09	0.94
		Base		99.829917	24,957,479.16	99.829917	24,957,479.25	0.09	0.94
78009ATD6	ROYAL BK OF CANADA					4.120000	13 Jun 2025		
		Local	25,000,000.000	97.436444	24,359,111.11	97.237500	24,309,375.00	-49,736.11	0.92
		Base		97.436444	24,359,111.11	97.237500	24,309,375.00	-49,736.11	0.92
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR					4.830000	01 Nov 2024		
		Local	400,000,000.000	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	15.07
		Base		100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	15.07
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR					4.880000	08 Nov 2024		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.83
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.83
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR					4.730000	02 Dec 2024		
		Local	70,000,000.000	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.64
		Base		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.64
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					4.820000	12 Nov 2024		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.88
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.88
93114EL47	WAL MART STORES INC					4.790000	04 Nov 2024		
		Local	25,000,000.000	99.960083	24,990,020.83	99.960083	24,990,020.75	-0.08	0.94
		Base		99.960083	24,990,020.83	99.960083	24,990,020.75	-0.08	0.94
979QHR003	SOUTH STREET REPO					4.600000	01 Nov 2024		
		Local	49,000,000.000	100.000000	49,000,000.00	100.000000	49,000,000.00	0.00	1.85
		Base		100.000000	49,000,000.00	100.000000	49,000,000.00	0.00	1.85

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QHR003	SOUTH STREET REPO				4.880000	01 Nov 2024		
	166,811,365.970	Local	100.000000	166,811,365.97	100.000000	166,811,365.97	0.00	6.29
		Base	100.000000	166,811,365.97	100.000000	166,811,365.97	0.00	6.29
US DOLLAR Total								
	2,216,186,365.970	Local		2,213,212,765.86		2,213,143,607.30	-69,158.56	83.39
		Base		2,213,212,765.86		2,213,143,607.30	-69,158.56	83.39
CASH EQUIVALENT Total								
	2,216,186,365.970	Base		2,213,212,765.86		2,213,143,607.30	-69,158.56	83.39
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	167,227,101.590	Local	1.000000	167,227,101.59	1.000000	167,227,101.59	0.00	6.30
		Base	1.000000	167,227,101.59	1.000000	167,227,101.59	0.00	6.30
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	38,881,856.580	Local	1.000000	38,881,856.58	1.000000	38,881,856.58	0.00	1.47
		Base	1.000000	38,881,856.58	1.000000	38,881,856.58	0.00	1.47
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	213,880,847.380	Local	1.000000	213,880,847.38	1.000000	213,880,847.38	0.00	8.06
		Base	1.000000	213,880,847.38	1.000000	213,880,847.38	0.00	8.06
US DOLLAR Total								
	419,989,805.550	Local		419,989,805.55		419,989,805.55	0.00	15.83
		Base		419,989,805.55		419,989,805.55	0.00	15.83
EQUITY Total								
	419,989,805.550	Base		419,989,805.55		419,989,805.55	0.00	15.83
FIXED INCOME								

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Base Currency: 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	99.381528	20,770,739.45	99.295573	20,752,774.76	-17,964.69	0.78
		Base		99.381528	20,770,739.45	99.295573	20,752,774.76	-17,964.69	0.78
US DOLLAR Total									
			20,900,000.000		20,770,739.45		20,752,774.76	-17,964.69	0.78
		Base			20,770,739.45		20,752,774.76	-17,964.69	0.78
FIXED INCOME Total									
			20,900,000.000	Base	20,770,739.45		20,752,774.76	-17,964.69	0.78

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Base Currency: 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									
		2,657,126,171.500	Base		2,654,023,310.84		2,653,936,187.59	-87,123.25	100.00

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Base Currency: 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
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
26244HLS0	DUKE ENERGY CORP					4.850000	26 Nov 2024		
			5,000,000.000	99.663194	4,983,159.72	99.663194	4,983,159.70	-0.02	2.79
		Base		99.663194	4,983,159.72	99.663194	4,983,159.70	-0.02	2.79
52953AL86	LEXINGTN PKR CAP CO LL					4.880000	08 Nov 2024		
			5,000,000.000	99.905111	4,995,255.56	99.905111	4,995,255.56	0.00	2.79
		Base		99.905111	4,995,255.56	99.905111	4,995,255.56	0.00	2.79
52953ALJ2	LEXINGTN PKR CAP CO LL					4.870000	18 Nov 2024		
			1,000,000.000	99.770028	997,700.28	99.770028	997,700.28	0.00	0.56
		Base		99.770028	997,700.28	99.770028	997,700.28	0.00	0.56
57978CLN9	MCCORMICK + COMPANY					4.780000	22 Nov 2024		
			4,800,000.000	99.721167	4,786,616.00	99.721167	4,786,616.02	0.02	2.68
		Base		99.721167	4,786,616.00	99.721167	4,786,616.02	0.02	2.68
979QHR003	SOUTH STREET REPO					4.880000	01 Nov 2024		
			19,358,658.140	100.000000	19,358,658.14	100.000000	19,358,658.14	0.00	10.82
		Base		100.000000	19,358,658.14	100.000000	19,358,658.14	0.00	10.82

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Base Currency: 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	35,158,658.140		35,121,389.70		35,121,389.70	0.00	19.64
		Base			35,121,389.70		35,121,389.70	0.00	19.64
CASH EQUIVALENT Total									
		Base	35,158,658.140		35,121,389.70		35,121,389.70	0.00	19.64
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	99.996678	4,999,833.91	95.662172	4,783,108.60	-216,725.31	2.67
		Base		99.996678	4,999,833.91	95.662172	4,783,108.60	-216,725.31	2.67
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	5,000,000.000	99.865245	4,993,262.26	91.361954	4,568,097.70	-425,164.56	2.55
		Base		99.865245	4,993,262.26	91.361954	4,568,097.70	-425,164.56	2.55
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	5,000,000.000	99.054790	4,952,739.48	91.035834	4,551,791.70	-400,947.78	2.54
		Base		99.054790	4,952,739.48	91.035834	4,551,791.70	-400,947.78	2.54
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.884672	4,994,233.62	94.212378	4,710,618.90	-283,614.72	2.63
		Base		99.884672	4,994,233.62	94.212378	4,710,618.90	-283,614.72	2.63
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.740779	3,490,927.25	87.401498	3,059,052.43	-431,874.82	1.71
		Base		99.740779	3,490,927.25	87.401498	3,059,052.43	-431,874.82	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	95.357692	2,383,942.30	-116,057.70	1.33
		Base		100.000000	2,500,000.00	95.357692	2,383,942.30	-116,057.70	1.33
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	2,500,000.000	103.218805	2,580,470.13	98.468844	2,461,721.10	-118,749.03	1.38
		Base		103.218805	2,580,470.13	98.468844	2,461,721.10	-118,749.03	1.38

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.024597	2,500,614.93	614.93	1.40
		Base		100.000000	2,500,000.00	100.024597	2,500,614.93	614.93	1.40
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
		Local	5,000,000.000	99.988543	4,999,427.17	99.689474	4,984,473.70	-14,953.47	2.79
		Base		99.988543	4,999,427.17	99.689474	4,984,473.70	-14,953.47	2.79
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	2,500,000.000	99.957160	2,498,928.99	89.192407	2,229,810.18	-269,118.81	1.25
		Base		99.957160	2,498,928.99	89.192407	2,229,810.18	-269,118.81	1.25
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.941530	4,997,076.52	88.506076	4,425,303.80	-571,772.72	2.47
		Base		99.941530	4,997,076.52	88.506076	4,425,303.80	-571,772.72	2.47
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A					5.250000	25 Jan 2063		
		Local	635,452.870	94.426027	600,032.90	97.537030	619,801.86	19,768.96	0.35
Original Face:		Base	675,000.000	94.426027	600,032.90	97.537030	619,801.86	19,768.96	0.35
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	3,534,220.500	95.797251	3,385,686.08	89.012380	3,145,893.78	-239,792.30	1.76
Original Face:		Base	5,000,000.000	95.797251	3,385,686.08	89.012380	3,145,893.78	-239,792.30	1.76
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	4,741,568.490	94.101968	4,461,909.27	92.150190	4,369,364.37	-92,544.90	2.44
Original Face:		Base	6,000,000.000	94.101968	4,461,909.27	92.150190	4,369,364.37	-92,544.90	2.44
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
		Local	2,500,000.000	99.507868	2,487,696.69	85.626613	2,140,665.33	-347,031.36	1.20
		Base		99.507868	2,487,696.69	85.626613	2,140,665.33	-347,031.36	1.20
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	96.478256	2,411,956.40	-88,043.60	1.35
		Base		100.000000	2,500,000.00	96.478256	2,411,956.40	-88,043.60	1.35
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					5.470000	15 May 2036		
		Local	118,340.800	100.029947	118,376.24	98.798792	116,919.28	-1,456.96	0.07
Original Face:		Base	16,000,000.000	100.029947	118,376.24	98.798792	116,919.28	-1,456.96	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	552,861.700	101.011356	558,453.10	89.245789	493,405.79	-65,047.31	0.28
Original Face:		Base	5,000,000.000	101.011356	558,453.10	89.245789	493,405.79	-65,047.31	0.28
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	1,023,660.600	103.522898	1,059,723.12	90.551895	926,944.07	-132,779.05	0.52
Original Face:		Base	10,000,000.000	103.522898	1,059,723.12	90.551895	926,944.07	-132,779.05	0.52
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9					0.900000	26 Feb 2027		
		Local	5,000,000.000	93.203628	4,660,181.38	92.555222	4,627,761.10	-32,420.28	2.59
		Base		93.203628	4,660,181.38	92.555222	4,627,761.10	-32,420.28	2.59
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
		Local	2,500,000.000	103.902825	2,597,570.62	102.272623	2,556,815.58	-40,755.04	1.43
		Base		103.902825	2,597,570.62	102.272623	2,556,815.58	-40,755.04	1.43
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
		Local	2,500,000.000	103.883488	2,597,087.21	102.296110	2,557,402.75	-39,684.46	1.43
		Base		103.883488	2,597,087.21	102.296110	2,557,402.75	-39,684.46	1.43
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
		Local	4,000,000.000	114.473072	4,578,922.88	94.316184	3,772,647.36	-806,275.52	2.11
		Base		114.473072	4,578,922.88	94.316184	3,772,647.36	-806,275.52	2.11
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
		Local	2,500,000.000	99.940057	2,498,501.43	90.734953	2,268,373.83	-230,127.60	1.27
		Base		99.940057	2,498,501.43	90.734953	2,268,373.83	-230,127.60	1.27
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	336,549.900	99.885791	336,165.53	90.992970	306,236.75	-29,928.78	0.17
Original Face:		Base	2,000,000.000	99.885791	336,165.53	90.992970	306,236.75	-29,928.78	0.17
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	2,700,000.000	99.941712	2,698,426.23	83.019310	2,241,521.37	-456,904.86	1.25
		Base		99.941712	2,698,426.23	83.019310	2,241,521.37	-456,904.86	1.25
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.000000	15 Feb 2041		
		Local	210,110.550	100.579157	211,327.42	95.182100	199,987.63	-11,339.79	0.11
Original Face:		Base	5,000,000.000	100.579157	211,327.42	95.182100	199,987.63	-11,339.79	0.11

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
			307,670.730	100.950126	310,593.99	98.772350	303,893.61	-6,700.38	0.17
	Original Face:	Base	3,000,000.000	100.950126	310,593.99	98.772350	303,893.61	-6,700.38	0.17
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
			2,821,868.590	100.777376	2,843,805.13	96.439370	2,721,392.29	-122,412.84	1.52
	Original Face:	Base	5,565,000.000	100.777376	2,843,805.13	96.439370	2,721,392.29	-122,412.84	1.52
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
			964,786.890	104.304246	1,006,313.69	99.101440	956,117.70	-50,195.99	0.53
	Original Face:	Base	4,494,000.000	104.304246	1,006,313.69	99.101440	956,117.70	-50,195.99	0.53
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
			52,065.740	100.069316	52,101.83	98.170500	51,113.20	-988.63	0.03
	Original Face:	Base	2,000,000.000	100.069316	52,101.83	98.170500	51,113.20	-988.63	0.03
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
			257,503.900	100.290015	258,250.70	92.726010	238,773.09	-19,477.61	0.13
	Original Face:	Base	5,000,000.000	100.290015	258,250.70	92.726010	238,773.09	-19,477.61	0.13
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
			326,244.450	100.291974	327,197.00	92.551710	301,944.82	-25,252.18	0.17
	Original Face:	Base	14,878,168.000	100.291974	327,197.00	92.551710	301,944.82	-25,252.18	0.17
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
			4,152,984.450	99.293020	4,123,623.70	92.322620	3,834,144.05	-289,479.65	2.14
	Original Face:	Base	5,000,000.000	99.293020	4,123,623.70	92.322620	3,834,144.05	-289,479.65	2.14
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
			2,789,061.680	99.820437	2,784,053.57	99.100380	2,763,970.72	-20,082.85	1.55
	Original Face:	Base	2,884,919.000	99.820437	2,784,053.57	99.100380	2,763,970.72	-20,082.85	1.55
3137HCA93	FREDDIE MAC FHR 5404 AB					5.500000	25 Jan 2048		
			1,808,009.080	99.894532	1,806,102.20	99.735070	1,803,219.12	-2,883.08	1.01
	Original Face:	Base	2,000,000.000	99.894532	1,806,102.20	99.735070	1,803,219.12	-2,883.08	1.01
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
			860,470.300	102.835635	884,870.10	91.941546	791,129.70	-93,740.40	0.44
	Original Face:	Base	5,000,000.000	102.835635	884,870.10	91.941546	791,129.70	-93,740.40	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	585,133.250	100.339989	587,122.64	96.065238	562,109.65	-25,012.99	0.31
	Original Face:	Base	5,000,000.000	100.339989	587,122.64	96.065238	562,109.65	-25,012.99	0.31
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	126,523.000	104.917833	132,745.19	97.241070	123,032.32	-9,712.87	0.07
	Original Face:	Base	10,000,000.000	104.917833	132,745.19	97.241070	123,032.32	-9,712.87	0.07
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	918,628.680	105.395893	968,196.90	98.907190	908,589.81	-59,607.09	0.51
	Original Face:	Base	6,000,000.000	105.395893	968,196.90	98.907190	908,589.81	-59,607.09	0.51
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	54,852.500	103.869887	56,975.23	99.348820	54,495.31	-2,479.92	0.03
	Original Face:	Base	5,000,000.000	103.869887	56,975.23	99.348820	54,495.31	-2,479.92	0.03
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	1,275,894.650	95.210510	1,214,785.80	83.159590	1,061,028.76	-153,757.04	0.59
	Original Face:	Base	5,000,000.000	95.210510	1,214,785.80	83.159590	1,061,028.76	-153,757.04	0.59
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	242,594.000	100.677449	244,237.45	85.417810	207,218.48	-37,018.97	0.12
	Original Face:	Base	5,000,000.000	100.677449	244,237.45	85.417810	207,218.48	-37,018.97	0.12
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	2,003,357.360	101.232420	2,028,047.14	95.785598	1,918,927.83	-109,119.31	1.07
	Original Face:	Base	4,000,000.000	101.232420	2,028,047.14	95.785598	1,918,927.83	-109,119.31	1.07
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.782980	20 Jul 2067		
		Local	522,847.650	97.709451	510,871.57	98.452980	514,759.09	3,887.52	0.29
	Original Face:	Base	3,000,000.000	97.709451	510,871.57	98.452980	514,759.09	3,887.52	0.29
38383UTL4	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA					4.000000	20 Aug 2042		
		Local	3,089,753.420	99.847949	3,085,055.41	98.845720	3,054,089.01	-30,966.40	1.71
	Original Face:	Base	5,675,162.000	99.847949	3,085,055.41	98.845720	3,054,089.01	-30,966.40	1.71
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,500,000.000	99.978521	1,499,677.81	97.868987	1,468,034.81	-31,643.00	0.82
		Base		99.978521	1,499,677.81	97.868987	1,468,034.81	-31,643.00	0.82

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.410000	10 Dec 2025		
	2,000,000.000	Local	100.005382	2,000,107.63	100.044500	2,000,890.00	782.37	1.12
		Base	100.005382	2,000,107.63	100.044500	2,000,890.00	782.37	1.12
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	2,500,000.000	Local	99.474056	2,486,851.41	68.775927	1,719,398.18	-767,453.23	0.96
		Base	99.474056	2,486,851.41	68.775927	1,719,398.18	-767,453.23	0.96
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.867870	4,993,393.50	93.909635	4,695,481.75	-297,911.75	2.63
		Base	99.867870	4,993,393.50	93.909635	4,695,481.75	-297,911.75	2.63
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	2,500,000.000	Local	99.892837	2,497,320.92	102.419421	2,560,485.53	63,164.61	1.43
		Base	99.892837	2,497,320.92	102.419421	2,560,485.53	63,164.61	1.43
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.949268	4,947,463.38	59.162736	2,958,136.80	-1,989,326.58	1.65
		Base	98.949268	4,947,463.38	59.162736	2,958,136.80	-1,989,326.58	1.65
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.800141	4,990,007.07	91.042880	4,552,144.00	-437,863.07	2.55
		Base	99.800141	4,990,007.07	91.042880	4,552,144.00	-437,863.07	2.55
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025		
	2,500,000.000	Local	100.043264	2,501,081.61	100.325932	2,508,148.30	7,066.69	1.40
		Base	100.043264	2,501,081.61	100.325932	2,508,148.30	7,066.69	1.40
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.791716	3,492,710.05	86.786574	3,037,530.09	-455,179.96	1.70
		Base	99.791716	3,492,710.05	86.786574	3,037,530.09	-455,179.96	1.70
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	1,539,000.000	Local	105.934961	1,630,339.05	91.264266	1,404,557.05	-225,782.00	0.79
		Base	105.934961	1,630,339.05	91.264266	1,404,557.05	-225,782.00	0.79
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.928381	4,996,419.04	87.215148	4,360,757.40	-635,661.64	2.44
		Base	99.928381	4,996,419.04	87.215148	4,360,757.40	-635,661.64	2.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.860000	03 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.825087	5,041,254.35	41,254.35	2.82
		Base		100.000000	5,000,000.00	100.825087	5,041,254.35	41,254.35	2.82
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	2,500,000.000	99.987814	2,499,695.36	94.265405	2,356,635.13	-143,060.23	1.32
		Base		99.987814	2,499,695.36	94.265405	2,356,635.13	-143,060.23	1.32
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
		Local	2,000,000.000	99.941874	1,998,837.47	99.441772	1,988,835.44	-10,002.03	1.11
		Base		99.941874	1,998,837.47	99.441772	1,988,835.44	-10,002.03	1.11
91282CFW6	US TREASURY N/B 11/25 4.5					4.500000	15 Nov 2025		
		Local	2,500,000.000	100.271546	2,506,788.65	100.167969	2,504,199.23	-2,589.42	1.40
		Base		100.271546	2,506,788.65	100.167969	2,504,199.23	-2,589.42	1.40
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	5,000,000.000	98.207949	4,910,397.43	98.898616	4,944,930.80	34,533.37	2.76
		Base		98.207949	4,910,397.43	98.898616	4,944,930.80	34,533.37	2.76
US DOLLAR Total									
		Local	155,052,015.730		155,032,999.05		143,685,600.01	-11,347,399.04	80.34
Original Face:		Base	148,172,249.000		155,032,999.05		143,685,600.01	-11,347,399.04	80.34
FIXED INCOME Total									
		Base	155,052,015.730		155,032,999.05		143,685,600.01	-11,347,399.04	80.34
Original Face:			148,172,249.000						

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Holdings

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

As of: *October 31, 2024*

View Date: *November 7, 2024*

Base Currency: 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									
		190,260,673.870	Base		190,204,388.75		178,856,989.71	-11,347,399.04	100.00
	Original Face:	148,172,249.000							

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Base Currency: 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								
			794,162.430	1.000000	794,162.43	1.000000	794,162.43	0.00	0.07
		Base		1.000000	794,162.43	1.000000	794,162.43	0.00	0.07
US DOLLAR Total									
			794,162.430		794,162.43		794,162.43	0.00	0.07
		Base			794,162.43		794,162.43	0.00	0.07
CASH Total									
			794,162.430	Base	794,162.43		794,162.43	0.00	0.07
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
04821TLM5	ATLANTIC ASSET SECUR					4.720000	21 Nov 2024		
			5,000,000.000	99.737778	4,986,888.89	99.737778	4,986,888.89	0.00	0.42
		Base		99.737778	4,986,888.89	99.737778	4,986,888.89	0.00	0.42
04821TNW1	ATLANTIC ASSET SECUR					4.550000	30 Jan 2025		
			5,000,000.000	98.862500	4,943,125.00	98.812399	4,940,619.95	-2,505.05	0.41
		Base		98.862500	4,943,125.00	98.812399	4,940,619.95	-2,505.05	0.41
06741FL70	BARCLAYS BK PLC / BARCLAYS US					5.150000	07 Nov 2024		
			5,000,000.000	99.914167	4,995,708.33	99.914167	4,995,708.35	0.02	0.42
		Base		99.914167	4,995,708.33	99.914167	4,995,708.35	0.02	0.42
07644ANT7	BEDFORD ROW FDG CORP					4.660000	27 Jan 2025		
			5,000,000.000	98.873833	4,943,691.67	98.860074	4,943,003.70	-687.97	0.41
		Base		98.873833	4,943,691.67	98.860074	4,943,003.70	-687.97	0.41
07644APS7	BEDFORD ROW FDG CORP					4.600000	26 Feb 2025		
			5,000,000.000	98.505000	4,925,250.00	98.489360	4,924,468.00	-782.00	0.41
		Base		98.505000	4,925,250.00	98.489360	4,924,468.00	-782.00	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
13738JM31	CAN AST + CAN LTD JT					5.180000	03 Dec 2024		
		Local	5,000,000.000	99.539556	4,976,977.78	99.539556	4,976,977.80	0.02	0.42
		Base		99.539556	4,976,977.78	99.539556	4,976,977.80	0.02	0.42
138994009	CANTOR FITZGERALD REPO REPO					4.900000	08 Nov 2024		
		Local	27,000,000.000	100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	2.27
		Base		100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	2.27
14178LL16	CARGILL INC					4.800000	01 Nov 2024		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.10
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.10
15963TM97	CHARIOT FNDG LLC					4.750000	09 Dec 2024		
		Local	5,000,000.000	99.498611	4,974,930.56	99.498611	4,974,930.56	0.00	0.42
		Base		99.498611	4,974,930.56	99.498611	4,974,930.56	0.00	0.42
16677JNT9	CHEVRON CORP					4.490000	27 Jan 2025		
		Local	2,500,000.000	98.914917	2,472,872.92	98.869852	2,471,746.30	-1,126.62	0.21
		Base		98.914917	2,472,872.92	98.869852	2,471,746.30	-1,126.62	0.21
17277AR17	CISCO SYSTEMS INC					4.600000	01 Apr 2025		
		Local	2,091,000.000	98.070556	2,050,655.32	98.091556	2,051,094.44	439.12	0.17
		Base		98.070556	2,050,655.32	98.091556	2,051,094.44	439.12	0.17
19121ANH0	COCA COLA COMPANY					5.120000	17 Jan 2025		
		Local	5,000,000.000	98.904889	4,945,244.45	99.014600	4,950,730.00	5,485.55	0.42
		Base		98.904889	4,945,244.45	99.014600	4,950,730.00	5,485.55	0.42
23102ULK6	CUMMINS INC					4.800000	19 Nov 2024		
		Local	6,116,000.000	99.760000	6,101,321.60	99.760000	6,101,321.60	0.00	0.51
		Base		99.760000	6,101,321.60	99.760000	6,101,321.60	0.00	0.51
30601VLN9	FAIRWAY FINANCE CORP					5.130000	22 Nov 2024		
		Local	5,000,000.000	99.700750	4,985,037.50	99.700750	4,985,037.50	0.00	0.42
		Base		99.700750	4,985,037.50	99.700750	4,985,037.50	0.00	0.42
30601VMH1	FAIRWAY FINANCE CORP					5.100000	17 Dec 2024		
		Local	5,000,000.000	99.348333	4,967,416.67	99.348333	4,967,416.65	-0.02	0.42
		Base		99.348333	4,967,416.67	99.348333	4,967,416.65	-0.02	0.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38346LN93	GOTHAM FDG CORP					4.710000	09 Jan 2025		
		Local	5,000,000.000	99.097250	4,954,862.50	99.085463	4,954,273.15	-589.35	0.42
		Base		99.097250	4,954,862.50	99.085463	4,954,273.15	-589.35	0.42
40060WLL4	GTA FDG LLC DISC					5.150000	20 Nov 2024		
		Local	5,000,000.000	99.728194	4,986,409.72	99.728194	4,986,409.70	-0.02	0.42
		Base		99.728194	4,986,409.72	99.728194	4,986,409.70	-0.02	0.42
40060WPU0	GTA FDG LLC DISC					4.660000	28 Feb 2025		
		Local	5,000,000.000	98.459611	4,922,980.56	98.455000	4,922,750.00	-230.56	0.41
		Base		98.459611	4,922,980.56	98.455000	4,922,750.00	-230.56	0.41
40588LMQ9	HALKIN FINANCE LLC USC					4.680000	24 Dec 2024		
		Local	5,000,000.000	99.311000	4,965,550.00	99.311000	4,965,550.00	0.00	0.42
		Base		99.311000	4,965,550.00	99.311000	4,965,550.00	0.00	0.42
46514TQB7	ISRAEL ST 05/26 1.68					1.680000	01 May 2026		
		Local	3,500,000.000	100.000000	3,500,000.00	96.330358	3,371,562.53	-128,437.47	0.28
		Base		100.000000	3,500,000.00	96.330358	3,371,562.53	-128,437.47	0.28
56274LNQ3	MANHATTAN ASSET FDG.					4.660000	24 Jan 2025		
		Local	5,000,000.000	98.912667	4,945,633.33	98.890278	4,944,513.90	-1,119.43	0.41
		Base		98.912667	4,945,633.33	98.890278	4,944,513.90	-1,119.43	0.41
56274LP57	MANHATTAN ASSET FDG.					4.640000	05 Feb 2025		
		Local	5,000,000.000	98.762667	4,938,133.33	98.739701	4,936,985.05	-1,148.28	0.41
		Base		98.762667	4,938,133.33	98.739701	4,936,985.05	-1,148.28	0.41
64952ULL9	NEW YORK LIFE SHORT TERM FDG L 11/24 ZCP					5.170000	20 Nov 2024		
		Local	5,000,000.000	99.727139	4,986,356.94	99.727139	4,986,356.94	0.00	0.42
		Base		99.727139	4,986,356.94	99.727139	4,986,356.94	0.00	0.42
6698M4LC4	NOVARTIS FNC CRP					4.770000	12 Nov 2024		
		Local	5,000,000.000	99.854250	4,992,712.50	99.854250	4,992,712.50	0.00	0.42
		Base		99.854250	4,992,712.50	99.854250	4,992,712.50	0.00	0.42
67983TP59	OLD LINE FUNDING LLC					4.610000	05 Feb 2025		
		Local	5,000,000.000	98.770667	4,938,533.33	98.747784	4,937,389.20	-1,144.13	0.41
		Base		98.770667	4,938,533.33	98.747784	4,937,389.20	-1,144.13	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67983TRA6	OLD LINE FUNDING LLC					4.530000	10 Apr 2025		
		Local	5,000,000.000	97.986667	4,899,333.33	97.978108	4,898,905.40	-427.93	0.41
		Base		97.986667	4,899,333.33	97.978108	4,898,905.40	-427.93	0.41
71344TPE6	PEPSICO INC					4.840000	14 Feb 2025		
		Local	5,000,000.000	98.588333	4,929,416.66	98.659296	4,932,964.80	3,548.14	0.41
		Base		98.588333	4,929,416.66	98.659296	4,932,964.80	3,548.14	0.41
71708ENW1	PFIZER INC					4.530000	30 Jan 2025		
		Local	5,000,000.000	98.867500	4,943,375.00	98.830060	4,941,503.00	-1,872.00	0.41
		Base		98.867500	4,943,375.00	98.830060	4,941,503.00	-1,872.00	0.41
71708EQ32	PFIZER INC					4.450000	03 Mar 2025		
		Local	5,000,000.000	98.491945	4,924,597.23	98.437558	4,921,877.90	-2,719.33	0.41
		Base		98.491945	4,924,597.23	98.437558	4,921,877.90	-2,719.33	0.41
8010M2MW9	SANOFI					4.690000	30 Dec 2024		
		Local	5,000,000.000	99.231361	4,961,568.06	99.231361	4,961,568.06	0.00	0.42
		Base		99.231361	4,961,568.06	99.231361	4,961,568.06	0.00	0.42
82124LM58	SHEFFIELD RECEIVABLE					5.070000	05 Dec 2024		
		Local	5,000,000.000	99.521167	4,976,058.33	99.521167	4,976,058.35	0.02	0.42
		Base		99.521167	4,976,058.33	99.521167	4,976,058.35	0.02	0.42
88602TMC4	THUNDER BAY FNDNG LLC					5.060000	12 Dec 2024		
		Local	5,000,000.000	99.423722	4,971,186.11	99.423722	4,971,186.11	0.00	0.42
		Base		99.423722	4,971,186.11	99.423722	4,971,186.11	0.00	0.42
88602TNG4	THUNDER BAY FNDNG LLC					4.900000	16 Jan 2025		
		Local	5,000,000.000	98.965556	4,948,277.78	98.998358	4,949,917.90	1,640.12	0.42
		Base		98.965556	4,948,277.78	98.998358	4,949,917.90	1,640.12	0.42
89233GN36	TOYOTA MOTOR CREDIT					5.110000	03 Jan 2025		
		Local	2,000,000.000	99.105750	1,982,115.00	99.168948	1,983,378.96	1,263.96	0.17
		Base		99.105750	1,982,115.00	99.168948	1,983,378.96	1,263.96	0.17
912797KS5	TREASURY BILL 04/25 0.00000					4.882500	17 Apr 2025		
		Local	25,000,000.000	97.735063	24,433,765.63	97.992196	24,498,049.00	64,283.37	2.06
		Base		97.735063	24,433,765.63	97.992196	24,498,049.00	64,283.37	2.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797LW5	TREASURY BILL 07/25 0.00000					4.323500	10 Jul 2025		
		Local	20,000,000.000	96.985560	19,397,111.94	97.127096	19,425,419.20	28,307.26	1.63
		Base		96.985560	19,397,111.94	97.127096	19,425,419.20	28,307.26	1.63
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR					4.880000	08 Nov 2024		
		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
926NKW009	SANTANDER US CAPITAL MARKETS 04/15 VAR					4.730000	02 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.84
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.84
979QHR003	SOUTH STREET REPO					4.880000	01 Nov 2024		
		Local	370,677,789.760	100.000000	370,677,789.76	100.000000	370,677,789.76	0.00	31.10
		Base		100.000000	370,677,789.76	100.000000	370,677,789.76	0.00	31.10
985FHY004	MITSUBISHI UFJ REPO					4.820000	01 Nov 2024		
		Local	194,433,071.490	100.000000	194,433,071.49	100.000000	194,433,071.49	0.00	16.31
		Base		100.000000	194,433,071.49	100.000000	194,433,071.49	0.00	16.31
US DOLLAR Total									
		Local	828,317,861.250		825,877,959.22		825,840,136.64	-37,822.58	69.28
		Base			825,877,959.22		825,840,136.64	-37,822.58	69.28
CASH EQUIVALENT Total									
		Base	828,317,861.250		825,877,959.22		825,840,136.64	-37,822.58	69.28

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	99.959076	2,998,772.27	101.102859	3,033,085.77	34,313.50	0.25
		Base		99.959076	2,998,772.27	101.102859	3,033,085.77	34,313.50	0.25
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	2,000,000.000	99.894897	1,997,897.94	97.648922	1,952,978.44	-44,919.50	0.16
		Base		99.894897	1,997,897.94	97.648922	1,952,978.44	-44,919.50	0.16

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
		Local	2,000,000.000	99.997745	1,999,954.89	100.192020	2,003,840.40	3,885.51	0.17
		Base		99.997745	1,999,954.89	100.192020	2,003,840.40	3,885.51	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	101.048815	5,052,440.75	52,440.75	0.42
		Base		100.000000	5,000,000.00	101.048815	5,052,440.75	52,440.75	0.42
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	2,000,000.000	99.994676	1,999,893.51	99.330725	1,986,614.50	-13,279.01	0.17
		Base		99.994676	1,999,893.51	99.330725	1,986,614.50	-13,279.01	0.17
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR					5.740000	12 Jan 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.507766	2,010,155.32	10,155.32	0.17
		Base		100.000000	2,000,000.00	100.507766	2,010,155.32	10,155.32	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	100.006228	3,000,186.84	186.84	0.25
		Base		100.000000	3,000,000.00	100.006228	3,000,186.84	186.84	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	100.029640	5,001,482.00	1,482.00	0.42
		Base		100.000000	5,000,000.00	100.029640	5,001,482.00	1,482.00	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	100.573218	5,028,660.90	28,660.90	0.42
		Base		100.000000	5,000,000.00	100.573218	5,028,660.90	28,660.90	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					5.220000	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	90.730934	4,536,546.68	91.471098	4,573,554.90	37,008.22	0.38
		Base		90.730934	4,536,546.68	91.471098	4,573,554.90	37,008.22	0.38

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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	98.452906	2,953,587.18	-46,412.82	0.25
		Base		100.000000	3,000,000.00	98.452906	2,953,587.18	-46,412.82	0.25
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	100.144864	3,004,345.92	4,345.92	0.25
		Base		100.000000	3,000,000.00	100.144864	3,004,345.92	4,345.92	0.25
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					5.430000	25 Apr 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.174342	2,003,486.84	3,486.84	0.17
		Base		100.000000	2,000,000.00	100.174342	2,003,486.84	3,486.84	0.17
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					5.270000	10 Jan 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.040387	2,000,807.74	807.74	0.17
		Base		100.000000	2,000,000.00	100.040387	2,000,807.74	807.74	0.17
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45					1.450000	10 Jan 2025		
		Local	2,000,000.000	99.995673	1,999,913.45	99.304847	1,986,096.94	-13,816.51	0.17
		Base		99.995673	1,999,913.45	99.304847	1,986,096.94	-13,816.51	0.17
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR					5.967000	18 Feb 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.027459	2,000,549.18	549.18	0.17
		Base		100.000000	2,000,000.00	100.027459	2,000,549.18	549.18	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	99.809706	2,994,291.18	-5,708.82	0.25
		Base		100.000000	3,000,000.00	99.809706	2,994,291.18	-5,708.82	0.25
096919AB1	BMW VEHICLE OWNER TRUST BMWOT 2024 A A2A					5.420000	25 Feb 2027		
		Local	2,250,000.000	99.998471	2,249,965.59	100.434130	2,259,767.93	9,802.34	0.19
Original Face:		Base	2,250,000.000	99.998471	2,249,965.59	100.434130	2,259,767.93	9,802.34	0.19
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2					5.900000	16 Feb 2027		
		Local	2,303,130.890	99.998750	2,303,102.10	100.367970	2,311,605.72	8,503.62	0.19
Original Face:		Base	5,000,000.000	99.998750	2,303,102.10	100.367970	2,311,605.72	8,503.62	0.19
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					3.830000	09 May 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.667181	1,993,343.62	-6,656.38	0.17
		Base		100.000000	2,000,000.00	99.667181	1,993,343.62	-6,656.38	0.17

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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	99.865816	2,995,974.48	-4,025.52	0.25
		Base		100.000000	3,000,000.00	99.865816	2,995,974.48	-4,025.52	0.25
13607XMK0	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 VAR					5.235000	02 Sep 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.035013	3,001,050.39	1,050.39	0.25
		Base		100.000000	3,000,000.00	100.035013	3,001,050.39	1,050.39	0.25
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
		Local	2,000,000.000	99.976504	1,999,530.07	99.361205	1,987,224.10	-12,305.97	0.17
		Base		99.976504	1,999,530.07	99.361205	1,987,224.10	-12,305.97	0.17
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
		Local	2,000,000.000	99.989757	1,999,795.13	100.395012	2,007,900.24	8,105.11	0.17
		Base		99.989757	1,999,795.13	100.395012	2,007,900.24	8,105.11	0.17
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	100.593401	5,029,670.05	29,670.05	0.42
		Base		100.000000	5,000,000.00	100.593401	5,029,670.05	29,670.05	0.42
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR					5.281000	21 Feb 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.923067	1,998,461.34	-1,538.66	0.17
		Base		100.000000	2,000,000.00	99.923067	1,998,461.34	-1,538.66	0.17
18978JAB4	CNH EQUIPMENT TRUST CNH 2024 B A2A					5.420000	15 Oct 2027		
		Local	2,300,000.000	99.993856	2,299,858.69	100.527310	2,312,128.13	12,269.44	0.19
Original Face:		Base	2,300,000.000	99.993856	2,299,858.69	100.527310	2,312,128.13	12,269.44	0.19
21688AAV4	COOPERAT RABOBANK UA/NY 01/25 5					5.000000	13 Jan 2025		
		Local	5,000,000.000	99.998458	4,999,922.89	99.989068	4,999,453.40	-469.49	0.42
		Base		99.998458	4,999,922.89	99.989068	4,999,453.40	-469.49	0.42
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	3,000,000.000	99.917746	2,997,532.37	100.257529	3,007,725.87	10,193.50	0.25
		Base		99.917746	2,997,532.37	100.257529	3,007,725.87	10,193.50	0.25
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	52,243.140	100.421261	52,463.22	98.296430	51,353.14	-1,110.08	0.00
Original Face:		Base	2,096,032.000	100.421261	52,463.22	98.296430	51,353.14	-1,110.08	0.00

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3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
		Local	239,398.200	100.595050	240,822.74	99.309475	237,745.10	-3,077.64	0.02
	Original Face:	Base	5,000,000.000	100.595050	240,822.74	99.309475	237,745.10	-3,077.64	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	99.506592	2,487,664.80	-12,335.20	0.21
		Base		100.000000	2,500,000.00	99.506592	2,487,664.80	-12,335.20	0.21
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625					4.625000	13 Dec 2024		
		Local	5,000,000.000	100.028277	5,001,413.84	99.991658	4,999,582.90	-1,830.94	0.42
		Base		100.028277	5,001,413.84	99.991658	4,999,582.90	-1,830.94	0.42
3130AYE69	FEDERAL HOME LOAN BANK BONDS 01/26 VAR					5.010000	13 Jan 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.025155	5,001,257.75	1,257.75	0.42
		Base		100.000000	5,000,000.00	100.025155	5,001,257.75	1,257.75	0.42
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	1,505,445.880	103.717418	1,561,409.59	92.141822	1,387,145.26	-174,264.33	0.12
	Original Face:	Base	8,645,247.000	103.717418	1,561,409.59	92.141822	1,387,145.26	-174,264.33	0.12
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	421,305.110	103.656993	436,712.21	92.057876	387,844.54	-48,867.67	0.03
	Original Face:	Base	4,322,624.000	103.656993	436,712.21	92.057876	387,844.54	-48,867.67	0.03
3133EP5M3	FEDERAL FARM CREDIT BANK BONDS 03/26 VAR					4.975000	18 Mar 2026		
		Local	5,000,000.000	100.006255	5,000,312.77	99.996047	4,999,802.35	-510.42	0.42
		Base		100.006255	5,000,312.77	99.996047	4,999,802.35	-510.42	0.42
3133EPLA1	FEDERAL FARM CREDIT BANK BONDS 06/25 VAR					4.980000	02 Jun 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.012110	5,000,605.50	605.50	0.42
		Base		100.000000	5,000,000.00	100.012110	5,000,605.50	605.50	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	100.342965	5,017,148.25	17,148.25	0.42
		Base		100.000000	5,000,000.00	100.342965	5,017,148.25	17,148.25	0.42
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	99.981563	4,999,078.15	-921.85	0.42
		Base		100.000000	5,000,000.00	99.981563	4,999,078.15	-921.85	0.42

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Base Currency: 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		
	5,000,000.000	Local	100.000000	5,000,000.00	100.145465	5,007,273.25	7,273.25	0.42
		Base	100.000000	5,000,000.00	100.145465	5,007,273.25	7,273.25	0.42
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.594285	2,987,828.55	-12,171.45	0.25
		Base	100.000000	3,000,000.00	99.594285	2,987,828.55	-12,171.45	0.25
3134GYD58	FREDDIE MAC NOTES 10/25 5				5.000000	30 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.768160	5,038,408.00	38,408.00	0.42
		Base	100.000000	5,000,000.00	100.768160	5,038,408.00	38,408.00	0.42
3134GYHD7	FREDDIE MAC NOTES 05/26 5.15				5.150000	22 May 2026		
	3,145,000.000	Local	100.000000	3,145,000.00	99.935213	3,142,962.45	-2,037.55	0.26
		Base	100.000000	3,145,000.00	99.935213	3,142,962.45	-2,037.55	0.26
3134H1RP0	FREDDIE MAC NOTES 02/26 5.45				5.450000	09 Feb 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	99.969581	4,998,479.05	-1,520.95	0.42
		Base	100.000000	5,000,000.00	99.969581	4,998,479.05	-1,520.95	0.42
3134HAUR2	FREDDIE MAC NOTES 10/27 5				5.000000	21 Oct 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	99.952418	4,997,620.90	-2,379.10	0.42
		Base	100.000000	5,000,000.00	99.952418	4,997,620.90	-2,379.10	0.42
3135G07K3	FANNIE MAE NOTES 09/26 VAR				4.950000	11 Sep 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	99.983338	1,999,666.76	-333.24	0.17
		Base	100.000000	2,000,000.00	99.983338	1,999,666.76	-333.24	0.17
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	203,705.300	Local	101.184407	206,118.00	91.731070	186,861.05	-19,256.95	0.02
Original Face:	4,322,624.000	Base	101.184407	206,118.00	91.731070	186,861.05	-19,256.95	0.02
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
	280,423.830	Local	101.092842	283,488.42	89.137700	249,963.35	-33,525.07	0.02
Original Face:	4,322,624.000	Base	101.092842	283,488.42	89.137700	249,963.35	-33,525.07	0.02
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	274,621.020	Local	100.629559	276,349.92	94.236540	258,793.35	-17,556.57	0.02
Original Face:	5,111,816.000	Base	100.629559	276,349.92	94.236540	258,793.35	-17,556.57	0.02

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3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	222,937.210	99.893647	222,700.11	95.579290	213,081.80	-9,618.31	0.02
Original Face:		Base	4,322,624.000	99.893647	222,700.11	95.579290	213,081.80	-9,618.31	0.02
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	466,915.380	101.203794	472,536.08	93.672580	437,371.68	-35,164.40	0.04
Original Face:		Base	5,326,337.000	101.203794	472,536.08	93.672580	437,371.68	-35,164.40	0.04
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	222,937.210	100.102926	223,166.67	95.893210	213,781.65	-9,385.02	0.02
Original Face:		Base	4,322,624.000	100.102926	223,166.67	95.893210	213,781.65	-9,385.02	0.02
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	462,632.500	100.550312	465,178.42	88.101630	407,586.77	-57,591.65	0.03
Original Face:		Base	8,645,247.000	100.550312	465,178.42	88.101630	407,586.77	-57,591.65	0.03
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	513,513.320	101.239750	519,879.60	89.137700	457,733.96	-62,145.64	0.04
Original Face:		Base	6,483,935.000	101.239750	519,879.60	89.137700	457,733.96	-62,145.64	0.04
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	138,235.310	99.947076	138,162.15	96.683670	133,650.97	-4,511.18	0.01
Original Face:		Base	4,322,624.000	99.947076	138,162.15	96.683670	133,650.97	-4,511.18	0.01
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	375,985.390	99.699818	374,856.75	91.061040	342,376.21	-32,480.54	0.03
Original Face:		Base	4,507,221.000	99.699818	374,856.75	91.061040	342,376.21	-32,480.54	0.03
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	779,134.950	98.921088	770,728.77	91.600210	713,689.25	-57,039.52	0.06
Original Face:		Base	5,000,000.000	98.921088	770,728.77	91.600210	713,689.25	-57,039.52	0.06
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	29,267.380	98.655671	28,873.93	97.812600	28,627.19	-246.74	0.00
Original Face:		Base	2,161,312.000	98.655671	28,873.93	97.812600	28,627.19	-246.74	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	58,959.150	99.982395	58,948.77	97.371670	57,409.51	-1,539.26	0.00
Original Face:		Base	2,161,312.000	99.982395	58,948.77	97.371670	57,409.51	-1,539.26	0.00

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3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
			52,300.820	99.964895	52,282.46	97.650650	51,072.09	-1,210.37	0.00
	Original Face:	Base	2,472,541.000	99.964895	52,282.46	97.650650	51,072.09	-1,210.37	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
			112,530.310	100.069270	112,608.26	98.170500	110,471.57	-2,136.69	0.01
	Original Face:	Base	4,322,624.000	100.069270	112,608.26	98.170500	110,471.57	-2,136.69	0.01
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
			286,275.160	100.027233	286,353.12	95.942570	274,659.75	-11,693.37	0.02
	Original Face:	Base	5,619,411.000	100.027233	286,353.12	95.942570	274,659.75	-11,693.37	0.02
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
			747,277.730	101.016705	754,875.34	89.750800	670,687.74	-84,187.60	0.06
	Original Face:	Base	4,322,624.000	101.016705	754,875.34	89.750800	670,687.74	-84,187.60	0.06
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
			429,438.010	100.019113	429,520.09	91.685440	393,732.13	-35,787.96	0.03
	Original Face:	Base	4,322,624.000	100.019113	429,520.09	91.685440	393,732.13	-35,787.96	0.03
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
			1,073,594.880	100.592588	1,079,956.87	92.416370	992,177.42	-87,779.45	0.08
	Original Face:	Base	10,806,559.000	100.592588	1,079,956.87	92.416370	992,177.42	-87,779.45	0.08
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
			729,286.290	99.924045	728,732.36	90.194810	657,778.38	-70,953.98	0.06
	Original Face:	Base	6,483,935.000	99.924045	728,732.36	90.194810	657,778.38	-70,953.98	0.06
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
			361,046.880	101.571261	366,719.87	97.293700	351,275.87	-15,444.00	0.03
	Original Face:	Base	6,000,000.000	101.571261	366,719.87	97.293700	351,275.87	-15,444.00	0.03
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
			1,683,549.600	100.339988	1,689,273.46	96.065238	1,617,305.93	-71,967.53	0.14
	Original Face:	Base	14,386,036.000	100.339988	1,689,273.46	96.065238	1,617,305.93	-71,967.53	0.14
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
			573,489.980	101.136231	580,006.15	96.876479	555,576.90	-24,429.25	0.05
	Original Face:	Base	6,483,935.000	101.136231	580,006.15	96.876479	555,576.90	-24,429.25	0.05

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31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	160,747.860	100.773559	161,991.34	96.902340	155,768.44	-6,222.90	0.01
Original Face:		Base	33,932,595.000	100.773559	161,991.34	96.902340	155,768.44	-6,222.90	0.01
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	239,847.960	104.918178	251,644.11	97.241070	233,230.72	-18,413.39	0.02
Original Face:		Base	18,956,866.000	104.918178	251,644.11	97.241070	233,230.72	-18,413.39	0.02
31398NAR5	FANNIE MAE FNR 2010 102 FB					5.371300	25 Sep 2040		
		Local	3,037,544.100	99.194753	3,013,084.38	98.672920	2,997,233.46	-15,850.92	0.25
Original Face:		Base	90,000,000.000	99.194753	3,013,084.38	98.672920	2,997,233.46	-15,850.92	0.25
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	71,132.010	103.869819	73,884.69	99.348820	70,668.81	-3,215.88	0.01
Original Face:		Base	6,483,935.000	103.869819	73,884.69	99.348820	70,668.81	-3,215.88	0.01
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR					5.399000	01 May 2053		
		Local	2,574,930.810	100.215918	2,580,490.55	100.362649	2,584,268.77	3,778.22	0.22
Original Face:		Base	3,000,000.000	100.215918	2,580,490.55	100.362649	2,584,268.77	3,778.22	0.22
38014AAA9	GM FINANCIAL SECURITIZED TERM GMCAR 2024 4 A1					4.737000	16 Oct 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.020180	2,000,403.60	403.60	0.17
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.020180	2,000,403.60	403.60	0.17
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	99.350045	1,987,000.90	-12,999.10	0.17
		Base		100.000000	2,000,000.00	99.350045	1,987,000.90	-12,999.10	0.17
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	757,549.840	101.636143	769,944.44	92.626240	701,689.93	-68,254.51	0.06
Original Face:		Base	7,989,505.000	101.636143	769,944.44	92.626240	701,689.93	-68,254.51	0.06
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,551,789.300	95.210509	2,429,571.58	83.159590	2,122,057.52	-307,514.06	0.18
Original Face:		Base	10,000,000.000	95.210509	2,429,571.58	83.159590	2,122,057.52	-307,514.06	0.18
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	493,734.350	98.012773	483,922.73	90.996690	449,281.92	-34,640.81	0.04
Original Face:		Base	5,000,000.000	98.012773	483,922.73	90.996690	449,281.92	-34,640.81	0.04

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38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	485,188.000	100.677451	488,474.91	85.417810	414,436.96	-74,037.95	0.03
Original Face:		Base	10,000,000.000	100.677451	488,474.91	85.417810	414,436.96	-74,037.95	0.03
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,897,231.150	96.839804	1,837,274.93	85.529100	1,622,684.73	-214,590.20	0.14
Original Face:		Base	5,000,000.000	96.839804	1,837,274.93	85.529100	1,622,684.73	-214,590.20	0.14
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	1,454,853.810	103.065693	1,499,455.16	101.866110	1,482,002.98	-17,452.18	0.12
Original Face:		Base	3,000,000.000	103.065693	1,499,455.16	101.866110	1,482,002.98	-17,452.18	0.12
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	2,259,018.330	99.651561	2,251,147.02	100.422610	2,268,565.17	17,418.15	0.19
Original Face:		Base	3,000,000.000	99.651561	2,251,147.02	100.422610	2,268,565.17	17,418.15	0.19
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		Local	2,000,000.000	99.705530	1,994,110.59	101.223546	2,024,470.92	30,360.33	0.17
		Base		99.705530	1,994,110.59	101.223546	2,024,470.92	30,360.33	0.17
437930AB6	HONDA AUTO RECEIVABLES OWNER T HAROT 2024 2 A2					5.480000	18 Nov 2026		
		Local	6,000,000.000	99.998668	5,999,920.08	100.472260	6,028,335.60	28,415.52	0.51
Original Face:		Base	6,000,000.000	99.998668	5,999,920.08	100.472260	6,028,335.60	28,415.52	0.51
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6					4.600000	05 Feb 2027		
		Local	15,000,000.000	99.878999	14,981,849.83	100.245215	15,036,782.25	54,932.42	1.26
		Base		99.878999	14,981,849.83	100.245215	15,036,782.25	54,932.42	1.26
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.458506	1,989,170.12	-10,829.88	0.17
		Base		100.000000	2,000,000.00	99.458506	1,989,170.12	-10,829.88	0.17
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
		Local	3,000,000.000	99.913852	2,997,415.57	99.895842	2,996,875.26	-540.31	0.25
		Base		99.913852	2,997,415.57	99.895842	2,996,875.26	-540.31	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	99.844446	4,992,222.30	-7,777.70	0.42
		Base		100.000000	5,000,000.00	99.844446	4,992,222.30	-7,777.70	0.42

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46514BCL9	ISRAEL ST 06/26 5.1					5.100000	01 Jun 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.332495	4,966,624.75	-33,375.25	0.42
		Base		100.000000	5,000,000.00	99.332495	4,966,624.75	-33,375.25	0.42
47786WAB6	JOHN DEERE OWNER TRUST JDOT 2024 B A2A					5.420000	17 May 2027		
		Local	4,000,000.000	99.994908	3,999,796.32	100.559510	4,022,380.40	22,584.08	0.34
Original Face:		Base	4,000,000.000	99.994908	3,999,796.32	100.559510	4,022,380.40	22,584.08	0.34
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2					5.760000	17 Aug 2026		
		Local	2,554,747.010	99.995789	2,554,639.44	100.260250	2,561,395.74	6,756.30	0.21
Original Face:		Base	5,000,000.000	99.995789	2,554,639.44	100.260250	2,561,395.74	6,756.30	0.21
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
		Local	1,630,592.880	99.996682	1,630,538.78	100.142380	1,632,914.52	2,375.74	0.14
Original Face:		Base	4,000,000.000	99.996682	1,630,538.78	100.142380	1,632,914.52	2,375.74	0.14
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	101.167405	2,023,348.10	23,348.10	0.17
		Base		100.000000	2,000,000.00	101.167405	2,023,348.10	23,348.10	0.17
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5					5.000000	27 Feb 2026		
		Local	2,000,000.000	99.924389	1,998,487.78	100.006101	2,000,122.02	1,634.24	0.17
		Base		99.924389	1,998,487.78	100.006101	2,000,122.02	1,634.24	0.17
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	1,000,000.000	99.947390	999,473.90	99.194203	991,942.03	-7,531.87	0.08
		Base		99.947390	999,473.90	99.194203	991,942.03	-7,531.87	0.08
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05					4.050000	25 Aug 2025		
		Local	2,000,000.000	99.988948	1,999,778.96	99.652673	1,993,053.46	-6,725.50	0.17
		Base		99.988948	1,999,778.96	99.652673	1,993,053.46	-6,725.50	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	99.743773	2,992,313.19	-7,686.81	0.25
		Base		100.000000	3,000,000.00	99.743773	2,992,313.19	-7,686.81	0.25
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1					5.100000	06 May 2027		
		Local	4,000,000.000	99.947252	3,997,890.09	101.293156	4,051,726.24	53,836.15	0.34
		Base		99.947252	3,997,890.09	101.293156	4,051,726.24	53,836.15	0.34

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64105MAA9	NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65					4.650000	12 Mar 2029		
		Local	5,000,000.000	99.867299	4,993,364.97	100.186689	5,009,334.45	15,969.48	0.42
		Base		99.867299	4,993,364.97	100.186689	5,009,334.45	15,969.48	0.42
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25					5.250000	13 Mar 2026		
		Local	3,000,000.000	99.984353	2,999,530.58	101.093404	3,032,802.12	33,271.54	0.25
		Base		99.984353	2,999,530.58	101.093404	3,032,802.12	33,271.54	0.25
64953BBP2	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/27 VAR					5.460000	28 Jun 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	99.943826	4,997,191.30	-2,808.70	0.42
		Base		100.000000	5,000,000.00	99.943826	4,997,191.30	-2,808.70	0.42
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45					4.450000	30 Mar 2026		
		Local	3,000,000.000	99.967381	2,999,021.44	100.045162	3,001,354.86	2,333.42	0.25
		Base		99.967381	2,999,021.44	100.045162	3,001,354.86	2,333.42	0.25
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR					5.210000	13 Feb 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.189000	3,005,670.00	5,670.00	0.25
		Base		100.000000	3,000,000.00	100.189000	3,005,670.00	5,670.00	0.25
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					5.370000	10 Mar 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.182281	2,003,645.62	3,645.62	0.17
		Base		100.000000	2,000,000.00	100.182281	2,003,645.62	3,645.62	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	98.524689	4,926,234.45	-73,765.55	0.41
		Base		100.000000	5,000,000.00	98.524689	4,926,234.45	-73,765.55	0.41
78014RQU7	ROYAL BANK OF CANADA 10/26 1					5.730000	17 Oct 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.993550	4,999,677.50	-322.50	0.42
		Base		100.000000	5,000,000.00	99.993550	4,999,677.50	-322.50	0.42
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					5.671300	25 Jan 2029		
		Local	353,749.220	100.000003	353,749.23	97.528060	345,004.75	-8,744.48	0.03
Original Face:		Base	2,161,312.000	100.000003	353,749.23	97.528060	345,004.75	-8,744.48	0.03
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.860000	03 Mar 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	100.825087	2,016,501.74	16,501.74	0.17
		Base		100.000000	2,000,000.00	100.825087	2,016,501.74	16,501.74	0.17

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Base Currency: 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				5.900000	25 Jul 2032		
	2,217,357.930	Local	100.000000	2,217,357.93	99.603851	2,208,573.89	-8,784.04	0.19
Original Face:	3,000,000.000	Base	100.000000	2,217,357.93	99.603851	2,208,573.89	-8,784.04	0.19
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.862919	2,017,258.38	17,258.38	0.17
		Base	100.000000	2,000,000.00	100.862919	2,017,258.38	17,258.38	0.17
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875				3.875000	15 Mar 2028		
	3,000,000.000	Local	99.430288	2,982,908.64	99.024774	2,970,743.22	-12,165.42	0.25
		Base	99.430288	2,982,908.64	99.024774	2,970,743.22	-12,165.42	0.25
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3				3.000000	31 Dec 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	97.069801	2,912,094.03	-87,905.97	0.24
		Base	100.000000	3,000,000.00	97.069801	2,912,094.03	-87,905.97	0.24
89114X6S7	TORONTO DOMINION BANK SR UNSECURED 03/28 5.6				5.600000	14 Mar 2028		
	3,000,000.000	Local	100.000000	3,000,000.00	100.424395	3,012,731.85	12,731.85	0.25
		Base	100.000000	3,000,000.00	100.424395	3,012,731.85	12,731.85	0.25
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	99.397924	1,987,958.48	-12,041.52	0.17
		Base	100.000000	2,000,000.00	99.397924	1,987,958.48	-12,041.52	0.17
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				5.830000	06 Jun 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.426085	2,008,521.70	8,521.70	0.17
		Base	100.000000	2,000,000.00	100.426085	2,008,521.70	8,521.70	0.17
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103				5.103000	09 Jan 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	100.382755	5,019,137.75	19,137.75	0.42
		Base	100.000000	5,000,000.00	100.382755	5,019,137.75	19,137.75	0.42
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028		
	2,000,000.000	Local	100.000000	2,000,000.00	101.068430	2,021,368.60	21,368.60	0.17
		Base	100.000000	2,000,000.00	101.068430	2,021,368.60	21,368.60	0.17
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	2,000,000.000	Local	99.995532	1,999,910.63	96.991301	1,939,826.02	-60,084.61	0.16
		Base	99.995532	1,999,910.63	96.991301	1,939,826.02	-60,084.61	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025		
	2,000,000.000	Local	99.975182	1,999,503.63	99.333366	1,986,667.32	-12,836.31	0.17
		Base	99.975182	1,999,503.63	99.333366	1,986,667.32	-12,836.31	0.17
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025		
	2,000,000.000	Local	99.957563	1,999,151.25	100.940574	2,018,811.48	19,660.23	0.17
		Base	99.957563	1,999,151.25	100.940574	2,018,811.48	19,660.23	0.17
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025		
	3,000,000.000	Local	99.995751	2,999,872.54	100.001636	3,000,049.08	176.54	0.25
		Base	99.995751	2,999,872.54	100.001636	3,000,049.08	176.54	0.25
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25				5.250000	01 Jun 2027		
	5,000,000.000	Local	99.748238	4,987,411.90	101.917163	5,095,858.15	108,446.25	0.43
		Base	99.748238	4,987,411.90	101.917163	5,095,858.15	108,446.25	0.43
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	99.647734	9,964,773.40	-35,226.60	0.84
		Base	100.000000	10,000,000.00	99.647734	9,964,773.40	-35,226.60	0.84
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	3,000,000.000	Local	99.239932	2,977,197.97	99.108594	2,973,257.82	-3,940.15	0.25
		Base	99.239932	2,977,197.97	99.108594	2,973,257.82	-3,940.15	0.25
91324PFF4	UNITEDHEALTH GROUP INC SR UNSECURED 07/26 4.75				4.750000	15 Jul 2026		
	2,000,000.000	Local	99.854105	1,997,082.09	100.599213	2,011,984.26	14,902.17	0.17
		Base	99.854105	1,997,082.09	100.599213	2,011,984.26	14,902.17	0.17
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A				4.890000	13 Apr 2028		
	5,000,000.000	Local	99.999606	4,999,980.30	100.037630	5,001,881.50	1,901.20	0.42
Original Face:	5,000,000.000	Base	99.999606	4,999,980.30	100.037630	5,001,881.50	1,901.20	0.42
92348KCQ4	VERIZON MASTER TRUST VZMT 2024 3 A1A				5.340000	22 Apr 2030		
	4,000,000.000	Local	99.981597	3,999,263.88	101.788940	4,071,557.60	72,293.72	0.34
Original Face:	4,000,000.000	Base	99.981597	3,999,263.88	101.788940	4,071,557.60	72,293.72	0.34
92348KCU5	VERIZON MASTER TRUST VZMT 2024 4 A1A				5.210000	20 Jun 2029		
	5,000,000.000	Local	99.995389	4,999,769.45	100.857140	5,042,857.00	43,087.55	0.42
Original Face:	5,000,000.000	Base	99.995389	4,999,769.45	100.857140	5,042,857.00	43,087.55	0.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65				5.650000	12 Sep 2028		
	5,000,000.000	Local	99.904472	4,995,223.60	101.063711	5,053,185.55	57,961.95	0.42
		Base	99.904472	4,995,223.60	101.063711	5,053,185.55	57,961.95	0.42
931142FA6	WALMART INC SR UNSECURED 04/26 4				4.000000	15 Apr 2026		
	2,000,000.000	Local	99.977983	1,999,559.65	99.522254	1,990,445.08	-9,114.57	0.17
		Base	99.977983	1,999,559.65	99.522254	1,990,445.08	-9,114.57	0.17
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95				4.950000	03 Jul 2027		
	2,000,000.000	Local	99.891458	1,997,829.16	101.056490	2,021,129.80	23,300.64	0.17
		Base	99.891458	1,997,829.16	101.056490	2,021,129.80	23,300.64	0.17
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45				5.450000	07 Aug 2026		
	2,000,000.000	Local	99.995131	1,999,902.61	101.507990	2,030,159.80	30,257.19	0.17
		Base	99.995131	1,999,902.61	101.507990	2,030,159.80	30,257.19	0.17
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR				5.870000	07 Aug 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.833889	2,016,677.78	16,677.78	0.17
		Base	100.000000	2,000,000.00	100.833889	2,016,677.78	16,677.78	0.17
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	100.817672	2,016,353.44	16,353.44	0.17
		Base	100.000000	2,000,000.00	100.817672	2,016,353.44	16,353.44	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	100.890318	2,017,806.36	17,806.36	0.17
		Base	100.000000	2,000,000.00	100.890318	2,017,806.36	17,806.36	0.17
95001KRH9	WELLS FARGO BANK NA				5.700000	15 Nov 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.998050	4,999,902.50	-97.50	0.42
		Base	100.000000	5,000,000.00	99.998050	4,999,902.50	-97.50	0.42
US DOLLAR Total								
	367,534,595.390	Local		366,934,514.15		365,327,230.73	-1,607,283.42	30.65
Original Face:	392,368,705.000	Base		366,934,514.15		365,327,230.73	-1,607,283.42	30.65
FIXED INCOME Total								
	367,534,595.390	Base		366,934,514.15		365,327,230.73	-1,607,283.42	30.65

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Base Currency: 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:	392,368,705.000							

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Base Currency: 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									
		1,196,646,619.070	Base		1,193,606,635.80		1,191,961,529.80	-1,645,106.00	100.00
	Original Face:	392,368,705.000							

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Base Currency: 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
0020A2L59	AT+T INC					4.900000	05 Nov 2024		
			14,500,000.000	99.945556	14,492,105.56	99.945556	14,492,105.62	0.06	2.63
		Base		99.945556	14,492,105.56	99.945556	14,492,105.62	0.06	2.63
0347M2LN4	ANGLESEA FDG PLC + ANG					4.730000	22 Nov 2024		
			20,000,000.000	99.724083	19,944,816.67	99.724083	19,944,816.60	-0.07	3.62
		Base		99.724083	19,944,816.67	99.724083	19,944,816.60	-0.07	3.62
0347M2M37	ANGLESEA FDG PLC + ANG					4.860000	03 Dec 2024		
			15,000,000.000	99.568000	14,935,200.00	99.568000	14,935,200.00	0.00	2.71
		Base		99.568000	14,935,200.00	99.568000	14,935,200.00	0.00	2.71
05333TL19	AUTOZONE INC.					4.800000	01 Nov 2024		
			30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	5.45
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	5.45
06741FML8	BARCLAYS BK PLC / BARCLAYS US					4.750000	20 Dec 2024		
			15,000,000.000	99.353472	14,903,020.83	99.353472	14,903,020.80	-0.03	2.71
		Base		99.353472	14,903,020.83	99.353472	14,903,020.80	-0.03	2.71
26244HLJ0	DUKE ENERGY CORP					4.810000	18 Nov 2024		
			28,000,000.000	99.772861	27,936,401.11	99.772861	27,936,401.08	-0.03	5.07
		Base		99.772861	27,936,401.11	99.772861	27,936,401.08	-0.03	5.07
26244HLS0	DUKE ENERGY CORP					4.850000	26 Nov 2024		
			20,000,000.000	99.663194	19,932,638.89	99.663194	19,932,638.80	-0.09	3.62
		Base		99.663194	19,932,638.89	99.663194	19,932,638.80	-0.09	3.62
38346LLC8	GOTHAM FDG CORP					5.360000	12 Nov 2024		
			5,000,000.000	99.836222	4,991,811.11	99.836222	4,991,811.11	0.00	0.91
		Base		99.836222	4,991,811.11	99.836222	4,991,811.11	0.00	0.91
38346LLE4	GOTHAM FDG CORP					5.200000	14 Nov 2024		
			25,000,000.000	99.812222	24,953,055.55	99.812222	24,953,055.50	-0.05	4.53
		Base		99.812222	24,953,055.55	99.812222	24,953,055.50	-0.05	4.53

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40060WLK6	GTA FDG LLC DISC					5.350000	19 Nov 2024		
		Local	10,000,000.000	99.732500	9,973,250.00	99.732500	9,973,250.00	0.00	1.81
		Base		99.732500	9,973,250.00	99.732500	9,973,250.00	0.00	1.81
40588LL64	HALKIN FINANCE LLC USC					4.850000	06 Nov 2024		
		Local	15,000,000.000	99.932639	14,989,895.83	99.932639	14,989,895.85	0.02	2.72
		Base		99.932639	14,989,895.83	99.932639	14,989,895.85	0.02	2.72
40588LMG1	HALKIN FINANCE LLC USC					4.870000	16 Dec 2024		
		Local	20,000,000.000	99.391250	19,878,250.00	99.391250	19,878,250.00	0.00	3.61
		Base		99.391250	19,878,250.00	99.391250	19,878,250.00	0.00	3.61
4499929H1	ILA FINANCIAL SQUARE GOVT					4.775624	31 Dec 2030		
		Local	54,446,870.840	100.000000	54,446,870.84	100.000000	54,446,870.84	0.00	9.89
		Base		100.000000	54,446,870.84	100.000000	54,446,870.84	0.00	9.89
49271JLE5	KEURIG DR PEPPER					4.840000	14 Nov 2024		
		Local	20,000,000.000	99.825222	19,965,044.45	99.825222	19,965,044.40	-0.05	3.63
		Base		99.825222	19,965,044.45	99.825222	19,965,044.40	-0.05	3.63
56274LLF9	MANHATTAN ASSET FDG.					5.160000	15 Nov 2024		
		Local	15,000,000.000	99.799333	14,969,900.00	99.799333	14,969,899.95	-0.05	2.72
		Base		99.799333	14,969,900.00	99.799333	14,969,899.95	-0.05	2.72
56274LNG5	MANHATTAN ASSET FDG.					4.680000	16 Jan 2025		
		Local	15,000,000.000	99.012000	14,851,800.00	98.991300	14,848,695.00	-3,105.00	2.70
		Base		99.012000	14,851,800.00	98.991300	14,848,695.00	-3,105.00	2.70
56274LNQ3	MANHATTAN ASSET FDG.					4.660000	24 Jan 2025		
		Local	15,000,000.000	98.912667	14,836,900.00	98.890278	14,833,541.70	-3,358.30	2.69
		Base		98.912667	14,836,900.00	98.890278	14,833,541.70	-3,358.30	2.69
57978CLN9	MCCORMICK + COMPANY					4.780000	22 Nov 2024		
		Local	10,000,000.000	99.721167	9,972,116.66	99.721167	9,972,116.70	0.04	1.81
		Base		99.721167	9,972,116.66	99.721167	9,972,116.70	0.04	1.81
64952UM46	NEW YORK LIFE SHORT TERM FDG L					4.730000	04 Dec 2024		
		Local	20,000,000.000	99.566417	19,913,283.33	99.566417	19,913,283.40	0.07	3.62
		Base		99.566417	19,913,283.33	99.566417	19,913,283.40	0.07	3.62

& 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
67984XKG0	OLD LINE FUNDING LLC					4.760000	20 Dec 2024		
		Local	20,000,000.000	99.352111	19,870,422.22	99.352111	19,870,422.20	-0.02	3.61
		Base		99.352111	19,870,422.22	99.352111	19,870,422.20	-0.02	3.61
70109LLT1	PARKER HANNIFIN CORP					4.800000	27 Nov 2024		
		Local	15,000,000.000	99.653333	14,948,000.00	99.653333	14,947,999.95	-0.05	2.71
		Base		99.653333	14,948,000.00	99.653333	14,947,999.95	-0.05	2.71
70109LMT0	PARKER HANNIFIN CORP					4.750000	27 Dec 2024		
		Local	18,000,000.000	99.261111	17,867,000.00	99.261111	17,866,999.98	-0.02	3.24
		Base		99.261111	17,867,000.00	99.261111	17,866,999.98	-0.02	3.24
82124LM25	SHEFFIELD RECEIVABLE 12/24 ZCP					4.750000	02 Dec 2024		
		Local	20,000,000.000	99.590972	19,918,194.44	99.590972	19,918,194.40	-0.04	3.62
		Base		99.590972	19,918,194.44	99.590972	19,918,194.40	-0.04	3.62
912797HP5	TREASURY BILL 11/24 0.00000					4.651300	29 Nov 2024		
		Local	20,000,000.000	99.638232	19,927,646.44	99.638232	19,927,646.40	-0.04	3.62
		Base		99.638232	19,927,646.44	99.638232	19,927,646.40	-0.04	3.62
912797LD7	TREASURY BILL 11/24 0.00000					4.643000	14 Nov 2024		
		Local	25,000,000.000	99.832336	24,958,084.03	99.832336	24,958,084.00	-0.03	4.53
		Base		99.832336	24,958,084.03	99.832336	24,958,084.00	-0.03	4.53
912797LE5	TREASURY BILL 11/24 0.00000					4.707500	21 Nov 2024		
		Local	20,000,000.000	99.738472	19,947,694.44	99.738472	19,947,694.40	-0.04	3.62
		Base		99.738472	19,947,694.44	99.738472	19,947,694.40	-0.04	3.62
912797MP9	TREASURY BILL 12/24 0.00000					4.632000	17 Dec 2024		
		Local	20,000,000.000	99.408133	19,881,626.67	99.408133	19,881,626.60	-0.07	3.61
		Base		99.408133	19,881,626.67	99.408133	19,881,626.60	-0.07	3.61
91842JLK3	VW CR INC					4.950000	19 Nov 2024		
		Local	17,500,000.000	99.752500	17,456,687.50	99.752500	17,456,687.50	0.00	3.17
		Base		99.752500	17,456,687.50	99.752500	17,456,687.50	0.00	3.17
92866BLJ2	VOLKSWAGEN GROUP OF AM					4.940000	18 Nov 2024		
		Local	10,000,000.000	99.766722	9,976,672.22	99.766722	9,976,672.20	-0.02	1.81
		Base		99.766722	9,976,672.22	99.766722	9,976,672.20	-0.02	1.81

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
			552,446,870.840	Local	550,638,388.79		550,631,924.98	-6,463.81	100.00
				Base	550,638,388.79		550,631,924.98	-6,463.81	100.00
CASH EQUIVALENT Total									
			552,446,870.840	Base	550,638,388.79		550,631,924.98	-6,463.81	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								
		552,446,870.840	Base	550,638,388.79		550,631,924.98	-6,463.81	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					4.775624	31 Dec 2030		
			100,501.260	100.000000	100,501.26	100.000000	100,501.26	0.00	0.30
		Base		100.000000	100,501.26	100.000000	100,501.26	0.00	0.30
US DOLLAR Total									
			100,501.260		100,501.26		100,501.26	0.00	0.30
		Base			100,501.26		100,501.26	0.00	0.30
CASH EQUIVALENT Total									
			100,501.260		100,501.26		100,501.26	0.00	0.30
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
			57,522.000	403.870972	23,231,466.05	568.640000	32,709,310.08	9,477,844.03	97.98
		Base		403.870972	23,231,466.05	568.640000	32,709,310.08	9,477,844.03	97.98
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
			1,100.000	409.474500	450,421.95	522.670000	574,937.00	124,515.05	1.72
		Base		409.474500	450,421.95	522.670000	574,937.00	124,515.05	1.72
US DOLLAR Total									
			58,622.000		23,681,888.00		33,284,247.08	9,602,359.08	99.70
		Base			23,681,888.00		33,284,247.08	9,602,359.08	99.70
EQUITY Total									
			58,622.000		23,681,888.00		33,284,247.08	9,602,359.08	99.70

& 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
FUND Total									
		159,123.260	Base		23,782,389.26		33,384,748.34	9,602,359.08	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					4.775624	31 Dec 2030		
			39,494.560	100.000000	39,494.56	100.000000	39,494.56	0.00	0.29
		Base		100.000000	39,494.56	100.000000	39,494.56	0.00	0.29
US DOLLAR Total									
			39,494.560		39,494.56		39,494.56	0.00	0.29
		Base			39,494.56		39,494.56	0.00	0.29
CASH EQUIVALENT Total									
			39,494.560		39,494.56		39,494.56	0.00	0.29
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
			22,843.000	450.989239	10,301,947.18	565.600000	12,920,000.80	2,618,053.62	95.77
		Base		450.989239	10,301,947.18	565.600000	12,920,000.80	2,618,053.62	95.77
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF								
			5,070.000	90.955193	461,142.83	104.820000	531,437.40	70,294.57	3.94
		Base		90.955193	461,142.83	104.820000	531,437.40	70,294.57	3.94
US DOLLAR Total									
			27,913.000		10,763,090.01		13,451,438.20	2,688,348.19	99.71
		Base			10,763,090.01		13,451,438.20	2,688,348.19	99.71
EQUITY Total									
			27,913.000		10,763,090.01		13,451,438.20	2,688,348.19	99.71

& 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
FUND Total									
		67,407.560	Base		10,802,584.57		13,490,932.76	2,688,348.19	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					4.775624	31 Dec 2030		
		Local	2,722.820	100.000000	2,722.82	100.000000	2,722.82	0.00	0.03
		Base		100.000000	2,722.82	100.000000	2,722.82	0.00	0.03
US DOLLAR Total									
		Local	2,722.820		2,722.82		2,722.82	0.00	0.03
		Base			2,722.82		2,722.82	0.00	0.03
CASH EQUIVALENT Total									
		Base	2,722.820		2,722.82		2,722.82	0.00	0.03
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
		Local	86,531.000	91.622886	7,928,219.93	105.450000	9,124,693.95	1,196,474.02	99.97
		Base		91.622886	7,928,219.93	105.450000	9,124,693.95	1,196,474.02	99.97
US DOLLAR Total									
		Local	86,531.000		7,928,219.93		9,124,693.95	1,196,474.02	99.97
		Base			7,928,219.93		9,124,693.95	1,196,474.02	99.97
EQUITY Total									
		Base	86,531.000		7,928,219.93		9,124,693.95	1,196,474.02	99.97

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

Holdings

AZ ENDOW TR POOL 304 SMALL CAP
STATE OF ARIZONA
FUND: ATZR

As of: *October 31, 2024* *View Date:* *November 7, 2024*

Base Currency: 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									
		89,253.820	Base		7,930,942.75		9,127,416.77	1,196,474.02	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					4.775624	31 Dec 2030		
		Local	81,538.230	100.000000	81,538.23	100.000000	81,538.23	0.00	0.23
		Base		100.000000	81,538.23	100.000000	81,538.23	0.00	0.23
US DOLLAR Total									
		Local	81,538.230		81,538.23		81,538.23	0.00	0.23
		Base			81,538.23		81,538.23	0.00	0.23
CASH EQUIVALENT Total									
		Base	81,538.230		81,538.23		81,538.23	0.00	0.23
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	98.420000	11,875,750.88	-1,952,643.18	33.17
		Base		114.602483	13,828,394.06	98.420000	11,875,750.88	-1,952,643.18	33.17
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE								
		Local	401,965.000	25.722687	10,339,619.89	25.390000	10,205,891.35	-133,728.54	28.51
		Base		25.722687	10,339,619.89	25.390000	10,205,891.35	-133,728.54	28.51
921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET								
		Local	186,655.000	74.603134	13,925,047.90	73.050000	13,635,147.75	-289,900.15	38.09
		Base		74.603134	13,925,047.90	73.050000	13,635,147.75	-289,900.15	38.09
US DOLLAR Total									
		Local	709,284.000		38,093,061.85		35,716,789.98	-2,376,271.87	99.77
		Base			38,093,061.85		35,716,789.98	-2,376,271.87	99.77
EQUITY Total									
		Base	709,284.000		38,093,061.85		35,716,789.98	-2,376,271.87	99.77

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

Base Currency: 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									
		790,822.230	Base		38,174,600.08		35,798,328.21	-2,376,271.87	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								
	Local	10,913,425.940	10,913,425.94	10,913,425.94	0.81	0.00		0.00
	Base		10,913,425.94	10,913,425.94	0.81	0.00	0.00	0.00
EQUITY								
	Local	22,211,146.000	935,980,287.01	1,338,033,658.06	99.19	402,053,371.05		402,053,371.05
	Base		935,980,287.01	1,338,033,658.06	99.19	402,053,371.05	0.00	402,053,371.05
US DOLLAR Total								
	Local	33,124,571.940	946,893,712.95	1,348,947,084.00	100.00	402,053,371.05		402,053,371.05
	Base		946,893,712.95	1,348,947,084.00	100.00	402,053,371.05	0.00	402,053,371.05
FUND Total								
	Base	33,124,571.940	946,893,712.95	1,348,947,084.00	100.00	402,053,371.05	0.00	402,053,371.05

Base Currency:USD - US DOLLAR

		Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH									
		4,684.010	Local	4,684.01	4,684.01	0.00	0.00		0.00
			Base	4,684.01	4,684.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT									
		5,402,655.760	Local	5,402,655.76	5,402,655.76	0.61	0.00		0.00
			Base	5,402,655.76	5,402,655.76	0.61	0.00	0.00	0.00
EQUITY									
		28,634,521.000	Local	698,819,301.21	876,453,876.36	99.39	177,634,575.15		177,634,575.15
			Base	698,819,301.21	876,453,876.36	99.39	177,634,575.15	0.00	177,634,575.15
US DOLLAR Total									
		34,041,860.770	Local	704,226,640.98	881,861,216.13	100.00	177,634,575.15		177,634,575.15
			Base	704,226,640.98	881,861,216.13	100.00	177,634,575.15	0.00	177,634,575.15
FUND Total									
		34,041,860.770	Base	704,226,640.98	881,861,216.13	100.00	177,634,575.15	0.00	177,634,575.15

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-1,105.710	Local	-1,105.71	-1,105.71	0.00	0.00		0.00
		Base	-1,105.71	-1,105.71	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	287,009,810.810	Local	286,389,373.98	286,386,268.86	9.37	-3,105.12		-3,105.12
		Base	286,389,373.98	286,386,268.86	9.37	-3,105.12	0.00	-3,105.12
EQUITY								
	1,082,687.000	Local	59,367,285.00	52,268,294.37	1.71	-7,098,990.63		-7,098,990.63
		Base	59,367,285.00	52,268,294.37	1.71	-7,098,990.63	0.00	-7,098,990.63
FIXED INCOME								
	2,788,590,245.010	Local	2,801,196,188.87	2,716,337,313.92	88.91	-84,858,874.95		-84,858,874.95
Original Face:	2,515,899,879.000	Base	2,801,196,188.87	2,716,337,313.92	88.91	-84,858,874.95	0.00	-84,858,874.95
US DOLLAR Total								
	3,076,681,637.110	Local	3,146,951,742.14	3,054,990,771.44	100.00	-91,960,970.70		-91,960,970.70
Original Face:	2,515,899,879.000	Base	3,146,951,742.14	3,054,990,771.44	100.00	-91,960,970.70	0.00	-91,960,970.70
FUND Total								
	3,076,681,637.110	Base	3,146,951,742.14	3,054,990,771.44	100.00	-91,960,970.70	0.00	-91,960,970.70
Original Face:	2,515,899,879.000							

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								
	59,750.000	Local	59,750.00	59,750.00	0.01	0.00		0.00
		Base	59,750.00	59,750.00	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	179,567,510.840	Local	179,264,255.27	179,261,902.18	25.97	-2,353.09		-2,353.09
		Base	179,264,255.27	179,261,902.18	25.97	-2,353.09	0.00	-2,353.09
FIXED INCOME								
	517,551,070.190	Local	516,953,303.19	510,983,362.40	74.02	-5,969,940.79		-5,969,940.79
Original Face:	219,516,732.000	Base	516,953,303.19	510,983,362.40	74.02	-5,969,940.79	0.00	-5,969,940.79
US DOLLAR Total								
	697,178,331.030	Local	696,277,308.46	690,305,014.58	100.00	-5,972,293.88		-5,972,293.88
Original Face:	219,516,732.000	Base	696,277,308.46	690,305,014.58	100.00	-5,972,293.88	0.00	-5,972,293.88
FUND Total								
	697,178,331.030	Base	696,277,308.46	690,305,014.58	100.00	-5,972,293.88	0.00	-5,972,293.88
Original Face:	219,516,732.000							

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								
	49,999.990	Local	49,999.99	49,999.99	0.02	0.00		0.00
		Base	49,999.99	49,999.99	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	139,132,785.220	Local	139,132,785.22	139,132,785.22	63.04	0.00		0.00
		Base	139,132,785.22	139,132,785.22	63.04	0.00	0.00	0.00
FIXED INCOME								
	83,537,162.590	Local	84,397,769.50	81,516,072.00	36.94	-2,881,697.50		-2,881,697.50
Original Face:	112,263,606.000	Base	84,397,769.50	81,516,072.00	36.94	-2,881,697.50	0.00	-2,881,697.50
US DOLLAR Total								
	222,719,947.800	Local	223,580,554.71	220,698,857.21	100.00	-2,881,697.50		-2,881,697.50
Original Face:	112,263,606.000	Base	223,580,554.71	220,698,857.21	100.00	-2,881,697.50	0.00	-2,881,697.50
FUND Total								
	222,719,947.800	Base	223,580,554.71	220,698,857.21	100.00	-2,881,697.50	0.00	-2,881,697.50
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 EQUIVALENT								
	5,321,165.350	Local	5,321,165.35	5,321,165.35	0.17	0.00		0.00
		Base	5,321,165.35	5,321,165.35	0.17	0.00	0.00	0.00
EQUITY								
	22,942,289.000	Local	1,122,475,899.92	3,136,223,273.83	99.83	2,013,747,373.91		2,013,747,373.91
		Base	1,122,475,899.92	3,136,223,273.83	99.83	2,013,747,373.91	0.00	2,013,747,373.91
US DOLLAR Total								
	28,263,454.350	Local	1,127,797,065.27	3,141,544,439.18	100.00	2,013,747,373.91		2,013,747,373.91
		Base	1,127,797,065.27	3,141,544,439.18	100.00	2,013,747,373.91	0.00	2,013,747,373.91
FUND Total								
	28,263,454.350	Base	1,127,797,065.27	3,141,544,439.18	100.00	2,013,747,373.91	0.00	2,013,747,373.91

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								
	49,999.980	Local	49,999.98	49,999.98	0.00	0.00		0.00
		Base	49,999.98	49,999.98	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,625,657,378.820	Local	1,620,110,430.19	1,620,549,069.77	59.44	438,639.58		438,639.58
		Base	1,620,110,430.19	1,620,549,069.77	59.44	438,639.58	0.00	438,639.58
EQUITY								
	243,783,663.790	Local	243,783,663.79	243,783,663.79	8.94	0.00		0.00
		Base	243,783,663.79	243,783,663.79	8.94	0.00	0.00	0.00
FIXED INCOME								
	869,266,392.430	Local	867,933,713.15	862,002,501.25	31.62	-5,931,211.90		-5,931,211.90
Original Face:	575,448,032.000	Base	867,933,713.15	862,002,501.25	31.62	-5,931,211.90	0.00	-5,931,211.90
US DOLLAR Total								
	2,738,757,435.020	Local	2,731,877,807.11	2,726,385,234.79	100.00	-5,492,572.32		-5,492,572.32
Original Face:	575,448,032.000	Base	2,731,877,807.11	2,726,385,234.79	100.00	-5,492,572.32	0.00	-5,492,572.32
FUND Total								
	2,738,757,435.020	Base	2,731,877,807.11	2,726,385,234.79	100.00	-5,492,572.32	0.00	-5,492,572.32
Original Face:	575,448,032.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	137,986.260	Local	137,986.26	137,986.26	0.00	0.00		0.00
		Base	137,986.26	137,986.26	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,957,775,234.320	Local	1,948,981,779.03	1,949,390,158.68	37.63	408,379.65		408,379.65
		Base	1,948,981,779.03	1,949,390,158.68	37.63	408,379.65	0.00	408,379.65
EQUITY								
	257,240,616.780	Local	257,240,616.78	257,240,616.78	4.97	0.00		0.00
		Base	257,240,616.78	257,240,616.78	4.97	0.00	0.00	0.00
FIXED INCOME								
	3,004,277,403.110	Local	3,002,955,605.97	2,973,768,702.04	57.40	-29,186,903.93		-29,186,903.93
Original Face:	413,041,031.000	Base	3,002,955,605.97	2,973,768,702.04	57.40	-29,186,903.93	0.00	-29,186,903.93
US DOLLAR Total								
	5,219,431,240.470	Local	5,209,315,988.04	5,180,537,463.76	100.00	-28,778,524.28		-28,778,524.28
Original Face:	413,041,031.000	Base	5,209,315,988.04	5,180,537,463.76	100.00	-28,778,524.28	0.00	-28,778,524.28
FUND Total								
	5,219,431,240.470	Base	5,209,315,988.04	5,180,537,463.76	100.00	-28,778,524.28	0.00	-28,778,524.28
Original Face:	413,041,031.000							

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								
	-1,217,660.670	Local	-1,217,660.67	-1,217,660.67	0.98	0.00		0.00
		Base	-1,217,660.67	-1,217,660.67	0.98	0.00	0.00	0.00
CASH EQUIVALENT								
	1,164,237.220	Local	1,164,237.22	1,164,237.22	0.93	0.00		0.00
		Base	1,164,237.22	1,164,237.22	0.93	0.00	0.00	0.00
FIXED INCOME								
	122,540,738.580	Local	122,007,318.36	122,217,394.36	98.09	210,076.00		210,076.00
Original Face:	50,875,000.000	Base	122,007,318.36	122,217,394.36	98.09	210,076.00	0.00	210,076.00
US DOLLAR Total								
	122,487,315.130	Local	121,953,894.91	122,163,970.91	100.00	210,076.00		210,076.00
Original Face:	50,875,000.000	Base	121,953,894.91	122,163,970.91	100.00	210,076.00	0.00	210,076.00
FUND Total								
	122,487,315.130	Base	121,953,894.91	122,163,970.91	100.00	210,076.00	0.00	210,076.00
Original Face:	50,875,000.000							

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									
		818,724,007.350	Local	814,931,549.56	814,810,766.30	59.33	-120,783.26		-120,783.26
			Base	814,931,549.56	814,810,766.30	59.33	-120,783.26	0.00	-120,783.26
EQUITY									
		85,574,929.220	Local	85,574,929.22	85,574,929.22	6.23	0.00		0.00
			Base	85,574,929.22	85,574,929.22	6.23	0.00	0.00	0.00
FIXED INCOME									
		480,765,762.650	Local	479,853,631.16	472,971,364.96	34.44	-6,882,266.20		-6,882,266.20
	Original Face:	292,029,571.000	Base	479,853,631.16	472,971,364.96	34.44	-6,882,266.20	0.00	-6,882,266.20
US DOLLAR Total									
		1,385,114,699.210	Local	1,380,410,109.93	1,373,407,060.47	100.00	-7,003,049.46		-7,003,049.46
	Original Face:	292,029,571.000	Base	1,380,410,109.93	1,373,407,060.47	100.00	-7,003,049.46	0.00	-7,003,049.46
FUND Total									
		1,385,114,699.210	Base	1,380,410,109.93	1,373,407,060.47	100.00	-7,003,049.46	0.00	-7,003,049.46
	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								
	3,727,253,108.840	Local	3,710,346,150.74	3,710,282,252.89	94.23	-63,897.85		-63,897.85
		Base	3,710,346,150.74	3,710,282,252.89	94.23	-63,897.85	0.00	-63,897.85
EQUITY								
	19,900,151.840	Local	19,900,151.84	19,900,151.84	0.51	0.00		0.00
		Base	19,900,151.84	19,900,151.84	0.51	0.00	0.00	0.00
FIXED INCOME								
	208,550,000.000	Local	207,031,574.85	207,037,570.59	5.26	5,995.74		5,995.74
Original Face:	18,550,000.000	Base	207,031,574.85	207,037,570.59	5.26	5,995.74	0.00	5,995.74
US DOLLAR Total								
	3,955,753,260.690	Local	3,937,327,877.44	3,937,269,975.33	100.00	-57,902.11		-57,902.11
Original Face:	18,550,000.000	Base	3,937,327,877.44	3,937,269,975.33	100.00	-57,902.11	0.00	-57,902.11
FUND Total								
	3,955,753,260.690	Base	3,937,327,877.44	3,937,269,975.33	100.00	-57,902.11	0.00	-57,902.11
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									
		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									
		1,852,527,342.050	Local	1,849,219,657.72	1,849,279,642.84	62.12	59,985.12		59,985.12
			Base	1,849,219,657.72	1,849,279,642.84	62.12	59,985.12	0.00	59,985.12
EQUITY									
		64,803,132.010	Local	64,803,132.01	64,803,132.01	2.18	0.00		0.00
			Base	64,803,132.01	64,803,132.01	2.18	0.00	0.00	0.00
FIXED INCOME									
		1,070,000,000.000	Local	1,062,545,266.64	1,062,708,354.70	35.70	163,088.06		163,088.06
			Base	1,062,545,266.64	1,062,708,354.70	35.70	163,088.06	0.00	163,088.06
US DOLLAR Total									
		2,987,380,474.060	Local	2,976,618,056.37	2,976,841,129.55	100.00	223,073.18		223,073.18
			Base	2,976,618,056.37	2,976,841,129.55	100.00	223,073.18	0.00	223,073.18
FUND Total									
		2,987,380,474.060	Base	2,976,618,056.37	2,976,841,129.55	100.00	223,073.18	0.00	223,073.18

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								
	1,347,372.990	Local	1,347,507.75	1,347,507.73	0.32	-0.02		-0.02
		Base	1,347,507.75	1,347,507.73	0.32	-0.02	0.00	-0.02
FIXED INCOME								
	411,285,000.000	Local	419,795,634.62	419,459,715.23	99.68	-335,919.39		-335,919.39
Original Face:	118,288,326.930	Base	419,795,634.62	419,459,715.23	99.68	-335,919.39	0.00	-335,919.39
US DOLLAR Total								
	412,632,372.990	Local	421,143,142.37	420,807,222.96	100.00	-335,919.41		-335,919.41
Original Face:	118,288,326.930	Base	421,143,142.37	420,807,222.96	100.00	-335,919.41	0.00	-335,919.41
FUND Total								
	412,632,372.990	Base	421,143,142.37	420,807,222.96	100.00	-335,919.41	0.00	-335,919.41
Original Face:	118,288,326.930							

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								
	50,000.010	Local	50,000.01	50,000.01	0.01	0.00		0.00
		Base	50,000.01	50,000.01	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	131,805,889.670	Local	131,511,879.11	131,511,879.09	22.14	-0.02		-0.02
		Base	131,511,879.11	131,511,879.09	22.14	-0.02	0.00	-0.02
FIXED INCOME								
	486,078,795.460	Local	487,639,165.23	462,371,233.62	77.85	-25,267,931.61		-25,267,931.61
Original Face:	300,048,244.000	Base	487,639,165.23	462,371,233.62	77.85	-25,267,931.61	0.00	-25,267,931.61
US DOLLAR Total								
	617,934,685.140	Local	619,201,044.35	593,933,112.72	100.00	-25,267,931.63		-25,267,931.63
Original Face:	300,048,244.000	Base	619,201,044.35	593,933,112.72	100.00	-25,267,931.63	0.00	-25,267,931.63
FUND Total								
	617,934,685.140	Base	619,201,044.35	593,933,112.72	100.00	-25,267,931.63	0.00	-25,267,931.63
Original Face:	300,048,244.000							

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								
	49,999.980	Local	49,999.98	49,999.98	0.00	0.00		0.00
		Base	49,999.98	49,999.98	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,216,186,365.970	Local	2,213,212,765.86	2,213,143,607.30	83.39	-69,158.56		-69,158.56
		Base	2,213,212,765.86	2,213,143,607.30	83.39	-69,158.56	0.00	-69,158.56
EQUITY								
	419,989,805.550	Local	419,989,805.55	419,989,805.55	15.83	0.00		0.00
		Base	419,989,805.55	419,989,805.55	15.83	0.00	0.00	0.00
FIXED INCOME								
	20,900,000.000	Local	20,770,739.45	20,752,774.76	0.78	-17,964.69		-17,964.69
		Base	20,770,739.45	20,752,774.76	0.78	-17,964.69	0.00	-17,964.69
US DOLLAR Total								
	2,657,126,171.500	Local	2,654,023,310.84	2,653,936,187.59	100.00	-87,123.25		-87,123.25
		Base	2,654,023,310.84	2,653,936,187.59	100.00	-87,123.25	0.00	-87,123.25
FUND Total								
	2,657,126,171.500	Base	2,654,023,310.84	2,653,936,187.59	100.00	-87,123.25	0.00	-87,123.25

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								
	35,158,658.140	Local	35,121,389.70	35,121,389.70	19.64	0.00		0.00
		Base	35,121,389.70	35,121,389.70	19.64	0.00	0.00	0.00
FIXED INCOME								
	155,052,015.730	Local	155,032,999.05	143,685,600.01	80.34	-11,347,399.04		-11,347,399.04
Original Face:	148,172,249.000	Base	155,032,999.05	143,685,600.01	80.34	-11,347,399.04	0.00	-11,347,399.04
US DOLLAR Total								
	190,260,673.870	Local	190,204,388.75	178,856,989.71	100.00	-11,347,399.04		-11,347,399.04
Original Face:	148,172,249.000	Base	190,204,388.75	178,856,989.71	100.00	-11,347,399.04	0.00	-11,347,399.04
FUND Total								
	190,260,673.870	Base	190,204,388.75	178,856,989.71	100.00	-11,347,399.04	0.00	-11,347,399.04
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									
		794,162.430	Local	794,162.43	794,162.43	0.07	0.00		0.00
			Base	794,162.43	794,162.43	0.07	0.00	0.00	0.00
CASH EQUIVALENT									
		828,317,861.250	Local	825,877,959.22	825,840,136.64	69.28	-37,822.58		-37,822.58
			Base	825,877,959.22	825,840,136.64	69.28	-37,822.58	0.00	-37,822.58
FIXED INCOME									
		367,534,595.390	Local	366,934,514.15	365,327,230.73	30.65	-1,607,283.42		-1,607,283.42
	Original Face:	392,368,705.000	Base	366,934,514.15	365,327,230.73	30.65	-1,607,283.42	0.00	-1,607,283.42
US DOLLAR Total									
		1,196,646,619.070	Local	1,193,606,635.80	1,191,961,529.80	100.00	-1,645,106.00		-1,645,106.00
	Original Face:	392,368,705.000	Base	1,193,606,635.80	1,191,961,529.80	100.00	-1,645,106.00	0.00	-1,645,106.00
FUND Total									
		1,196,646,619.070	Base	1,193,606,635.80	1,191,961,529.80	100.00	-1,645,106.00	0.00	-1,645,106.00
	Original Face:	392,368,705.000							

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								
	552,446,870.840	Local	550,638,388.79	550,631,924.98	100.00	-6,463.81		-6,463.81
		Base	550,638,388.79	550,631,924.98	100.00	-6,463.81	0.00	-6,463.81
US DOLLAR Total								
	552,446,870.840	Local	550,638,388.79	550,631,924.98	100.00	-6,463.81		-6,463.81
		Base	550,638,388.79	550,631,924.98	100.00	-6,463.81	0.00	-6,463.81
FUND Total								
	552,446,870.840	Base	550,638,388.79	550,631,924.98	100.00	-6,463.81	0.00	-6,463.81

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								
	100,501.260	Local	100,501.26	100,501.26	0.30	0.00		0.00
		Base	100,501.26	100,501.26	0.30	0.00	0.00	0.00
EQUITY								
	58,622.000	Local	23,681,888.00	33,284,247.08	99.70	9,602,359.08		9,602,359.08
		Base	23,681,888.00	33,284,247.08	99.70	9,602,359.08	0.00	9,602,359.08
US DOLLAR Total								
	159,123.260	Local	23,782,389.26	33,384,748.34	100.00	9,602,359.08		9,602,359.08
		Base	23,782,389.26	33,384,748.34	100.00	9,602,359.08	0.00	9,602,359.08
FUND Total								
	159,123.260	Base	23,782,389.26	33,384,748.34	100.00	9,602,359.08	0.00	9,602,359.08

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									
	39,494.560	Local	39,494.56	39,494.56	0.29	0.00			0.00
		Base	39,494.56	39,494.56	0.29	0.00		0.00	0.00
EQUITY									
	27,913.000	Local	10,763,090.01	13,451,438.20	99.71	2,688,348.19			2,688,348.19
		Base	10,763,090.01	13,451,438.20	99.71	2,688,348.19		0.00	2,688,348.19
US DOLLAR Total									
	67,407.560	Local	10,802,584.57	13,490,932.76	100.00	2,688,348.19			2,688,348.19
		Base	10,802,584.57	13,490,932.76	100.00	2,688,348.19		0.00	2,688,348.19
FUND Total									
	67,407.560	Base	10,802,584.57	13,490,932.76	100.00	2,688,348.19		0.00	2,688,348.19

Base Currency:USD - US DOLLAR

			Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH EQUIVALENT									
	2,722.820	Local	2,722.82	2,722.82	0.03	0.00			0.00
		Base	2,722.82	2,722.82	0.03	0.00		0.00	0.00
EQUITY									
	86,531.000	Local	7,928,219.93	9,124,693.95	99.97	1,196,474.02			1,196,474.02
		Base	7,928,219.93	9,124,693.95	99.97	1,196,474.02		0.00	1,196,474.02
US DOLLAR Total									
	89,253.820	Local	7,930,942.75	9,127,416.77	100.00	1,196,474.02			1,196,474.02
		Base	7,930,942.75	9,127,416.77	100.00	1,196,474.02		0.00	1,196,474.02
FUND Total									
	89,253.820	Base	7,930,942.75	9,127,416.77	100.00	1,196,474.02		0.00	1,196,474.02

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									
	81,538.230	Local	81,538.23	81,538.23	0.23	0.00			0.00
		Base	81,538.23	81,538.23	0.23	0.00		0.00	0.00
EQUITY									
	709,284.000	Local	38,093,061.85	35,716,789.98	99.77	-2,376,271.87			-2,376,271.87
		Base	38,093,061.85	35,716,789.98	99.77	-2,376,271.87		0.00	-2,376,271.87
US DOLLAR Total									
	790,822.230	Local	38,174,600.08	35,798,328.21	100.00	-2,376,271.87			-2,376,271.87
		Base	38,174,600.08	35,798,328.21	100.00	-2,376,271.87		0.00	-2,376,271.87
FUND Total									
	790,822.230	Base	38,174,600.08	35,798,328.21	100.00	-2,376,271.87		0.00	-2,376,271.87

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	10,913,425.940	10,913,425.94	10,913,425.94	0.81	0.00	0.00	0.00
CASH EQUIVALENT Total	10,913,425.940	10,913,425.94	10,913,425.94	0.81	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	22,211,146.000	935,980,287.01	1,338,033,658.06	99.19	402,053,371.05	0.00	402,053,371.05
EQUITY Total	22,211,146.000	935,980,287.01	1,338,033,658.06	99.19	402,053,371.05	0.00	402,053,371.05

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	33,124,571.940	946,893,712.95	1,348,947,084.00	100.00	402,053,371.05	0.00	402,053,371.05

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	4,684.010	4,684.01	4,684.01	0.00	0.00	0.00	0.00
CASH Total	4,684.010	4,684.01	4,684.01	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	5,402,655.760	5,402,655.76	5,402,655.76	0.61	0.00	0.00	0.00
CASH EQUIVALENT Total	5,402,655.760	5,402,655.76	5,402,655.76	0.61	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	28,634,521.000	698,819,301.21	876,453,876.36	99.39	177,634,575.15	0.00	177,634,575.15
EQUITY Total	28,634,521.000	698,819,301.21	876,453,876.36	99.39	177,634,575.15	0.00	177,634,575.15

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	34,041,860.770	704,226,640.98	881,861,216.13	100.00	177,634,575.15	0.00	177,634,575.15

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1,105.710	-1,105.71	-1,105.71	0.00	0.00	0.00	0.00
CASH Total	-1,105.710	-1,105.71	-1,105.71	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	287,009,810.810	286,389,373.98	286,386,268.86	9.37	-3,105.12	0.00	-3,105.12
CASH EQUIVALENT Total	287,009,810.810	286,389,373.98	286,386,268.86	9.37	-3,105.12	0.00	-3,105.12

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	1,082,687.000	59,367,285.00	52,268,294.37	1.71	-7,098,990.63	0.00	-7,098,990.63
EQUITY Total	1,082,687.000	59,367,285.00	52,268,294.37	1.71	-7,098,990.63	0.00	-7,098,990.63

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	2,788,590,245.010	2,801,196,188.87	2,716,337,313.92	88.91	-84,858,874.95	0.00	-84,858,874.95
FIXED INCOME Total	2,788,590,245.010	2,801,196,188.87	2,716,337,313.92	88.91	-84,858,874.95	0.00	-84,858,874.95

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	3,076,681,637.110	3,146,951,742.14	3,054,990,771.44	100.00	-91,960,970.70	0.00	-91,960,970.70

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	59,750.000	59,750.00	59,750.00	0.01	0.00	0.00	0.00
CASH Total	59,750.000	59,750.00	59,750.00	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	179,567,510.840	179,264,255.27	179,261,902.18	25.97	-2,353.09	0.00	-2,353.09
CASH EQUIVALENT Total	179,567,510.840	179,264,255.27	179,261,902.18	25.97	-2,353.09	0.00	-2,353.09

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							
	517,551,070.190	516,953,303.19	510,983,362.40	74.02	-5,969,940.79	0.00	-5,969,940.79
FIXED INCOME Total							
	517,551,070.190	516,953,303.19	510,983,362.40	74.02	-5,969,940.79	0.00	-5,969,940.79

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	697,178,331.030	696,277,308.46	690,305,014.58	100.00	-5,972,293.88	0.00	-5,972,293.88

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	0.02	0.00	0.00	0.00
CASH Total	49,999.990	49,999.99	49,999.99	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	139,132,785.220	139,132,785.22	139,132,785.22	63.04	0.00	0.00	0.00
CASH EQUIVALENT Total	139,132,785.220	139,132,785.22	139,132,785.22	63.04	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	83,537,162.590	84,397,769.50	81,516,072.00	36.94	-2,881,697.50	0.00	-2,881,697.50
FIXED INCOME Total	83,537,162.590	84,397,769.50	81,516,072.00	36.94	-2,881,697.50	0.00	-2,881,697.50

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	222,719,947.800	223,580,554.71	220,698,857.21	100.00	-2,881,697.50	0.00	-2,881,697.50

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	5,321,165.350	5,321,165.35	5,321,165.35	0.17	0.00	0.00	0.00
CASH EQUIVALENT Total	5,321,165.350	5,321,165.35	5,321,165.35	0.17	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	22,942,289.000	1,122,475,899.92	3,136,223,273.83	99.83	2,013,747,373.91	0.00	2,013,747,373.91
EQUITY Total	22,942,289.000	1,122,475,899.92	3,136,223,273.83	99.83	2,013,747,373.91	0.00	2,013,747,373.91

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	28,263,454.350	1,127,797,065.27	3,141,544,439.18	100.00	2,013,747,373.91	0.00	2,013,747,373.91

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	49,999.980	49,999.98	49,999.98	0.00	0.00	0.00	0.00
CASH Total	49,999.980	49,999.98	49,999.98	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	1,625,657,378.820	1,620,110,430.19	1,620,549,069.77	59.44	438,639.58	0.00	438,639.58
CASH EQUIVALENT Total	1,625,657,378.820	1,620,110,430.19	1,620,549,069.77	59.44	438,639.58	0.00	438,639.58

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	243,783,663.790	243,783,663.79	243,783,663.79	8.94	0.00	0.00	0.00
EQUITY Total	243,783,663.790	243,783,663.79	243,783,663.79	8.94	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							
	869,266,392.430	867,933,713.15	862,002,501.25	31.62	-5,931,211.90	0.00	-5,931,211.90
FIXED INCOME Total							
	869,266,392.430	867,933,713.15	862,002,501.25	31.62	-5,931,211.90	0.00	-5,931,211.90

Holdings

Asset Summary

As of: *October 31, 2024*

ST OF AZ POOL 2 ST AGCY FF&C
STATE OF ARIZONA
FUND: ATZA

View Date: *November 7, 2024*

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	2,738,757,435.020	2,731,877,807.11	2,726,385,234.79	100.00	-5,492,572.32	0.00	-5,492,572.32

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	137,986.260	137,986.26	137,986.26	0.00	0.00	0.00	0.00
CASH Total	137,986.260	137,986.26	137,986.26	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	1,957,775,234.320	1,948,981,779.03	1,949,390,158.68	37.63	408,379.65	0.00	408,379.65
CASH EQUIVALENT Total	1,957,775,234.320	1,948,981,779.03	1,949,390,158.68	37.63	408,379.65	0.00	408,379.65

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	257,240,616.780	257,240,616.78	257,240,616.78	4.97	0.00	0.00	0.00
EQUITY Total	257,240,616.780	257,240,616.78	257,240,616.78	4.97	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							
	3,004,277,403.110	3,002,955,605.97	2,973,768,702.04	57.40	-29,186,903.93	0.00	-29,186,903.93
FIXED INCOME Total							
	3,004,277,403.110	3,002,955,605.97	2,973,768,702.04	57.40	-29,186,903.93	0.00	-29,186,903.93

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	5,219,431,240.470	5,209,315,988.04	5,180,537,463.76	100.00	-28,778,524.28	0.00	-28,778,524.28

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1,217,660.670	-1,217,660.67	-1,217,660.67	0.98	0.00	0.00	0.00
CASH Total	-1,217,660.670	-1,217,660.67	-1,217,660.67	0.98	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	1,164,237.220	1,164,237.22	1,164,237.22	0.93	0.00	0.00	0.00
CASH EQUIVALENT Total	1,164,237.220	1,164,237.22	1,164,237.22	0.93	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	122,540,738.580	122,007,318.36	122,217,394.36	98.09	210,076.00	0.00	210,076.00
FIXED INCOME Total	122,540,738.580	122,007,318.36	122,217,394.36	98.09	210,076.00	0.00	210,076.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	122,487,315.130	121,953,894.91	122,163,970.91	100.00	210,076.00	0.00	210,076.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	49,999.990	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	818,724,007.350	814,931,549.56	814,810,766.30	59.33	-120,783.26	0.00	-120,783.26
CASH EQUIVALENT Total	818,724,007.350	814,931,549.56	814,810,766.30	59.33	-120,783.26	0.00	-120,783.26

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	85,574,929.220	85,574,929.22	85,574,929.22	6.23	0.00	0.00	0.00
EQUITY Total	85,574,929.220	85,574,929.22	85,574,929.22	6.23	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	480,765,762.650	479,853,631.16	472,971,364.96	34.44	-6,882,266.20	0.00	-6,882,266.20
FIXED INCOME Total	480,765,762.650	479,853,631.16	472,971,364.96	34.44	-6,882,266.20	0.00	-6,882,266.20

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,385,114,699.210	1,380,410,109.93	1,373,407,060.47	100.00	-7,003,049.46	0.00	-7,003,049.46

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	3,727,253,108.840	3,710,346,150.74	3,710,282,252.89	94.23	-63,897.85	0.00	-63,897.85
CASH EQUIVALENT Total	3,727,253,108.840	3,710,346,150.74	3,710,282,252.89	94.23	-63,897.85	0.00	-63,897.85

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	19,900,151.840	19,900,151.84	19,900,151.84	0.51	0.00	0.00	0.00
EQUITY Total	19,900,151.840	19,900,151.84	19,900,151.84	0.51	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	208,550,000.000	207,031,574.85	207,037,570.59	5.26	5,995.74	0.00	5,995.74
FIXED INCOME Total	208,550,000.000	207,031,574.85	207,037,570.59	5.26	5,995.74	0.00	5,995.74

Holdings

Asset Summary

As of: *October 31, 2024*

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date: *November 7, 2024*

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	3,955,753,260.690	3,937,327,877.44	3,937,269,975.33	100.00	-57,902.11	0.00	-57,902.11

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
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	1,852,527,342.050	1,849,219,657.72	1,849,279,642.84	62.12	59,985.12	0.00	59,985.12
CASH EQUIVALENT Total	1,852,527,342.050	1,849,219,657.72	1,849,279,642.84	62.12	59,985.12	0.00	59,985.12

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	64,803,132.010	64,803,132.01	64,803,132.01	2.18	0.00	0.00	0.00
EQUITY Total	64,803,132.010	64,803,132.01	64,803,132.01	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	1,070,000,000.000	1,062,545,266.64	1,062,708,354.70	35.70	163,088.06	0.00	163,088.06
FIXED INCOME Total	1,070,000,000.000	1,062,545,266.64	1,062,708,354.70	35.70	163,088.06	0.00	163,088.06

Holdings

Asset Summary

As of: *October 31, 2024*

ST OF AZ POOL 7 LGIP FF&C
STATE OF ARIZONA
FUND: ATZG

View Date: *November 7, 2024*

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	2,987,380,474.060	2,976,618,056.37	2,976,841,129.55	100.00	223,073.18	0.00	223,073.18

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							
	1,347,372.990	1,347,507.75	1,347,507.73	0.32	-0.02	0.00	-0.02
CASH EQUIVALENT Total							
	1,347,372.990	1,347,507.75	1,347,507.73	0.32	-0.02	0.00	-0.02

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							
	411,285,000.000	419,795,634.62	419,459,715.23	99.68	-335,919.39	0.00	-335,919.39
FIXED INCOME Total							
	411,285,000.000	419,795,634.62	419,459,715.23	99.68	-335,919.39	0.00	-335,919.39

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	412,632,372.990	421,143,142.37	420,807,222.96	100.00	-335,919.41	0.00	-335,919.41

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	0.01	0.00	0.00	0.00
CASH Total	50,000.010	50,000.01	50,000.01	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	131,805,889.670	131,511,879.11	131,511,879.09	22.14	-0.02	0.00	-0.02
CASH EQUIVALENT Total	131,805,889.670	131,511,879.11	131,511,879.09	22.14	-0.02	0.00	-0.02

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	486,078,795.460	487,639,165.23	462,371,233.62	77.85	-25,267,931.61	0.00	-25,267,931.61
FIXED INCOME Total	486,078,795.460	487,639,165.23	462,371,233.62	77.85	-25,267,931.61	0.00	-25,267,931.61

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	617,934,685.140	619,201,044.35	593,933,112.72	100.00	-25,267,931.63	0.00	-25,267,931.63

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	49,999.980	49,999.98	49,999.98	0.00	0.00	0.00	0.00
CASH Total	49,999.980	49,999.98	49,999.98	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	2,216,186,365.970	2,213,212,765.86	2,213,143,607.30	83.39	-69,158.56	0.00	-69,158.56
CASH EQUIVALENT Total	2,216,186,365.970	2,213,212,765.86	2,213,143,607.30	83.39	-69,158.56	0.00	-69,158.56

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	419,989,805.550	419,989,805.55	419,989,805.55	15.83	0.00	0.00	0.00
EQUITY Total	419,989,805.550	419,989,805.55	419,989,805.55	15.83	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	20,770,739.45	20,752,774.76	0.78	-17,964.69	0.00	-17,964.69
FIXED INCOME Total							
	20,900,000.000	20,770,739.45	20,752,774.76	0.78	-17,964.69	0.00	-17,964.69

Holdings

Asset Summary

As of: *October 31, 2024*

ST OF AZ POOL 15 ST OPER LIQ
STATE OF ARIZONA
FUND: ATZJ

View Date: *November 7, 2024*

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	2,657,126,171.500	2,654,023,310.84	2,653,936,187.59	100.00	-87,123.25	0.00	-87,123.25

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	35,158,658.140	35,121,389.70	35,121,389.70	19.64	0.00	0.00	0.00
CASH EQUIVALENT Total	35,158,658.140	35,121,389.70	35,121,389.70	19.64	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	155,052,015.730	155,032,999.05	143,685,600.01	80.34	-11,347,399.04	0.00	-11,347,399.04
FIXED INCOME Total	155,052,015.730	155,032,999.05	143,685,600.01	80.34	-11,347,399.04	0.00	-11,347,399.04

Holdings

Asset Summary

As of: *October 31, 2024*

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

View Date: *November 7, 2024*

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	190,260,673.870	190,204,388.75	178,856,989.71	100.00	-11,347,399.04	0.00	-11,347,399.04

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	794,162.430	794,162.43	794,162.43	0.07	0.00	0.00	0.00
CASH Total	794,162.430	794,162.43	794,162.43	0.07	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	828,317,861.250	825,877,959.22	825,840,136.64	69.28	-37,822.58	0.00	-37,822.58
CASH EQUIVALENT Total	828,317,861.250	825,877,959.22	825,840,136.64	69.28	-37,822.58	0.00	-37,822.58

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	367,534,595.390	366,934,514.15	365,327,230.73	30.65	-1,607,283.42	0.00	-1,607,283.42
FIXED INCOME Total	367,534,595.390	366,934,514.15	365,327,230.73	30.65	-1,607,283.42	0.00	-1,607,283.42

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,196,646,619.070	1,193,606,635.80	1,191,961,529.80	100.00	-1,645,106.00	0.00	-1,645,106.00

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							
	552,446,870.840	550,638,388.79	550,631,924.98	100.00	-6,463.81	0.00	-6,463.81
CASH EQUIVALENT Total							
	552,446,870.840	550,638,388.79	550,631,924.98	100.00	-6,463.81	0.00	-6,463.81

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	552,446,870.840	550,638,388.79	550,631,924.98	100.00	-6,463.81	0.00	-6,463.81

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	100,501.260	100,501.26	100,501.26	0.30	0.00	0.00	0.00
CASH EQUIVALENT Total	100,501.260	100,501.26	100,501.26	0.30	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	58,622.000	23,681,888.00	33,284,247.08	99.70	9,602,359.08	0.00	9,602,359.08
EQUITY Total	58,622.000	23,681,888.00	33,284,247.08	99.70	9,602,359.08	0.00	9,602,359.08

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	159,123.260	23,782,389.26	33,384,748.34	100.00	9,602,359.08	0.00	9,602,359.08

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	39,494.560	39,494.56	39,494.56	0.29	0.00	0.00	0.00
CASH EQUIVALENT Total	39,494.560	39,494.56	39,494.56	0.29	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	27,913.000	10,763,090.01	13,451,438.20	99.71	2,688,348.19	0.00	2,688,348.19
EQUITY Total	27,913.000	10,763,090.01	13,451,438.20	99.71	2,688,348.19	0.00	2,688,348.19

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	67,407.560	10,802,584.57	13,490,932.76	100.00	2,688,348.19	0.00	2,688,348.19

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	2,722.820	2,722.82	2,722.82	0.03	0.00	0.00	0.00
CASH EQUIVALENT Total	2,722.820	2,722.82	2,722.82	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
EQUITY							
US DOLLAR	86,531.000	7,928,219.93	9,124,693.95	99.97	1,196,474.02	0.00	1,196,474.02
EQUITY Total	86,531.000	7,928,219.93	9,124,693.95	99.97	1,196,474.02	0.00	1,196,474.02

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	89,253.820	7,930,942.75	9,127,416.77	100.00	1,196,474.02	0.00	1,196,474.02

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	81,538.230	81,538.23	81,538.23	0.23	0.00	0.00	0.00
CASH EQUIVALENT Total	81,538.230	81,538.23	81,538.23	0.23	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	709,284.000	38,093,061.85	35,716,789.98	99.77	-2,376,271.87	0.00	-2,376,271.87
EQUITY Total	709,284.000	38,093,061.85	35,716,789.98	99.77	-2,376,271.87	0.00	-2,376,271.87

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	790,822.230	38,174,600.08	35,798,328.21	100.00	-2,376,271.87	0.00	-2,376,271.87

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							
	10,913,425.940	10,913,425.94	10,913,425.94	0.81	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	22,211,146.000	935,980,287.01	1,338,033,658.06	99.19	402,053,371.05	0.00	402,053,371.05
					461,673,501.55 GN	0.00 GN	461,673,501.55 GN
					-59,620,130.50 LS	0.00 LS	-59,620,130.50 LS
FUND Total							
0.000	33,124,571.940	946,893,712.95	1,348,947,084.00	100.00	402,053,371.05	0.00	402,053,371.05
					461,673,501.55 GN	0.00 GN	461,673,501.55 GN
					-59,620,130.50 LS	0.00 LS	-59,620,130.50 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							
	4,684.010	4,684.01	4,684.01	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							
	5,402,655.760	5,402,655.76	5,402,655.76	0.61	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							
	28,634,521.000	698,819,301.21	876,453,876.36	99.39	177,634,575.15	0.00	177,634,575.15
					254,457,464.49 GN	0.00 GN	254,457,464.49 GN
					-76,822,889.34 LS	0.00 LS	-76,822,889.34 LS
FUND Total							
0.000	34,041,860.770	704,226,640.98	881,861,216.13	100.00	177,634,575.15	0.00	177,634,575.15
					254,457,464.49 GN	0.00 GN	254,457,464.49 GN
					-76,822,889.34 LS	0.00 LS	-76,822,889.34 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-1,105.710	-1,105.71	-1,105.71	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							
	287,009,810.810	286,389,373.98	286,386,268.86	9.37	-3,105.12	0.00	-3,105.12
					0.16 GN	0.00 GN	0.16 GN
					-3,105.28 LS	0.00 LS	-3,105.28 LS
EQUITY							
	1,082,687.000	59,367,285.00	52,268,294.37	1.71	-7,098,990.63	0.00	-7,098,990.63
					0.00 GN	0.00 GN	0.00 GN
					-7,098,990.63 LS	0.00 LS	-7,098,990.63 LS
FIXED INCOME							
	2,788,590,245.010	2,801,196,188.87	2,716,337,313.92	88.91	-84,858,874.95	0.00	-84,858,874.95
					15,805,699.41 GN	0.00 GN	15,805,699.41 GN
					-100,664,574.36 LS	0.00 LS	-100,664,574.36 LS
Original Face:	2,515,899,879.000						
FUND Total							
0.000	3,076,681,637.110	3,146,951,742.14	3,054,990,771.44	100.00	-91,960,970.70	0.00	-91,960,970.70
					15,805,699.57 GN	0.00 GN	15,805,699.57 GN
					-107,766,670.27 LS	0.00 LS	-107,766,670.27 LS
Original Face:	2,515,899,879.000						

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							
	59,750.000	59,750.00	59,750.00	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							
	179,567,510.840	179,264,255.27	179,261,902.18	25.97	-2,353.09	0.00	-2,353.09
					0.06 GN	0.00 GN	0.06 GN
					-2,353.15 LS	0.00 LS	-2,353.15 LS
FIXED INCOME							
	517,551,070.190	516,953,303.19	510,983,362.40	74.02	-5,969,940.79	0.00	-5,969,940.79
					1,480,941.05 GN	0.00 GN	1,480,941.05 GN
					-7,450,881.84 LS	0.00 LS	-7,450,881.84 LS
Original Face:	219,516,732.000						
FUND Total							
0.000	697,178,331.030	696,277,308.46	690,305,014.58	100.00	-5,972,293.88	0.00	-5,972,293.88
					1,480,941.11 GN	0.00 GN	1,480,941.11 GN
					-7,453,234.99 LS	0.00 LS	-7,453,234.99 LS
Original Face:	219,516,732.000						

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							
	49,999.990	49,999.99	49,999.99	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							
	139,132,785.220	139,132,785.22	139,132,785.22	63.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	83,537,162.590	84,397,769.50	81,516,072.00	36.94	-2,881,697.50	0.00	-2,881,697.50
					67,033.29 GN	0.00 GN	67,033.29 GN
					-2,948,730.79 LS	0.00 LS	-2,948,730.79 LS
Original Face:	112,263,606.000						
FUND Total							
0.000	222,719,947.800	223,580,554.71	220,698,857.21	100.00	-2,881,697.50	0.00	-2,881,697.50
					67,033.29 GN	0.00 GN	67,033.29 GN
					-2,948,730.79 LS	0.00 LS	-2,948,730.79 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 EQUIVALENT							
	5,321,165.350	5,321,165.35	5,321,165.35	0.17	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							
	22,942,289.000	1,122,475,899.92	3,136,223,273.83	99.83	2,013,747,373.91	0.00	2,013,747,373.91
					2,056,369,742.76 GN	0.00 GN	2,056,369,742.76 GN
					-42,622,368.85 LS	0.00 LS	-42,622,368.85 LS
FUND Total							
0.000	28,263,454.350	1,127,797,065.27	3,141,544,439.18	100.00	2,013,747,373.91	0.00	2,013,747,373.91
					2,056,369,742.76 GN	0.00 GN	2,056,369,742.76 GN
					-42,622,368.85 LS	0.00 LS	-42,622,368.85 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							
	49,999.980	49,999.98	49,999.98	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							
	1,625,657,378.820	1,620,110,430.19	1,620,549,069.77	59.44	438,639.58	0.00	438,639.58
					455,630.51 GN	0.00 GN	455,630.51 GN
					-16,990.93 LS	0.00 LS	-16,990.93 LS
EQUITY							
	243,783,663.790	243,783,663.79	243,783,663.79	8.94	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							
	869,266,392.430	867,933,713.15	862,002,501.25	31.62	-5,931,211.90	0.00	-5,931,211.90
					1,438,829.01 GN	0.00 GN	1,438,829.01 GN
					-7,370,040.91 LS	0.00 LS	-7,370,040.91 LS
Original Face:	575,448,032.000						
FUND Total							
0.000	2,738,757,435.020	2,731,877,807.11	2,726,385,234.79	100.00	-5,492,572.32	0.00	-5,492,572.32
					1,894,459.52 GN	0.00 GN	1,894,459.52 GN
					-7,387,031.84 LS	0.00 LS	-7,387,031.84 LS
Original Face:	575,448,032.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	137,986.260	137,986.26	137,986.26	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							
	1,957,775,234.320	1,948,981,779.03	1,949,390,158.68	37.63	408,379.65	0.00	408,379.65
					476,552.78 GN	0.00 GN	476,552.78 GN
					-68,173.13 LS	0.00 LS	-68,173.13 LS
EQUITY							
	257,240,616.780	257,240,616.78	257,240,616.78	4.97	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							
	3,004,277,403.110	3,002,955,605.97	2,973,768,702.04	57.40	-29,186,903.93	0.00	-29,186,903.93
					6,807,554.92 GN	0.00 GN	6,807,554.92 GN
					-35,994,458.85 LS	0.00 LS	-35,994,458.85 LS
Original Face:	413,041,031.000						
FUND Total							
0.000	5,219,431,240.470	5,209,315,988.04	5,180,537,463.76	100.00	-28,778,524.28	0.00	-28,778,524.28
					7,284,107.70 GN	0.00 GN	7,284,107.70 GN
					-36,062,631.98 LS	0.00 LS	-36,062,631.98 LS
Original Face:	413,041,031.000						

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							
	-1,217,660.670	-1,217,660.67	-1,217,660.67	0.98	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							
	1,164,237.220	1,164,237.22	1,164,237.22	0.93	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							
	122,540,738.580	122,007,318.36	122,217,394.36	98.09	210,076.00	0.00	210,076.00
					420,538.92 GN	0.00 GN	420,538.92 GN
					-210,462.92 LS	0.00 LS	-210,462.92 LS
Original Face:	50,875,000.000						
FUND Total							
0.000	122,487,315.130	121,953,894.91	122,163,970.91	100.00	210,076.00	0.00	210,076.00
					420,538.92 GN	0.00 GN	420,538.92 GN
					-210,462.92 LS	0.00 LS	-210,462.92 LS
Original Face:	50,875,000.000						

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							
	818,724,007.350	814,931,549.56	814,810,766.30	59.33	-120,783.26	0.00	-120,783.26
					54,794.02 GN	0.00 GN	54,794.02 GN
					-175,577.28 LS	0.00 LS	-175,577.28 LS
EQUITY							
	85,574,929.220	85,574,929.22	85,574,929.22	6.23	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							
	480,765,762.650	479,853,631.16	472,971,364.96	34.44	-6,882,266.20	0.00	-6,882,266.20
					912,195.70 GN	0.00 GN	912,195.70 GN
					-7,794,461.90 LS	0.00 LS	-7,794,461.90 LS
Original Face:	292,029,571.000						
FUND Total							
0.000	1,385,114,699.210	1,380,410,109.93	1,373,407,060.47	100.00	-7,003,049.46	0.00	-7,003,049.46
					966,989.72 GN	0.00 GN	966,989.72 GN
					-7,970,039.18 LS	0.00 LS	-7,970,039.18 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							
	3,727,253,108.840	3,710,346,150.74	3,710,282,252.89	94.23	-63,897.85	0.00	-63,897.85
					150,982.69 GN	0.00 GN	150,982.69 GN
					-214,880.54 LS	0.00 LS	-214,880.54 LS
EQUITY							
	19,900,151.840	19,900,151.84	19,900,151.84	0.51	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							
	208,550,000.000	207,031,574.85	207,037,570.59	5.26	5,995.74	0.00	5,995.74
					37,864.01 GN	0.00 GN	37,864.01 GN
					-31,868.27 LS	0.00 LS	-31,868.27 LS
Original Face:	18,550,000.000						
FUND Total							
0.000	3,955,753,260.690	3,937,327,877.44	3,937,269,975.33	100.00	-57,902.11	0.00	-57,902.11
					188,846.70 GN	0.00 GN	188,846.70 GN
					-246,748.81 LS	0.00 LS	-246,748.81 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							
	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							
	1,852,527,342.050	1,849,219,657.72	1,849,279,642.84	62.12	59,985.12	0.00	59,985.12
					62,286.80 GN	0.00 GN	62,286.80 GN
					-2,301.68 LS	0.00 LS	-2,301.68 LS
EQUITY							
	64,803,132.010	64,803,132.01	64,803,132.01	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							
	1,070,000,000.000	1,062,545,266.64	1,062,708,354.70	35.70	163,088.06	0.00	163,088.06
					210,776.02 GN	0.00 GN	210,776.02 GN
					-47,687.96 LS	0.00 LS	-47,687.96 LS
FUND Total							
0.000	2,987,380,474.060	2,976,618,056.37	2,976,841,129.55	100.00	223,073.18	0.00	223,073.18
					273,062.82 GN	0.00 GN	273,062.82 GN
					-49,989.64 LS	0.00 LS	-49,989.64 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							
	1,347,372.990	1,347,507.75	1,347,507.73	0.32	-0.02	0.00	-0.02
					0.00 GN	0.00 GN	0.00 GN
					-0.02 LS	0.00 LS	-0.02 LS
FIXED INCOME							
	411,285,000.000	419,795,634.62	419,459,715.23	99.68	-335,919.39	0.00	-335,919.39
					491,276.04 GN	0.00 GN	491,276.04 GN
					-827,195.43 LS	0.00 LS	-827,195.43 LS
Original Face:	118,288,326.930						
FUND Total							
0.000	412,632,372.990	421,143,142.37	420,807,222.96	100.00	-335,919.41	0.00	-335,919.41
					491,276.04 GN	0.00 GN	491,276.04 GN
					-827,195.45 LS	0.00 LS	-827,195.45 LS
Original Face:	118,288,326.930						

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								
		50,000.010	50,000.01	50,000.01	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								
		131,805,889.670	131,511,879.11	131,511,879.09	22.14	-0.02	0.00	-0.02
						0.02 GN	0.00 GN	0.02 GN
						-0.04 LS	0.00 LS	-0.04 LS
FIXED INCOME								
		486,078,795.460	487,639,165.23	462,371,233.62	77.85	-25,267,931.61	0.00	-25,267,931.61
						1,066,646.22 GN	0.00 GN	1,066,646.22 GN
						-26,334,577.83 LS	0.00 LS	-26,334,577.83 LS
	Original Face:	300,048,244.000						
FUND Total								
	0.000	617,934,685.140	619,201,044.35	593,933,112.72	100.00	-25,267,931.63	0.00	-25,267,931.63
						1,066,646.24 GN	0.00 GN	1,066,646.24 GN
						-26,334,577.87 LS	0.00 LS	-26,334,577.87 LS
	Original Face:	300,048,244.000						

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							
	49,999.980	49,999.98	49,999.98	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							
	2,216,186,365.970	2,213,212,765.86	2,213,143,607.30	83.39	-69,158.56	0.00	-69,158.56
					11,057.25 GN	0.00 GN	11,057.25 GN
					-80,215.81 LS	0.00 LS	-80,215.81 LS
EQUITY							
	419,989,805.550	419,989,805.55	419,989,805.55	15.83	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	20,900,000.000	20,770,739.45	20,752,774.76	0.78	-17,964.69	0.00	-17,964.69
					0.00 GN	0.00 GN	0.00 GN
					-17,964.69 LS	0.00 LS	-17,964.69 LS
FUND Total							
0.000	2,657,126,171.500	2,654,023,310.84	2,653,936,187.59	100.00	-87,123.25	0.00	-87,123.25
					11,057.25 GN	0.00 GN	11,057.25 GN
					-98,180.50 LS	0.00 LS	-98,180.50 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							
	35,158,658.140	35,121,389.70	35,121,389.70	19.64	0.00	0.00	0.00
					0.02 GN	0.00 GN	0.02 GN
					-0.02 LS	0.00 LS	-0.02 LS
FIXED INCOME							
	155,052,015.730	155,032,999.05	143,685,600.01	80.34	-11,347,399.04	0.00	-11,347,399.04
					171,072.80 GN	0.00 GN	171,072.80 GN
					-11,518,471.84 LS	0.00 LS	-11,518,471.84 LS
Original Face:	148,172,249.000						
FUND Total							
0.000	190,260,673.870	190,204,388.75	178,856,989.71	100.00	-11,347,399.04	0.00	-11,347,399.04
					171,072.82 GN	0.00 GN	171,072.82 GN
					-11,518,471.86 LS	0.00 LS	-11,518,471.86 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							
	794,162.430	794,162.43	794,162.43	0.07	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	828,317,861.250	825,877,959.22	825,840,136.64	69.28	-37,822.58	0.00	-37,822.58
					104,967.58 GN	0.00 GN	104,967.58 GN
					-142,790.16 LS	0.00 LS	-142,790.16 LS
FIXED INCOME							
	367,534,595.390	366,934,514.15	365,327,230.73	30.65	-1,607,283.42	0.00	-1,607,283.42
					1,146,687.87 GN	0.00 GN	1,146,687.87 GN
					-2,753,971.29 LS	0.00 LS	-2,753,971.29 LS
Original Face:	392,368,705.000						
FUND Total							
0.000	1,196,646,619.070	1,193,606,635.80	1,191,961,529.80	100.00	-1,645,106.00	0.00	-1,645,106.00
					1,251,655.45 GN	0.00 GN	1,251,655.45 GN
					-2,896,761.45 LS	0.00 LS	-2,896,761.45 LS
Original Face:	392,368,705.000						

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							
	552,446,870.840	550,638,388.79	550,631,924.98	100.00	-6,463.81	0.00	-6,463.81
					0.19 GN	0.00 GN	0.19 GN
					-6,464.00 LS	0.00 LS	-6,464.00 LS
FUND Total							
0.000	552,446,870.840	550,638,388.79	550,631,924.98	100.00	-6,463.81	0.00	-6,463.81
					0.19 GN	0.00 GN	0.19 GN
					-6,464.00 LS	0.00 LS	-6,464.00 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							
	100,501.260	100,501.26	100,501.26	0.30	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	58,622.000	23,681,888.00	33,284,247.08	99.70	9,602,359.08	0.00	9,602,359.08
					9,602,359.08 GN	0.00 GN	9,602,359.08 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	159,123.260	23,782,389.26	33,384,748.34	100.00	9,602,359.08	0.00	9,602,359.08
					9,602,359.08 GN	0.00 GN	9,602,359.08 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							
	39,494.560	39,494.56	39,494.56	0.29	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							
	27,913.000	10,763,090.01	13,451,438.20	99.71	2,688,348.19	0.00	2,688,348.19
					2,688,348.19 GN	0.00 GN	2,688,348.19 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	67,407.560	10,802,584.57	13,490,932.76	100.00	2,688,348.19	0.00	2,688,348.19
					2,688,348.19 GN	0.00 GN	2,688,348.19 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							
	2,722.820	2,722.82	2,722.82	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
EQUITY							
	86,531.000	7,928,219.93	9,124,693.95	99.97	1,196,474.02	0.00	1,196,474.02
					1,196,474.02 GN	0.00 GN	1,196,474.02 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	89,253.820	7,930,942.75	9,127,416.77	100.00	1,196,474.02	0.00	1,196,474.02
					1,196,474.02 GN	0.00 GN	1,196,474.02 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							
	81,538.230	81,538.23	81,538.23	0.23	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							
	709,284.000	38,093,061.85	35,716,789.98	99.77	-2,376,271.87	0.00	-2,376,271.87
					0.00 GN	0.00 GN	0.00 GN
					-2,376,271.87 LS	0.00 LS	-2,376,271.87 LS
FUND Total							
0.000	790,822.230	38,174,600.08	35,798,328.21	100.00	-2,376,271.87	0.00	-2,376,271.87
					0.00 GN	0.00 GN	0.00 GN
					-2,376,271.87 LS	0.00 LS	-2,376,271.87 LS